

§5.2. Taylor Series

We turn now to Taylor's theorem, which is one of the most important results of the chapter.

Theorem 5.2.1(Taylor). Suppose that f is analytic in a disk $|z - z_0| < R_0$ (Fig. 5-1). Then $f(z)$ has the power series representation

$$f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n \quad (|z - z_0| < R_0), \quad (5.2.1)$$

where

$$a_n = \frac{f^{(n)}(z_0)}{n!} \quad (n = 0, 1, 2, \dots). \quad (5.2.2)$$

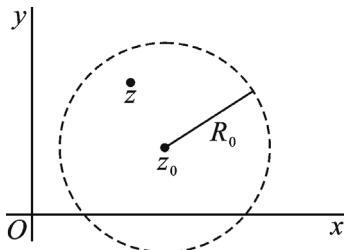


Fig. 5-1

Proof. We first prove the theorem when $z_0 = 0$, in which case series (5.2.1) becomes

$$f(z) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} z^n \quad (|z| < R_0) \quad (5.2.3)$$

and is called a *Maclaurin series*.

To prove (5.2.3), we let $|z| < R_0$ and write $|z| = r$. Let C_0 denote any positively oriented circle $|z| = r_0$, where $r < r_0 < R_0$ (See Fig. 5-2). Since f is analytic inside and on the circle C_0 and the point z is interior to C_0 , the Cauchy integral formula yields that

$$f(z) = \frac{1}{2\pi i} \int_{C_0} \frac{f(s)ds}{s - z}. \quad (5.2.4)$$

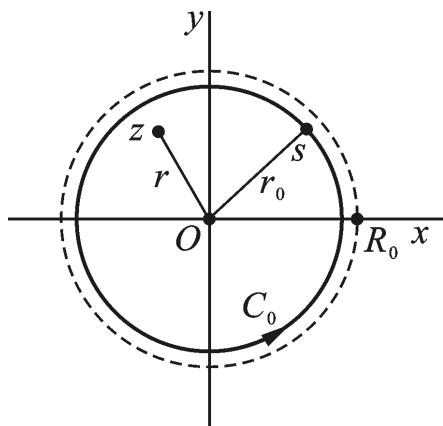


Fig. 5-2

Now the factor $1/(s - z)$ in the integrand here can be put in the form

$$\frac{1}{s-z} = \frac{1}{s} \cdot \frac{1}{1-(z/s)}; \quad (5.2.5)$$

and we know from the example in Sec. 5.2 that

$$\frac{1}{1-z} = \sum_{k=0}^{n-1} z^k + \frac{z^n}{1-z} \quad (5.2.6)$$

when z is any complex number other than unity. Replacing z by z/s in expression (5.2.7), then, we can rewrite equation (5.2.5) as

$$\frac{1}{s-z} = \sum_{k=0}^{n-1} \frac{1}{s^{k+1}} z^k + z^n \frac{1}{(s-z)s^n}. \quad (5.2.8)$$

Multiplying through this equation by $f(s)$ and then integrating each side with respect to s around C_0 , we find that

$$\int_{C_0} \frac{f(s)ds}{s-z} = \sum_{k=0}^{n-1} \int_{C_0} \frac{f(s)ds}{s^{k+1}} z^k + z^n \int_{C_0} \frac{f(s)ds}{(s-z)s^n}.$$

In view of expression (5.2.4) and the fact (Sec. 4.13) that

$$\frac{1}{2\pi i} \int_{C_0} \frac{f(s)ds}{s^{k+1}} = \frac{f^{(k)}(0)}{k!} \quad (k = 0, 1, 2, \dots),$$

this reduces, after we multiply through by $1/(2\pi i)$, to

$$f(z) = \sum_{k=0}^{n-1} \frac{f^{(k)}(0)}{k!} z^k + \rho_n(z), \quad (5.2.9)$$

where

$$\rho_n(z) = \frac{z^n}{2\pi i} \int_{C_0} \frac{f(s)ds}{(s-z)s^n}. \quad (5.2.10)$$

Representation (5.2.3) now follows once it is shown that

$$\lim_{n \rightarrow \infty} \rho_n(z) = 0. \quad (5.2.11)$$

To accomplish this, we recall that $|z| = r$ and that C_0 has radius r_0 , where $r_0 > r$. Then, if s is a point on C_0 , we can see that $|s-z| \geq |s| - |z| = r_0 - r$. Consequently, if M denotes the maximum value of $|f(s)|$ on C_0 , then

$$|\rho_n(z)| \leq \frac{r^n}{2\pi} \cdot \frac{M}{(r_0-r)r_0^n} 2\pi r_0 = \frac{Mr_0}{r_0-r} \left(\frac{r}{r_0}\right)^n \rightarrow 0 \quad (n \rightarrow \infty),$$

because of $(r/r_0) < 1$. Limit (5.2.11) clearly holds.

To verify the theorem when the disk of radius R_0 is centered at an arbitrary point z_0 , we suppose that f is analytic when $|z-z_0| < R_0$ and note that the composite function $f(z+z_0)$ must be analytic when $|(z+z_0)-z_0| < R_0$. This last inequality is, of course, just $|z| < R_0$; and, if we write $g(z) = f(z+z_0)$, the analyticity of g in the disk $|z| < R_0$ ensures the existence of a Maclaurin series representation:

$$g(z) = \sum_{n=0}^{\infty} \frac{g^{(n)}(0)}{n!} z^n \quad (|z| < R_0).$$

That is,

$$f(z+z_0) = \sum_{n=0}^{\infty} \frac{f^{(n)}(z_0)}{n!} z^n \quad (|z| < R_0).$$

After replacing z by $z - z_0$ in this equation and its condition of validity, we have the desired expansion (5.2.1). The proof is completed.

Note that the series (5.2.1) can be written

$$f(z) = f(z_0) + \frac{f'(z_0)}{1!}(z - z_0) + \frac{f''(z_0)}{2!}(z - z_0)^2 + \dots (|z - z_0| < R_0), \quad (5.2.12)$$

which is called the *Taylor expansion* of $f(z)$ about the point z_0 . And the series on the right hand side of (5.2.12) is called the Taylor series about z_0 . It is the familiar Taylor series from calculus, adapted to functions of a complex variable.

From the Taylor's theorem above, we know that any function which is analytic at a point z_0 can be expanded as a Taylor series about z_0 . For, if f is analytic at z_0 , then it is analytic throughout some neighborhood $|z - z_0| < R_0$ of that point (Sec. 2.13) and then has the Taylor expansion. Also, if f is entire, R_0 can be chosen arbitrarily large; and the condition of validity becomes $|z - z_0| < \infty$. The series then converges to $f(z)$ at each point z in the finite plane.