

Math 123: Taylor Series

Ryan Blair

CSU Long Beach

Thursday November 10, 2016

Outline

1 Operations on Power Series

2 Taylor Series

Using the geometric series

Exercise: Use

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$$

to find a power series for $f(x) = \frac{1}{1+x^2}$ and find the interval of convergence.

Derivatives and Integrals of Series

Theorem

If $P(x) = \sum_{k=0}^{\infty} c_k(x - a)^k$, then

$$P'(x) = \sum_{k=1}^{\infty} k c_k (x - a)^{k-1}$$

$$\int P(x) dx = C + \sum_{k=0}^{\infty} \frac{c_k}{k+1} (x - a)^{k+1}$$

Derivatives and Integrals of Series

Theorem

If $P(x) = \sum_{k=0}^{\infty} c_k(x-a)^k$, then

$$P'(x) = \sum_{k=1}^{\infty} k c_k (x-a)^{k-1}$$

$$\int P(x) dx = C + \sum_{k=0}^{\infty} \frac{c_k}{k+1} (x-a)^{k+1}$$

Exercise: Find the derivative of $\sum_{n=0}^{\infty} \frac{x^n}{n!}$.

Derivatives and Integrals of Series

Theorem

If $P(x) = \sum_{k=0}^{\infty} c_k (x - a)^k$, then

$$P'(x) = \sum_{k=1}^{\infty} k c_k (x - a)^{k-1}$$

$$\int P(x) dx = C + \sum_{k=0}^{\infty} \frac{c_k}{k+1} (x - a)^{k+1}$$

Exercise: Find the derivative of $\sum_{n=0}^{\infty} \frac{x^n}{n!}$.

Exercise: Find the power series for $f(x) = \tan^{-1}(x)$.

Derivatives and Integrals of Series

Theorem

If $P(x) = \sum_{k=0}^{\infty} c_k(x - a)^k$, then

$$P'(x) = \sum_{k=1}^{\infty} k c_k (x - a)^{k-1}$$

$$\int P(x) dx = C + \sum_{k=0}^{\infty} \frac{c_k}{k+1} (x - a)^{k+1}$$

Exercise: Find the derivative of $\sum_{n=0}^{\infty} \frac{x^n}{n!}$.

Exercise: Find the power series for $f(x) = \tan^{-1}(x)$.

Exercise: Find the power series for $f(x) = \ln(1 + x)$.

Power Series Representations of Functions

We have already shown

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \dots$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots$$

Question: How do we find a power series representation for a general function.

Question: How is the sequence of partial sums of the power series related to the function.

Taylor Series are closely related to approximations

Example: Graph the following functions side-by-side:

- e^x
- 1
- $1 + x$
- $1 + x + \frac{x^2}{2}$
- $1 + x + \frac{x^2}{2} + \frac{x^3}{6}$

Taylor Series are closely related to approximations

Example: Graph the following functions side-by-side:

- e^x
- 1
- $1 + x$
- $1 + x + \frac{x^2}{2}$
- $1 + x + \frac{x^2}{2} + \frac{x^3}{6}$

Core Idea: A power series representation is the LIMIT of successively better polynomial approximations!

Taylor Series

Definition

The **Taylor series** generated by a function f at $x = a$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \dots$$

Taylor Series

Definition

The **Taylor series** generated by a function f at $x = a$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \dots$$

Exercise: Verify that the Taylor series of e^x at $x = 0$ is $\sum_{k=0}^{\infty} \frac{x^k}{k!}$

Taylor Series

Definition

The **Taylor series** generated by a function f at $x = a$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \dots$$

Exercise: Verify that the Taylor series of e^x at $x = 0$ is $\sum_{k=0}^{\infty} \frac{x^k}{k!}$

Exercise: Verify that the Taylor series of $\sin(x)$ at $x = 0$ is

$$\sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!}$$

Taylor Series

Definition

The **Taylor series** generated by a function f at $x = a$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2 + \dots$$

Exercise: Verify that the Taylor series of e^x at $x = 0$ is $\sum_{k=0}^{\infty} \frac{x^k}{k!}$

Exercise: Verify that the Taylor series of $\sin(x)$ at $x = 0$ is

$$\sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!}$$

Theorem

If $\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k$ has radius of convergence R , then

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k = f(x)$$

for all x in $(a - R, a + R)$

Tricks to finding Taylor Series

Problem: Find the Taylor series for $f(x) = \ln(x + 1)$ at $x = 0$.

Trick: No trick, just substitute into the formula for Taylor series and find the pattern.

Tricks to finding Taylor Series

Problem: Find the Taylor series for $f(x) = \ln(x + 1)$ at $x = 0$.

Trick: No trick, just substitute into the formula for Taylor series and find the pattern.

Answer: $\sum_{k=1}^{\infty} (-1)^{k-1} \frac{x^k}{k}$

Tricks to finding Taylor Series

Problem: Find the Taylor series for $f(x) = \ln(x)$ at $x = 1$.

Trick: Save yourself time and use the Taylor Series we just found.

Tricks to finding Taylor Series

Problem: Find the Taylor series for $f(x) = \ln(x)$ at $x = 1$.

Trick: Save yourself time and use the Taylor Series we just found.

Answer: $\sum_{k=1}^{\infty} (-1)^{k-1} \frac{(x-1)^k}{k}$

Tricks to finding Taylor Series

Problem: Find the first 3 terms of the Taylor series for $f(x) = x\sin(3x)$ at $x = 0$.

Trick: Use the fact that you know that Taylor Series for $\sin(x)$.

Tricks to finding Taylor Series

Problem: Find the first 3 terms of the Taylor series for $f(x) = e^x \sin(x)$ at $x = 0$.

Trick: Use the fact that you know that Taylor Series for $\sin(x)$ and you know the Taylor Series for e^x .