

Derivative

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In this paper I describe the notation for derivative of functions in standard path semantics.

The notation for the derivative in traditional mathemantics has always been messy, because of the intuition e.g. “with respect to some variable `x`” when other variables are held constant.

To make this precise, one can look at the `line` function:

$$\because \quad \text{line}_A := \lambda(a : A, b : A) = \lambda(x : \text{real}) = x * (b - a) + a$$

The variables `a` and `b` are captured by the closure, such that they are constants in the function:

$$\therefore \quad \text{line}_A(a, b) : \text{real} \rightarrow A$$

The derivative is a higher order function defined as following:

$$\because \quad d_A(f : \text{real} \rightarrow A) = \lambda(x : \text{real}) = \lim h \rightarrow 0 \{ (f(x + h) - f(x)) / h \}$$

$$\therefore \quad d_A : (\text{real} \rightarrow A) \rightarrow (\text{real} \rightarrow A)$$

The `A` is a type and should not be confused with a variable.

For example, in Euler’s notation for the derivative operator:

$$D \Leftrightarrow d \quad \text{One can exchange `D` with `d` when `D` is not annotated}$$

However, when annotating `D` with some variable for clarification, e.g. `D_{x`}:

$$D_x f \Leftrightarrow d_T(f)$$

$$f : \text{real} \rightarrow T$$

This notation is invariant with respect to the name of the argument.

Also, notice that `d_{T`}` is applied to `f`. If `d_{T`}` was composed with `f`, then `f` would be higher order:

$$\because \quad f : U \rightarrow (\text{real} \rightarrow T)$$

$$\therefore \quad d_T \cdot f : U \rightarrow (\text{real} \rightarrow T)$$

To find the n-th derivative with respect to `x` of `f(a, b, x)` one can use function currying:

$$\therefore \quad d^n/dx^n f \Leftrightarrow d_T^n((\lambda(a, b) = \lambda(x) = f(a, b, x))(a, b)) \Leftrightarrow d_T^n(f(a, b))$$

$$\because \quad f : A \times B \times \text{real} \rightarrow T \quad a : A \quad b : B$$