

The Taylor Expansions

Yasunari Shidama
Shinshu University
Nagano

Summary. In this article, some classic theorems of calculus are described. The Taylor expansions and the logarithmic differentiation, etc. are included here.

MML Identifier: TAYLOR.1.

The terminology and notation used in this paper have been introduced in the following articles: [22], [24], [25], [4], [6], [9], [5], [11], [20], [18], [3], [8], [2], [21], [7], [1], [23], [14], [12], [10], [17], [19], [13], [15], [16], and [26].

1. THE LOGARITHMIC DIFFERENTIATION METHOD

For simplicity, we use the following convention: n denotes a natural number, i denotes an integer, p, x, x_0, y denote real numbers, q denotes a rational number, and f denotes a partial function from \mathbb{R} to \mathbb{R} .

Let q be an integer. The functor $\frac{q}{\mathbb{Z}}$ yields a function from \mathbb{R} into \mathbb{R} and is defined as follows:

(Def. 1) For every real number x holds $(\frac{q}{\mathbb{Z}})(x) = x^q_{\mathbb{Z}}$.

Next we state a number of propositions:

- (1) For all natural numbers m, n holds $x^m_{\mathbb{Z}} \cdot x^n_{\mathbb{Z}} = x^{m+n}_{\mathbb{Z}}$.
- (2) $\frac{n}{\mathbb{Z}}$ is differentiable in x and $(\frac{n}{\mathbb{Z}})'(x) = n \cdot x^{n-1}_{\mathbb{Z}}$.
- (3) If f is differentiable in x_0 , then $(\frac{n}{\mathbb{Z}}) \cdot f$ is differentiable in x_0 and $((\frac{n}{\mathbb{Z}}) \cdot f)'(x_0) = n \cdot f(x_0)^{n-1}_{\mathbb{Z}} \cdot f'(x_0)$.
- (4) $\exp(-x) = \frac{1}{\exp x}$.
- (5) $(\exp x)^{\frac{1}{i}}_{\mathbb{R}} = \exp(\frac{x}{i})$.
- (6) For all integers m, n holds $(\exp x)^{\frac{m}{n}}_{\mathbb{R}} = \exp(\frac{m}{n} \cdot x)$.

- (7) $(\exp x)_{\mathbb{Q}}^q = \exp(q \cdot x)$.
- (8) $(\exp x)_{\mathbb{R}}^p = \exp(p \cdot x)$.
- (9) $(\exp 1)_{\mathbb{R}}^x = \exp x$ and $(\exp 1)^x = \exp x$ and $e^x = \exp x$ and $e_{\mathbb{R}}^x = \exp x$.
- (10) $\exp(1)_{\mathbb{R}}^x = \exp(x)$ and $\exp(1)^x = \exp(x)$ and $e^x = \exp(x)$ and $e_{\mathbb{R}}^x = \exp(x)$.
- (11) $e \geq 2$.
- (12) $\log_e \exp x = x$.
- (13) $\log_e \exp(x) = x$.
- (14) If $y > 0$, then $\exp \log_e y = y$.
- (15) If $y > 0$, then $\exp(\log_e y) = y$.
- (16) \exp is one-to-one and \exp is differentiable on \mathbb{R} and \exp is differentiable on $\Omega_{\mathbb{R}}$ and for every real number x holds $\exp'(x) = \exp(x)$ and for every real number x holds $0 < \exp'(x)$ and $\text{dom } \exp = \mathbb{R}$ and $\text{rng } \exp = \Omega_{\mathbb{R}}$ and $\text{rng } \exp =]0, +\infty[$.

Let us note that \exp is one-to-one.

We now state the proposition

- (17) \exp^{-1} is differentiable on $\text{dom}(\exp^{-1})$ and for every real number x such that $x \in \text{dom}(\exp^{-1})$ holds $(\exp^{-1})'(x) = \frac{1}{x}$.

Let us mention that $]0, +\infty[$ is non empty.

Let a be a real number. The functor $\log_{-}(a)$ yields a partial function from \mathbb{R} to \mathbb{R} and is defined by:

- (Def. 2) $\text{dom } \log_{-}(a) =]0, +\infty[$ and for every element d of $]0, +\infty[$ holds $(\log_{-}(a))(d) = \log_a d$.

One can prove the following three propositions:

- (18) $\log_{-}(e) = \exp^{-1}$ and $\log_{-}(e)$ is one-to-one and $\text{dom } \log_{-}(e) =]0, +\infty[$ and $\text{rng } \log_{-}(e) = \mathbb{R}$ and $\log_{-}(e)$ is differentiable on $]0, +\infty[$ and for every real number x such that $x > 0$ holds $\log_{-}(e)$ is differentiable in x and for every element x of $]0, +\infty[$ holds $(\log_{-}(e))'(x) = \frac{1}{x}$ and for every element x of $]0, +\infty[$ holds $0 < (\log_{-}(e))'(x)$.
- (19) If f is differentiable in x_0 , then $\exp \cdot f$ is differentiable in x_0 and $(\exp \cdot f)'(x_0) = \exp(f(x_0)) \cdot f'(x_0)$.
- (20) If f is differentiable in x_0 and $f(x_0) > 0$, then $\log_{-}(e) \cdot f$ is differentiable in x_0 and $(\log_{-}(e) \cdot f)'(x_0) = \frac{f'(x_0)}{f(x_0)}$.

Let p be a real number. The functor $\frac{p}{\mathbb{R}}$ yielding a partial function from \mathbb{R} to \mathbb{R} is defined as follows:

- (Def. 3) $\text{dom}(\frac{p}{\mathbb{R}}) =]0, +\infty[$ and for every element d of $]0, +\infty[$ holds $(\frac{p}{\mathbb{R}})(d) = d_{\mathbb{R}}^p$.

We now state two propositions:

- (21) If $x > 0$, then $\frac{p}{\mathbb{R}}$ is differentiable in x and $(\frac{p}{\mathbb{R}})'(x) = p \cdot x_{\mathbb{R}}^{p-1}$.

- (22) If f is differentiable in x_0 and $f(x_0) > 0$, then $\binom{p}{\mathbb{R}} \cdot f$ is differentiable in x_0 and $(\binom{p}{\mathbb{R}} \cdot f)'(x_0) = p \cdot f(x_0)^{p-1} \cdot f'(x_0)$.

2. THE TAYLOR EXPANSIONS

Let f be a partial function from \mathbb{R} to \mathbb{R} and let Z be a subset of \mathbb{R} . The functor $f'(Z)$ yields a sequence of partial functions from \mathbb{R} into \mathbb{R} and is defined by:

- (Def. 4) $f'(Z)(0) = f|_Z$ and for every natural number i holds $f'(Z)(i+1) = f'(Z)(i)'|_Z$.

Let f be a partial function from \mathbb{R} to \mathbb{R} , let n be a natural number, and let Z be a subset of \mathbb{R} . We say that f is differentiable n times on Z if and only if:

- (Def. 5) For every natural number i such that $i \leq n-1$ holds $f'(Z)(i)$ is differentiable on Z .

The following proposition is true

- (23) Let f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and n be a natural number. Suppose f is differentiable n times on Z . Let m be a natural number. If $m \leq n$, then f is differentiable m times on Z .

Let f be a partial function from \mathbb{R} to \mathbb{R} , let Z be a subset of \mathbb{R} , and let a, b be real numbers. The functor $\text{Taylor}(f, Z, a, b)$ yields a sequence of real numbers and is defined as follows:

- (Def. 6) For every natural number n holds $(\text{Taylor}(f, Z, a, b))(n) = \frac{f'(Z)(n)(a) \cdot (b-a)^n}{n!}$.

The following propositions are true:

- (24) Let f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and n be a natural number. Suppose f is differentiable n times on Z . Let a, b be real numbers. If $a < b$ and $]a, b[\subseteq Z$, then $f'(Z)(n)|]a, b[= f'(|a, b|)(n)$.

- (25) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , and Z be a subset of \mathbb{R} . Suppose f is differentiable n times on Z . Let a, b be real numbers. Suppose $a < b$ and $[a, b] \subseteq Z$ and $f'(Z)(n)$ is continuous on $[a, b]$ and f is differentiable $n+1$ times on $]a, b[$. Let l be a real number and g be a partial function from \mathbb{R} to \mathbb{R} . Suppose $\text{dom } g = \mathbb{R}$ and for every real number x holds $g(x) = f(b) - (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, x, b))(\alpha))_{\kappa \in \mathbb{N}}(n) - \frac{l \cdot (b-x)^{n+1}}{(n+1)!}$ and $f(b) - (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, a, b))(\alpha))_{\kappa \in \mathbb{N}}(n) - \frac{l \cdot (b-a)^{n+1}}{(n+1)!} = 0$. Then

- (i) g is differentiable on $]a, b[$,
- (ii) $g(a) = 0$,
- (iii) $g(b) = 0$,
- (iv) g is continuous on $[a, b]$, and
- (v) for every real number x such that $x \in]a, b[$ holds $g'(x) = -\frac{f'(|a, b|)(n+1)(x) \cdot (b-x)^n}{n!} + \frac{l \cdot (b-x)^n}{n!}$.

- (26) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and b, l be real numbers. Then there exists a function g from \mathbb{R} into \mathbb{R} such that for every real number x holds $g(x) = f(b) - (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, x, b))(\alpha))_{\kappa \in \mathbb{N}}(n) - \frac{l \cdot (b-x)^{n+1}}{(n+1)!}$.
- (27) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , and Z be a subset of \mathbb{R} . Suppose f is differentiable n times on Z . Let a, b be real numbers. Suppose $a < b$ and $[a, b] \subseteq Z$ and $f'(Z)(n)$ is continuous on $[a, b]$ and f is differentiable $n+1$ times on $]a, b[$. Then there exists a real number c such that $c \in]a, b[$ and $f(b) = (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, a, b))(\alpha))_{\kappa \in \mathbb{N}}(n) + \frac{f'([a, b])(n+1)(c) \cdot (b-a)^{n+1}}{(n+1)!}$.
- (28) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , and Z be a subset of \mathbb{R} . Suppose f is differentiable n times on Z . Let a, b be real numbers. Suppose $a < b$ and $[a, b] \subseteq Z$ and $f'(Z)(n)$ is continuous on $[a, b]$ and f is differentiable $n+1$ times on $]a, b[$. Let l be a real number and g be a partial function from \mathbb{R} to \mathbb{R} . Suppose $\text{dom } g = \mathbb{R}$ and for every real number x holds $g(x) = f(a) - (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, x, a))(\alpha))_{\kappa \in \mathbb{N}}(n) - \frac{l \cdot (a-x)^{n+1}}{(n+1)!}$ and $f(a) - (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, b, a))(\alpha))_{\kappa \in \mathbb{N}}(n) - \frac{l \cdot (a-b)^{n+1}}{(n+1)!} = 0$. Then
- (i) g is differentiable on $]a, b[$,
 - (ii) $g(b) = 0$,
 - (iii) $g(a) = 0$,
 - (iv) g is continuous on $[a, b]$, and
 - (v) for every real number x such that $x \in]a, b[$ holds $g'(x) = -\frac{f'([a, b])(n+1)(x) \cdot (a-x)^n}{n!} + \frac{l \cdot (a-x)^n}{n!}$.
- (29) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , and Z be a subset of \mathbb{R} . Suppose f is differentiable n times on Z . Let a, b be real numbers. Suppose $a < b$ and $[a, b] \subseteq Z$ and $f'(Z)(n)$ is continuous on $[a, b]$ and f is differentiable $n+1$ times on $]a, b[$. Then there exists a real number c such that $c \in]a, b[$ and $f(a) = (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, b, a))(\alpha))_{\kappa \in \mathbb{N}}(n) + \frac{f'([a, b])(n+1)(c) \cdot (a-b)^{n+1}}{(n+1)!}$.
- (30) Let f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and Z_1 be an open subset of \mathbb{R} . Suppose $Z_1 \subseteq Z$. Let n be a natural number. If f is differentiable n times on Z , then $f'(Z)(n) \upharpoonright Z_1 = f'(Z_1)(n)$.
- (31) Let f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and Z_1 be an open subset of \mathbb{R} . Suppose $Z_1 \subseteq Z$. Let n be a natural number. Suppose f is differentiable $n+1$ times on Z . Then f is differentiable $n+1$ times on Z_1 .
- (32) Let f be a partial function from \mathbb{R} to \mathbb{R} , Z be a subset of \mathbb{R} , and x be a real number. If $x \in Z$, then for every natural number n holds $f(x) = (\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f, Z, x, x))(\alpha))_{\kappa \in \mathbb{N}}(n)$.

- (33) Let n be a natural number, f be a partial function from \mathbb{R} to \mathbb{R} , and x_0, r be real numbers. Suppose $0 < r$ and f is differentiable $n + 1$ times on $]x_0 - r, x_0 + r[$. Let x be a real number. Suppose $x \in]x_0 - r, x_0 + r[$. Then there exists a real number s such that $0 < s$ and $s < 1$ and $f(x) = \frac{(\sum_{\alpha=0}^{\kappa} (\text{Taylor}(f,]x_0 - r, x_0 + r[, x_0, x))(\alpha))_{\kappa \in \mathbb{N}}(n) + f'([x_0 - r, x_0 + r])(n+1)(x_0 + s \cdot (x - x_0)) \cdot (x - x_0)^{n+1}}{(n+1)!}$.

REFERENCES

- [1] Grzegorz Bancerek. The fundamental properties of natural numbers. *Formalized Mathematics*, 1(1):41–46, 1990.
- [2] Grzegorz Bancerek. The ordinal numbers. *Formalized Mathematics*, 1(1):91–96, 1990.
- [3] Grzegorz Bancerek. Sequences of ordinal numbers. *Formalized Mathematics*, 1(2):281–290, 1990.
- [4] Czesław Byliński. Functions and their basic properties. *Formalized Mathematics*, 1(1):55–65, 1990.
- [5] Czesław Byliński. Functions from a set to a set. *Formalized Mathematics*, 1(1):153–164, 1990.
- [6] Czesław Byliński. Partial functions. *Formalized Mathematics*, 1(2):357–367, 1990.
- [7] Krzysztof Hryniewiecki. Basic properties of real numbers. *Formalized Mathematics*, 1(1):35–40, 1990.
- [8] Andrzej Kondracki. Basic properties of rational numbers. *Formalized Mathematics*, 1(5):841–845, 1990.
- [9] Jarosław Kotowicz. Partial functions from a domain to a domain. *Formalized Mathematics*, 1(4):697–702, 1990.
- [10] Jarosław Kotowicz. Real sequences and basic operations on them. *Formalized Mathematics*, 1(2):269–272, 1990.
- [11] Jarosław Kotowicz. The limit of a real function at infinity. *Formalized Mathematics*, 2(1):17–28, 1991.
- [12] Rafał Kwiatek. Factorial and Newton coefficients. *Formalized Mathematics*, 1(5):887–890, 1990.
- [13] Beata Perkowska. Functional sequence from a domain to a domain. *Formalized Mathematics*, 3(1):17–21, 1992.
- [14] Jan Popiołek. Some properties of functions modul and signum. *Formalized Mathematics*, 1(2):263–264, 1990.
- [15] Konrad Raczkowski. Integer and rational exponents. *Formalized Mathematics*, 2(1):125–130, 1991.
- [16] Konrad Raczkowski and Andrzej Nędzusiak. Real exponents and logarithms. *Formalized Mathematics*, 2(2):213–216, 1991.
- [17] Konrad Raczkowski and Andrzej Nędzusiak. Series. *Formalized Mathematics*, 2(4):449–452, 1991.
- [18] Konrad Raczkowski and Paweł Sadowski. Real function continuity. *Formalized Mathematics*, 1(4):787–791, 1990.
- [19] Konrad Raczkowski and Paweł Sadowski. Real function differentiability. *Formalized Mathematics*, 1(4):797–801, 1990.
- [20] Konrad Raczkowski and Paweł Sadowski. Topological properties of subsets in real numbers. *Formalized Mathematics*, 1(4):777–780, 1990.
- [21] Andrzej Trybulec. Subsets of complex numbers. *To appear in Formalized Mathematics*.
- [22] Andrzej Trybulec. Tarski Grothendieck set theory. *Formalized Mathematics*, 1(1):9–11, 1990.
- [23] Michał J. Trybulec. Integers. *Formalized Mathematics*, 1(3):501–505, 1990.
- [24] Zinaida Trybulec. Properties of subsets. *Formalized Mathematics*, 1(1):67–71, 1990.
- [25] Edmund Woronowicz. Relations and their basic properties. *Formalized Mathematics*, 1(1):73–83, 1990.

- [26] Yuguang Yang and Yasunari Shidama. Trigonometric functions and existence of circle ratio. *Formalized Mathematics*, 7(2):255–263, 1998.

Received February 24, 2004
