

3. Derivatives

3.1. Derivatives of one variable

- 3.1.1 Definition
- 3.1.2 Basic properties
- 3.1.3 Four viewpoints

Physical viewpoint

Geometric viewpoint

tangent line

$$\{f(a) + h f'(a) : h \in \mathbb{R}\}.$$

Analytic viewpoint

linear approximation of  $f$  at  $a$

$$\ell(x) = f(a) + f'(a)(x - a),$$
$$f(x) \approx \ell(x) \text{ for } x \text{ near } a,$$
$$f(a + h) \approx \ell(a + h) \text{ for } h \text{ near } 0$$

Algebraic viewpoint

$$d(g \circ f)_a = dg_{f(a)} \circ df_a.$$

3.2. Partial derivatives

- 3.2.1 Definition
- 3.2.2 Computations

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$

3.3. Directional derivatives

- 3.3.1 Definition
- 3.3.2 Computations
- 3.3.3 Geometry of directional derivatives

$\frac{\partial f}{\partial \mathbf{u}}$   $D_{\mathbf{u}} f$   $\nabla f \cdot \mathbf{u}$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$

3.4. Gradient

- 3.4.1 Gradient vector field
- 3.4.2 Direction of steepest ascent
- 3.4.3 Orthogonality to level sets

$\nabla f$   $\nabla f(a)$   $\nabla f(a)$   $\nabla f(a)$

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

3.5. Differentials and the Jacobian

- 3.5.1 Definitions
- 3.5.2 Properties
- 3.5.3 Matrix of the differential

$df_a$   $df_a$   $df_a$   $df_a$

$f(a)$   $f(a)$   $f(a)$   $f(a)$

$$d(f \circ g)_a = df_{g(a)} \circ dg_a = \sum_{i=1}^n \frac{\partial f}{\partial x_i}(g(a)) \frac{\partial g_i}{\partial x_j}(a) dx_j.$$

3.6. Differentiability

- 3.6.1 Continuously differentiable functions
- 3.6.2 Differentiability criterion

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$

3.7. Chain rule

- 3.7.1 Basic examples
- 3.7.2 Leibniz notation and chain rule trees
- 3.7.3 Proof of the chain rule

$\frac{\partial g}{\partial x}$

$$\frac{\partial g}{\partial x} = \frac{\partial g}{\partial x_1} \frac{\partial x_1}{\partial x} + \frac{\partial g}{\partial x_2} \frac{\partial x_2}{\partial x} + \frac{\partial g}{\partial x_3} \frac{\partial x_3}{\partial x} + \frac{\partial g}{\partial x_4} \frac{\partial x_4}{\partial x}$$

3.8. Local extrema and critical points

- 3.8.1 local extreme value theorem
- 3.8.2 Critical points

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$

3.9. Optimization

- Determine whether global extrema must exist.
- Identify the critical points on the interior of the domain.
- Check the boundary for possible extrema.
- Justify your conclusions.

3.10. Tangent space

- 3.10.1 Tangent vectors, planes, and planes
- 3.10.2 Tangent space of a graph

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$

3.11. Regular surfaces

- 3.11.1 Issues with defining surfaces
- 3.11.2 Definition of a regular surface
- 3.11.3 Tangent space of a regular surface

$\frac{\partial f}{\partial x_i}$   $f_{x_i}$   $\partial_i f$   $\partial_{x_i} f$

$\frac{\partial^2 f}{\partial x_i \partial x_j}$   $f_{x_i x_j}$   $\partial_i \partial_j f$   $\partial_{x_i x_j} f$