Math Primer

Taylor Series Expansion

Expand a function as an infinite sum of its derivatives

$$f(x+\delta x) = f(x) + \frac{\partial f}{\partial x}\delta x + \frac{\partial^2 f}{\partial x^2}\frac{\delta x^2}{2!} + \cdots + \frac{\partial^n f}{\partial x^n}\frac{\delta x^n}{n!}$$

So, now you can see that if delta_x is really small, then the higher order terms are almost zero (i.e if dx is small to begin with, the delta_x^2 is even smaller)

If δx is small:

$$f(x+\delta x) = f(x) + \frac{\partial f}{\partial x}\delta x + \boxed{O(\delta x^2)} \rightarrow \text{Almost Zero}$$

So you model f(x + delta_x) by f(x) + df/dx * delta_x. This is a linear approximation because the approximation is linear in dx. AKA First order Taylor approximation.

For a function of three variables with small $\delta x, \delta y, \delta t$:

$$f(x+\delta x, y+\delta y, t+\delta t) \approx f(x,y,t) + \frac{\partial f}{\partial x}\delta x + \frac{\partial f}{\partial y}\delta y + \frac{\partial f}{\partial t}\delta$$