In this problem, you will estimate ∫₀^{1/2} e^{-x²} dx using Taylor series, and also review some earlier parts of the course. Let

$$f(x) = \int_0^x e^{-t^2} dt.$$

All Taylor notation refers to the Taylor series for f centered at 0.

In this problem all conceptual parts should be justified briefly (e.g. cite a theorem, write a sentence). For computational parts, show your work. At a certain point you may be tempted to justify a bound using just a picture of a graph; you need more justification than that.

- (a) Why does f have a Taylor series?
 (E.g. why is f differentiable at 0? twice differentiable at 0? etc.)
- (b) Assume that the Taylor series for e^{-x²} at 0 converges on ℝ. Does the Taylor series T for f at 0 converge on ℝ? What is the largest domain on which T is continuous?
- (c) Calculate f⁽ⁿ⁾(x) for n ≤ 4 and T_n(x) for n ≤ 3.
- (d) Use T₃ to estimate ∫₀^{1/2} e^{-x²} dx.
- (e) Use Taylor's remainder formula to find a bound for the error associated to the approximation in the previous part. Hint: if |g(x)| ≤ M₁ and |h(x)| ≤ M₂ for all x ∈ S, then |g(x)h(x)| ≤ M₁M₂.
- (f) Explain why your calculations above show that $\int_0^{1/2} e^{-x^2} dx < 0.6$. You may use a calculator for this part.
- (g) Where did you use the fundamental theorem of calculus in this problem?
- (h) In part (e), you should have found an upper bound for f⁽⁴⁾ on [0, 1/2]. For higher remainder terms, you would have looked for an upper bound for f⁽ⁿ⁾. Is it possible that f⁽ⁿ⁾ for some n is not bounded on [0, 1/2]? You don't need to compute all the higher derivatives to answer this question!
- (i) What is lim_{x→+∞} f⁽ⁿ⁾(x)? Checking all the details is a pain; instead, just show you thought about it. Hint: every f⁽ⁿ⁾ has the form p(x)e^{-x²} where p(x) is a polynomial.
- (j) Does the previous part imply that $\lim_{x\to+\infty} R_n(x) = 0$?

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Christian G. Meyer

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