

Lesson 3: Derivatives

Introduction

METIS

Lecture Overview:



Goals of the lecture:

1. Understanding what are derivatives

Derivatives

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What is "m"?

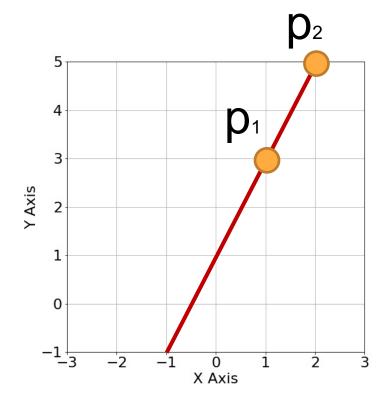


"m" a.k.a. slope:

Indicates how steep the line is

$$m = \frac{(y_2 - y_1)}{(x_2 - x_1)}$$

$$m = \frac{(5 - 3)}{(2 - 1)} = \frac{2}{1} = 2$$



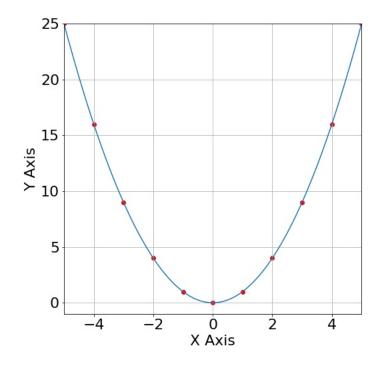
Derivative Notation



$$f'(x) = \frac{d}{dx}f(x)$$

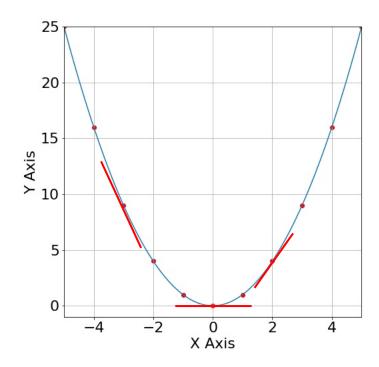


$$f(x) = x^2$$



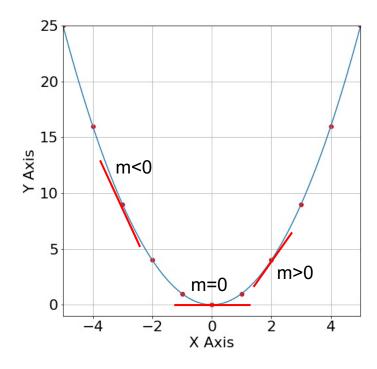


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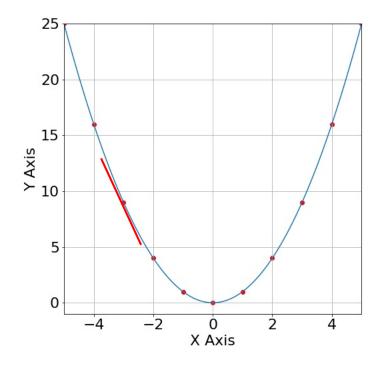


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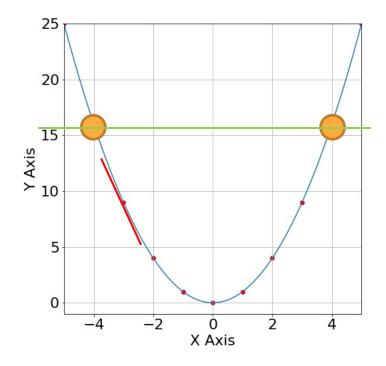


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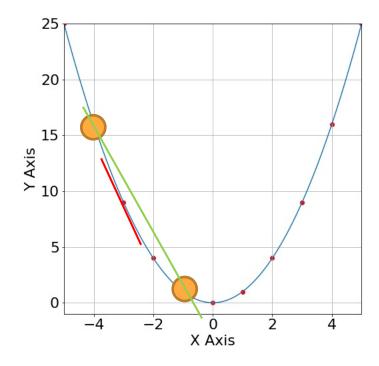


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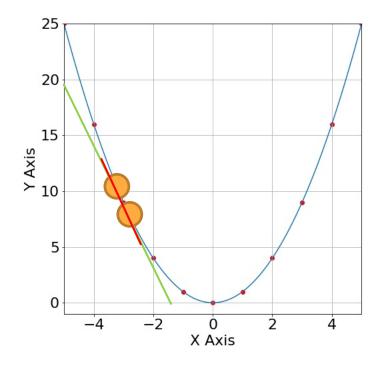


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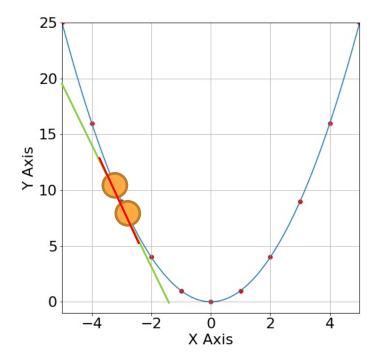
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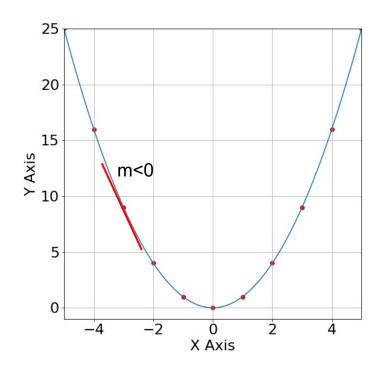
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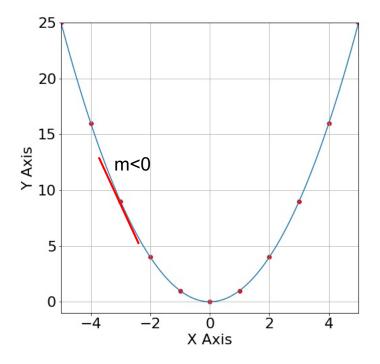
$$m = \frac{(y_2 - y_1)}{(x_2 - x_1)}$$





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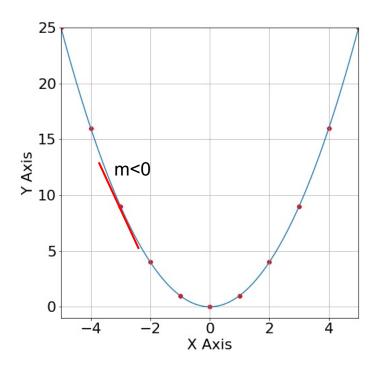




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$$x_2 = x_1 + h$$



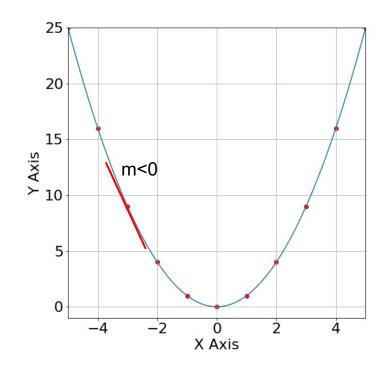


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$$m = \frac{(f(x_1 + h) - f(x_1))}{(x_1 + h - x_1)}$$





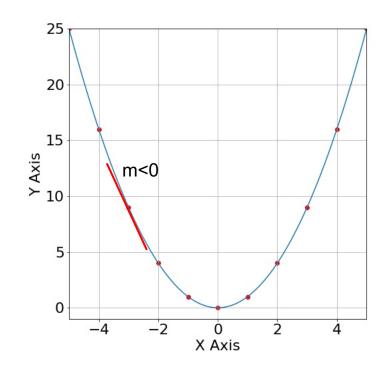
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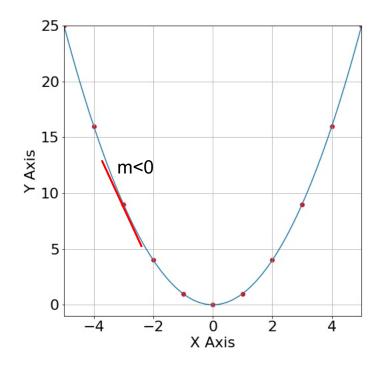
$$m = \frac{(f(x_1 + h) - f(x_1))}{(x_1 + h - x_1)}$$

$$m = \frac{\left(f(x_1 + h) - f(x_1)\right)}{h}$$



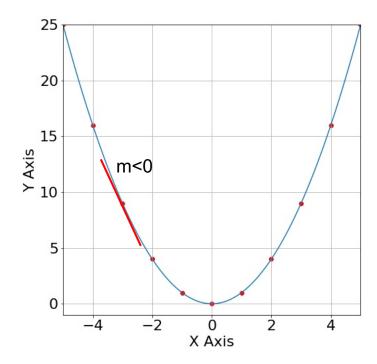


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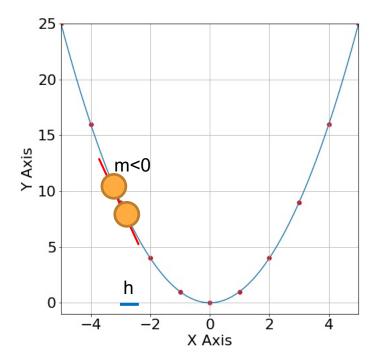




$$m = \frac{\left(f(x_1 + h) - f(x_1)\right)}{h} \qquad f(x) = x^2$$

Assume h = 0.1

$$m = \frac{f(-3+0.1) - f(-3)}{0.1} = \frac{8.41 - 9}{0.1} = -5.1$$





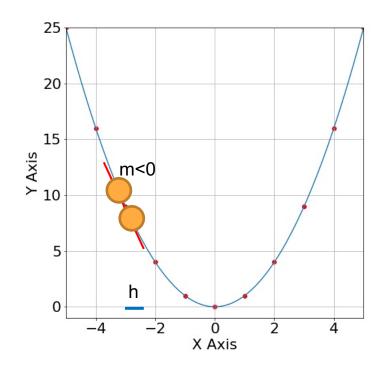
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Assume
$$h = 0.01$$

$$m = \frac{f(-3+0.01) - f(-3)}{0.01} = \frac{8.94 - 9}{0.01} = -5.99$$





$$m = \frac{\left(f(x_1 + h) - f(x_1)\right)}{h} \qquad f(x) = x^2$$

Assume h = 0.1

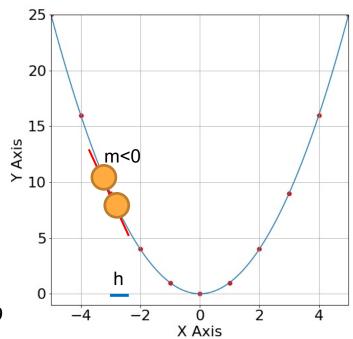
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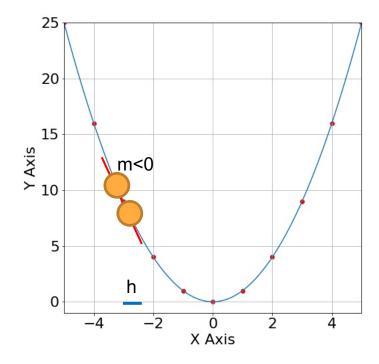
Assume h = 0.001

$$m = \frac{f(-3 + 0.001) - f(-3)}{0.001} = \frac{8.994 - 9}{0.001} = -5.999$$





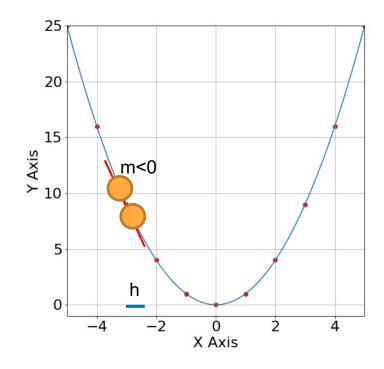
$$m = \frac{\left(f(x_1 + h) - f(x_1)\right)}{h}$$





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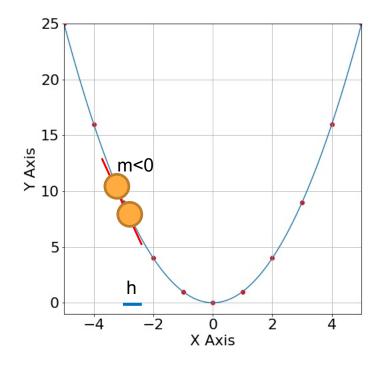
$$f'(x_1) = \lim_{h \to 0} \frac{f(x_1 + h) - f(x_1)}{h}$$





$$f(x) = x^2$$

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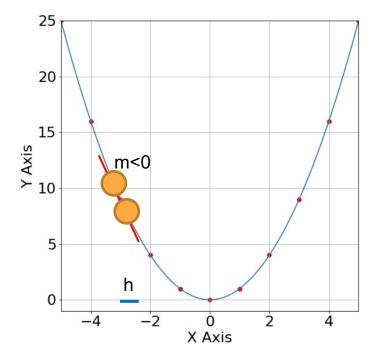




$$f(x) = x^2$$

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$$f'(-3) = \lim_{h \to 0} \frac{f(-3+h) - f(-3)}{h} =$$

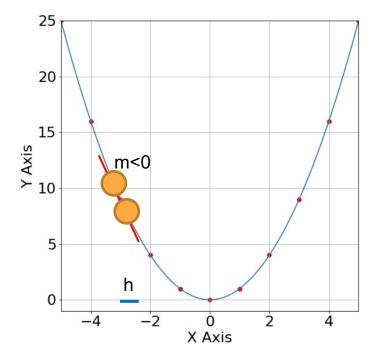




$$f(x) = x^{2}$$

$$f'(x_{1}) = \lim_{h \to 0} \frac{f(x_{1} + h) - f(x_{1})}{h}$$

$$f'(-3) = \lim_{h \to 0} \frac{f(-3 + h) - f(-3)}{h} = \lim_{h \to 0} \frac{(-3 + h)^{2} - 9}{h} = \lim_{h$$

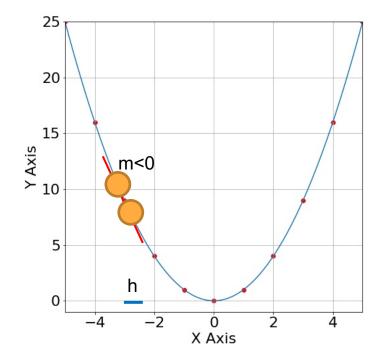




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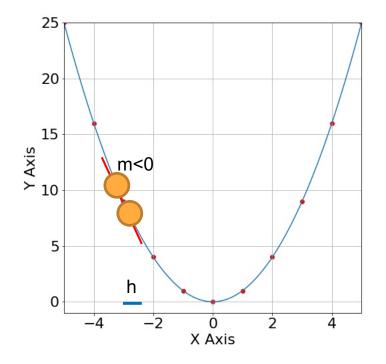




$$f(x) = x^{2}$$

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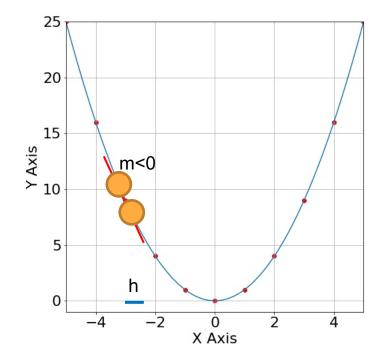
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$$f'(x_1) = \lim_{h \to 0} \frac{f(x_1 + h) - f(x_1)}{h}$$

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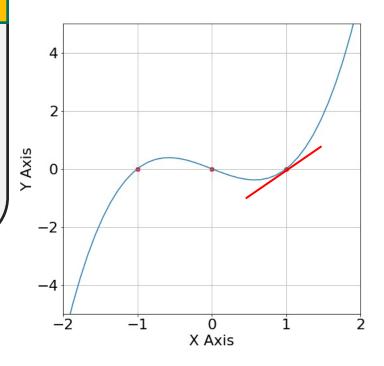




Problem 1: Calculate f'(x) at $x_1=1$

$$f(x) = x^3 - x$$

$$f'(x_1) = \lim_{h \to 0} \frac{f(x_1 + h) - f(x_1)}{h}$$

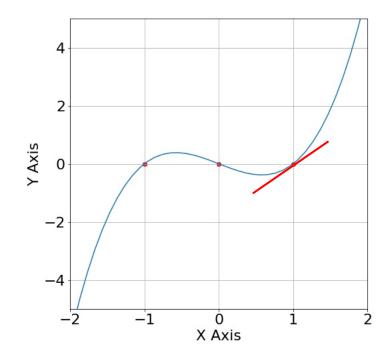




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$$f'(1) = \lim_{h \to 0} \frac{f(1 + h) - f(1)}{h} = 0$$

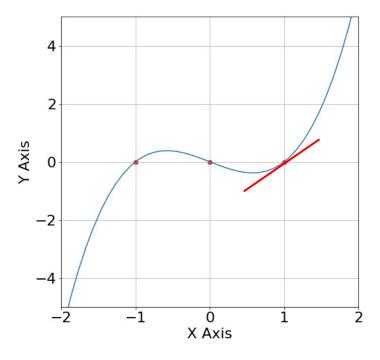




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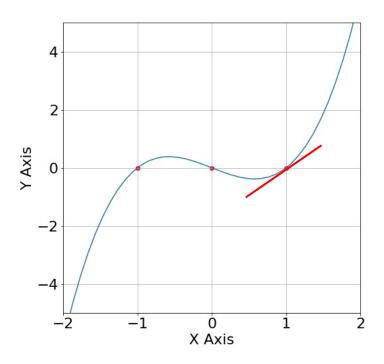




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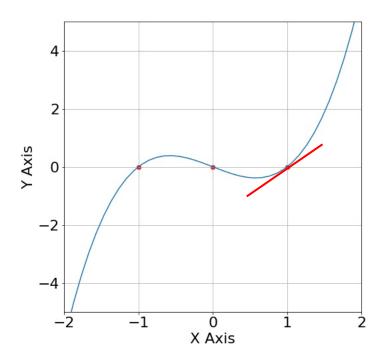




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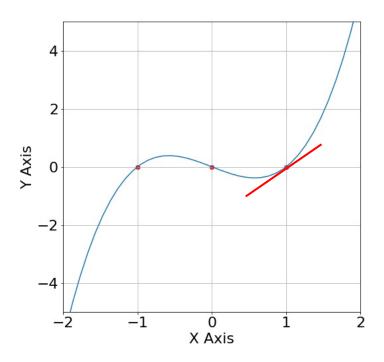
$$f'(1) = \lim_{h \to 0} \frac{f(1 + h) - f(1)}{h} =$$

$$\lim_{h \to 0} \frac{(1 + h)^3 - (1 + h) - (1 - 1)}{h} =$$

$$\lim_{h \to 0} \frac{h^3 + 3h^2 + 3h + 1 - 1 - h}{h} =$$

$$\lim_{h \to 0} \frac{h^3 + 3h^2 + 2h}{h} =$$

$$\lim_{h \to 0} \frac{h^2 + 3h + 2}{1} = \frac{0 + 0 + 2}{1} = 2$$



Continuous Functions

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Continuous Functions



Definition:

A **continuous function** is a **function** for which sufficiently small changes in the input result in arbitrarily small changes in the output.

Continuous Functions

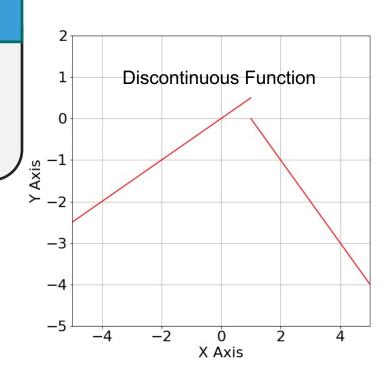


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A **continuous function** is a **function** for which sufficiently small changes in the input result in arbitrarily small changes in the output.

$$f(x) = \frac{x}{2} \ for \ x < 1$$

$$f(x) = -x + 1 \text{ for } x \ge 1$$



Continuous Functions



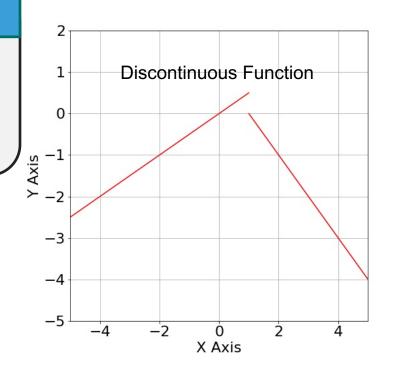
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Derivatives exist only on continuous functions



QUESTIONS?