

Derivation of Taylor's formula of order 2 for the function f about $a \in \mathbb{R}$

$$\begin{aligned} f(x) &= f(a) + \int_a^x f'(t) dt = f(a) + (t-x)f'(t)|_a^x - \int_a^x (t-x)f''(t) dt \\ &= f(a) + (t-x)f'(t)|_a^x - \left[\frac{(t-x)^2}{2} f''(t) \Big|_a^x - \int_a^x \frac{(t-x)^2}{2} f'''(t) dt \right] \\ &= f(a) + (x-x)f'(x) - (a-x)f'(a) \\ &\quad - \left[\frac{(x-x)^2}{2} f''(x) - \frac{(a-x)^2}{2} f''(a) - \int_a^x \frac{(t-x)^2}{2} f'''(t) dt \right] \\ &= f(a) - (a-x)f'(a) + \frac{(a-x)^2}{2} f''(a) + \int_a^x \frac{(t-x)^2}{2} f'''(t) dt \\ &= f(a) + f'(a)(x-a) + f''(a)\frac{(x-a)^2}{2} + \int_a^x \frac{(x-t)^2}{2} f'''(t) dt \end{aligned}$$