

Calculus Section 9.7 Approximations and Lagrange Error Bound

- Use a Taylor or Maclaurin polynomial to approximate a function
- Find the Lagrange error for a polynomial approximation

Homework: Lagrange Error Bound Worksheet

One major application of Taylor and Maclaurin polynomials is approximating the value of a function.

Example)

Use a 4th degree Taylor polynomial centered at 0 to approximate $f(0.2)$ for the function $f(x) = e^x$.

$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!}$$

$$f(0.2) \approx 1 + .2 + \frac{(.2)^2}{2} + \frac{(.2)^3}{3!} + \frac{(.2)^4}{4!}$$

$$f(0.2) \approx 1.2214$$

There is error associated with any approximation. We use the Alternating Series Remainder Theorem to find the maximum possible error for a convergent alternating series. But what if the series does not alternate?

Lagrange Error Bound

Let $P_n(x)$ be the nth degree Taylor polynomial for $f(x)$ centered about $x = c$.

$$\text{Error} = |P_n(x_0) - f(x_0)| \leq \left| \frac{f^{(n+1)}(z)}{(n+1)!} (x_0 - c)^{n+1} \right|$$

Where x_0 is where the function is being approximated and $f^{(n+1)}(z)$ is the maximum value of the $n + 1$ term between x_0 and c .

We do not need to find the value of z . We just need to find a reasonable, safe bound for $f^{(n+1)}(z)$.

Example)

Use Lagrange error to prove that $|f(0.2) - P(0.2)| < \frac{1}{1000}$ for the previous example.

$$\text{Next term: } \frac{x^5}{5!}$$

$$\text{Error: } \frac{(\max)}{5!} (.2 - 0)^5$$

$$\frac{3}{5!} (.2)^5 \rightarrow \frac{3}{5!} \left(\frac{1}{5}\right)^5 \rightarrow \frac{3}{5^5 \cdot 5!}$$

Even a conservative over-estimate of the max value yields an error $< \frac{1}{1000}$. \rightarrow

$$\frac{3}{3125 \cdot 120} \rightarrow \frac{1}{3125 \cdot 40} < \frac{1}{1000}$$

What is the maximum value of the fifth derivative of $f(x) = e^x$ on the interval $(0, 0.2)$?

If would be $e^{1.2}$, but I don't know the number offhand (and would defeat the purpose of this problem). Choose a safe value: $e^1 \approx 2.7 < 3$.

Example)

Let f be the function given by $f(x) = \sin\left(5x + \frac{\pi}{3}\right)$ and let $P(x)$ be the third-degree Taylor polynomial for f

about $x = 0$. Find $P(x)$. Then use the Lagrange error bound to show that $\left|f\left(\frac{1}{15}\right) - P\left(\frac{1}{15}\right)\right| < \frac{1}{1200}$.

$$f(x) = \sin\left(5x + \frac{\pi}{3}\right) \quad f(0) = \sin\left(\frac{\pi}{3}\right) = \frac{\sqrt{3}}{2}$$

$$f'(x) = 5\cos\left(5x + \frac{\pi}{3}\right) \quad f'(0) = 5\cos\left(\frac{\pi}{3}\right) = \frac{5}{2}$$

$$f''(x) = -25\sin\left(5x + \frac{\pi}{3}\right) \quad f''(0) = -25\sin\left(\frac{\pi}{3}\right) = -\frac{25\sqrt{3}}{2}$$

$$f'''(x) = -125\cos\left(5x + \frac{\pi}{3}\right) \quad f'''(0) = -125\cos\left(\frac{\pi}{3}\right) = -\frac{125}{2}$$

$$P(x) = \frac{\sqrt{3}}{2} + \frac{5}{2}x - \frac{25\sqrt{3}}{2}x^2 - \frac{125}{2}x^3$$

$$\text{Error: } \frac{(\max)}{4!} \left(\frac{1}{15} - 0\right)^4$$

$$f'''(x) = 625\sin\left(5x - \frac{\pi}{3}\right)$$

max of $f'''(x)$ is < 625

$$\frac{625}{4!} \left(\frac{1}{15}\right)^4 \rightarrow \frac{625}{15^4 \cdot 24} \rightarrow \frac{625}{(15^2 \cdot 3)(15^2 \cdot 8)}$$

$$\frac{625}{(725)(1800)} < \frac{1}{1800} < \frac{1}{1200}$$

$$\frac{625}{725} < 1$$

Example)

x	f(x)	f'(x)	f''(x)	f'''(x)
1	10	5	6	-2
2	6	4	-7	8
3	-3	-2	9/4	3

Write a third-degree Taylor Polynomial for f about $x = 2$, and use it to approximate $f(2.3)$. If the fourth derivative of f satisfies the inequality $|f^{(4)}(x)| \leq 9$ for all x in the interval, use the Lagrange error bound to find an interval $[a,b]$ such that $a \leq f(2.3) \leq b$.

$$P(x) = 6 + 4(x-2) - \frac{7(x-2)^2}{2} + \frac{8(x-2)^3}{3!}$$

$$\text{Error: } \frac{(\max)}{4!} (2.3-2)^4$$

$$f(2.3) \approx 6 + 4(2.3-2) - \frac{7(2.3-2)^2}{2} + \frac{8(2.3-2)^3}{3!}$$

$$\frac{9}{4!} (.3)^4$$

$$f(2.3) \approx 6.921$$

$$\text{Max Error} = .0030375$$

$$6.918 \leq f(2.3) \leq 6.924$$