

二変数関数の Taylor 展開

α, β が小さいとき,

$$y \sim y_0 + \left(\frac{\partial y}{\partial \alpha}\right)_0 \alpha + \left(\frac{\partial y}{\partial \beta}\right)_0 \beta + \frac{1}{2} \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_0 \alpha^2 + \left(\frac{\partial^2 y}{\partial \alpha \partial \beta}\right)_0 \alpha \beta + \frac{1}{2} \left(\frac{\partial^2 y}{\partial \beta^2}\right)_0 \beta^2$$

と近似できます。ここで $\alpha = \beta = 0$ のときの $y, \frac{\partial y}{\partial \alpha}, \frac{\partial y}{\partial \beta}, \frac{\partial^2 y}{\partial \alpha^2}, \frac{\partial^2 y}{\partial \alpha \partial \beta}, \frac{\partial^2 y}{\partial \beta^2}$ の値をそれぞれ $y_0, \left(\frac{\partial y}{\partial \alpha}\right)_0, \left(\frac{\partial y}{\partial \beta}\right)_0, \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_0, \left(\frac{\partial^2 y}{\partial \alpha \partial \beta}\right)_0, \left(\frac{\partial^2 y}{\partial \beta^2}\right)_0$ とします。このことは、以下のように導くことができます。まず,

$$\begin{aligned} y &= (y)_{\alpha=0} + \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=0} \alpha + \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=0} \frac{\alpha^2}{2} + \left(\frac{\partial^3 y}{\partial \alpha^3}\right)_{\alpha=0} \frac{\alpha^3}{3!} + \dots \\ &= \sum_{n=0}^{\infty} \left(\frac{\partial^n y}{\partial \alpha^n}\right)_{\alpha=0} \frac{\alpha^n}{n!} \end{aligned}$$

と書けますが,

$$\begin{aligned} (y)_{\alpha=0} &= (y)_{\alpha=\beta=0} + \left(\frac{\partial y}{\partial \beta}\right)_{\alpha=\beta=0} \beta + \left(\frac{\partial^2 y}{\partial \beta^2}\right)_{\alpha=\beta=0} \frac{\beta^2}{2} + \left(\frac{\partial^3 y}{\partial \beta^3}\right)_{\alpha=\beta=0} \frac{\beta^3}{3!} + \dots \\ &= \sum_{n=0}^{\infty} \left(\frac{\partial^n y}{\partial \beta^n}\right)_{\alpha=\beta=0} \frac{\beta^n}{n!} \\ \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=0} &= \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=\beta=0} + \left(\frac{\partial^2 y}{\partial \alpha \partial \beta}\right)_{\alpha=\beta=0} \beta + \left(\frac{\partial^3 y}{\partial \alpha \partial \beta^2}\right)_{\alpha=\beta=0} \frac{\beta^2}{2} + \left(\frac{\partial^4 y}{\partial \alpha \partial \beta^3}\right)_{\alpha=\beta=0} \frac{\beta^3}{3!} + \dots \\ &= \sum_{n=0}^{\infty} \left(\frac{\partial^{n+1} y}{\partial \alpha \partial \beta^n}\right)_{\alpha=\beta=0} \frac{\beta^n}{n!} \\ \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=0} &= \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=\beta=0} + \left(\frac{\partial^3 y}{\partial \alpha^2 \partial \beta}\right)_{\alpha=\beta=0} \beta + \left(\frac{\partial^4 y}{\partial \alpha^2 \partial \beta^2}\right)_{\alpha=\beta=0} \frac{\beta^2}{2} + \left(\frac{\partial^5 y}{\partial \alpha^2 \partial \beta^3}\right)_{\alpha=\beta=0} \frac{\beta^3}{3!} + \dots \\ &= \sum_{n=0}^{\infty} \left(\frac{\partial^{n+2} y}{\partial \alpha^2 \partial \beta^n}\right)_{\alpha=\beta=0} \frac{\beta^n}{n!} \end{aligned}$$

などの関係から,

$$\begin{aligned} y &= (y)_{\alpha=0} + \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=0} \alpha + \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=0} \frac{\alpha^2}{2} + \left(\frac{\partial^3 y}{\partial \alpha^3}\right)_{\alpha=0} \frac{\alpha^3}{3!} + \dots \\ &= (y)_{\alpha=\beta=0} + \left(\frac{\partial y}{\partial \beta}\right)_{\alpha=\beta=0} \beta + \left(\frac{\partial^2 y}{\partial \beta^2}\right)_{\alpha=\beta=0} \frac{\beta^2}{2} + \left(\frac{\partial^3 y}{\partial \beta^3}\right)_{\alpha=\beta=0} \frac{\beta^3}{3!} + \dots \\ &\quad + \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=\beta=0} \alpha + \left(\frac{\partial^2 y}{\partial \alpha \partial \beta}\right)_{\alpha=\beta=0} \alpha \beta + \left(\frac{\partial^3 y}{\partial \alpha \partial \beta^2}\right)_{\alpha=\beta=0} \frac{\alpha \beta^2}{2} + \dots \\ &\quad + \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=\beta=0} \frac{\alpha^2}{2} + \left(\frac{\partial^3 y}{\partial \alpha^2 \partial \beta}\right)_{\alpha=\beta=0} \frac{\alpha^2 \beta}{2} + \left(\frac{\partial^4 y}{\partial \alpha^2 \partial \beta^2}\right)_{\alpha=\beta=0} \frac{\alpha^2 \beta^2}{2 \cdot 2} + \dots \\ &= \sum_{m=0}^{\infty} \sum_{n=0}^{\infty} \left(\frac{\partial^{m+n} y}{\partial \alpha^m \partial \beta^n}\right)_{\alpha=\beta=0} \frac{\alpha^m \beta^n}{m! n!} \end{aligned}$$

となります。これを並べ替えれば

$$\begin{aligned}
 y &= (y)_{\alpha=\beta=0} + \left(\frac{\partial y}{\partial \alpha}\right)_{\alpha=\beta=0} \alpha + \left(\frac{\partial y}{\partial \beta}\right)_{\alpha=\beta=0} \beta \\
 &\quad + \left(\frac{\partial^2 y}{\partial \alpha^2}\right)_{\alpha=\beta=0} \frac{\alpha^2}{2} + \left(\frac{\partial^2 y}{\partial \alpha \partial \beta}\right)_{\alpha=\beta=0} \alpha \beta + \left(\frac{\partial^2 y}{\partial \beta^2}\right)_{\alpha=\beta=0} \frac{\beta^2}{2} \\
 &\quad + \left(\frac{\partial^3 y}{\partial \alpha^3}\right)_{\alpha=\beta=0} \frac{\alpha^3}{3!} + \left(\frac{\partial^3 y}{\partial \alpha^2 \partial \beta}\right)_{\alpha=\beta=0} \frac{\alpha^2 \beta}{2} + \left(\frac{\partial^3 y}{\partial \alpha \partial \beta^2}\right)_{\alpha=\beta=0} \frac{\alpha \beta^2}{2} + \left(\frac{\partial^3 y}{\partial \beta^3}\right)_{\alpha=\beta=0} \frac{\beta^3}{3!} \\
 &\quad + \dots \\
 &= \sum_{l=0}^{\infty} \sum_{n=0}^l \left(\frac{\partial^{(l)} y}{\partial \alpha^{(l-n)} \partial \beta^{(n)}} \right)_{\alpha=\beta=0} \frac{\alpha^{l-n} \beta^n}{(l-n)! n!}
 \end{aligned}$$

と書けるわけです。