

24/04/2014

Taylor

$$f(\bar{x} + \bar{a}) = f(\bar{a}) + \sum_{p=1}^m \frac{1}{p!} [(x_1 - a_1) \partial_{x_1} + (x_2 - a_2) \partial_{x_2} + \dots + (x_n - a_n) \partial_{x_n}]^p f(\bar{a}) + R_{m+1}(\bar{a})$$

$$\text{donde } R_{m+1}(\bar{a}) = \frac{1}{(m+1)!} [(x_1 - a_1) \partial_{x_1} + \dots + (x_n - a_n) \partial_{x_n}]^{m+1} f(\bar{a})$$

para $f: \mathbb{R}^n \rightarrow \mathbb{R}$ a) $f(x) = \text{sen } x$ Taylor a 5º orden en $a=0$

$$\Rightarrow f(a) = 0$$

$$\partial_x f|_a = \cos x|_a = 1$$

$$\partial_x^2 f|_a = -\text{sen } x|_a = 0$$

$$\partial_x^3 f|_a = -\cos x|_a = -1$$

$$\partial_x^4 f|_a = \text{sen } x|_a = 0$$

$$\partial_x^5 f|_a = \cos x|_a = 1$$

$$\therefore \text{sen } x = 0 + x + \frac{x^2}{2!}(0) - \frac{x^3}{3!} + \frac{x^4}{4!}(0) + \frac{x^5}{5!}$$

$$\therefore \text{sen } x = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

b) $f(x) = \cos x$ Taylor a 4º orden en $a=0$

$$\Rightarrow f(a) = 1$$

$$\partial_x f|_a = -\text{sen } x|_a = 0$$

$$\partial_x^2 f|_a = -\cos x|_a = -1$$

$$\partial_x^3 f|_a = \text{sen } x|_a = 0$$

$$\partial_x^4 f|_a = \cos x|_a = 1$$

$$\therefore \cos x = 1 + x(0) - \frac{x^2}{2!} + \frac{x^3}{3!}(0) + \frac{x^4}{4!}$$

$$\therefore \cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!}$$

c) $f(x) = e^x$ Taylor a 5º orden en $a=0$

$$\Rightarrow f(a) = 1$$

$$\partial_x f|_a = e^x|_a = 1$$

$$\partial_x^2 f|_a = e^x|_a = 1$$

$$\partial_x^3 f|_a = e^x|_a = 1$$

$$\partial_x^4 f|_a = e^x|_a = 1$$

$$\partial_x^5 f|_a = e^x|_a = 1$$

$$\therefore e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!}$$

d) $f(x, y) = \ln x \ln y$ Taylor a 3º orden en $a = (1, 1)$

$$\Rightarrow f(\bar{a}) = 0$$

$$\partial_x f|_{\bar{a}} = \frac{\ln y}{x}|_{\bar{a}} = 0$$

$$\partial_x^2 f|_{\bar{a}} = -\frac{\ln y}{x^2}|_{\bar{a}} = 0$$

$$\partial_x^3 f|_{\bar{a}} = \frac{2 \ln y}{x^3}|_{\bar{a}} = 0$$

$$\partial_y f|_{\bar{a}} = \frac{\ln x}{y}|_{\bar{a}} = 0$$

$$\partial_{xy}^2 f|_{\bar{a}} = \frac{1}{xy}|_{\bar{a}} = 1$$

$$\partial_{xxy}^3 f|_{\bar{a}} = -\frac{1}{x^2 y}|_{\bar{a}} = -1$$

$$\partial_y^2 f|_{\bar{a}} = -\frac{\ln x}{y^2}|_{\bar{a}} = 0$$

$$\partial_{xyy}^3 f|_{\bar{a}} = -\frac{1}{xy^2}|_{\bar{a}} = -1$$

$$\partial_y^3 f|_{\bar{a}} = \frac{2 \ln x}{y^3}|_{\bar{a}} = 0$$

$$\begin{aligned} \therefore \ln(x+1)\ln(y+1) &= 0 + (x-1)f'(0) + (y-1)f'(0) + \frac{1}{2}[(x-1)^2 f''(0) + 2(x-1)(y-1) + (y-1)^2 f''(0)] \\ &\quad + \frac{1}{3!}[(x-1)^3 f'''(0) + 3(x-1)^2(y-1)f'''(0) + 3(x-1)(y-1)^2 f'''(0) + (y-1)^3 f'''(0)] \end{aligned}$$

$$\therefore \ln(x+1)\ln(y+1) = (x-1)(y-1) - \frac{1}{2}[(x-1)^2(y-1) + (x-1)(y-1)^2]$$

e) $f(x, y) = e^{x^2} + e^{y^2}$ Taylor a 2º orden en $a = (0, 0)$

$$\Rightarrow f(\bar{a}) = 2$$

$$\partial_x f|_{\bar{a}} = 2x e^{x^2}|_{\bar{a}} = 0$$

$$\partial_x^2 f|_{\bar{a}} = (2+4x^2)e^{x^2}|_{\bar{a}} = 2$$

$$\partial_y f|_{\bar{a}} = 2y e^{y^2}|_{\bar{a}} = 0$$

$$\partial_{xy}^2 f|_{\bar{a}} = 0$$

$$\partial_y^2 f|_{\bar{a}} = (2+4y^2)e^{y^2}|_{\bar{a}} = 2$$

$$\therefore e^{x^2} + e^{y^2} = 2 + x f'(0) + y f'(0) + \frac{1}{2}[x^2(2) + 2xy f''(0) + y^2(2)]$$

$$\therefore e^{x^2} + e^{y^2} = 2 + x^2 + y^2$$

f) $f(x, y) = \frac{x}{y} + \frac{y}{x}$ Taylor a 2º orden en $a = (\sqrt{2}, \sqrt{2})$

$$\Rightarrow f(\bar{a}) = 2$$

$$\partial_x f|_{\bar{a}} = \frac{1}{y} - \frac{y}{x^2}|_{\bar{a}} = \frac{1}{\sqrt{2}} - \frac{\sqrt{2}}{2} = 0$$

$$\partial_x^2 f|_{\bar{a}} = \frac{2y}{x^3}|_{\bar{a}} = 1$$

$$\partial_{y'}^2 f|_{\bar{a}} = \frac{2x}{y^3}|_{\bar{a}} = 1$$

$$\partial_y f|_{\bar{a}} = -\frac{x}{y^2} + \frac{1}{x}|_{\bar{a}} = 0$$

$$\partial_{xy}^2 f|_{\bar{a}} = -\frac{1}{y^2} - \frac{1}{x^2}|_{\bar{a}} = -1$$

$$\therefore \frac{x+\sqrt{2}}{y+\sqrt{2}} + \frac{y+\sqrt{2}}{x+\sqrt{2}} = 2 + \frac{1}{2} [(x-\sqrt{2})^2 - 2(x-\sqrt{2})(y-\sqrt{2}) + (y-\sqrt{2})^2]$$

g) $f(x,y) = x^3 + xy + y^3$ Taylor a 8º orden en $a=(0,0)$

$$f(\bar{a}) = 0$$

$$\partial_x f|_{\bar{a}} = 3x^2 + y|_{\bar{a}} = 0$$

$$\partial_x^2 f|_{\bar{a}} = 6x|_{\bar{a}} = 0$$

$$\partial_x^3 f|_{\bar{a}} = 6$$

$$\partial_y f|_{\bar{a}} = x + 3y^2|_{\bar{a}} = 0$$

$$\partial_{xy}^2 f|_{\bar{a}} = 1$$

$$\partial_{xxy}^3 f|_{\bar{a}} = 0$$

$$\partial_y^2 f|_{\bar{a}} = 6y|_{\bar{a}} = 0$$

$$\partial_{xyy}^3 f|_{\bar{a}} = 0$$

$$\partial_y^3 f|_{\bar{a}} = 6$$

$$\therefore x^3 + xy + y^3 = 0 + 0 + 0 + \frac{1}{2} [0 + 2xy + 0] + \frac{1}{6} [6x^3 + 0 + 0 + 6y^3]$$

$$\therefore x^3 + xy + y^3 = xy + x^3 + y^3$$

h) Dar un valor aproximado de $(0.98)^8 \ln(1.01)$ con Taylor a 3º orden
 Proponemos la función $f(x,y) = x^8 \ln y$ y hacemos la expansión en Taylor alrededor del entero más cercano a ambos valores, i.e, en torno a $a=(1,1)$.

$$\Rightarrow f(\bar{a}) = 0$$

$$\partial_x f|_{\bar{a}} = 8x^7 \ln y|_{\bar{a}} = 0$$

$$\partial_x^2 f|_{\bar{a}} = 56x^6 \ln y|_{\bar{a}} = 0$$

$$\partial_x^3 f|_{\bar{a}} = 336x^5 \ln y|_{\bar{a}} = 0$$

$$\partial_y f|_{\bar{a}} = \frac{x^8}{y}|_{\bar{a}} = 1$$

$$\partial_{xy}^2 f|_{\bar{a}} = \frac{8x^7}{y}|_{\bar{a}} = 8$$

$$\partial_{xxy}^3 f|_{\bar{a}} = \frac{56x^6}{y}|_{\bar{a}} = 56$$

$$\partial_y^2 f|_{\bar{a}} = -\frac{x^8}{y^2}|_{\bar{a}} = -1$$

$$\partial_{xyy}^3 f|_{\bar{a}} = -\frac{8x^7}{y^2}|_{\bar{a}} = -8$$

$$\partial_y^3 f|_{\bar{a}} = \frac{2x^8}{y^3}|_{\bar{a}} = 2$$

$$\therefore (x+1)^8 \ln(y+1) = (y-1) + \frac{1}{2} [16(x-1)(y-1) - (y-1)^2] + \frac{1}{6} [168(x-1)^2(y-1) - 24(x-1)(y-1)^2 + 2(y-1)^3]$$

Ahora, si evaluamos $x=0.98$ y $y=1.01$ en el desarrollo en Taylor resulta que

$$= (0.01) + \frac{1}{2} [16(-0.02)(0.01) - (0.01)^2] + \frac{1}{6} [168(-0.02)^2(0.01) - 24(-0.02)(0.01)^2 + 2(0.01)^3]$$

$$= 0.008470333$$

y el valor de $(0.98)^3 \ln(1.01) = 0.008465373$

en el cual se aprecia que el valor estimado con Taylor es muy próximo al valor real.

i) $\lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)}{xy}$ con $f(x,y) = y \tan x$ con Taylor a 3° orden.

$$a = (0,0)$$

$$\Rightarrow f(\bar{a}) = 0$$

$$\partial_x f|_{\bar{a}} = y \sec^2 x|_{\bar{a}} = 0 \quad \partial_x^2 f|_{\bar{a}} = 2y \sec^2 x \tan x|_{\bar{a}} = 0$$

$$\partial_y f|_{\bar{a}} = \tan x|_{\bar{a}} = 0 \quad \partial_{xy}^2 f|_{\bar{a}} = \sec^2 x|_{\bar{a}} = 1$$

$$\partial_y^2 f|_{\bar{a}} = 0$$

$$\partial_x^3 f|_{\bar{a}} = 2y(2\sec^2 x \tan^2 x + \sec^4 x)|_{\bar{a}} = 0$$

$$\partial_{xxy}^3 f|_{\bar{a}} = 2\sec^2 x \tan x|_{\bar{a}} = 0$$

$$\partial_{xyy}^3 f|_{\bar{a}} = 0$$

$$\partial_y^3 f|_{\bar{a}} = 0$$

$$\therefore y \tan x = xy$$

$$\therefore \lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y)}{xy} = \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{xy} = 1$$