

Q: how good is the approximation?

Thm (Error bound) $f(x)$ function, $f^{(n)}(x)$ exists and is continuous.

let K be an upper bound on $|f^{(n+1)}(u)|$ for all u in $[a, x]$

then
$$|T_n(x) - f(x)| \leq \frac{K|x-a|^{n+1}}{(n+1)!}$$

Example $f(x) = e^x$ find $T_4(x)$ at $x=0$ find an error bound for $T_4(1)$.

$$f(x) = e^x \quad f(0) = 1$$

$$f'(x) = e^x \quad f'(0) = 1$$

$$f''(x) = e^x \quad f''(0) = 1$$

$$T_4(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!}$$

$$T_4(1) = 1 + 1 + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} \approx 2.70833...$$

error bound: need to find K st. $|f^{(n+1)}(u)| \leq K$ for $u \in [0, 1]$.

i.e. $|e^u| \leq K$ for $u \in [0, 1]$; can choose $K = e$.

so
$$|e - T_4(1)| \leq \frac{e \cdot |1|^{n+1}}{(n+1)!} = \frac{e}{120}$$

Example $f(x) = \frac{1}{1-x}$

$$f(x) = \frac{1}{1-x} = (1-x)^{-1} \quad f(0) = 1$$

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

$$f''(x) = 2(1-x)^{-3} \quad f''(0) = 2!$$

$$f^{(3)}(x) = 2 \cdot 3 (1-x)^{-4} \quad f^{(3)}(0) = 3!$$

$$T_n(x) = 1 + 1 \cdot x + \frac{2!}{2!} \frac{x^2}{2!} + \frac{3!}{3!} \frac{x^3}{3!} + \dots$$

$$= 1 + x + x^2 + x^3 + \dots$$

§10.1 Sequences

A sequence is a list of numbers, indexed by $\mathbb{N}$ = positive integers.

Examples

$1, 2, 3, 4, \dots$

$1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots$

$1, 2i, \pi, \sqrt{2}, \dots$

Notation

$a_1, a_2, a_3, \dots$

or

$\{a_n\}_{n \in \mathbb{N}}$

a_n is the n -th number in the sequence.

Sometimes we can give the sequence by a formula (depending on n)

Examples

$\{a_n\} = \{n\} = 1, 2, 3, 4, \dots$

$\{a_n\} = \{\frac{1}{n}\} = 1, \frac{1}{2}, \frac{1}{3}, \dots$

but there doesn't need to be a formula.

Example (recursive defn)

$a_{n+2} = a_n + a_{n+1}$

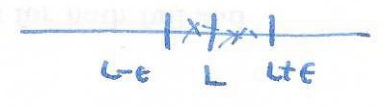
$a_1, a_2 = 1$

gives $1, 1, 2, 3, 5, 8, \dots$ (Fibonacci sequence)

sequences may converge.

Defn A sequence $\{a_n\}$ converges to L if for every $\epsilon > 0$ there is an N

s.t. $|a_n - L| < \epsilon$ for all $n \geq N$.



Notation

$\lim_{n \rightarrow \infty} a_n = L$ or $a_n \rightarrow L$

Examples

$\{a_n\} = \{\frac{1}{n}\}$

$a_n = \frac{1}{n}$

$\lim_{n \rightarrow \infty} \frac{1}{n} = 0$

check: pick $\epsilon > 0$, then choose $N > \frac{1}{\epsilon}$ if $n > N$ then

$\frac{1}{n} < \frac{1}{N} < \epsilon$

special case: sequence defined by a function $f(x)$, i.e. $a_n = f(n)$

Thm If $\lim_{x \rightarrow \infty} f(x) = L$ then $\lim_{n \rightarrow \infty} f(n) = L$ Q: is converse true?

Example

$$0, \frac{1}{2}, \frac{2}{3}, \frac{3}{4}, \frac{4}{5}, \dots$$

$$a_n = \frac{n-1}{n}$$

$$f(x) = \frac{x-1}{x} = 1 - \frac{1}{x}$$

$$\lim_{x \rightarrow \infty} 1 - \frac{1}{x} = 1 \Rightarrow \lim_{n \rightarrow \infty} \frac{n-1}{n} = 1.$$

Example

Geometric sequences

$$a_n = r^n$$

eg

$$2, 4, 8, 16, 32, \dots$$

$$a_n = 2^n$$

$$\frac{1}{3}, \frac{1}{9}, \frac{1}{27}, \frac{1}{81}, \dots$$

$$a_n = \frac{1}{3^n}$$

$$1, 1, 1, 1, \dots$$

$$a_n = 1^n$$

Fact

$$\lim_{n \rightarrow \infty} r^n = \begin{cases} \infty & r > 1 \\ 1 & r = 1 \\ 0 & |r| < 1 \end{cases}$$

Rules for limits of sequences: same as rules for limits of functions.

Assume $a_n \rightarrow L$, $b_n \rightarrow M$, then

$$\lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n = L + M$$

$$\lim_{n \rightarrow \infty} a_n b_n = \left(\lim_{n \rightarrow \infty} a_n \right) \left(\lim_{n \rightarrow \infty} b_n \right) = LM$$

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\left(\lim_{n \rightarrow \infty} a_n \right)}{\left(\lim_{n \rightarrow \infty} b_n \right)} = \frac{L}{M}$$

$$\lim_{n \rightarrow \infty} c a_n = c \lim_{n \rightarrow \infty} a_n = cL \quad (c \text{ constant})$$

Squeeze theorem

$$\text{if } a_n \leq b_n \leq c_n \text{ and } \lim_{n \rightarrow \infty} a_n = L$$

$$\text{then } \lim_{n \rightarrow \infty} b_n = L$$

$$\lim_{n \rightarrow \infty} c_n = L$$