## **Taylor Series**

The **Taylor series** for f(x) at x = c is

$$f(c) + f'(c)(x-c) + \frac{f''(c)}{2!}(x-c)^2 + \frac{f'''(c)}{3!}(x-c)^3 + \dots = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!}(x-c)^n.$$

(By convention,  $f^{(0)} = f$ .) When c = 0, the series is called a Maclaurin series.

You can construct the series on the right provided that f is infinitely differentiable on an interval containing c. You already know how to determine the interval of convergence of the series. However, the fact that the series converges at x does not imply that the series converges to f(x).

As an example, consider the function

$$f(x) = \begin{cases} e^{-1/x^2} & \text{if } x \neq 0\\ 0 & \text{if } x = 0 \end{cases}$$

It is infinitely differentiable everywhere. In particular, all the derivatives of f at 0 vanish, and the Maclaurin series for f is identically 0.

Hence, the Maclaurin series for f converges for all x, but only converges to f(x) at x = 0.

The following result ([1], page 418) gives a sufficient condition for the Taylor series of a function to converge to the function:

**Theorem.** Let f(x) be infinitely differentiable on  $a \le x \le b$ , and let  $a \le c \le b$ . Suppose there is a constant M such that  $|f^{(n)}(x)| \le M$  for all  $n \ge 1$ , and for all x in  $N \cap [a, b]$ , where N is a neighborhood of c. Then for all  $x \in N \cap [a, b]$ ,

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

In other words, under reasonable conditions:

1. You can construct a Taylor series by computing the derivatives of f.

2. The series will converge to f on an interval around the expansion point. (You can find the interval of convergence as usual.)

It's tedious to have to compute lots of derivatives, and in many cases you can derive a series from another known series. Here are the series expansions for several important functions:

$$\frac{1}{1-u} = \sum_{n=0}^{\infty} u^n = 1 + u + u^2 + \dots + u^n + \dots \qquad -1 < u < 1$$

$$e^u = \sum_{n=0}^{\infty} \frac{u^n}{n!} = 1 + u + \frac{u^2}{2!} + \dots + \frac{u^n}{n!} + \dots -\infty < u < +\infty$$

$$\cos u = \sum_{n=0}^{\infty} (-1)^n \frac{u^{2n}}{(2n)!} = 1 - \frac{u^2}{2!} + \frac{u^4}{4!} - \dots + (-1)^n \frac{u^{2n}}{(2n)!} + \dots \qquad -\infty < u < +\infty$$

$$\sin u = \sum_{n=0}^{\infty} (-1)^n \frac{u^{2n+1}}{(2n+1)!} = u - \frac{u^3}{3!} + \frac{u^5}{5!} - \dots + (-1)^n \frac{u^{2n+1}}{(2n+1)!} + \dots \quad -\infty < u < +\infty$$

$$\ln(1+u) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{u^n}{n} = u - \frac{u^2}{2} + \frac{u^3}{3} - \dots + (-1)^{n+1} \frac{u^n}{n} + \dots \qquad -1 < u \le 1$$

$$(1+u)^a = 1 + \sum_{n=1}^{\infty} \frac{a(a-1)\cdots(a-n+1)}{n!} u^n \qquad -1 < u < 1$$

**Example.** Find the Taylor series for  $\frac{1}{x+3}$  at a = 2. What is its interval of convergence?

I want things to come out in powers of x - 2, so I'll write the function in terms of x - 2:

$$\frac{1}{x+3} = \frac{1}{\dots + (x-2)}$$
 (Make the  $x-2$  first)  
=  $\frac{1}{5+(x-2)}$  (I need 5, because  $5-2=3$ )

I'll use the series for  $\frac{1}{1-u}$ . To do this, I need 1-u on the bottom. I make a "1" by factoring 5 out of the terms on the bottom, then I make a "-" by writing the "+" as "-(-)":

$$\frac{1}{5+(x-2)} = \frac{1}{5} \cdot \frac{1}{1+\frac{x-2}{5}} = \frac{1}{5} \cdot \frac{1}{1-\left(-\frac{x-2}{5}\right)}$$

Let  $u = -\frac{x-2}{5}$  in the series for  $\frac{1}{1-u}$ . Then

$$\frac{1}{1 - \left(-\frac{x-2}{5}\right)} = 1 - \frac{x-2}{5} + \left(\frac{x-2}{5}\right)^2 - \left(\frac{x-2}{5}\right)^3 + \cdots$$

Hence,

$$\frac{1}{x+3} = \frac{1}{5} \cdot \left[ 1 - \frac{x-2}{5} + \left(\frac{x-2}{5}\right)^2 - \left(\frac{x-2}{5}\right)^3 + \cdots \right].$$

The *u*-series converges for -1 < u < 1, so the *x*-series converges for  $-1 < -\frac{x-2}{5} < 1$ , or -3 < x < 7.

**Example.** Find the Taylor series for  $\frac{1}{7-x}$  at a = -3. What is its interval of convergence?

Since I'm expanding at a = -3, I need powers of x + 3:

$$\frac{1}{7-x} = \frac{1}{10 - (x+3)}$$
$$= \frac{1}{10} \frac{1}{1 - \frac{1}{10}(x+3)}$$

I let  $u = \frac{1}{10}(x+3)$  in the series for  $\frac{1}{1-u}$ :  $\frac{1}{10}\frac{1}{1-\frac{1}{10}(x+3)} = \frac{1}{10}\left(1+\frac{1}{10}(x+3)+\frac{1}{10^2}(x+3)^2+\frac{1}{10^3}(x+3)^3+\cdots\right).$ 

In summation form, this is  $\frac{1}{10}\sum_{n=0}^{\infty}\frac{1}{10^n}(x+3)^n$ .

Find the interval of convergence:

$$-1 < u < 1$$
  
 $-1 < \frac{1}{10}(x+3) < 1$   
 $-10 < x+3 < 10$   
 $-13 < x < 7$ 

**Example.** Find the Taylor series at c = 1 for  $e^{5x}$ .

I need powers of x - 1.

$$e^{5x} = e^{5(x-1)+5} = e^{5(x-1)} \cdot e^5 = e^5 \left( 1 + 5(x-1) + \frac{5^2(x-1)^2}{2!} + \frac{5^3(x-1)^3}{3!} + \cdots \right).$$

To get this, I let u = 5(x - 1) in the series for  $e^u$ . For the interval of convergence:

$$\begin{array}{l} -\infty < u < \infty \\ -\infty < 5(x-1) < \infty \\ -\infty < x-1 < \infty \end{array} \quad \square \\ -\infty < x < \infty \end{array}$$

**Example.** Find the Taylor series for  $\sin x$  at  $c = \frac{\pi}{2}$ .

I need powers of  $x - \frac{\pi}{2}$ , so

$$\sin x = \sin \left[ \left( x - \frac{\pi}{2} \right) + \frac{\pi}{2} \right].$$

Next, I'll use the angle addition formula for sine:

$$\sin(a+b) = \sin a \cos b + \sin b \cos a.$$

I set 
$$a = x - \frac{\pi}{2}$$
 and  $b = \frac{\pi}{2}$ . Since  $\cos \frac{\pi}{2} = 0$  and  $\sin \frac{\pi}{2} = 1$ , I get  
 $\sin \left[ \left( x - \frac{\pi}{2} \right) + \frac{\pi}{2} \right] = \cos \left( x - \frac{\pi}{2} \right) = 1 - \frac{1}{2!} \left( x - \frac{\pi}{2} \right)^2 + \frac{1}{4!} \left( x - \frac{\pi}{2} \right)^4 - \frac{1}{6!} \left( x - \frac{\pi}{2} \right)^6 + \cdots$ 

**Example.** Find the Taylor series for  $\ln x$  at a = 1. What is its interval of convergence?

Use

$$\ln(1+u) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{u^n}{n} = u - \frac{u^2}{2} + \frac{u^3}{3} - \dots + (-1)^{n+1} \frac{u^n}{n} + \dots$$

I'm expanding at a = 1, so I want the result to come out in powers of x - 1. This is easy — just set u = x - 1:

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

The *u*-series converges for  $-1 < u \le 1$ , so the *x*-series converges for  $-1 < x - 1 \le 1$ , or  $0 < x \le 2$ .

**Example.** The quantity  $\left(1 - \frac{v^2}{c^2}\right)^{-1/2}$  occurs in special relativity. (v is the velocity of an object, and c is the speed of light.) Approximate  $\left(1 - \frac{v^2}{c^2}\right)^{-1/2}$  using the first two nonzero terms of the binomial series.

$$(1+u)^a = 1 + au + \frac{a(a-1)}{2!}u^2 + \cdots,$$

So for  $a = -\frac{1}{2}$ ,

$$(1+u)^{-1/2} = 1 - \frac{1}{2}u + \frac{3}{8}u^2 - \cdots$$

Take  $u = -\frac{v^2}{c^2}$ :

$$\left(1 - \frac{v^2}{c^2}\right)^{-1/2} = 1 + \frac{1}{2}\frac{v^2}{c^2} + \frac{3}{8}\frac{v^4}{c^4} + \dots \approx 1 + \frac{1}{2}\frac{v^2}{c^2}.$$

The approximation is good as long as v is small compared to c.

**Example.** Find the Taylor series for  $\frac{x}{2+x}$  at a = -1.

Since I'm expanding at a = -1, the answer must come out in terms of powers of x + 1.

Start with the function you're trying to expand. To get x + 1's in the answer, write the given function in terms of x + 1:

$$\frac{x}{2+x} = \frac{(x+1)-1}{1+(x+1)}.$$

(Notice that the work has to be legal algebra.)

I'll break up the fraction and do the pieces separately.

$$\frac{(x+1)-1}{1+(x+1)} = \frac{x+1}{1+(x+1)} - \frac{1}{1+(x+1)}$$

I want to "match" each piece against the standard series  $\frac{1}{1-u}$ . Here's the first piece:

$$\frac{x+1}{1+(x+1)} = (x+1)\frac{1}{1-[-(x+1)]}.$$

Expand  $\frac{1}{1 - [-(x+1)]}$  by setting u = -(x+1) in  $\frac{1}{1-u}$ :

 $(x+1)\frac{1}{1-[-(x+1)]} = (x+1)\cdot\left(1-(x+1)+(x+1)^2-(x+1)^3+\cdots\right) = (x+1)-(x+1)^2+(x+1)^3-\cdots$ 

Here's the second piece:

$$\frac{1}{1+(x+1)} = \frac{1}{1-[-(x+1)]} = 1 - (x+1) + (x+1)^2 - (x+1)^3 + \cdots$$

Put the two pieces together:

$$\left[(x+1) - (x+1)^2 + (x+1)^3 - \cdots\right] - \left[1 - (x+1) + (x+1)^2 - (x+1)^3 + \cdots\right] =$$

That is,

$$\frac{x}{2+x} = -1 + 2(x+1) - 2(x+1)^2 + 2(x+1)^3 - \cdots$$

**Example.** What is the Maclaurin series for  $f(x) = 7x^2 - 3x + 13$ ? What is the Taylor series for f(x) = $7x^2 - 3x + 13$  at a = -1?

The Maclaurin series for a polynomial is the polynomial:  $f(x) = 7x^2 - 3x + 13$ . To obtain the Taylor expansion at a = -1, write the function in terms of x + 1:

$$7x^2 - 3x + 13 = 7(x+1)^2 - 17x + 6 = 7(x+1)^2 - 17(x+1) + 23.$$

**Example.** Find  $f^{(100)}(0)$  for  $f(x) = \frac{1}{3-x}$ .

The series for  $\frac{1}{3-x}$  at c=0 is

$$\frac{1}{3-x} = \frac{1}{3} \cdot \frac{1}{1-\frac{x}{3}} = \frac{1}{3} \cdot \left(1 + \frac{x}{3} + \frac{x^2}{3^2} + \dots + \frac{x^n}{3^n} + \dots\right) = \frac{1}{3} + \frac{x}{3^2} + \frac{x^2}{3^3} + \dots + \frac{x^n}{3^{n+1}} + \dots$$

The 100<sup>th</sup> degree term is  $\frac{x^{100}}{3^{101}}$ . On the other hand, Taylor's formula says that the 100<sup>th</sup> degree term is  $\frac{f^{(100)}(0)}{100!}x^{100}$ . Equating the coefficients, I get

$$\frac{1}{3^{101}} = \frac{f^{(100)}(0)}{100!}$$

$$f^{(100)}(0) = \frac{100!}{3^{101}}$$

While you can often use known series to find Taylor series, it's sometimes necessary to find a series using Taylor's formula. (In fact, that's where the "known series" come from.)

**Example.** Find the first four nonzero terms and the general term of the Taylor series for  $f(x) = e^x$  at a = 0and at a = 1 by computing the derivatives of f.

$$f(x) = e^x$$
,  $f'(x) = e^x$ , and in general  $f^{(n)}(x) = e^x$ .

For a = 0,  $f^{(n)}(0) = e^0 = 1$  for all n. The Taylor series at a = 0 is

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

For a = 1,  $f^{(n)}(1) = e^1 = e$  for all n. The Taylor series at a = 1 is

$$f(x) = e + e(x-1) + \frac{e}{2!}(x-1)^2 + \frac{3}{3!}(x-1)^3 + \dots + \frac{1}{n!}(x-1)^n + \dots \square$$

If you truncate the series expanded at c after the  $n^{\text{th}}$ -degree term, what's left is the  $n^{\text{th}}$ -degree Taylor polynomial  $p_n(x; c)$ . For example, the third degree polynomial of  $e^x$  at a = 0 is

$$p_3(x;0) = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3.$$

Note that the "n" here refers to the largest power of x, not the number of terms. For example, the Taylor series for  $\frac{1}{1-x^2}$  at a = 0 is

$$\frac{1}{1-x^2} = 1 + x^2 + x^4 + \dots + x^{2n} + \dots$$

The  $2^{nd}$  degree Taylor polynomial and the  $3^{rd}$  degree Taylor polynomial are equal:

$$p_2(x;0) = p_3(x;0) = 1 + x^2$$
.

**Example.** Find the 3<sup>rd</sup> degree Taylor polynomial for  $f(x) = \tan x$  at  $x = \frac{\pi}{4}$ .

 $f(x) = \tan x, \quad f'(x) = (\sec x)^2, \quad f''(x) = 2(\sec x)^2 \tan x, \quad f'''(x) = 2(\sec x)^4 + 4(\sec x)^2(\tan x)^2.$ 

Thus,

$$f\left(\frac{\pi}{4}\right) = 1, \quad f'\left(\frac{\pi}{4}\right) = 2, \quad f''\left(\frac{\pi}{4}\right) = 4, \quad f'''\left(\frac{\pi}{4}\right) = 16.$$

The 3<sup>rd</sup> degree Taylor polynomial is

$$p_3\left(x;\frac{\pi}{4}\right) = 1 + 2\left(x - \frac{\pi}{4}\right) + 2\left(x - \frac{\pi}{4}\right)^2 + \frac{8}{3}\left(x - \frac{\pi}{4}\right)^3$$
.

## Example. Suppose

$$f(4) = 7$$
,  $f'(4) = -3$ ,  $f''(4) = 4$ ,  $f'''(4) = 12$ 

Use the 3<sup>rd</sup> degree Taylor polynomial for f at c = 4 to approximate f(4.2).

I have

$$p_3(x;4) = 7 - 3(x-4) + \frac{4}{2!}(x-4)^2 + \frac{12}{3!}(x-4)^3 = 7 - 3(x-4) + 2(x-4)^2 + 2(x-4)^3.$$

Plug x = 4.2 in:

$$f(4.2) \approx 7 - 3(4.2 - 4) + 2(4.2 - 4)^2 + 2(4.2 - 4)^3 = 6.496.$$

It's also possible to construct power series by integrating or differentiating other power series. A power series may be integrated or differentiated term-by-term in the interior of its interval of convergence. (You will need to check convergence at the endpoints separately.)

**Example.** (a) Find the Taylor series at c = 0 for  $\frac{1}{8+x}$ .

 $\frac{1}{8}$ 

(b) Find the Taylor series at c = 0 for  $\frac{1}{(8+x)^2}$ .

(a)

$$\frac{1}{8+x} = \frac{1}{8} \frac{1}{1+\frac{x}{8}} = \frac{1}{8} \frac{1}{1-\left(-\frac{x}{8}\right)} = \left(1-\frac{x}{8}+\frac{x^2}{64}-\frac{x^3}{512}+\frac{x^4}{4096}-\cdots\right).$$

(b) Notice that

$$\frac{d}{dx}\frac{1}{8+x} = -\frac{1}{(8+x)^2}$$

Hence,

$$\frac{1}{(8+x)^2} = -\frac{d}{dx}\frac{1}{8+x} = -\frac{d}{dx}\frac{1}{8}\left(1-\frac{x}{8}+\frac{x^2}{64}-\frac{x^3}{512}+\frac{x^4}{4096}-\cdots\right) = -\frac{1}{8}\left(-\frac{1}{8}+\frac{x}{32}-\frac{3x^2}{512}+\frac{x^3}{1024}-\cdots\right).$$

**Example.** (a) Find the Taylor series at c = 0 for  $\frac{1}{1+x}$ .

(b) Use the series in (a) to find the series for  $\ln(1+u)$  expanded at c = 0.

(a) Put u = -x in the series for  $\frac{1}{1-u}$  to obtain

$$\frac{1}{1+x} = 1 - x + x^2 - x^3 + \cdots.$$

It converges for -1 < x < 1.

(b) Integrate the series in (a) from 0 to u:

$$\ln(1+u) = \int_0^u \left(1 - x + x^2 - x^3 + \cdots\right) \, dx = u - \frac{u^2}{2} + \frac{u^3}{3} - \frac{u^4}{4} + \cdots$$

This series will converge for -1 < u < 1. The left side blows up at u = -1. On the other hand, if u = 1,

$$\ln 2 = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots.$$

The right side does converges (by the Alternating Series Test), so the  $\ln(1+u)$  series converges for  $-1 < u \le 1$ .

**Example.** Find the Taylor series for  $\ln(5-x)$  at a = 2.

First, note that

$$\int_{2}^{x} \frac{1}{5-t} dt = \left[-\ln(5-t)\right]_{2}^{x} = -\ln(5-x) + \ln 3, \quad \text{so} \quad \ln(5-x) = \ln 3 - \int_{2}^{x} \frac{1}{5-t} dt.$$

I integrated from 2 to x because I want the expansion at a = 2. Now find the series at a = 2 for  $\frac{1}{5-t}$ :

$$\frac{1}{5-t} = \frac{1}{3-(t-2)} = \frac{1}{3} \frac{1}{1-\frac{t-2}{3}} = \frac{1}{3} \sum_{n=0}^{\infty} \frac{(t-2)^n}{3^n}.$$

Plug this series back into the integral and integrate term-by-term:

$$\ln(5-x) = \ln 3 - \int_2^x \frac{1}{5-t} dt = \ln 3 - \frac{1}{3} \int_2^x \sum_{n=0}^\infty \frac{(t-2)^n}{3^n} dt = \ln 3 - \frac{1}{3} \sum_{n=0}^\infty \left[ \frac{(t-2)^{n+1}}{3^n(n+1)} \right]_2^x = \ln 3 - \frac{1}{3} \sum_{n=0}^\infty \frac{(x-2)^{n+1}}{3^n(n+1)} = \ln 3 - \sum_{n=0}^\infty \frac{(x-2)^{n+1}}{3^{n+1}(n+1)}.$$

**Example.** (a) Construct the Taylor series at c = 0 for  $\frac{1}{1+t^2}$ .

- (b) Use the series in (a) to construct the Taylor series at c = 0 for  $\tan^{-1} x$ .
- (c) Use the series in (b) to obtain a series for  $\pi$ .
- (a) I need powers of t, so

$$\frac{1}{1+t^2} = \frac{1}{1-(-t^2)} = 1 - t^2 + t^4 - t^6 + \dots + (-1)^n t^{2n} + \dots \quad \Box$$

(b) Note that

$$\int_0^x \frac{1}{1+t^2} dt = \left[ \tan^{-1} t \right]_0^x = \tan^{-1} x.$$

Therefore,

$$\tan^{-1} x = \int_0^x \frac{1}{1+t^2} dt = \int_0^x \left(1-t^2+t^4-t^6+\cdots\right) dt = \left[t-\frac{1}{3}t^3+\frac{1}{5}t^5-\frac{1}{7}t^7+\cdots\right]_0^x = x-\frac{1}{3}x^3+\frac{1}{5}x^5-\frac{1}{7}x^7+\cdots \quad \Box$$

(c) Plug x = 1 into the series in (b), using the fact that  $\tan^{-1} 1 = \frac{\pi}{4}$ :

$$\tan^{-1} 1 = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots$$
$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots$$
$$\pi = 4 - \frac{4}{3} + \frac{4}{5} - \frac{4}{7} + \cdots$$

Think of a Taylor series as a "replacement" for its function. For example, you can often use a Taylor series to compute a limit or an integral by replacing a function with its series.

**Example.** (a) Find the first 4 nonzero terms of the Taylor series at c = 0 for  $\ln(1 + x^3)$ .

(b) Use the series in (a) to guess the value of  $\lim_{x\to 0} \frac{\ln(1+x^3)}{x^3}$ .

(a) Let  $u = x^3$  in the series for  $\ln(1+u)$ :

$$\ln(1+x^3) = x^3 - \frac{1}{2}x^6 + \frac{1}{3}x^9 + \frac{1}{4}x^{12} - \dots \quad \Box$$

(b) Plug the series from (a) into the limit:

$$\lim_{x \to 0} \frac{\ln(1+x^3)}{x^3} = \lim_{x \to 0} \frac{1}{x^3} \left( x^3 - \frac{1}{2}x^6 + \frac{1}{3}x^9 + \frac{1}{4}x^{12} - \cdots \right) = \lim_{x \to 0} \left( 1 - \frac{1}{2}x^3 + \frac{1}{3}x^6 + \frac{1}{4}x^9 - \cdots \right) = 1. \quad \Box$$

**Example.** (a) Construct the Taylor series at c = 0 for  $x^2 e^{-x^2}$ . (Write out at least the first 4 nonzero terms.)

- (b) Use the first 3 terms of the series in (a) to approximate  $\int_0^1 x^2 e^{-x^2} dx$ .
- (c) Use the Alternating Series error estimate to estimate the error in (b).
- (a) I set  $u = -x^2$  in the series for  $e^u$ :

$$e^{-x^2} = 1 - x^2 + \frac{x^4}{2!} - \frac{x^6}{3!} + \frac{x^8}{4!} - \cdots$$

Multiply by  $x^2$ :

$$x^{2}e^{-x^{2}} = x^{2} - x^{4} + \frac{1}{2}x^{6} - \frac{1}{6}x^{8} + \frac{1}{24}x^{10} - \cdots$$

(b)

$$\int_0^1 x^2 e^{-x^2} dx \approx \int_0^1 \left( x^2 - x^4 + \frac{1}{2}x^6 \right) dx = \left[ \frac{1}{3}x^3 - \frac{1}{5}x^5 + \frac{1}{14}x^7 \right]_0^1 = \frac{43}{210} = 0.20476\dots$$

(c) The Alternating Series error estimate says that the error is less than the next term. So I take the next term in the series in (a) and integrate:

$$\int_0^1 \frac{1}{6} x^8 \, dx = \left[\frac{1}{54} x^9\right]_0^1 = \frac{1}{54}$$

The error in the estimate in (b) is no greater than  $\frac{1}{54} = 0.01851...$ 

[1] Tom M. Apostol, *Mathematical Analysis*. Reading, Massachusetts: Addision-Wesley Publishing Company, Inc., 1957.