Taylor Polynomial & Max-Min Problems

104003 Differential and Integral Calculus I Technion International School of Engineering 2010-11 **Tutorial Summary – February 16, 2011 – Kayla Jacobs**

Taylor Polynomial

If function f(x) can be differentiated (at least) *n* times in the neighborhood of point x = a, then the **n**th-degree Taylor polynomial of f(x) at x = a is:

$$T_n(x,a) = f(a) + \frac{f'(a)}{1!} \cdot (x-a) + \frac{f''(a)}{2!} \cdot (x-a)^2 + \frac{f^{(3)}(a)}{3!} \cdot (x-a)^3 + \dots + \frac{f^{(n)}(a)}{n!} \cdot (x-a)^n$$

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

This is the **best possible** *n***-degree approximation** of f(x) "near" x = a. The more terms you include (the higher *n* is), and/or the closer to x = a... the better the approximation.

As $\underline{n \to \infty}$, the Taylor polynomial coverges to the exact function f. It's then is called the "Taylor series of f." (Note then it doesn't matter how "near" you are to x = a.)

For $\underline{n = 1}$, you simply get the **linear approximation** we've already learned about! $f(x) \approx f(a) + f'(a) \cdot (x - a)$ when $x \approx a$

<u>Remainder:</u> $R_n(x, a)$ is the **n**th-degree remainder for f(x) at x = a.

This is the error made by the approximation of *f* as a Taylor polynomial:

$$R_n(x,a) = f(x) - T_n(x,a)$$
$$= \frac{f^{(n+1)}(z)}{(n+1)!} (x-a)^{n+1} \qquad \dots \text{ where } z \text{ is a number between } a \text{ and } x.$$

Maclaurin Polynomial

Special case of Taylor polynomial, when $\boldsymbol{a} = \boldsymbol{0}$. $T_n(x, 0) = \sum_{k=0}^n \frac{f^{(k)}(0)}{k!} \cdot x^k$

Common Maclaurin series (as $n \rightarrow \infty$):

• $\frac{1}{1-x} = 1 + x + x^2 + x^3 + \dots = \sum_{k=0}^{\infty} x^k$ (for |x| < 1)

•
$$\frac{1}{1+x} = 1 - x + x^2 - x^3 + \dots = \sum_{k=0}^{\infty} (-1)^k \cdot x^k$$
 (for $|x| < 1$)

• $\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} \cdot x^{2k+1}$ (for all real x)

•
$$\cos(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k)!} \cdot x^{2k}$$
 (for all real x)

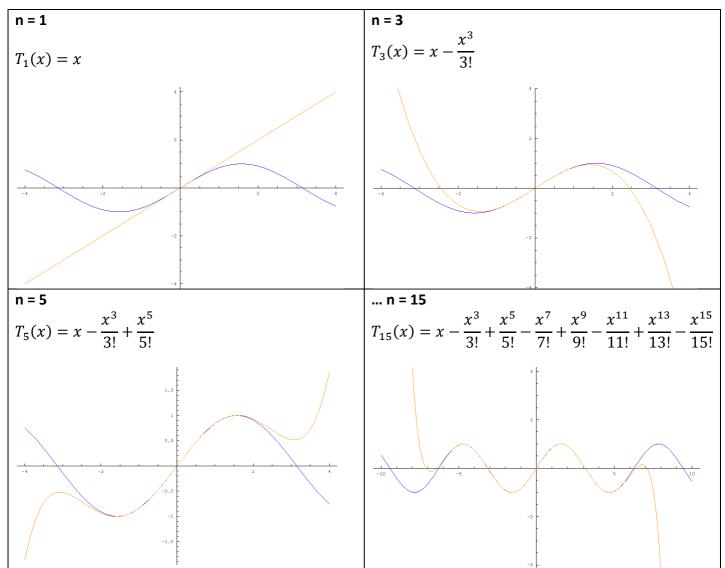
• $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{k=0}^{\infty} \frac{x^k}{k!}$ (for all real x)

DeMoivre's Theorem

 $e^{ix} = \cos(x) + i \cdot \sin(x)$

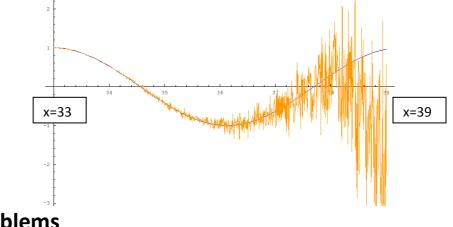
Maclaurin Polynomial Example: sin(x)

The graphs below show the actual function, $\sin(x)$, and its Maclaurin polynomial for various values of n. As $n \to \infty$, the Maclaurin series is: $\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots = \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)!} \cdot x^{2k+1}$ Note that there are no even-n terms, so $T_{2n}(x) = T_{2n-1}(x)$



Now take a look at **n** = **99**. It agrees very well with the actual sin(x) curve until you get out to about x = 35, when it goes crazy. Here is a picture of the x-interval (34, 39):

(Remember, the polynomial is "centered" at a = 0, so x = 35 is quite far away from the center.)



(Adapted from http://www.math.ucdavis.edu/~kouba/CalcOneDIRECTORY/maxmindirectory/MaxMin.html)

1. **Read each problem slowly and carefully.** If you misread the problem or hurry through it, you have NO chance of solving it correctly.

2. If appropriate, **draw a sketch** or diagram of the problem to be solved. Pictures are a great help in organizing and sorting out your thoughts.

3. **Define variables** to be used and carefully label your picture or diagram with these variables. This step is very important because it leads directly or indirectly to the creation of mathematical equations.

4. Write down all equations which are related to your problem or diagram. Clearly denote that equation which you are asked to maximize or minimize.

- Experience will show you that MOST optimization problems will begin with two equations. One equation is a **"constraint" equation** and the other is the **"optimization" equation**.
- The "constraint" equation is used to solve for one of the variables. This is then substituted into the "optimization" equation before differentiation occurs.
- Some problems may have NO constraint equation. Some problems may have two or more constraint equations.

5. Before differentiating, make sure that the **optimization equation is a function of only one variable**.

6. **Differentiate** using the well-known rules of differentiation. **Solve** for the variable value(s) that satisfy the **derivative being set to 0**.

6. Verify that your result is a maximum or minimum value using the first or second derivative test for extrema.

7. If appropriate, don't forget to **check the endpoints**, which might be the global maximum/minimum.