

Outline

1. Error estimates for approximating functions with Taylor polynomials.

Exam: Friday during lecture.

Do-over: 12/4/08 7pm, 8pm, 9pm
23 15 DH.

Final: 12/12/08 8:30am - 11:30am.

1. Error from Approximating a Function with a Taylor Polynomial

- Let $f(x)$ be a function.
- Let $P_N(x)$ be the N^{th} degree Taylor polynomial of $f(x)$ with center at $x = a$.
- If $x = b$ is a given point and we use $P_N(b)$ to approximate $f(b)$ then the error is:

$$\text{Error} \leq \frac{M}{(N+1)!} \cdot |b-a|^{N+1}$$

where M is the maximum value of $|f^{(N+1)}(x)|$ over the interval $[a, b]$.

Example

- (a) Calculate an approximate value of $\sin(z)$ using degree 6 Taylor polynomial of $f(x) = \sin(x)$ centered at $a = \pi/2$.
- (b) Find the error in this approximation.

Solution

(a) Create a formula for $P_6(x)$.

$$f(x) = \sin(x) \quad a = \pi/2$$

$$f(x) = \sin(x)$$

$$f(\pi/2) = 1$$

$$f'(x) = \cos(x)$$

$$f'(\pi/2) = 0$$

$$f''(x) = -\sin(x)$$

$$f''(\pi/2) = -1$$

$$f'''(x) = -\cos(x)$$

$$f'''(\pi/2) = 0$$

$$f^{(iv)}(x) = \sin(x)$$

$$f^{(iv)}(\pi/2) = 1$$

$$f^{(v)}(x) = \cos(x)$$

$$f^{(v)}(\pi/2) = 0$$

$$f^{(vi)}(x) = -\sin(x)$$

$$f^{(vi)}(\pi/2) = -1.$$

$$P_6(x) = 1 - \frac{1}{2!}(x - \pi/2)^2 + \frac{1}{4!}(x - \pi/2)^4 - \frac{1}{6!}(x - \pi/2)^6$$

To approximate $\sin(2)$ plug $x = b = 2$ into $P_6(x)$.

$$\sin(2) \approx 1 - \frac{1}{2!} (2 - \pi/2)^2 + \frac{1}{24} (2 - \pi/2)^4 - \frac{1}{720} (2 - \pi/2)^6$$

$$= 0.9092973983$$

$$(b) \quad f(x) = \sin(x) \quad a = \pi/2$$

$$N = 6 \quad b = 2$$

$$\text{Error} \leq \frac{M}{7!} \cdot |2 - \pi/2|^7$$

$$f^{(vii)}(x) = -\cos(x)$$

$$|f^{(vii)}(x)| = |\cos(x)|$$

M = maximum value of $|\cos(x)|$
between $x = a = \pi/2$ and
 $x = b = 2$.

$$= 0.416146836547$$

$$\text{Error} \leq \frac{0.416146836547}{7!} |2 - \pi/2|^7$$

$$= 2.2154 \times 10^{-7}$$

Our approximation:

$$\sin(2) \approx 0.\underline{9}\underline{0}\underline{9}\underline{2}\underline{9}\underline{7}\underline{3}\underline{9}\underline{8}\underline{3}$$

Calculator value:

$$\sin(2) \approx 0.\underline{9}\underline{0}\underline{9}\underline{2}\underline{9}\underline{7}\underline{4}\underline{2}\underline{6}\underline{8}$$