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Homework Title: Exercise 8.15

Problem description:

Archimedes approximated the value of π by computing the perimeter of a regular polygon inscribing or circumscribing a circle of diameter 1. The perimeter of an inscribed polygon with n sides is given by

$$p_n = n \sin\left(\frac{\pi}{n}\right)$$

and that of a circumscribed polygon by

$$q_n = n \tan\left(\frac{\pi}{n}\right),$$

and these values provide lower and upper bounds, respectively, on the value of π .

(a) Using the Taylor series expansions for the sine and tangent functions, show that p_n and q_n can be expressed in the form

$$p_n = a_0 + a_1 h^2 + a_2 h^4 + \dots$$

and

$$q_n = b_0 + b_1 h^2 + b_2 h^4 + \dots,$$

where $h = 1/n$. What are the true values of a_0 and b_0 ?

(b) Given the values $p_6 = 3.0000$ and $p_{12} = 3.1058$, use Richardson extrapolation to produce a better estimate for π . Similarly, given the values $q_6 = 3.4641$ and $q_{12} = 3.2154$, use Richardson extrapolation to produce a better estimate for π .

Problem solution:

(a) Taylor series expansion: If a function $f(x)$ has continuous derivatives up to $(n+1)^{th}$ order, then this function can be expanded in the following fashion:

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)(x-a)^2}{2!} + \frac{f^{(3)}(a)(x-a)^3}{3!} + \dots + \frac{f^{(n)}(a)(x-a)^n}{n!} + R_n,$$

where R_n is the remainder after $n+1$ terms.

If $a = 0$ the series is called the MacLaurin series:

$$f(x) = f(0) + f'(0)x + \frac{f''(0)x^2}{2!} + \frac{f^{(3)}(0)x^3}{3!} + \dots + \frac{f^{(n)}(0)x^n}{n!} + \dots$$

First of all we have to calculate the derivatives of our two functions

$f(x)$	$\sin(x)$	$\tan(x)$
$f'(x)$	$\cos(x)$	$\frac{1}{\cos^2(x)}$
$f''(x)$	$-\sin(x)$	$\frac{2\sin(x)}{\cos^3(x)}$
$f^{(3)}(x)$	$-\cos(x)$	$\frac{2+4\sin^2(x)}{\cos^4(x)}$
\vdots	\vdots	\vdots

and get the corresponding Taylor series expansions:

$$\begin{aligned} \sin(x) &= \frac{x}{1!} - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \\ \tan(x) &= \frac{x}{1!} + \frac{2x^3}{3!} + \frac{16x^5}{5!} + \frac{272x^7}{7!} + \dots \end{aligned}$$

Now we can apply these two Taylor series to our terms p_n and q_n and get

$$\begin{aligned} p_n = n \sin\left(\frac{\pi}{n}\right) &= n \left(\frac{\pi}{1!n} - \frac{\pi^3}{3!n^3} + \frac{\pi^5}{5!n^5} - \frac{\pi^7}{7!n^7} + \dots \right) = \\ &= \frac{\pi}{1!} - \frac{\pi^3}{3!n^2} + \frac{\pi^5}{5!n^4} - \frac{\pi^7}{7!n^6} + \dots = \\ &= \frac{\pi}{1!} - \frac{\pi^3}{3!}h^2 + \frac{\pi^5}{5!}h^4 - \frac{\pi^7}{7!}h^6 + \dots \\ q_n = n \tan\left(\frac{\pi}{n}\right) &= n \left(\frac{\pi}{1!n} + \frac{2\pi^3}{3!n^3} + \frac{16\pi^5}{5!n^5} + \frac{272\pi^7}{7!n^7} + \dots \right) = \\ &= \frac{\pi}{1!} + \frac{2\pi^3}{3!n^2} + \frac{16\pi^5}{5!n^4} + \frac{272\pi^7}{7!n^6} + \dots \\ &= \frac{\pi}{1!} + \frac{2\pi^3}{3!}h^2 + \frac{16\pi^5}{5!}h^4 + \frac{272\pi^7}{7!}h^6 + \dots \end{aligned}$$

Thus we can see, that we can express p_n and q_n in the desired form and additionally we can see, that $a_0 = b_0 = \pi$.

(b) Richardson extrapolation: As we know, $p_6, q_6 \Rightarrow h = \frac{1}{n} = \frac{1}{6}$ and $p_{12}, q_{12} \Rightarrow h = \frac{1}{n} = \frac{1}{12}$ so $q = 2$ and as $p_n = a_0 + a_1h^2 + a_2h^4 + \dots$ and $q_n = b_0 + b_1h^2 + b_2h^4 + \dots$ we know that $p = 2$. So we can calculate better approximations for π the following way:

$$p_\infty = a_0 \approx p_6 + \frac{p_6 - p_{12}}{2^{-2} - 1} = p_6 + \frac{p_6 - p_{12}}{-\frac{3}{4}} = \frac{4p_{12} - p_6}{3} = 3.1410\dot{6}$$

$$q_\infty = a_0 \approx q_6 + \frac{q_6 - q_{12}}{2^{-2} - 1} = q_6 + \frac{q_6 - q_{12}}{-\frac{3}{4}} = \frac{4q_{12} - q_6}{3} = 3.1325$$

What we can see here is, that the approximated solution for q_∞ is smaller than the exact value of π . This is a violation of the proposition $p_n \leq \pi \leq q_n$.