

Problems in Mathematics & Experiments with Mathematica

4. The derivative and its applications

4.7 Taylor polynomials, Taylor series

Theory

Let $f(x)$ be defined and be n -times differentiable at and around the place x_0 . Then the n -th order Taylor polynomial $T_n(x)$ for $f(x)$ and x_0 is the best approximating n 'th order polynomial at x_0 . Formally,

$$f^{(i)}(x_0) = T_n^{(i)}(x_0) \quad (i = 0, \dots, n)$$

$$T_n(x) = \sum_{i=0}^n \frac{f^{(i)}(x_0)}{i!} (x - x_0)^i$$

If $f(x)$ is $(n+1)$ times differentiable on some $[x_0 - \epsilon, x_0 + \epsilon]$, then the error can be estimated by

$$|T_n(x) - f(x)| \leq \max_{u \in [x_0 - \epsilon, x_0 + \epsilon]} \left(\frac{|f^{(n+1)}(u)|}{((n+1)!)} \right) |x - x_0|^{n+1}$$

Mathematica summary

The used *Mathematica* statements:

Series [$f[x], \{x, x_0, n\}$]	Taylor polynomial with error term
Normal [Series [$f[x], \{x, x_0, n\}$]]	Taylor polynomial without the error term

Exercises and problems

■ Mathematica initialization

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Taylor[x_, x0_, n_] :=
  Normal[Series[f[u], {u, x0, n}]] /. u -> x
FMax[ff_, {x_, x0_, x1_, dx_: 0.1}] :=
  Max[Table[N[ff], {x, x0, x1, dx}]];
Error[ff_, x0_, x1_] :=  $\frac{1}{(n+1)!}$ 
  (FMax[Evaluate[Abs[D_{x,n+1} ff]], {x, x0, x1}] (x1 - x0)^{n+1})

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SOLVED PROBLEM 4.7.1

Find the n -th order Taylor polynomial of the function $f(x)$ at x_0 . Plot the graphs and calculate the error of the approximation at x_1 .

$f(x) := \sin(x)$; $x_0 = 0$; $x_1 = 1$; $n = 5$;

○ SOLUTION

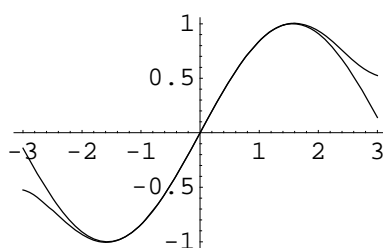
- The Taylor polynomial at x_0

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Taylor[x, x0, n]
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$$\frac{x^5}{120} - \frac{x^3}{6} + x$$

- Graphs

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Plot[Evaluate[{f[x], Taylor[x, x0, n]}], {x, -3, 3}];
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- Estimating the error

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Error[f[x], x0, x1]
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0.00116871

- The theoretical error

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N[Abs[f[x1] - Taylor[x1, x0, n]]]
```

0.000195682



PROBLEM 4.7.2

Find the n -th order Taylor polynomial of the function $f(x)$ at x_0 . Plot the graph of the functions and calculate the error of the approximation at x_1 .

- (1) $f(x) := \sin(x); x_0 = \frac{\pi}{2}; x_1 = 1; n = 5;$
 - (2) $f(x) := \sin(x); x_0 = \frac{\pi}{4}; x_1 = 1; n = 5;$
 - (3) $f(x) := \cos(x); x_0 = 0; x_1 = 1; n = 5;$
 - (4) $f(x) := e^x; x_0 = 0; x_1 = 1; n = 5;$
 - (5) $f(x) := \log(x + 1); x_0 = 0; x_1 = 1; n = 5;$
 - (6) $f(x) := \log^2(x + 1); x_0 = 0; x_1 = 1; n = 5;$
 - (7) $f(x) := x \log(x + 1); x_0 = 0; x_1 = 1; n = 5;$
 - (8) $f(x) := \frac{1}{x + 1}; x_0 = 0; x_1 = 1; n = 5;$
 - (9) $f(x) := x \sqrt{x + 1}; x_0 = 0; x_1 = 1; n = 5;$
 - (10) $f(x) := e^{-x^2}; x_0 = 0; x_1 = 1; n = 3;$
 - (11) $f(x) := \sqrt{x^2 + 1}; x_0 = 1; x_1 = 2; n = 4;$
 - (12) $f(x) := e^{\cos(x)}; x_0 = \frac{\pi}{2}; x_1 = 1.5; n = 3;$
 - (13) $f(x) := \log(\log(x + e)); x_0 = 0; x_1 = 1.; n = 3;$
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