

Taylor series for $f(x)$ expanded around the point a :

$$f(x) = f(a) + f'(a)(x - a) + \frac{1}{2!}f''(a)(x - a)^2 + \dots + \frac{1}{n!}f^{(n)}(a)(x - a)^n \\ + \frac{1}{(n+1)!}f^{(n+1)}(a)(x - a)^{n+1} + \dots$$

or

$$f(x) = T_n(x) + E_n(x)$$

where

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

or

$$E_n(x) = \frac{1}{(n+1)!}f^{(n+1)}(\psi)(x - a)^{n+1}, \text{ with } \psi \text{ somewhere between } x \text{ and } a$$

Often we will write the Taylor series as:

$$f(a + h) = f(a) + f'(a)h + \frac{1}{2!}f''(a)h^2 + \frac{1}{3!}f'''(a)h^3 + \dots + \frac{1}{n!}f^{(n)}(a)h^n + \dots$$

where $h \equiv x - a$. Or, more often:

$$f(x + h) = f(x) + f'(x)h + \frac{1}{2!}f''(x)h^2 + \frac{1}{3!}f'''(x)h^3 + \dots + \frac{1}{n!}f^{(n)}(x)h^n + \dots$$

Example: If $f(x) = e^x$ and $a = 0$:

$$T_n(x) = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \dots + \frac{1}{n!}x^n$$

and

$$E_n(x) = \frac{1}{(n+1)!}f^{(n+1)}(\psi)x^{n+1} = \frac{1}{(n+1)!}e^\psi x^{n+1}$$

If $-100 < x < 100$, the error in T_n is bounded by:

$$|E_n(x)| < \frac{1}{(n+1)!}e^{100}100^{n+1}$$

Thus $n = 700$ is sufficient to ensure an extremely small error for any x in this range, because

$$|E_{700}(x)| < \frac{1}{701!}e^{100}100^{701} < 10^{-246}$$

but, when x is negative, severe roundoff error can occur:

$$\begin{aligned} T_n(-x) &= 1 - x + \frac{1}{2!}x^2 - \frac{1}{3!}x^3 + \frac{1}{4!}x^4 - \frac{1}{5!}x^5 + \dots \\ &= [1 + \frac{1}{2!}x^2 + \frac{1}{4!}x^4 + \dots] - [x + \frac{1}{3!}x^3 + \frac{1}{5!}x^5 + \dots] \\ &= \cosh(x) - \sinh(x) \end{aligned}$$

for example, when $-x = -50$:

$$T_n(-50) = \cosh(50) - \sinh(50) =$$

$$0.25923527642 * 10^{22} - 0.25923527642 * 10^{22} = 0.19287498479 * 10^{-21}$$