Return date: Wednesday 04/05/17

keywords: Taylor polynomials, remainder estimate, geometric series

Instructions: Write your answers neatly and clearly on straight-edged paper, use complete sentences and label any diagrams. Please show your work; no credit is given for solutions without work or justification.

exercise 1. (3 points) Find the Taylor polynomial $T_3(x)$, for the function f(x) at a.

a)
$$f(x) = 1 + x^2 + x^4$$
 at $a = 2$.

Solution: We have to find the Taylor polynomial $T_3(x)$ of degree 3 at x = 2. We can find the coefficients for the powers of (x - 2) using a table:

kth derivative	$f^{(k)}(x)$	$f^{(k)}(2)$	$\frac{f^{(k)}(2)}{k!}$
0: f(x)	$1 + x^2 + x^4$	21	21
1: $f'(x)$	$2x + 4x^3$	36	36
2: f''(x)	$2 + 12x^2$	50	$\frac{50}{2!} = 25$
$3: f^{(3)}(x)$	24x	48	$\frac{48}{3!} = 8$

Hence

$$T_3(x) = f(2) + f'(2)(x-2) + \frac{f''(2)}{2!}(x-2)^2 + \frac{f^{(3)}(2)}{3!}(x-2)^3$$

= 21 + 36(x-2) + 25(x-2)^2 + 8(x-2)^3.

b)
$$f(x) = e^{x^2}$$
 at $a = 1$.

Solution: We have to find the Taylor polynomial $T_3(x)$ of degree 3 at x = 1. Again we can find the coefficients for the powers of (x - 1) using a table:

kth derivative	$f^{(k)}(x)$	$f^{(k)}(1)$	$\frac{f^{(k)}(1)}{k!}$
0: f(x)	e^{x^2}	$e^1 = e$	e
1: $f'(x)$	$2xe^{x^2}$	2e	2e
2: f''(x)	$(4x^2+2)e^{x^2}$	6e	$\frac{6e}{2!} = 3e$
$3: f^{(3)}(x)$	$\left(8x^3 + 12x\right)e^{x^2}$	20e	$\frac{20e}{3!} = \frac{10e}{3}$

Hence

$$T_3(x) = f(1) + f'(1)(x-1) + \frac{f''(1)}{2!}(x-1)^2 + \frac{f^{(3)}(1)}{3!}(x-1)^3$$
$$= e + 2e(x-1) + 3e(x-1)^2 + \frac{10e}{3}(x-1)^3.$$

Return date: Wednesday 04/05/17

exercise 2. (4 points) For each of the following problems, write out enough terms of the 100th Taylor polynomial

$$T_{100}(x) = c_0 + c_1 x + c_2 x^2 + \dots + c_{100} x^{100}$$

for the function f(x) at the point a, to make the pattern obvious. Then write down an explicit expression for c_n .

a) $f(x) = e^{2x}$ at a = 0.

Solution: We can make a table to find the pattern:

kth derivative	$f^{(k)}(x)$	$f^{(k)}(0)$	$\frac{f^{(k)}(0)}{k!}$
0: f(x)	e^{2x}	$e^{2\cdot 0} = e^0 = 1$	1
1: $f'(x)$	$2e^{2x}$	$2 \cdot 1 = 2$	2
2: f''(x)	$2^2 \cdot e^{2x}$	2^2	$\frac{2^2}{2!}$ 2^3
$3: f^{(3)}(x)$	$2^3 \cdot e^{2x}$	8	$\frac{\bar{2}^3}{3!}$
$\mathbf{n} \colon f^{(n)}(x)$	$2^n \cdot e^{2x}$	2^n	$\frac{2^n}{n!}$

Hence $c_n = \frac{f^{(n)}(0)}{n!} = \frac{2^n}{n!}$ and

$$T_n(x) = 1 + 2x + \frac{2^2}{2!}x^2 + \frac{2^3}{3!}x^3 + \dots + \frac{2^n}{n!}x^n.$$

b) $f(x) = \ln(x+1)$ at a = 0.

Solution: Again we make a table to find the pattern:

kth derivative	$f^{(k)}(x)$	$f^{(k)}(0)$	$\frac{f^{(k)}(0)}{k!}$
0: f(x)	$\ln(x+1)$	ln(1) = 0	0
1: f'(x)	$\frac{1}{x+1}$	1	1
2: f''(x)	$\frac{x+1}{-1}$ $\frac{-1}{(x+1)^2}$	-1	$\frac{-1}{2!} = -\frac{1}{2}$
$3: f^{(3)}(x)$	$\frac{(-1)\cdot(-2)}{(x+1)^3}$	$1\cdot 2$	$\frac{2}{3!} = \frac{1}{3}$
4: $f^{(4)}(x)$	$\frac{(-1)\cdot(-2)\cdot(-3)}{(x+1)^4}$	$-1 \cdot 2 \cdot 3$	$\frac{-1\cdot 2\cdot 3}{4!} = -\frac{1}{4}$
$\mathbf{n} \colon f^{(n)}(x)$	$\frac{(-1)^{n+1} \cdot (n-1)!}{(x-1)^n}$	$(-1)^{n+1} \cdot (n-1)!$	$\frac{(-1)^{n+1} \cdot (n-1)!}{n!} = \frac{(-1)^{n+1}}{n}$

Hence $c_n = \frac{(-1)^{n+1} \cdot (n-1)!}{n!} = \frac{(-1)^{n+1}}{n}$ for all $n \geq 1$ and

$$T_n(x) = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots + \frac{(-1)^{n+1}}{n}x^n.$$

Return date: Wednesday 04/05/17

exercise 3. (3 points)

a) Find the Taylor polynomial $T_3(x)$, for the function

$$f(x) = x \cdot \ln(x)$$
 at the point $a = 1$.

Solution: Using the method from exercise 1 and 2 we find that

$$T_3(x) = (x-1) + \frac{1}{2}(x-1)^2 - \frac{1}{6}(x-1)^3,$$

where $f'(x) = \ln(x) + 1$, $f''(x) = \frac{1}{x}$, $f^{(3)}(x) = -\frac{1}{x^2}$.

b) For the values $0.8 \le x \le 1.2$ estimate the accuracy of the approximation using the remainder estimate

$$|R_3(x)| = |f(x) - T_3(x)|$$

in Taylor's inequality (Theorem 11.10.9 of the book). Justify your answer.

Solution: Taylor's inequality states that if $|f^{(4)}(x)| \leq M$ for all x satisfying $|x-1| \leq d$. Then

$$|R_3(x)| = |f(x) - T_3(x)| \le \frac{M}{4!} \cdot |x - 1|^4$$

for all x, such that $|x-1| \leq d$.

We are interested in the interval $0.8 \le x \le 1.2$ which is equivalent to $|x-1| \le 0.2$. So it remains to estimate $|f^{(4)}(x)| = \left|\frac{2}{x^3}\right|$ in this interval. As $\frac{2}{x^3}$ is a monotonically decreasing function for $0.8 \le x \le 1.2$, its maximum is attained at x = 0.8 and

$$\left| \frac{2}{x^3} \right| = \frac{2}{x^3} \le \frac{2}{0.8^3} = M \text{ for all } 0.8 \le x \le 1.2.$$

Hence

$$|R_3(x)| = |f(x) - T_3(x)| \le \frac{2}{4! \cdot 0.8^3} \cdot 0.2^4 \simeq 0.000260.$$

exercise 4. (3 points) Suppose we use the following estimate for $3\cos(x)$:

$$3\cos(x) \simeq 3 - \frac{3}{2}x^2.$$

a) Explain why it's okay to estimate the error using either $R_2(x)$ or $R_3(x)$. (Note that we get a better estimate using $R_3(x)$.)

Solution: We have

$$f'(x) = -3\sin(x)$$
, $f''(x) = -3\cos(x)$, $f^{(3)}(x) = 3\sin(x)$ and $f^{(4)}(x) = 3\cos(x)$.

Return date: Wednesday 04/05/17

In this case we have that $T_3(x) = T_2(x)$ and additionally

$$|f^{(3)}(x)| = |3\sin(x)| \le 3 = M_3$$
 and $|f^{(4)}(x)| = |3\cos(x)| \le 3 = M_4$ for all $x \in \mathbb{R}$.

With the above bounds we get for all $|x| \leq 1$ in Taylor's inequality

$$|R_2(x)| = |f(x) - T_2(x)| \le \frac{3}{3!} \cdot |x|^3$$
 and $|R_3(x)| = |f(x) - T_2(x)| \le \frac{3}{4!} \cdot |x|^4$,

as $T_2(x) = T_3(x)$. The latter inequality is better for $|x| \leq 1$. Therefore we can use the second inequality for our error estimate.

b) Use the boxed statement on page 1 of the Error Estimates handout to get a bound on the error in computing $3\cos(0.1)$ using the polynomial above. Show your work.

Solution: From the Taylor inequality for $T_3(x)$ we get with $|x| \le 0.1 \le 1$:

$$|R_2(x)| = |R_3(x)| = |f(x) - T_2(x)| \le \frac{3}{4!} \cdot |x|^4 \le \frac{3}{4!} \cdot 0.1^4 = 0.0000125.$$

Note: Using the inequality for $R_2(x)$ we would only get $|R_2(x)| \le 0.0005$.

exercise 5. (3 points) Determine whether the geometric series is convergent or divergent. If it is convergent, find its sum:

a) $\sum_{n=0}^{\infty} \frac{5}{\pi^n}$. Solution: We rewrite the sum as $5 \cdot \sum_{n=0}^{\infty} \left(\frac{1}{\pi}\right)^n$. As $\frac{1}{\pi} < 1$ this sum converges and by Ch. 11.2 Theorem 4 of the book we have that

$$5 \cdot \sum_{n=0}^{\infty} \left(\frac{1}{\pi}\right)^n = \frac{5}{1 - \frac{1}{\pi}} = \frac{5\pi}{\pi - 1}.$$

b) $\sum_{n=0}^{\infty} \frac{3^{n+1}}{(-2)^n}$. **Solution:** We rewrite the sum in the following way:

$$\sum_{n=0}^{\infty} \frac{3^{n+1}}{(-2)^n} = 3 \cdot \sum_{n=0}^{\infty} \frac{3^n}{(-2)^n} = 3 \cdot \sum_{n=0}^{\infty} \left(\frac{3}{-2}\right)^n.$$

This series is divergent as $\left|\frac{3}{-2}\right| = \frac{3}{2} > 1$ and the geometric series is divergent for $|x| \ge 1$.

Return date: Wednesday 04/05/17

exercise 6. (4 points) Find the values of x for which the series converges. Find the sum of the series for those values of x.

a) $\sum_{n=1}^{\infty} (x+2)^n$.

Solution 1: We can use the ratio test (see Ch. 11.6, page 779): For $a_n = (x+2)^n$ we get

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{(x+2)^{n+1}}{(x+2)^n} \right| = |x+2|.$$

By the ratio test we conclude that the series converges if $\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = |x+2| < 1$. This is the interval -3 < x < -1. The series diverges for |x+2| > 1. By plugging in the points x = -3 and x = -1 we see that the series diverges in these points.

Solution 2: Alternatively we could also argue that for y = (x + 2) this is the geometric series which is convergent for |y| < 1 which is equal to |x+2| < 1 and divergent for $|y| \ge 1$ which is equal to $|x+2| \geq 1$.

Finally, as this is a geometric series, we have with y = x + 2:

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

b) $\sum_{n=0}^{\infty} \frac{2^n}{x^n}$. Solution 1: We can use again the ratio test. For $a_n = \left(\frac{2}{x}\right)^n$ we get

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{\left(\frac{2}{x}\right)^{n+1}}{\left(\frac{2}{x}\right)^n} \right| = \left| \frac{2}{x} \right|.$$

By the ratio test we conclude that the series converges if $\left|\frac{2}{x}\right| < 1$ or |x| > 2. This is equal to $x \in (-\infty, -2)$ or $x \in (2, \infty)$. By the ratio test the series diverges for |x| < 2. By plugging in the points x = -2 and x = 2 we see that the series diverges in these points.

Solution 2: Alternatively we could also argue that for $y = \frac{2}{x}$ this is the geometric series which is convergent for |y| < 1 which is equal to |x| > 2 and divergent for $|y| \ge 1$ which is equal to |x| < 2.

Again, as this is a geometric series, we get

$$\sum_{n=0}^{\infty} \frac{2^n}{x^n} = \frac{1}{1 - \frac{2}{x}} = \frac{x}{x - 2}.$$