

# Derivatives and Taylor polynomial

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It is given a set  $X \subseteq \mathbb{R}^n$  and mappings  $\mathbf{f}: X \rightarrow \mathbb{R}^m$ . The aim is to calculate for this mapping Taylor polynomial at a given point  $\mathbf{x}^*$  and then visualize mapping  $\mathbf{f}$  and Taylor polynomial. The method of visualization will vary according to the dimensions of the domain and range of values, but it is always the same for display  $\mathbf{f}$  and for the Taylor polynomial.

To repeat (see textbooks):

- For mapping  $\mathbf{f}: X \rightarrow \mathbb{R}^m$  Taylor polynomial is first order in point  $\mathbf{x}^*$  mapping  $\mathbf{T}_1: X \rightarrow \mathbb{R}^m$  for given regulation

$$\mathbf{T}_1(\mathbf{x}) = \mathbf{f}(\mathbf{x}^*) + \mathbf{f}'(\mathbf{x}^*)(\mathbf{x} - \mathbf{x}^*),$$

where  $\mathbf{f}'(\mathbf{x}^*)$  the total derivatives (Jacobi matrix) display  $\mathbf{f}$  in point  $\mathbf{x}^*$ .

- For function  $f: X \rightarrow \mathbb{R}$  the Taylor polynomial of second order in point  $\mathbf{x}^*$  function  $T_2: X \rightarrow \mathbb{R}$  for given regulation

$$T_2(\mathbf{x}) = f(\mathbf{x}^*) + f'(\mathbf{x}^*)(\mathbf{x} - \mathbf{x}^*) + \frac{1}{2}(\mathbf{x} - \mathbf{x}^*)^T f''(\mathbf{x}^*)(\mathbf{x} - \mathbf{x}^*), \quad (1)$$

where  $f'(\mathbf{x}^*)$  the total derivative of the function  $f$  in point  $\mathbf{x}^*$  (i.e. row vector of length  $n$ ) and  $f''(\mathbf{x}^*)$  the Hessian matrix function  $f$  in point  $\mathbf{x}^*$  (i.e. symmetric matrix  $n \times n$  second partial derivatives).

Taylor polynomial for display  $\mathbf{f}: X \rightarrow \mathbb{R}^m$  is mapping  $\mathbf{T}_2: X \rightarrow \mathbb{R}^m$ , whose components are functions (1) for each component of the mapping  $\mathbf{f}$ .

Touch it  $\mathbf{T}_1$  a  $\mathbf{T}_2$  strictly speaking are not polynomials, because they're not function but mapping. This imprecision in nomenclature is to be tolerated.

We prepare for the task of the following views:

1.  $n = 1, m = 1, X = \langle -3, 2 \rangle, f(x) = x^3/3 + x^2/2 - x$
2.  $n = 1, m = 2, X = \langle 0, 2\pi \rangle, \mathbf{f}(x) = \begin{bmatrix} \cos x \\ \sin x \end{bmatrix}$
3.  $n = 2, m = 1, X = \langle -2, 2 \rangle \times \langle -2, 2 \rangle, f(\mathbf{x}) = f(x_1, x_2) = 2e^{-\mathbf{x}^T \mathbf{x}}$  (e represents Euler's number)
4.  $n = 2, m = 3, X = \langle 0, 2\pi \rangle \times \langle 0, 2\pi \rangle, \mathbf{f}(\mathbf{x}) = \mathbf{f}(x_1, x_2) = \begin{bmatrix} (R + r \cos x_2) \cos x_1 \\ (R + r \cos x_2) \sin x_1 \\ r \sin x_2 \end{bmatrix}$
5.  $n = 2, m = 2, X = \langle -1, 1 \rangle \times \langle -1, 1 \rangle, \mathbf{f}(\mathbf{x}) = \mathbf{f}(x_1, x_2) = \mathbf{x} \log(1 + \mathbf{x}^T \mathbf{x})$  (log represents the natural logarithm)
6.  $n = 1, m = 3, X$  It is as described in point 2, view the show from the point of composition 2 and from the point of view 4.

## Process for compilation

Download matlab functions `prikladn.m`. Number  $n$  corresponds to the order in the list above. Each function visualizes the mapping  $f$ , defines at point  $\mathbf{x}^*$  (designated as  $\mathbf{xx}$ ) and drew him like a red circle. Understand how the images are visualized. For one pair  $(\mathbf{n}, \mathbf{m})$  may be open to more than one method of visualization - consider whether the method is the only one possible. Which images are graphs of functions and which do not?

Your task is to complete the matlab functions T1 a T2, Taylor polynomials which are first and second order for mapping  $f$ . Uncommenting the appropriate lines will be the polynomials displayed in graph.

As a model task we developed for display task number 1. For task number 6 (i.e. the composition of view 2 and 4) Develop only first-order polynomial. For calculating first total derivatives using the chain rule.

Checking the correctness of polynomials is that polynomials have at point  $\mathbf{x}^*$  with mapping  $f$  common value and the first and second derivatives. Thus, the first order polynomial is always ‘tangential’ to mapping and second order polynomial approximation is quadratic display.

Required output of exercises:

- Working complemented functions in matlab’s code `prikladn.m`. Instructor run the submitted functions matlab code and based on image immediately see whether everything is in order.
- Written report should include only Taylor polynomials formulas for each mapping (nothing else there may not be).