

Taylor series

Consider the function $f(x)$. The Taylor Series gives a polynomial expansion of $f(x)$ at $x = x_i$

x should be close to x_i

$$f(x) = \underbrace{f(x_i)} + \underbrace{(x-x_i)} \underbrace{f'(x_i)} + \frac{(x-x_i)^2}{2!} \underbrace{f''(x_i)} + \frac{(x-x_i)^3}{3!} f^3(x_i) + \dots \frac{(x-x)^n}{n!} f^n(x_i) + \dots$$

$$n! = (n)(n-1)(n-2) \dots 3 \cdot 2 \cdot 1$$

$$\text{e.g. } 4! = 4 \cdot 3 \cdot 2 \cdot 1 = 24$$

$f^n(x)$ is the n^{th} derivative of f with respect to x .

$$\text{e.g. } f^3(x) = \frac{d^3 f}{dx^3}$$

Example: Do a Taylor series expansion of $\sin(x)$ at $x=0$ upto 8 terms

Solution

$$f(x) = f(x_i) + \frac{(x-x_i)}{1!} f'(x_i) + \dots + \frac{(x-x_i)^7}{7!} f^{(7)}(x_i)$$

$$x_i = 0$$

$$f(x_i) = \sin x_i = \sin(0) = 0$$

$$f'(x_i) = \underline{\cos(x_i)} = \cos(0) = 1$$

$$f''(x_i) = -\sin(x_i) = -\sin(0) = 0$$

$$f'''(x_i) = -\cos(x_i) = -\cos(0) = -1$$

$$f^{(4)}(x_i) = \dots = 0$$

$$f^{(5)}(x_i) = \dots = 1$$

$$f^{(6)}(x_i) = \dots = 0$$

$$f^{(7)}(x_i) = \dots = -1$$

Complete this

$$f(x) = \underbrace{0}_{\sin x} + (x-0)(1) + \frac{(x-0)^2}{2!}(0) + \frac{x^3}{3!}(-1) + \dots$$

$$\frac{x^4}{4!}(0) + \frac{x^5}{5!}(1) + \frac{x^6}{6!}(0) + \frac{x^7}{7!}(-1)$$

$$\sin(x) = x - \frac{x^3}{6} + \frac{x^5}{120} - \frac{x^7}{5040}$$

EXAMPLE:

Compute the value of $\sin(x)$ at $x=0.1$ using 2nd, 4th, 6th, 8th order terms. Compare against the actual value

Solution

Solution

$$\text{Exact} : \sin(0.1) = 0.0998334166468$$

$$n=2 : \sin(0.1) = x = 0.1$$

$$n=4 : \sin(0.1) = x - \frac{x^3}{6} = 0.1 - \frac{0.1^3}{6} = 0.099833$$

$$n=6 : \sin(0.1) = 0.1 - \frac{0.1^3}{6} + \frac{0.1^5}{120} = 0.0998334166$$

$$n=8 : \sin(0.1) = 0.1 - \frac{0.1^3}{6} + \frac{0.1^5}{120} - \frac{0.1^7}{5040}$$

$$= 0.0998334166468$$