

- Topic: Analytic functions, New power series
- **Homework:** Watch videos 14.11 - 14.14 for Tuesday.

# Taylor Series

## Taylor Series: For $C^\infty$ functions

Let  $a \in \mathbb{R}$ . For  $C^\infty$  functions  $f(x)$ ,

$S(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k$  is the Taylor series of  $f$  centred  $a$ .

One of the reasons why we want to look at the Taylor series is in the hope that it would nicely approximate the function  $f(x)$  near  $a$ . This is not always the case. We say

## Analyticity

A function  $f$  is analytic at  $a$  iff,

$S_a(x)$ , the Taylor series expansion of  $f$  around  $a$  converges to  $f(x)$  in a neighbourhood of  $a$ .

A function  $f$  is analytic on some set  $D$  iff  $\forall a \in D$ , it's analytic at  $a$ .

Example: We have shown that  $f(x) = \frac{1}{1-x}$  is analytic at 0.

## A pathological example

Consider the function  $f(x)$  defined as follows:

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

One can show that this function is  $C^\infty$  and  $f^{(k)}(0) = 0$   
 $\forall k \in \mathbb{N}$ .

1. Does this function have a Taylor polynomial of order 9 around 0?
2. Does this function have a Taylor Series around 0?
3. Is this function analytic?

Let  $f$  be a  $C^\infty$  function defined on  $\mathbb{R}$ .

- ① If  $f$  is analytic at 0, then  $\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(x)$ .
- ② If  $f$  is analytic on  $\mathbb{R}$ , then  $\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(x)$ .

## Taylor series centred at $x = 1$

Write the Taylor series for  $\frac{1}{1-x}$  centred around 0.5.

What is the interval of convergence of this Taylor series?  
Does it converge to  $\frac{1}{1-x}$  on that interval?

Is  $\frac{1}{1-x}$  analytic at 0.5?

# Lagrange's Remainder Theorem

## Lagrange's Remainder Theorem

Suppose  $f$  is  $C^{n+1}$  on some interval  $\mathbb{I}$  containing  $a$ .

Let  $P_n$  be the  $n^{\text{th}}$  Taylor Polynomial of  $f$  at  $a$ .

Consider  $R_n(x) = f(x) - P_n(x)$  the remainder,

then for any  $x \in \mathbb{I}$ , there exists  $\xi$  between  $a$  and  $x$  s.t.

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-a)^{n+1}$$

Notice that  $\xi$  depends on  $n$  and  $x$ .

# Proving a function is analytic

We will now show that  $\sin(x)$  is analytic on  $\mathbb{R}$ . To show a function  $f$  is analytic on some  $D$  we need to show that  $f$  is analytic on each point  $a \in \mathbb{D}$ . This in turn means that the Taylor series of  $f$  centred at  $a$  converges to  $f$  in a small neighbourhood of  $a$ .

We will call  $S_a(x)$  the Taylor series for  $\sin(x)$  centred around  $a$ . We will call  $P_{n,a}(x)$  the  $n^{\text{th}}$  Taylor polynomial for  $\sin(x)$  centred around  $a$ .

1. We will show that for any  $a, x \in \mathbb{R}$ ,  $S_a(x)$  converges to  $\sin(x)$ . In other words, the small neighbourhood around each  $a$  for which  $S_a$  converges to  $f$  can in fact be taken to be all of  $\mathbb{R}$ . Use Lagrange's Theorem to write down an expression for the remainder  $R_{n,a}(x) = f(x) - P_{n,a}(x)$

2. Show that  $\lim_{n \rightarrow \infty} R_{n,a}(x) = 0$ .

This of course means  $\sin(x)$  is analytic on  $\mathbb{R}$ .

# Taylor series gymnastics

Write the following functions in a way where you can easily find their Maclaurin series using series you already know.

$$\textcircled{1} f(x) = \frac{x^2}{1+x}$$

$$\textcircled{2} f(x) = (e^x)^2$$

$$\textcircled{3} f(x) = \sin(2x^3)$$

$$\textcircled{4} f(x) = \cos^2 x$$

$$\textcircled{5} f(x) = \ln \frac{1+x}{1-x}$$

$$\textcircled{6} f(x) = \frac{1}{(1+x^2)(1+x)}$$

*Note:* You do not need to take any derivatives. You can reduce them all to other Maclaurin series you know.



- 1 Write the function

$$f(x) = \arctan x$$

as a power series centered at 0.

*Hint:* Compute the first derivative. Then stop to think.

- 2 What is  $f^{(2019)}(0)$ ?