

Taylor Series

Any smooth function can be approximated by a polynomial. Expanding the function expression about (around) x , where a is near x ;

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \cdots + \frac{f^{(n)}(a)}{n!}(x-a)^n + R_n$$

where R_n is the *remainder* and defined (in *integral* form)

$$R_n = \int_a^x \frac{(x-t)^n}{n!} f^{(n+1)}(t) dt$$

where t = a dummy variable

In *derivative* form, the remainder is expressed as

$$R_n = \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-a)^{n+1}$$

where ξ lies between x and a