

Sec. 2.7, further examples and exercises

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Most of the formulas below are generated by Maple 15, but I edited them a bit to make them more understandable by humans. There is a small chance of typos. If you think you found one, please let me know!

Multinomial formula (fifth power, three variables):

$$\begin{aligned}(z_1 + z_2 + z_3)^5 = & z_1^5 + 5z_1^4z_2 + 5z_1^4z_3 + 10z_1^3z_2^2 + 20z_1^3z_2z_3 + 10z_1^3z_3^2 + 10z_1^2z_2^3 \\ & + 30z_1^2z_2^2z_3 + 30z_1^2z_2z_3^2 + 10z_1^2z_3^3 + 5z_1z_2^4 + 20z_1z_2^3z_3 + 30z_1z_2^2z_3^2 + 20z_1z_2z_3^3 + 5z_1z_3^4 \\ & + z_2^5 + 5z_2^4z_3 + 10z_2^3z_3^2 + 10z_2^2z_3^3 + 5z_2z_3^4 + z_3^5 \quad (1)\end{aligned}$$

Exercise. Calculate by hand a few coefficients, say those of $z_1^3z_2^2$, $z_1^2z_2^2z_3$ and $z_2^2z_3^3$, and compare with (1).

The multi-index notation. Third order **Taylor's formula** in two variables using the (expanded out) multi-index notation (I omitted (x_1, x_2) in the partial derivatives, to save space):

$$\begin{aligned}f(x_1 + h_1, x_2 + h_2) = & f(x_1, x_2) + h_1\partial^{1,0}f + h_2\partial^{0,1}f \\ & + \frac{1}{2}h_1^2\partial^{2,0}f + h_1h_2\partial^{1,1}f + \frac{1}{2}h_2^2\partial^{0,2}f \\ & + \frac{1}{6}h_1^3\partial^{3,0}f + \frac{1}{2}h_1^2h_2\partial^{2,1}f + \frac{1}{2}h_1h_2^2\partial^{1,2}f + \frac{1}{6}h_2^3\partial^{0,3}f + R_{\mathbf{x},3}(\mathbf{h}) \quad (2)\end{aligned}$$

Taylor's formula, partial derivative notation. Here is the third order Taylor formula in the standard partial derivatives notation:

$$\begin{aligned}f(x + h, y + k) = & f(x, y) + \frac{\partial f}{\partial x}h + \frac{\partial f}{\partial y}k \\ & + \frac{1}{2}\frac{\partial^2 f}{\partial x^2}h^2 + \frac{\partial^2 f}{\partial y\partial x}hk + \frac{1}{2}\frac{\partial^2 f}{\partial y^2}k^2 \\ & + \frac{1}{6}\frac{\partial^3 f}{\partial x^3}h^3 + \frac{1}{2}\frac{\partial^3 f}{\partial y\partial x^2}h^2k + \frac{1}{2}\frac{\partial^3 f}{\partial y^2\partial x}hk^2 + \frac{1}{6}\frac{\partial^3 f}{\partial y^3}k^3 + R_{\mathbf{x},3}(\mathbf{h}) \quad (3)\end{aligned}$$

Exercise. Compare these expressions with (2.69) in the book; calculate (2) yourselves.

Examples. For those of you who have access to Maple and know how to use it, the command:

$$\text{mtaylor} \left(\sqrt{1 + x^2 + y^2}, [x, y], 8 \right)$$

instructs Maple to output all the terms of total degree strictly less than 8 in the Taylor polynomial ; the result is:

$$1 + \frac{1}{2}x^2 + \frac{1}{2}y^2 - \frac{1}{8}x^4 - \frac{1}{4}y^2x^2 - \frac{1}{8}y^4 + \frac{1}{16}x^6 + \frac{3}{16}y^2x^4 + \frac{3}{16}y^4x^2 + \frac{1}{16}y^6 \quad (4)$$

Likewise, the command

$$\text{mtaylor} (e^x \sin(x + y), [x, y], 5)$$

produces the output

$$x + y + x^2 + yx + \frac{1}{3}x^3 - \frac{1}{2}y^2x - \frac{1}{6}y^3 - \frac{1}{3}yx^3 - \frac{1}{2}y^2x^2 - \frac{1}{6}y^3x \quad (5)$$

Remark. On Monday we will see that, for a given function, the Taylor polynomial is unique. This is also shown in the textbook. As a consequence, if you obtain by other means a polynomial for $e^x \sin(x + y)$ that differs from $e^x \sin(x + y)$ by $o(|(x, y)|^4)$ then it coincides with the one obtained using the several variables Taylor formula (here, as usual, $|(x, y)| = \sqrt{x^2 + y^2}$).

Exercise. In the two concrete examples above, try to use combinations of Taylor formulas *in one variable* to obtain (4) and (5).