In this problem, you will estimate ∫<sub>0</sub><sup>1/2</sup> e<sup>-x<sup>2</sup></sup> 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<sup>-x<sup>2</sup></sup> 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<sup>(n)</sup>(x) for n ≤ 4 and T<sub>n</sub>(x) for n ≤ 3.
- (d) Use T<sub>3</sub> to estimate ∫<sub>0</sub><sup>1/2</sup> e<sup>-x<sup>2</sup></sup> 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)| ≤ M<sub>1</sub> and |h(x)| ≤ M<sub>2</sub> for all x ∈ S, then |g(x)h(x)| ≤ M<sub>1</sub>M<sub>2</sub>.
- (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<sup>(4)</sup> on [0, 1/2]. For higher remainder terms, you would have looked for an upper bound for f<sup>(n)</sup>. Is it possible that f<sup>(n)</sup> 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<sub>x→+∞</sub> f<sup>(n)</sup>(x)? Checking all the details is a pain; instead, just show you thought about it. Hint: every f<sup>(n)</sup> has the form p(x)e<sup>-x<sup>2</sup></sup> where p(x) is a polynomial.
- (j) Does the previous part imply that  $\lim_{x\to+\infty} R_n(x) = 0$ ?

Harry Dym, Henry P. McKean

*University of Michigan Official Publication* University of Michigan, 1976 Each number is the catalogue of a specific school or college of the University Finite Element Analysis and Applications R. Wait, Andrew R. Mitchell, 1985 This revised and updated edition is a textbook covering the numerical solution of the complete range of partial differential equations and contains numerous examples and exercises **Analytical and Numerical Methods for Differential Equations and Applications** Jesus Martin-Vaguero, Feliz Minhós, Juan L. G. Guirao, Bruce Alan Wade, 2021-10-29 Probability and Statistics Murray Spiegel, John Schiller, R. Srinivasan, 2000-04-07 Selling over 220 000 copies in its first edition Schaum's Outline of Probability and Statistics has become a vital resource for the more than 977 000 college students who enroll in related probability and statistics courses each year Its big picture calculus based approach makes it an especially authoriatative reference for engineering and science majors Now thoroughly update this second edition includes vital new coverage of order statistics best critical regions likelihood ratio tests and other key topics Nonlinear **Problems of Elasticity** Stuart Antman, 2013-03-14 The scientists of the seventeenth and eighteenth centuries led by Jas Bernoulli and Euler created a coherent theory of the mechanics of strings and rods undergoing planar deformations They introduced the basic con cepts of strain both extensional and flexural of contact force with its components of tension and shear force and of contact couple They extended Newton's Law of Motion for a mass point to a law valid for any deformable body Euler formulated its independent and much subtler complement the Angular Momentum Principle Euler also gave effective variational characterizations of the governing equations These scientists breathed life into the theory by proposing formulating and solving the problems of the suspension bridge the catenary the velaria the elastica and the small transverse vibrations of an elastic string The level of difficulty of some of these problems is such that even today their descriptions are sel dom vouchsafed to undergraduates The realization that such profound and beautiful results could be deduced by mathematical reasoning from fundamental physical principles furnished a significant contribution to the intellectual climate of the Age of Reason At first those who solved these problems did not distinguish between linear and nonlinear equations and

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