Infinite Sequences and Series

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8.7 Taylor and Maclaurin Series

Taylor and Maclaurin Series

We start by supposing that f is any function that can be represented by a power series

$$\boxed{1} \quad f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + c_4(x - a)^4 + \cdots \quad |x - a| < R$$

Let's try to determine what the coefficients c_n must be in terms of f.

To begin, notice that if we put $x = a$ in Equation 1, then all terms after the first one are 0 and we get

$$f(a) = c_0$$

Taylor and Maclaurin Series

We can differentiate the series in Equation 1 term by term:

2 $$f'(x) = c_1 + 2c_2(x - a) + 3c_3(x - a)^2 + 4c_4(x - a)^3 + \cdots \quad |x - a| < \boldsymbol{R}$$

and substitution of $x = a$ in Equation 2 gives

$$f'(a) = c_1$$

Now we differentiate both sides of Equation 2 and obtain

3 $$f''(x) = 2c_2 + 2 \cdot 3c_3(x - a) + 3 \cdot 4c_4(x - a)^2 + \cdots \quad |x - a| < \boldsymbol{R}$$

Again we put $x = a$ in Equation 3. The result is

$$f''(a) = 2c_2$$

Taylor and Maclaurin Series

Let's apply the procedure one more time. Differentiation of the series in Equation 3 gives

$$\boxed{4} \quad f'''(x) = 2 \cdot 3c_3 + 2 \cdot 3 \cdot 4c_4(x - a) + 3 \cdot 4 \cdot 5c_5(x - a)^2 + \cdots \quad |x - a| < \mathbf{R}$$

and substitution of $x = a$ in Equation 4 gives

$$f'''(a) = 2 \cdot 3c_3 = 3!c_3$$

By now you can see the pattern. If we continue to differentiate and substitute $x = a$, we obtain

$$f^{(n)}(a) = 2 \cdot 3 \cdot 4 \cdot \cdots \cdot nc_n = n!c_n$$

Taylor and Maclaurin Series

Solving this equation for the nth coefficient c_n, we get

$$c_n = \frac{f^{(n)}(a)}{n!}$$

This formula remains valid even for $n = 0$ if we adopt the conventions that $0! = 1$ and $f^{(0)} = f$. Thus we have proved the following theorem.

5 Theorem If f has a power series representation (expansion) at a, that is, if

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n \qquad |x-a| < R$$

then its coefficients are given by the formula

$$c_n = \frac{f^{(n)}(a)}{n!}$$

Taylor and Maclaurin Series

Substituting this formula for c_n back into the series, we see that *if f* has a power series expansion at *a*, then it must be of the following form.

$$\boxed{6} \quad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n$$

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

The series in Equation 6 is called the **Taylor series of the function *f* at *a*** (or **about *a*** or **centered at *a***).

Taylor and Maclaurin Series

For the special case *a* = 0 the Taylor series becomes

$$\boxed{7} \qquad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 + \cdots$$

This case arises frequently enough that it is given the special name **Maclaurin series**.

Example 1 – *Maclaurin Series for the Exponential Function*

Find the Maclaurin series of the function $f(x) = e^x$ and its radius of convergence.

Solution:

If $f(x) = e^x$, then $f^{(n)}(x) = e^x$, so $f^{(n)}(0) = e^0 = 1$ for all n. Therefore the Taylor series for f at 0 (that is, the Maclaurin series) is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

Example 1 – *Solution*

cont'd

To find the radius of convergence we let $a_n = x^n/n!$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n}\right| = \frac{|x|}{n+1} \to 0 < 1$$

so, by the Ratio Test, the series converges for all x and the radius of convergence is $R = \infty$.

Taylor and Maclaurin Series

The conclusion we can draw from Theorem 5 and Example 1 is that *if* e^x has a power series expansion at 0, then

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

So how can we determine whether e^x *does* have a power series representation?

Let's investigate the more general question: Under what circumstances is a function equal to the sum of its Taylor series? In other words, if *f* has derivatives of all orders, when is it true that

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

Taylor and Maclaurin Series

As with any convergent series, this means that *f*(*x*) is the limit of the sequence of partial sums. In the case of the Taylor series, the partial sums are

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

$$= f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \cdots + \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Notice that T_n is a polynomial of degree *n* called the ***n*th-degree Taylor polynomial of *f* at *a***.

Taylor and Maclaurin Series

For instance, for the exponential function $f(x) = e^x$, the result of Example 1 shows that the Taylor polynomials at 0 (or Maclaurin polynomials) with $n = 1, 2,$ and 3 are

$$T_1(x) = 1 + x \qquad T_2(x) = 1 + x + \frac{x^2}{2!} \qquad T_3(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!}$$

The graphs of the exponential function and these three Taylor polynomials are drawn in Figure 1.

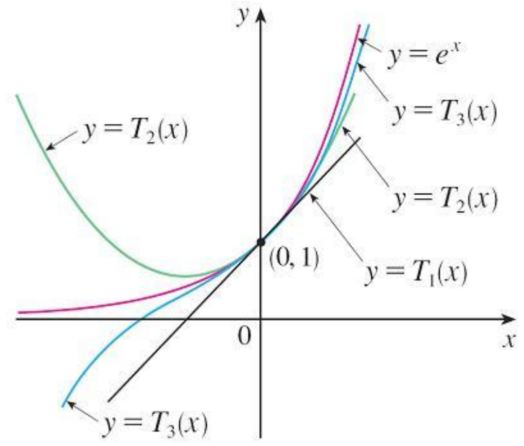

Figure 1

As n increases, $T_n(x)$ appears to approach e^x in Figure 1. This suggests that e^x is equal to the sum of its Taylor series.

Taylor and Maclaurin Series

In general, $f(x)$ is the sum of its Taylor series if

$$f(x) = \lim_{n \to \infty} T_n(x)$$

If we let

$R_n(x) = f(x) - T_n(x)$ so that $f(x) = T_n(x) + R_n(x)$

then $R_n(x)$ is called the **remainder** of the Taylor series. If we can somehow show that $\lim_{n \to \infty} R_n(x) = 0$, then it follows that

$$\lim_{n \to \infty} T_n(x) = \lim_{n \to \infty} [f(x) - R_n(x)] = f(x) - \lim_{n \to \infty} R_n(x) = f(x)$$

Taylor and Maclaurin Series

We have therefore proved the following.

8 Theorem If $f(x) = T_n(x) + R_n(x)$, where T_n is the nth-degree Taylor polynomial of f at a and

$$\lim_{n \to \infty} R_n(x) = 0$$

for $|x - a| < R$, then f is equal to the sum of its Taylor series on the interval $|x - a| < R$.

In trying to show that $\lim_{n \to \infty} R_n(x) = 0$ for a specific function f, we usually use the following fact.

9 Taylor's Inequality If $|f^{(n+1)}(x)| \leqslant M$ for $|x - a| \leqslant d$, then the remainder $R_n(x)$ of the Taylor series satisfies the inequality

$$|R_n(x)| \leqslant \frac{M}{(n+1)!} |x - a|^{n+1} \qquad \text{for } |x - a| \leqslant d$$

Taylor and Maclaurin Series

To see why this is true for $n = 1$, we assume that $|f''(x)| \leq M$. In particular, we have $f''(x) \leq M$, so for $a \leq x \leq a + d$ we have

$$\int_a^x f''(t)\,dt \leqslant \int_a^x M\,dt$$

An antiderivative of f'' is f', so by the Evaluation Theorem, we have

$$f'(x) - f'(a) \leq M(x - a) \quad \text{or} \quad f'(x) \leq f'(a) + M(x - a)$$

Thus

$$\int_a^x f'(t)\,dt \leqslant \int_a^x [f'(a) + M(t - a)]\,dt$$

$$f(x) - f(a) \leqslant f'(a)(x - a) + M\,\frac{(x - a)^2}{2}$$

$$f(x) - f(a) - f'(a)(x - a) \leqslant \frac{M}{2}(x - a)^2$$

Taylor and Maclaurin Series

But $R_1(x) = f(x) - T_1(x) = f(x) - f(a) - f'(a)(x - a)$. So

$$R_1(x) \leqslant \frac{M}{2}(x - a)^2$$

A similar argument, using $f''(x) \geq -M$, shows that

$$R_1(x) \geqslant -\frac{M}{2}(x - a)^2$$

So

$$|R_1(x)| \leqslant \frac{M}{2}|x - a|^2$$

Taylor and Maclaurin Series

Although we have assumed that $x > a$, similar calculations show that this inequality is also true for $x < a$.

This proves Taylor's Inequality for the case where $n = 1$. The result for any n is proved in a similar way by integrating $n + 1$ times.

In applying Theorems 8 and 9 it is often helpful to make use of the following fact.

10 $$\lim_{n \to \infty} \frac{x^n}{n!} = 0 \qquad \text{for every real number } x$$

This is true because we know from Example 1 that the series $\Sigma\, x^n/n!$ converges for all x and so its nth term approaches 0.

Example 2

Prove that e^x is equal to the sum of its Maclaurin series.

Solution:

If $f(x) = e^x$, then $f^{(n+1)}(x) = e^x$ for all n. If d is any positive number and $|x| \leq d$, then $|f^{(n+1)}(x)| = e^x \leq e^d$.

So Taylor's Inequality, with $a = 0$ and $M = e^d$, says that

$$|R_n(x)| \leqslant \frac{e^d}{(n+1)!}|x|^{n+1} \qquad \text{for } |x| \leqslant d$$

Example 2 – *Solution*

cont'd

Notice that the same constant $M = e^d$ works for every value of n. But, from Equation 10, we have

$$\lim_{n\to\infty} \frac{e^d}{(n+1)!}|x|^{n+1} = e^d \lim_{n\to\infty} \frac{|x|^{n+1}}{(n+1)!} = 0$$

It follows from the Squeeze Theorem that $\lim_{n\to\infty} |R_n(x)| = 0$ and therefore $\lim_{n\to\infty} R_n(x) = 0$ for all values of x.
By Theorem 8, e^x is equal to the sum of its Maclaurin series, that is,

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$$\boxed{e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \qquad \text{for all } x}$$

Taylor and Maclaurin Series

In particular, if we put $x = 1$ in Equation 11, we obtain the following expression for the number e as a sum of an infinite series:

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$$e = \sum_{n=0}^{\infty} \frac{1}{n!} = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots$$

Example 8

Find the Maclaurin series for $f(x) = (1 + x)^k$, where k is any real number.

Solution:

Arranging our work in columns, we have

$$f(x) = (1 + x)^k \qquad f(0) = 1$$

$$f'(x) = k(1 + x)^{k-1} \qquad f'(0) = k$$

$$f''(x) = k(k - 1)(1 + x)^{k-2} \qquad f''(0) = k(k - 1)$$

$$f'''(x) = k(k - 1)(k - 2)(1 + x)^{k-3} \qquad f'''(0) = k(k - 1)(k - 2)$$

$$\vdots \qquad \vdots$$

$$f^{(n)}(x) = k(k-1)\cdots(k-n+1)(1+x)^{k-n} \qquad f^{(n)}(0) = k(k-1)\cdots(k-n+1)$$

Example 8 – *Solution*

cont'd

Therefore the Maclaurin series of $f(x) = (1 + x)^k$ is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{k(k-1)\cdots(k-n+1)}{n!} x^n$$

This series is called the **binomial series**.

Example 8 – *Solution*

cont'd

If its *n*th term is a_n, then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{k(k-1)\cdots(k-n+1)(k-n)x^{n+1}}{(n+1)!} \cdot \frac{n!}{k(k-1)\cdots(k-n+1)x^n}\right|$$

$$= \frac{|k-n|}{n+1}|x| = \frac{\left|1 - \dfrac{k}{n}\right|}{1 + \dfrac{1}{n}}|x| \to |x| \quad \text{as } n \to \infty$$

Thus, by the Ratio Test, the binomial series converges if $|x| < 1$ and diverges if $|x| > 1$.

Taylor and Maclaurin Series

The traditional notation for the coefficients in the binomial series is

$$\binom{k}{n} = \frac{k(k-1)(k-2)\cdots(k-n+1)}{n!}$$

and these numbers are called the **binomial coefficients**.

The following theorem states that $(1 + x)^k$ is equal to the sum of its Maclaurin series.

It is possible to prove this by showing that the remainder term $R_n(x)$ approaches 0, but that turns out to be quite difficult.

17 **The Binomial Series** If k is any real number and $|x| < 1$, then

$$(1+x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n = 1 + kx + \frac{k(k-1)}{2!}x^2 + \frac{k(k-1)(k-2)}{3!}x^3 + \cdots$$

Taylor and Maclaurin Series

Although the binomial series always converges when $|x| < 1$, the question of whether or not it converges at the endpoints, ± 1, depends on the value of k.

It turns out that the series converges at 1 if $-1 < k \leq 0$ and at both endpoints if $k \geq 0$.

Notice that if k is a positive integer and $n > k$, then the expression for $\binom{k}{n}$ contains a factor $(k - k)$, so $\binom{k}{n} = 0$ for $n > k$.

This means that the series terminates and reduces to the ordinary Binomial Theorem when k is a positive integer.

Taylor and Maclaurin Series

We collect in the following table, for future reference, some important Maclaurin series that we have derived in this section and the preceding one.

Table 1
Important Maclaurin Series and Their Radii of Convergence

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots \qquad R = 1$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots \qquad R = \infty$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots \qquad R = \infty$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots \qquad R = \infty$$

$$\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots \qquad R = 1$$

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots \qquad R = 1$$

$$(1+x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n = 1 + kx + \frac{k(k-1)}{2!}x^2 + \frac{k(k-1)(k-2)}{3!}x^3 + \cdots \qquad R = 1$$

Multiplication and Division of Power Series

Example 13 – *Finding Maclaurin Series by Multiplication and Division*

Find the first three nonzero terms in the Maclaurin series for (a) $e^x \sin x$ and (b) $\tan x$.

Solution:

(a) Using the Maclaurin series for e^x and $\sin x$ in Table 1, we have

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

Example 13 – *Solution*

cont'd

We multiply these expressions, collecting like terms just as for polynomials:

$$
\begin{array}{rl}
 & 1 + x + \tfrac{1}{2}x^2 + \tfrac{1}{6}x^3 + \cdots \\
\times & \quad\;\; x \qquad\quad - \tfrac{1}{6}x^3 + \cdots \\
\hline
 & \quad\;\; x + \;\; x^2 + \tfrac{1}{2}x^3 + \tfrac{1}{6}x^4 + \cdots \\
+ & \qquad\qquad\quad - \tfrac{1}{6}x^3 - \tfrac{1}{6}x^4 - \cdots \\
\hline
 & \quad\;\; x + \;\; x^2 + \tfrac{1}{3}x^3 + \cdots
\end{array}
$$

Example 13 – *Solution*

cont'd

Thus

$$e^x \sin x = x + x^2 + \tfrac{1}{3}x^3 + \cdots$$

(b) Using the Maclaurin series in Table 1, we have

$$\tan x = \frac{\sin x}{\cos x} = \frac{x - \dfrac{x^3}{3!} + \dfrac{x^5}{5!} - \cdots}{1 - \dfrac{x^2}{2!} + \dfrac{x^4}{4!} - \cdots}$$

Example 13 – *Solution*

cont'd

We use a procedure like long division:

$$
\begin{array}{r|l}
 & x + \tfrac{1}{3}x^3 + \tfrac{2}{15}x^5 + \cdots \\
\hline
1 - \tfrac{1}{2}x^2 + \tfrac{1}{24}x^4 - \cdots & x - \tfrac{1}{6}x^3 + \tfrac{1}{120}x^5 - \cdots \\
 & x - \tfrac{1}{2}x^3 + \tfrac{1}{24}x^5 - \cdots \\
\cline{2-2}
 & \phantom{x - {}} \tfrac{1}{3}x^3 - \tfrac{1}{30}x^5 + \cdots \\
 & \phantom{x - {}} \tfrac{1}{3}x^3 - \tfrac{1}{6}x^5 + \cdots \\
\cline{2-2}
 & \phantom{x - \tfrac{1}{3}x^3 - {}} \tfrac{2}{15}x^5 + \cdots
\end{array}
$$

Thus

$$\tan x = x + \tfrac{1}{3}x^3 + \tfrac{2}{15}x^5 + \cdots$$