

Math Camp Lesson 3

Calculus

UW–Madison Political Science

August 22 & 23, 2018

Overview

Calculus evaluates the behavior of functions:

- Increasing/decreasing
- Rate of change
- Change in the rate of change
- Area of the region they define

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Concepts from calculus underlie a wide variety of mathematics, particularly in the applied math that we use in political science

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Solving for the choice that maximizes a decision maker's utility.

Agenda

Day 1

- Limits
- Derivatives

Day 2

- More Derivatives
- Integrals
- Applications

Limits

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The first important idea on the way to understanding calculus is that of a limit.

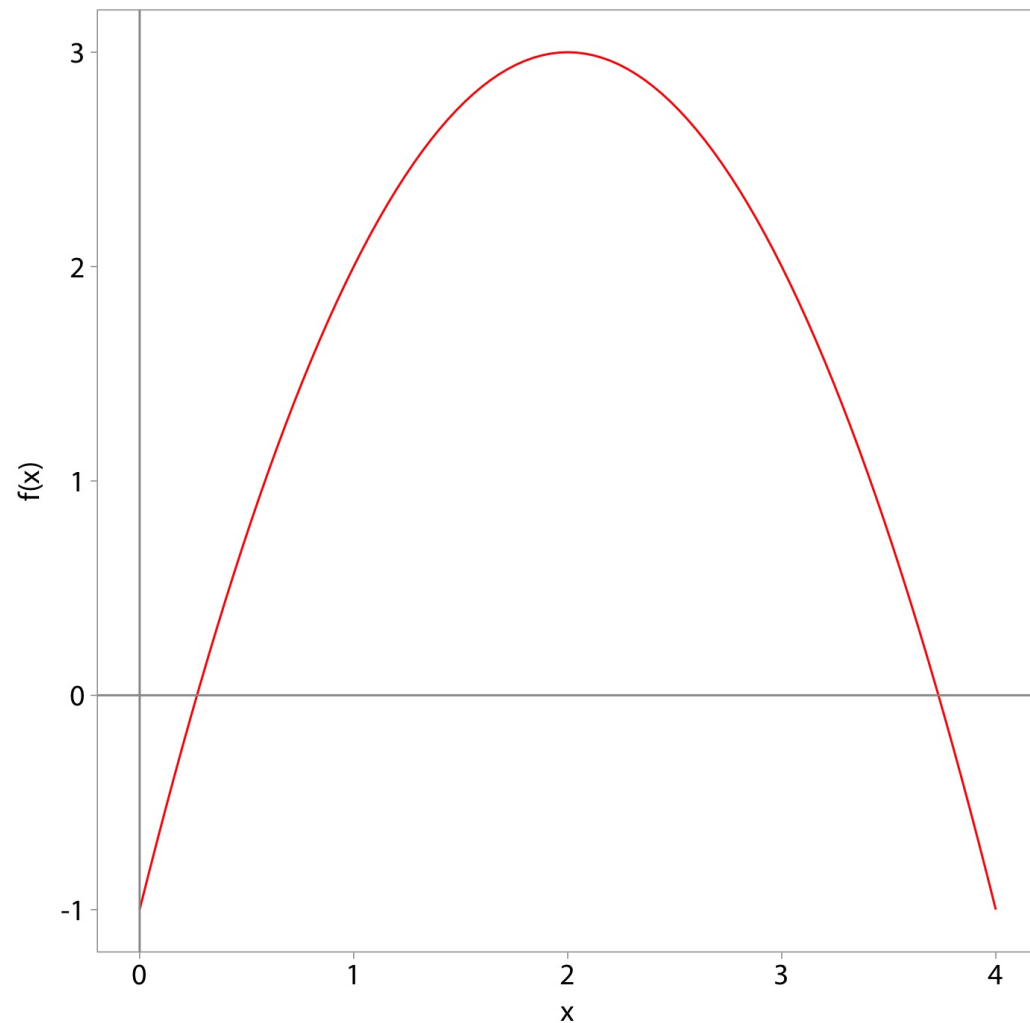
Limits

The first important idea on the way to understanding calculus is that of a limit.

The limit of a function characterizes its behavior given a certain input, or as an input value changes.

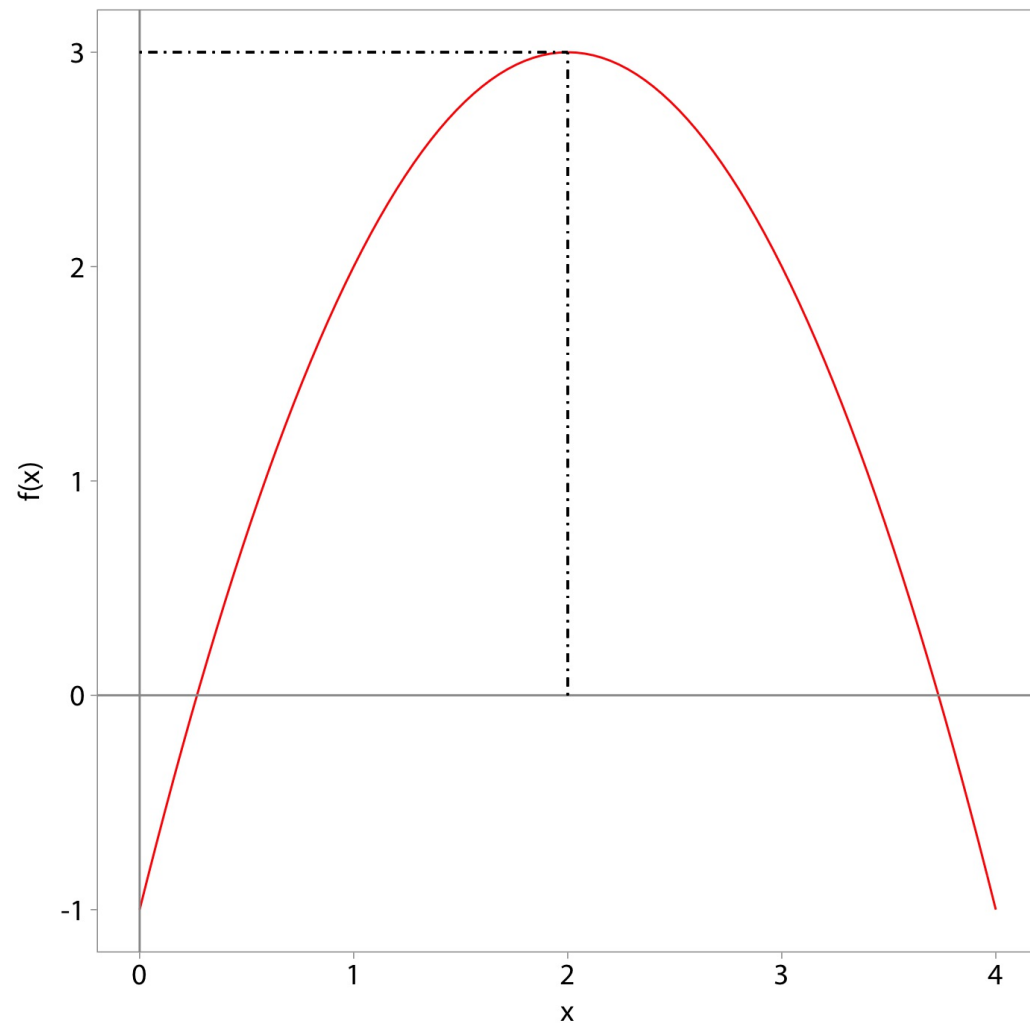
Limits (cont'd)

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 $f(x) = y = 3 - (x - 2)^2$, plotted to the left.
What is the limit of $f(x)$ as x approaches 2?

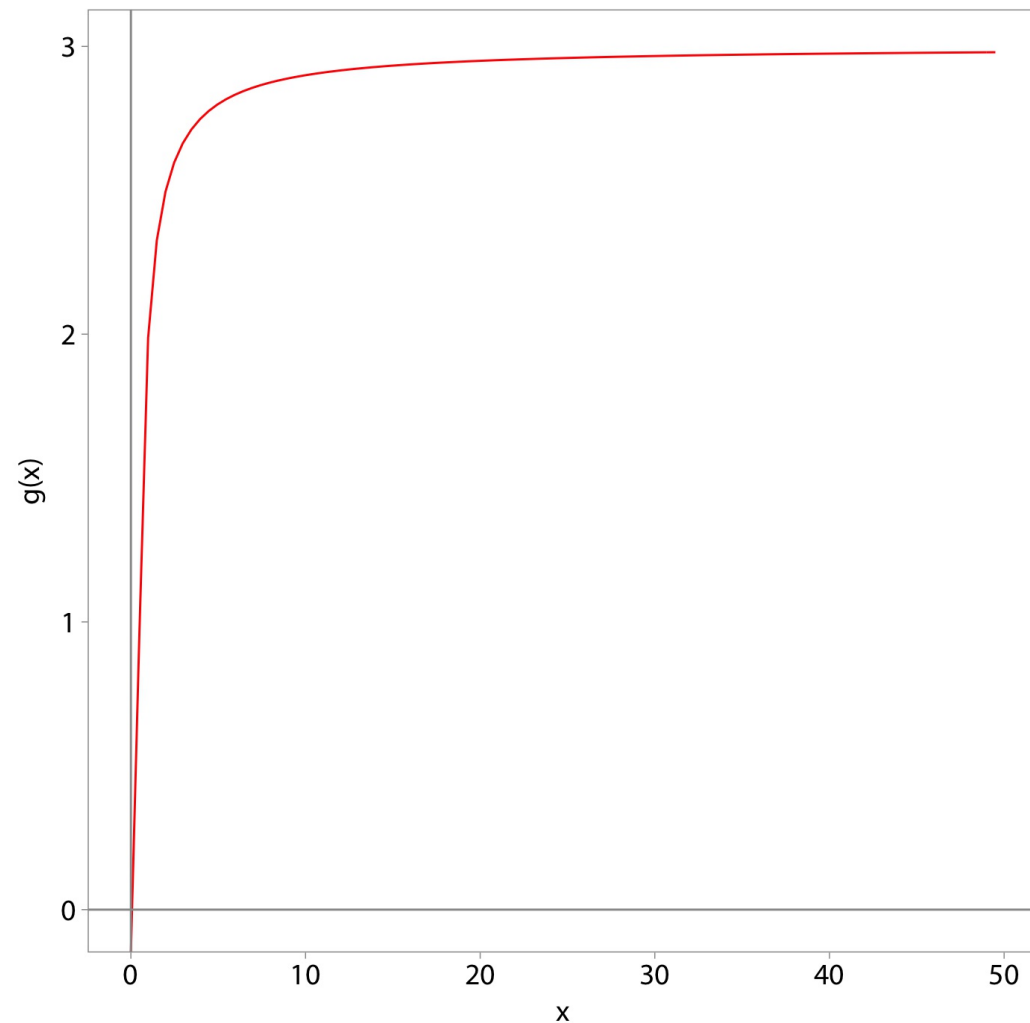
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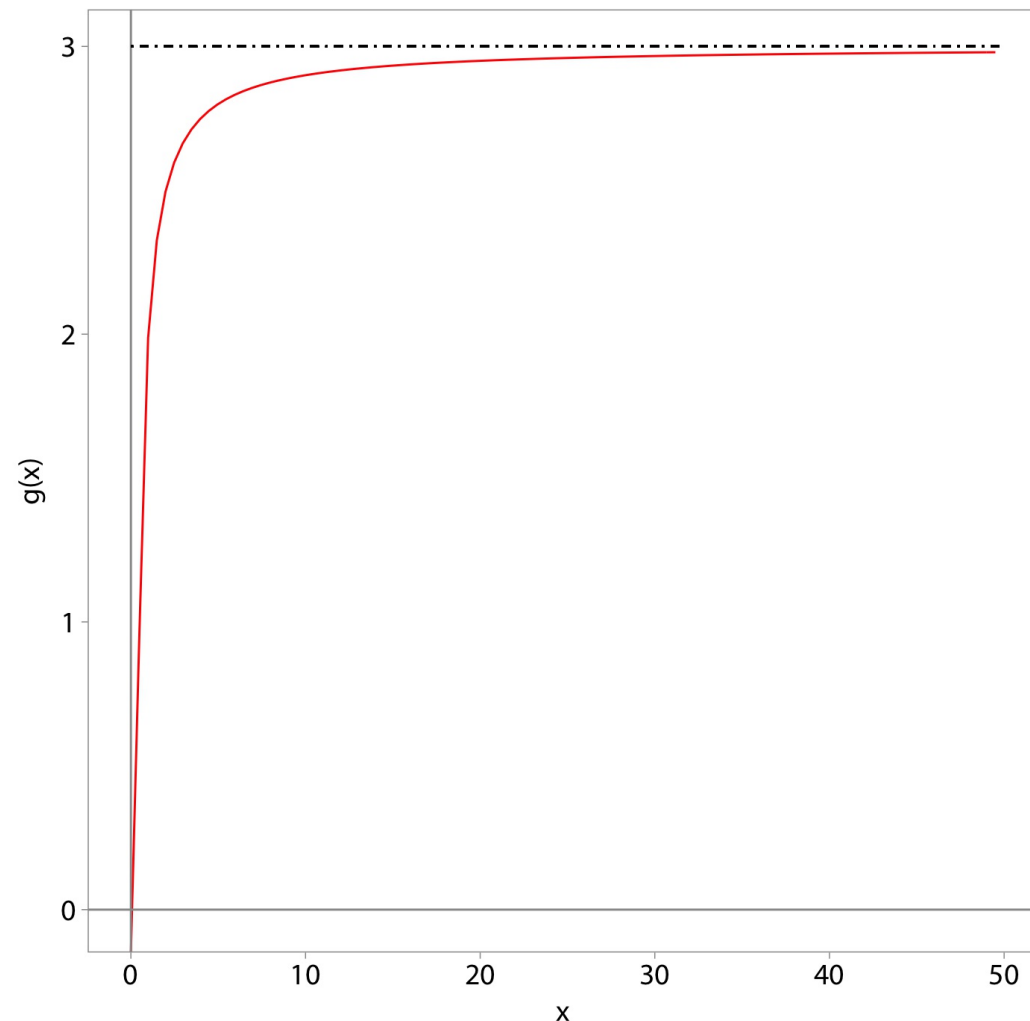
As x approaches 2, $f(x)$ or y approaches
 $f(2) = 3$.

Limits (cont'd)



Let's consider a less simple function,
 $g(x) = y = 3 - \frac{1}{x}$, plotted to the left. What is
the limit of $g(x)$ as x approaches ∞ ?

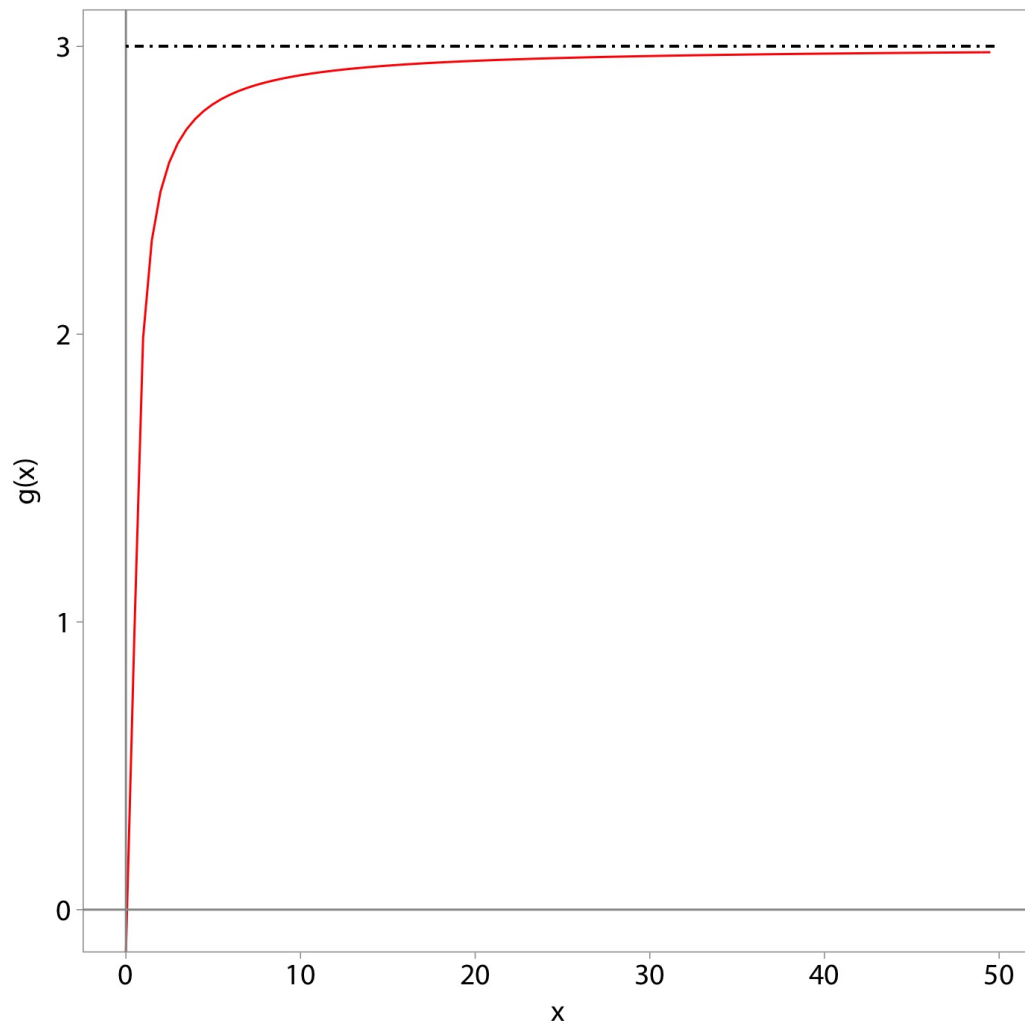
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As x gets larger, $\frac{1}{x}$ gets smaller and smaller.

$$\left(\frac{1}{2} > \frac{1}{20} > \frac{1}{200} \dots \right)$$

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Many times, you will often see this expression written as $\lim_{x \rightarrow c^-} f(x) = L$ or $\lim_{x \rightarrow c^+} f(x) = L$. A

negative sign ($-$) implies "As x approaches c from the left" and a positive sign ($+$) implies "As x approaches c from the right"

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For functions that are well-behaved (continuous), the limit as x approaches a finite point is generally the value of the function at that point (if it exists)

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$$\begin{aligned}\lim_{x \rightarrow 2} x^2 - 3x + 1 &= \lim_{x \rightarrow 2} x^2 - 2x + 1 \\ &= \lim_{x \rightarrow 2} x^2 - 2 \lim_{x \rightarrow 2} x + \lim_{x \rightarrow 2} 1 \\ &= 2^2 - 2(2) + 1 \\ &= 1\end{aligned}$$

Examples of Limits (cont'd)

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$$= \lim_{x \rightarrow \infty} \frac{4x^4}{3x^4} + \lim_{x \rightarrow \infty} \frac{7x^2}{3x^4} + \lim_{x \rightarrow \infty} \frac{8}{3x^4}$$

$$= \lim_{x \rightarrow \infty} \frac{4}{3} + \lim_{x \rightarrow \infty} \frac{7}{3x^2} + \lim_{x \rightarrow \infty} \frac{8}{3x^4}$$

$$= \frac{4}{3} + 0 + 0$$

$$= \frac{4}{3}$$

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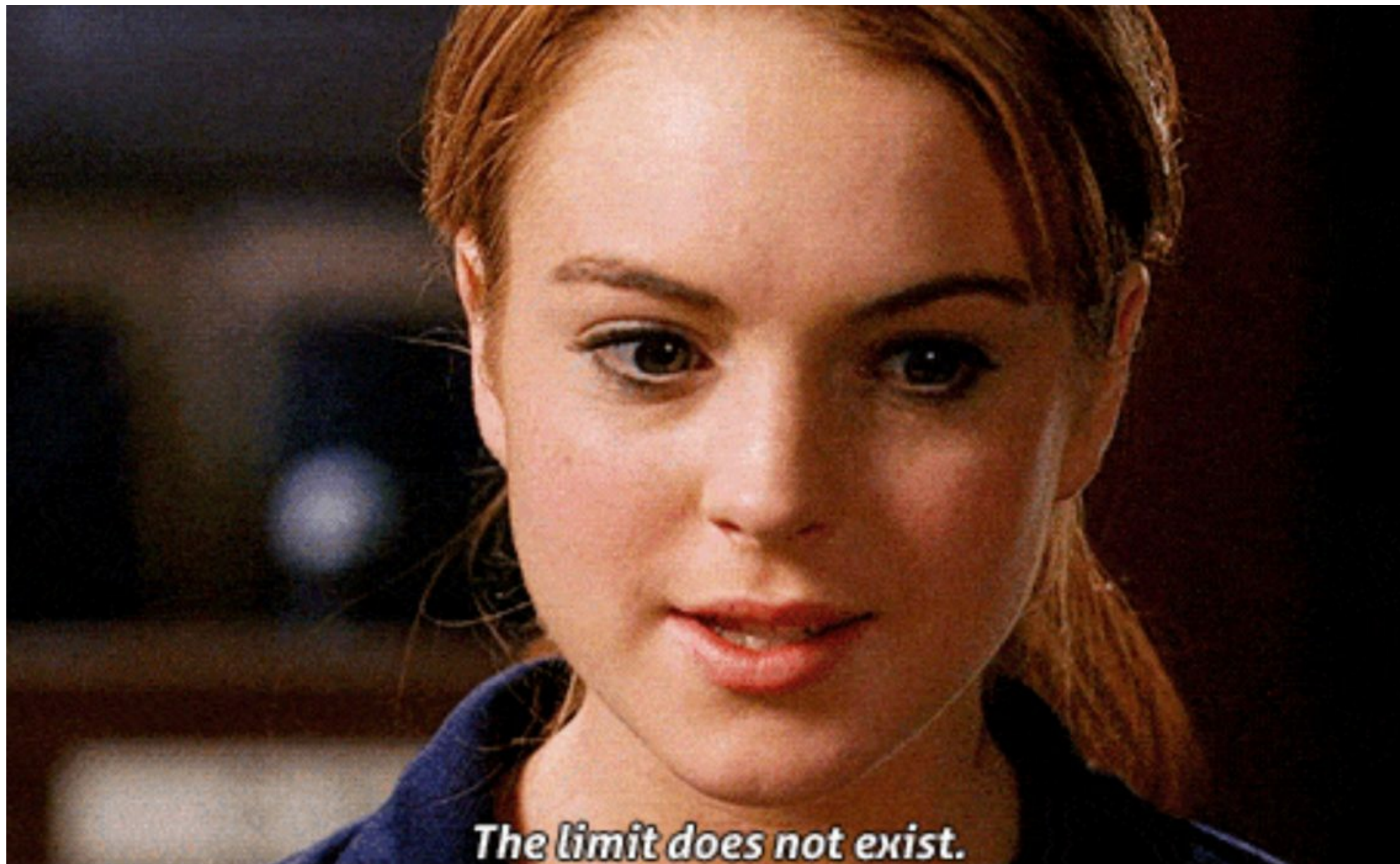
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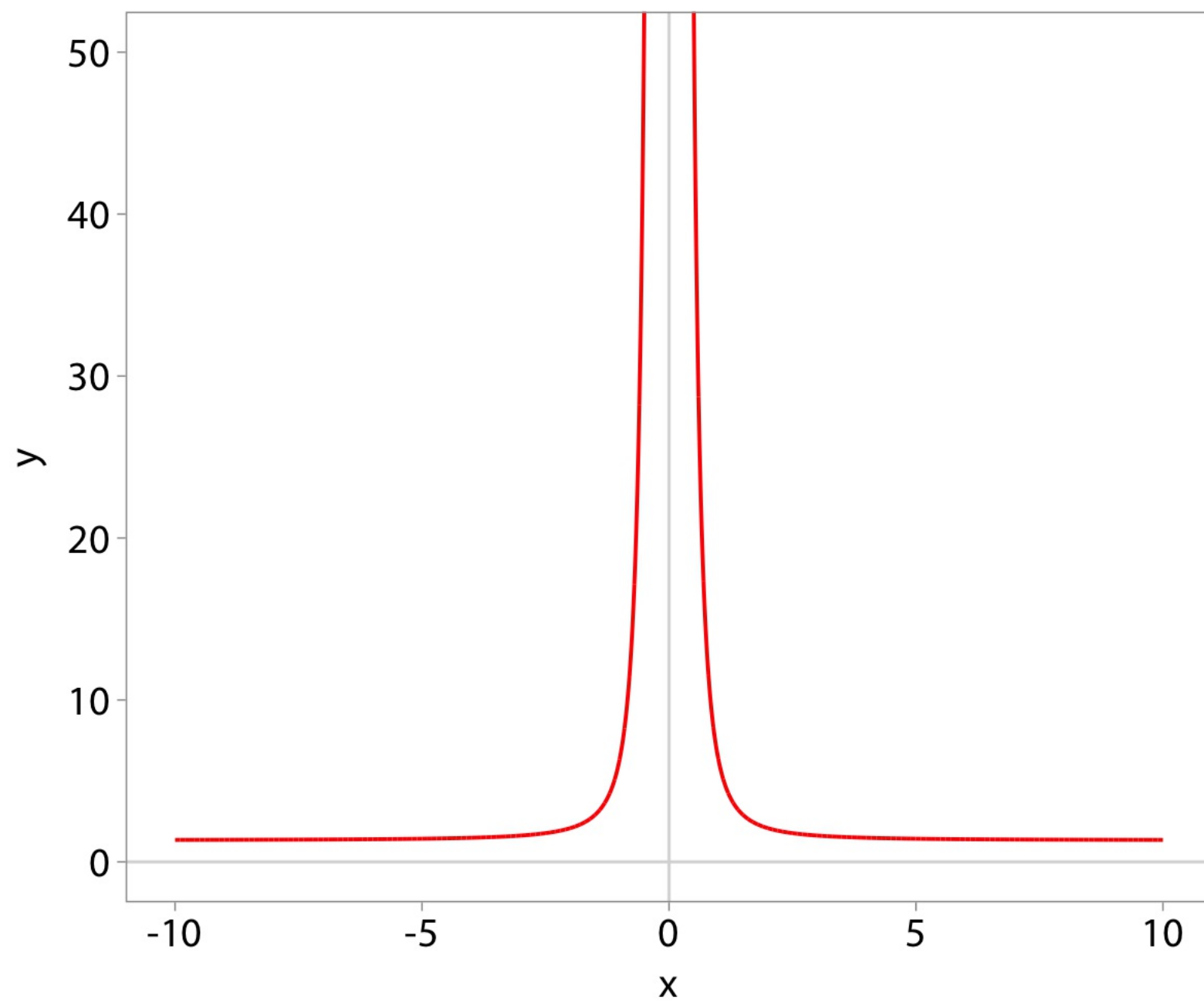
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As x approaches 0, the function retains some positive value in the numerator while denominator positively approach 0. This means that you are dividing by a smaller and smaller fraction, which means the entire statement is getting larger and approaches ∞ .



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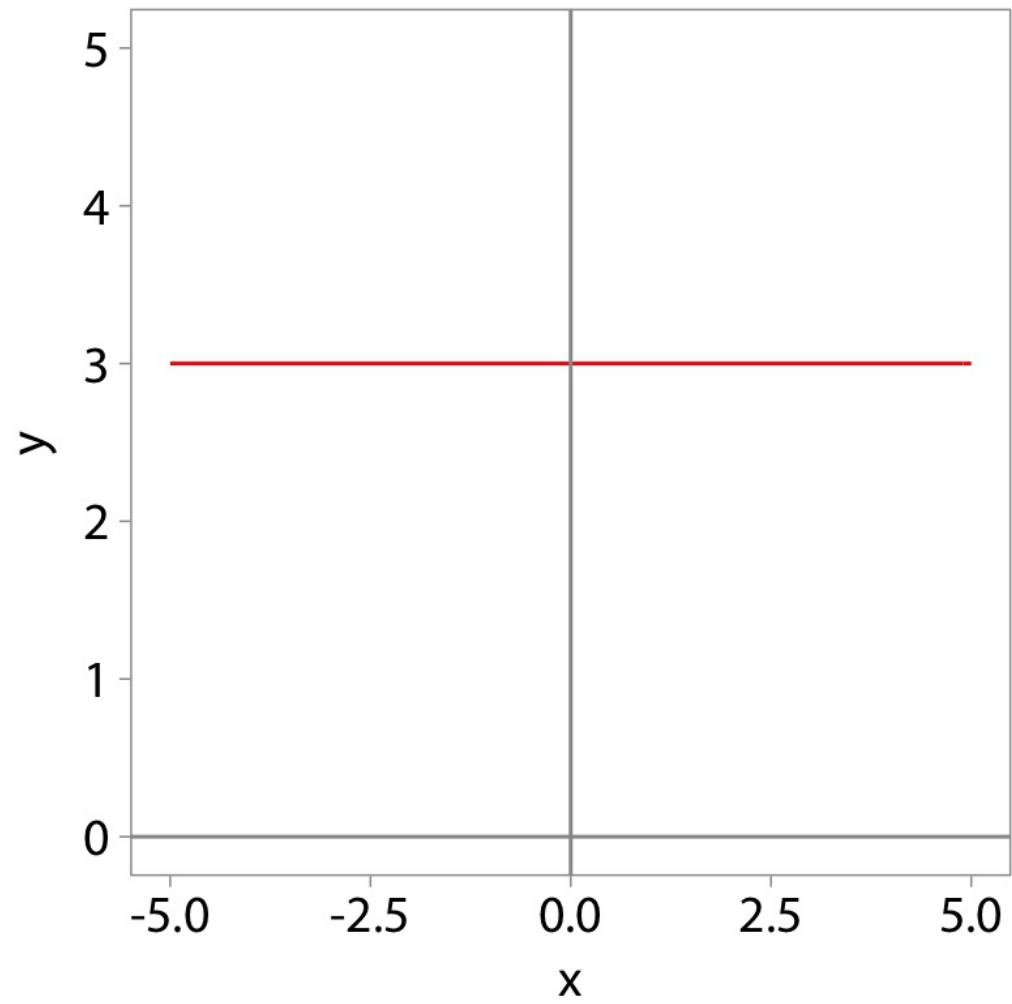
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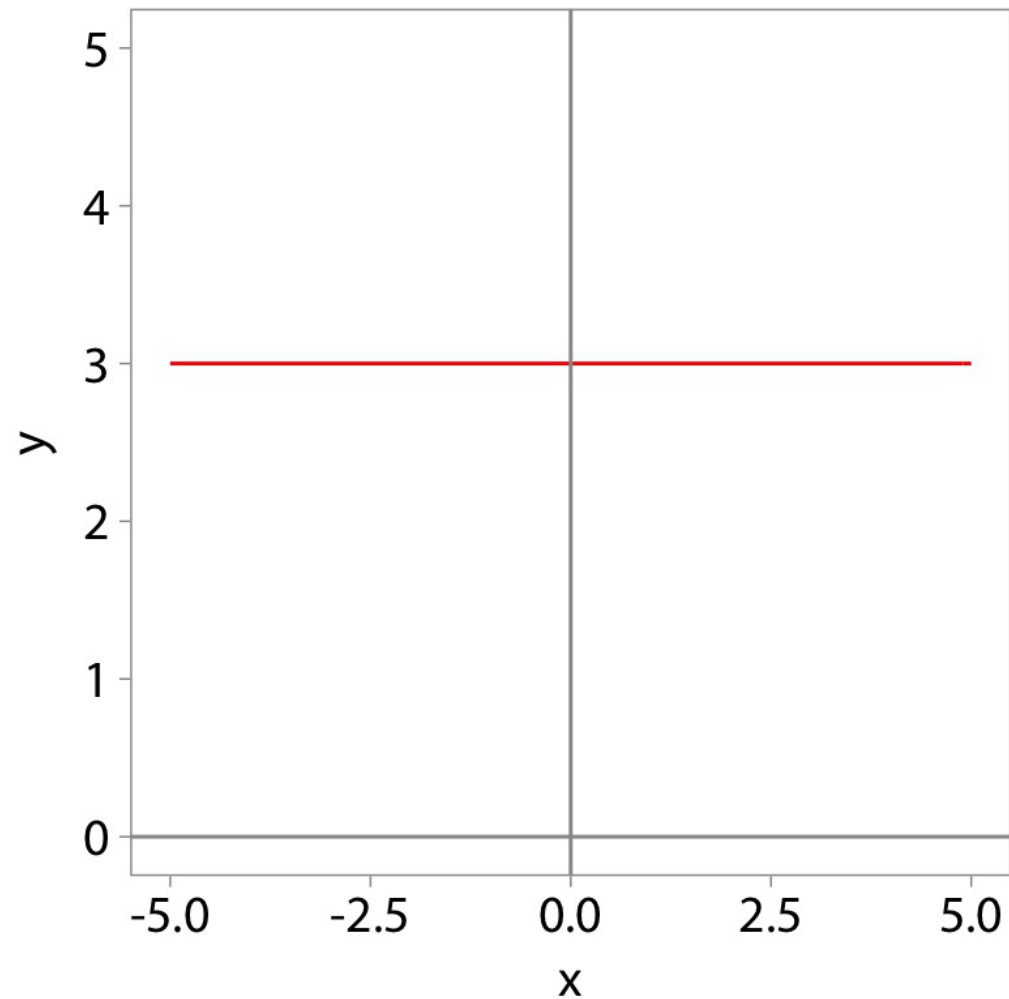
The slope of a function is how much the output changes as a result of changes in the input. Using Δ to signify 'change', this is $\frac{\Delta f(x)}{\Delta x} = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$ or "rise-over-run".

Slope



Let's consider the function, $y = 3$, plotted to the left. What is its "slope"?

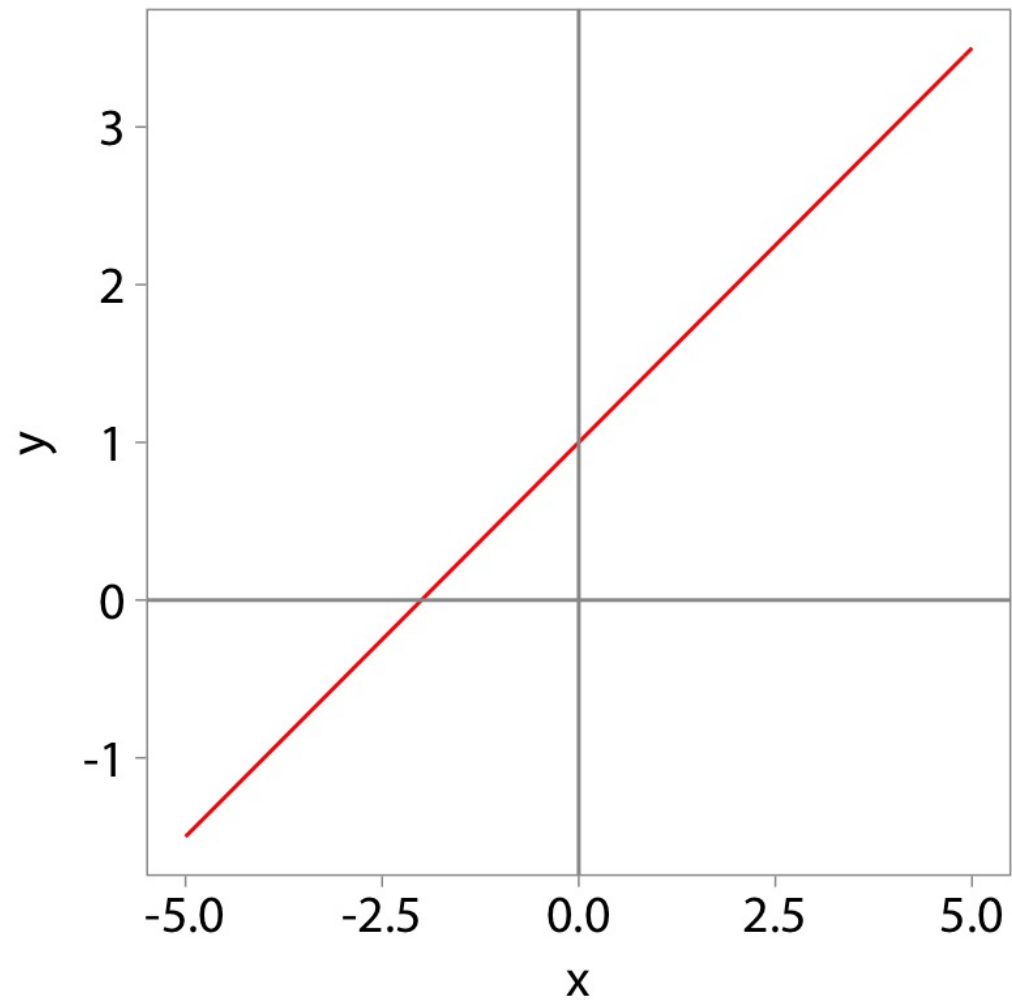
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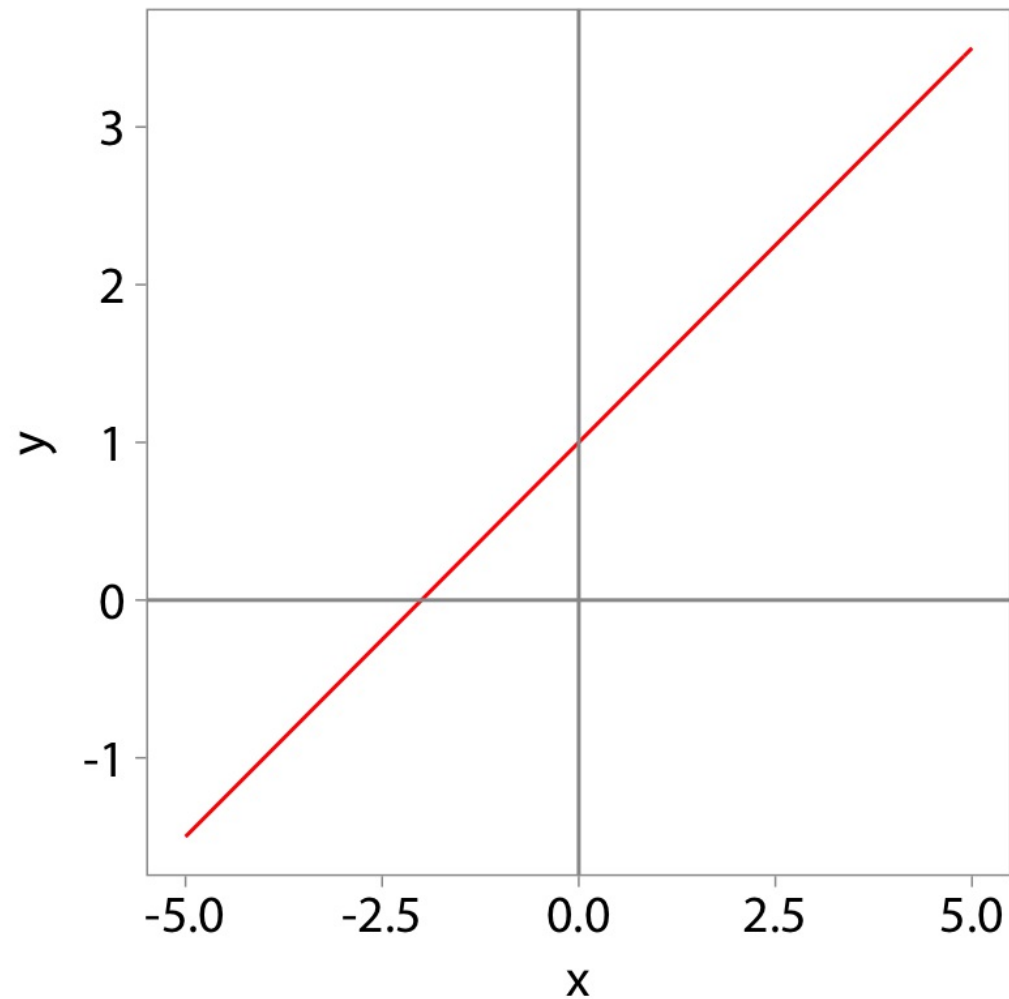
Its slope or $\frac{\Delta f(x)}{\Delta x} = 0$ because there is no "rise".

Slope



Let's consider a less simple function,
 $y = \frac{1}{2}x + 1$, plotted to the left. What is its
"slope"?

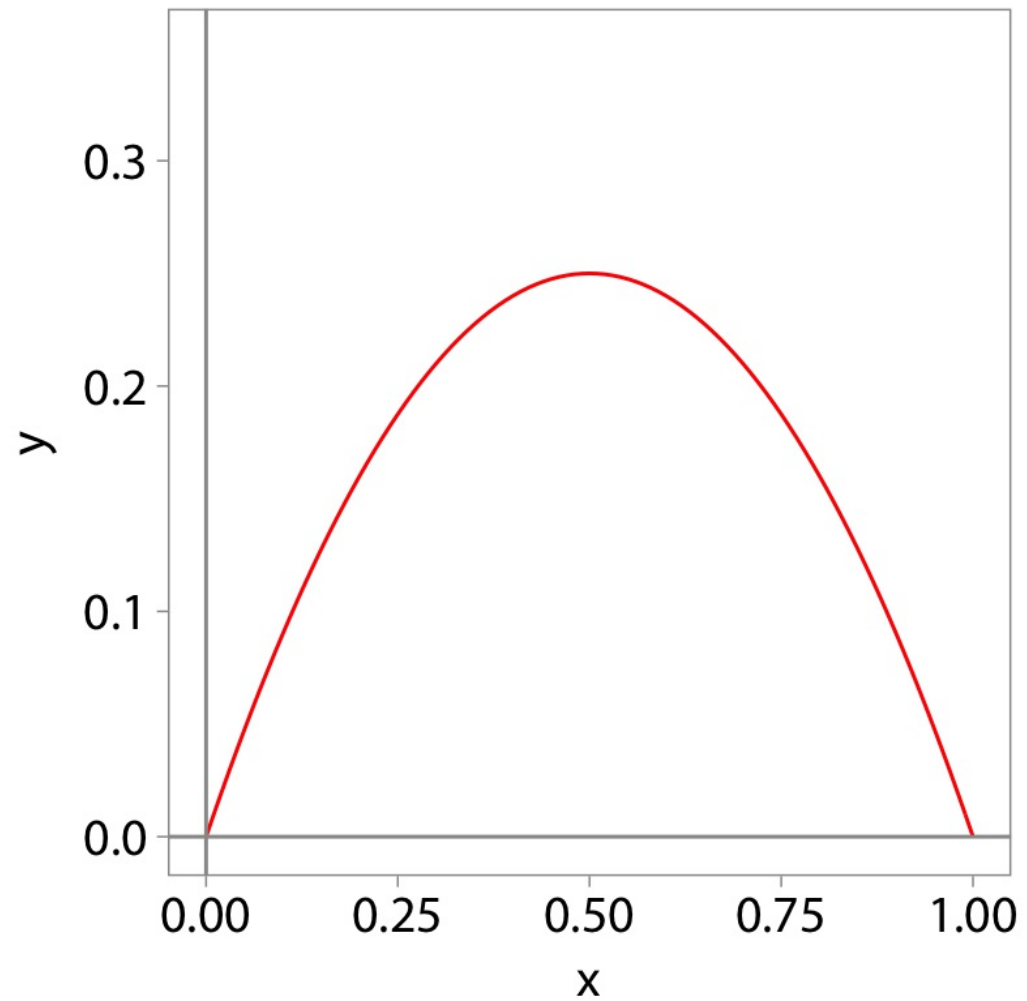
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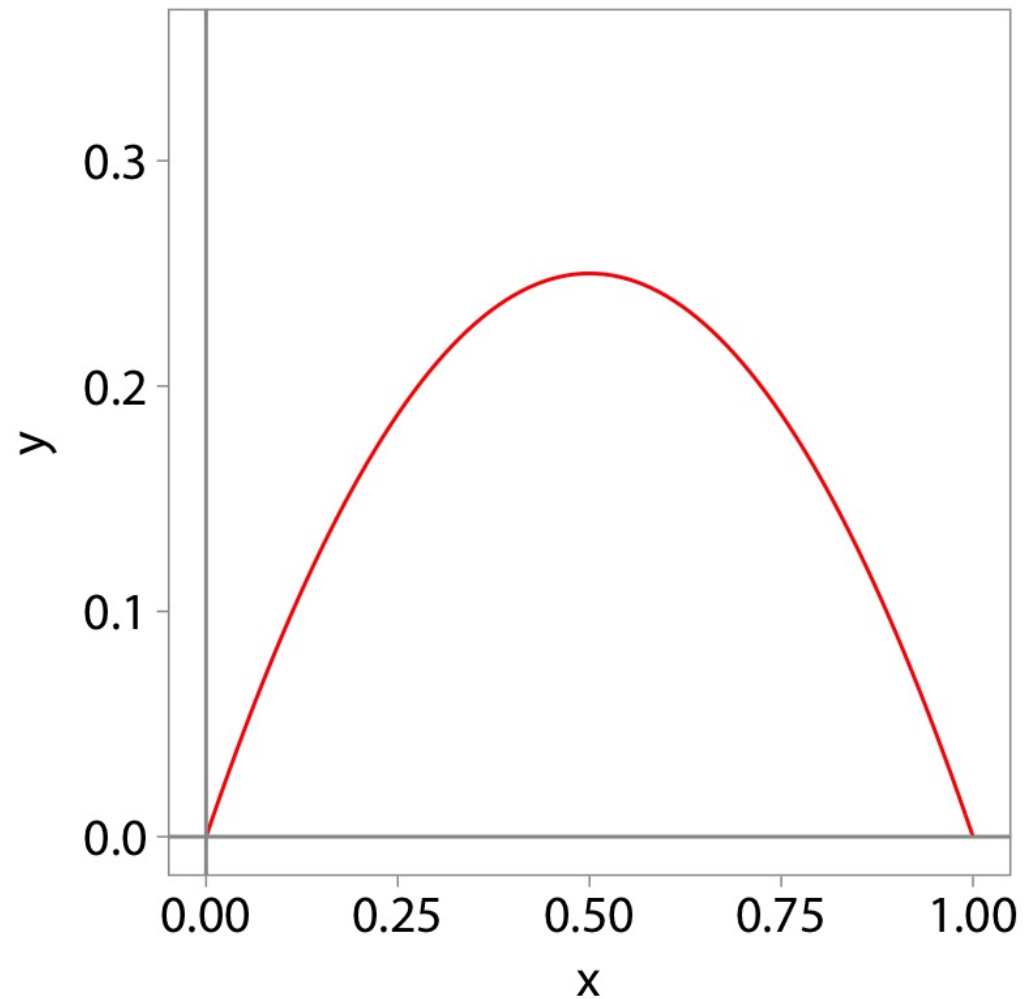
Its slope or $\frac{\Delta f(x)}{\Delta x} = \frac{1}{2}$. [Recall: $y = mx + b$
from Day 1]

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Let's consider even more complicated function, $y = x - x^2$, plotted to the left. What is its 'slope'?

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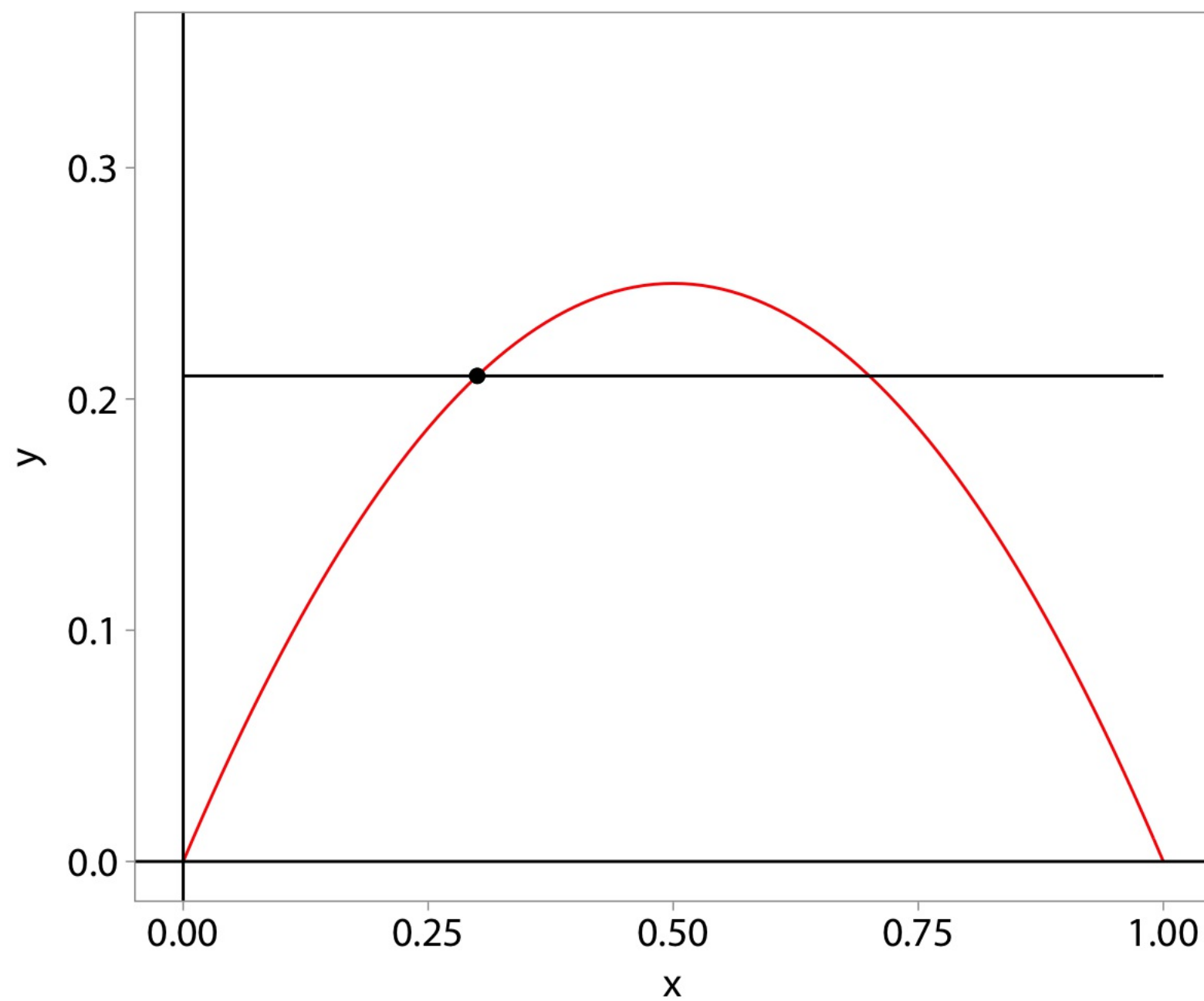
Derivatives as a Limit

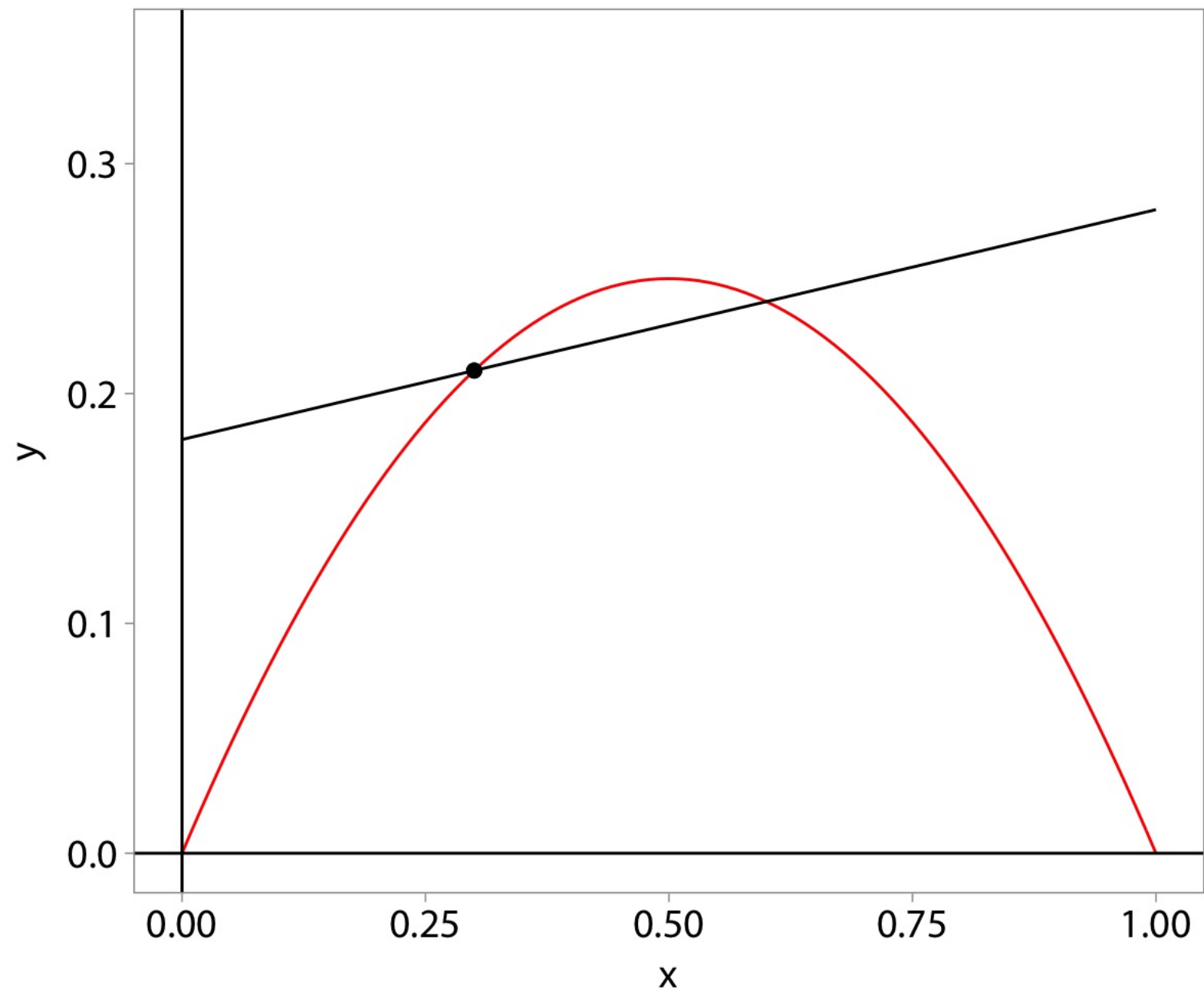
Approximate the slope at a certain location by picking a point nearby on the line and finding the slope of the straight line connecting them.

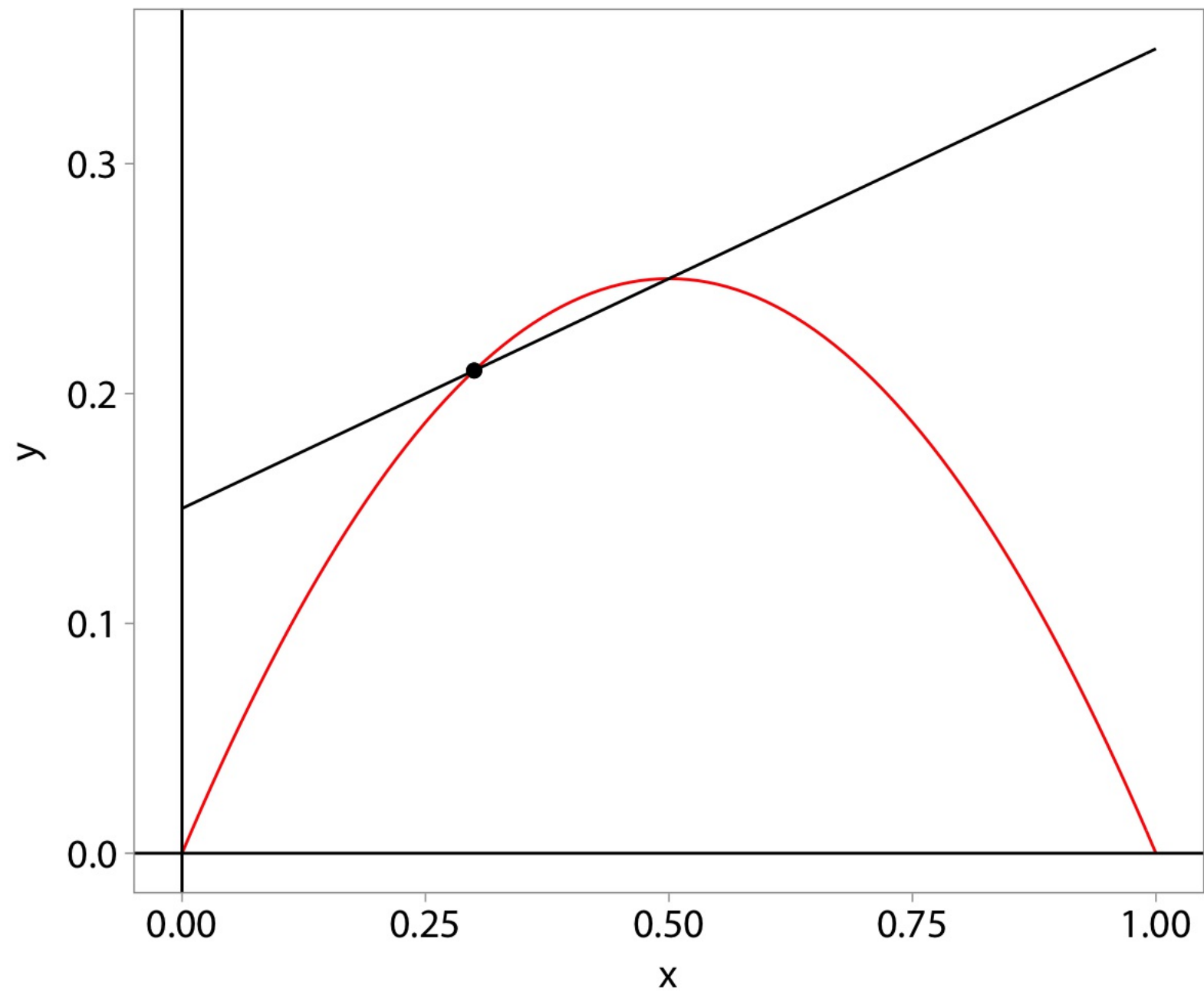
Derivatives as a Limit

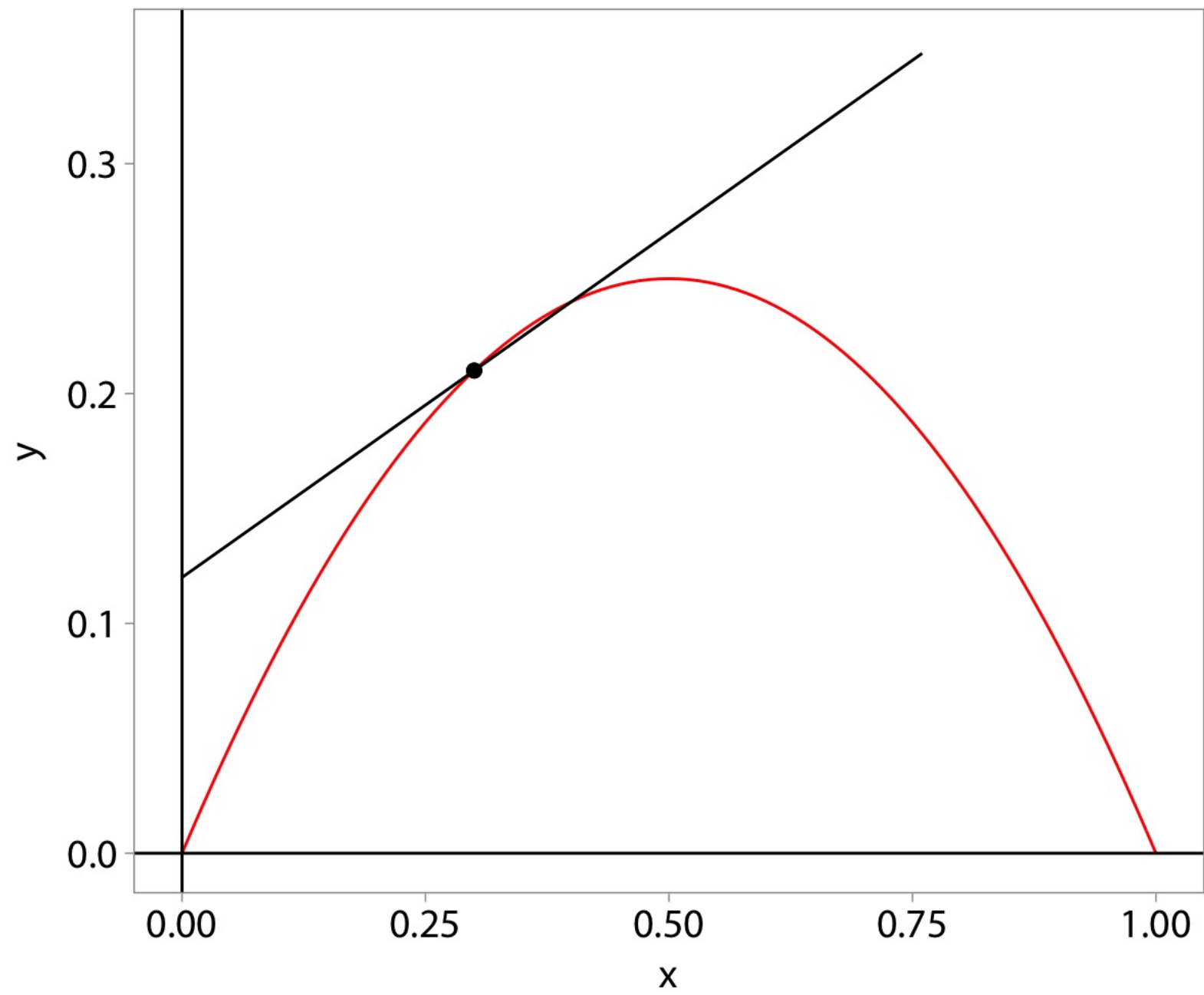
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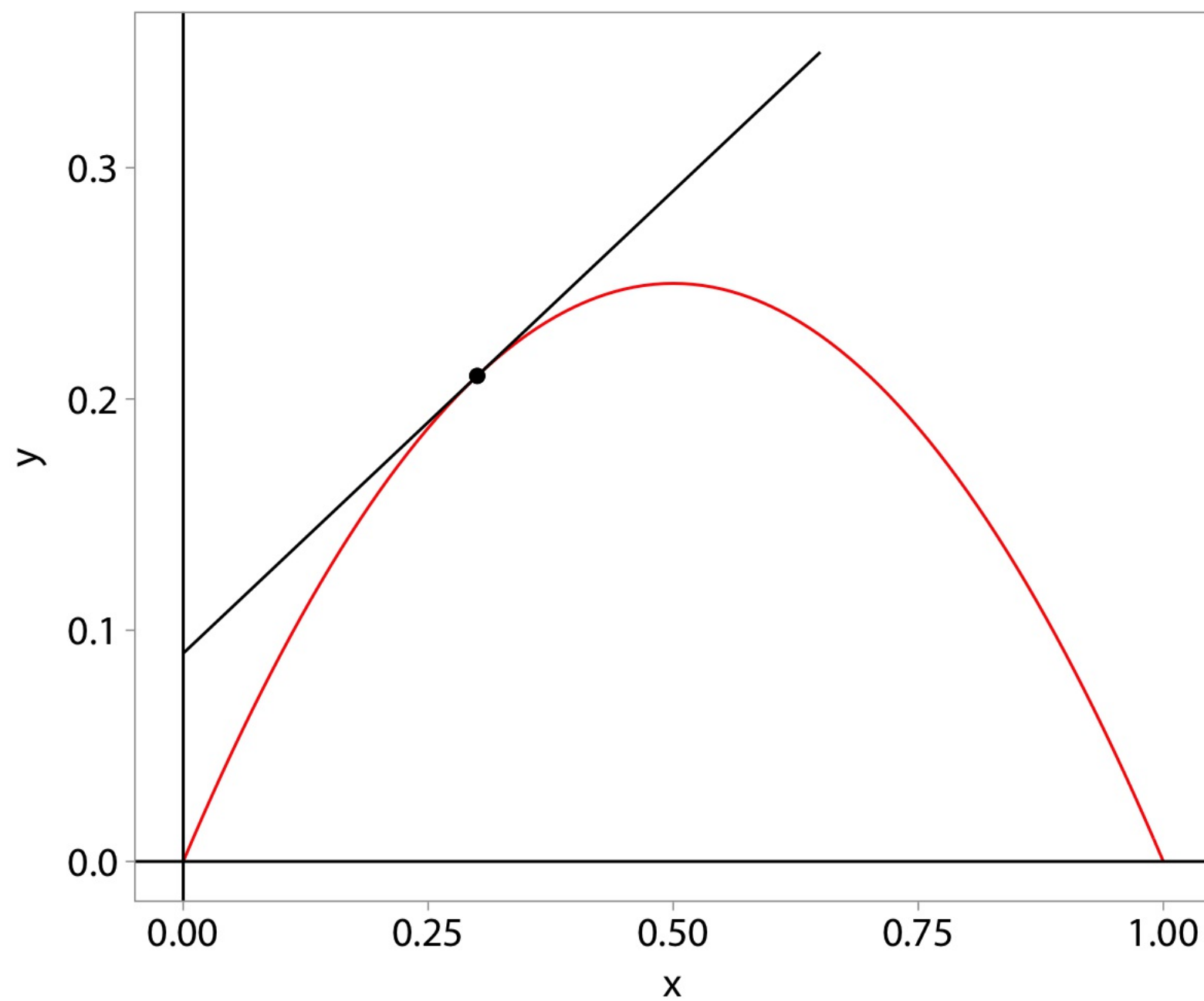
Let's consider a few examples of this











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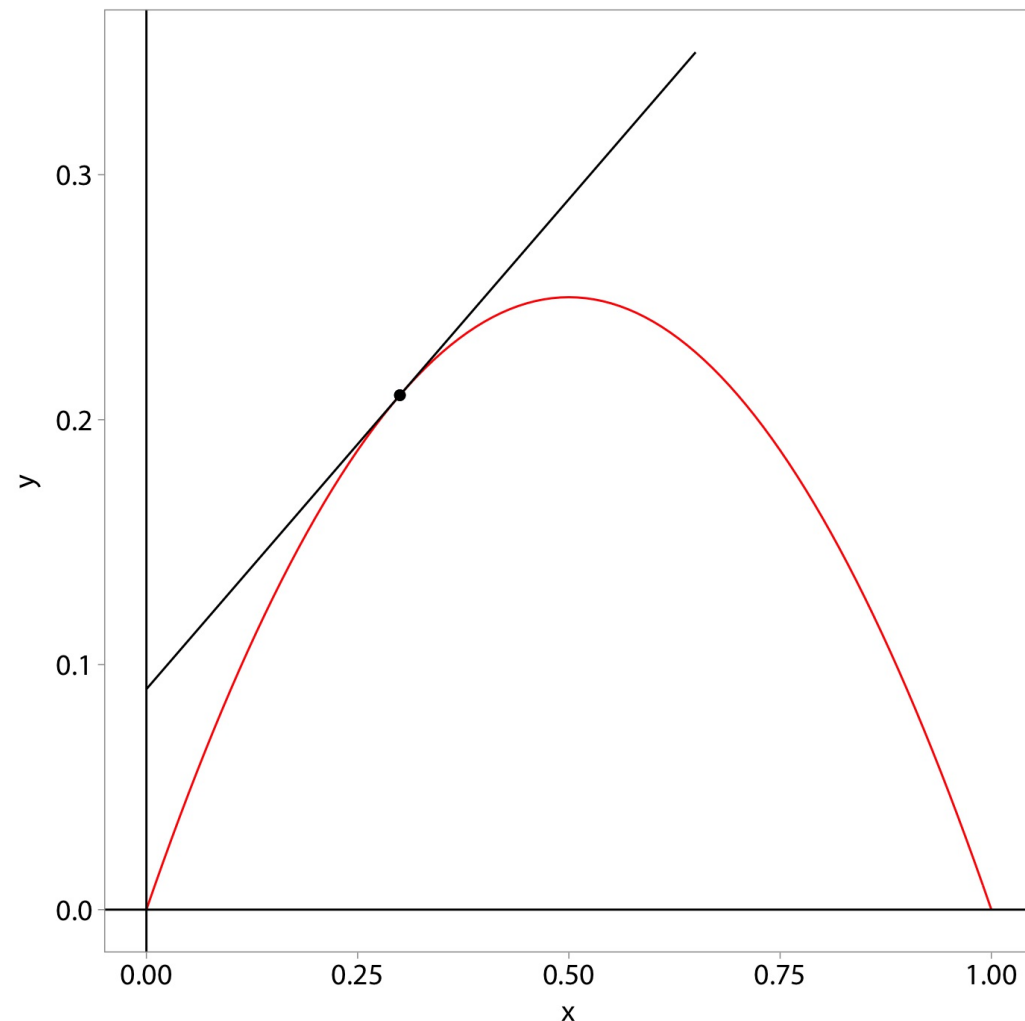
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Derivative as a Limit



Using this formula, the slope of the curve at $x = .3$, or the point from the previous examples, is exactly:

$$\begin{aligned}\text{slope} &= 1 - 2(.3) \\ &= 0.4\end{aligned}$$

Alternatively, we could find the point at which the slope is exactly 0, or:

$$\begin{aligned}0 &= 1 - 2x \\ 2x &= 1 \\ x &= 0.5\end{aligned}$$

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Now, we can formally state that the derivative is equivalent to:

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Using this approach, we can find:

- A general equation for the slope at any point
- The exact value of the slope at a given point
- The point that has a given slope

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I'll be using $f'(x)$ and $f''(x)$ but you are free to choose whatever makes sense to you!

Cautionary Notes on Derivatives

A few assumptions in using this approach to find the slope:

- The function is continuous (no gaps or jumps)
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For nearly all political science applications, these are fine assumptions. But it is important to state them explicitly and be aware that they're there.

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A special case of the power rule is that the derivative of a constant is zero.

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Let $h(x) = 7x^{\frac{1}{2}}$, then:

$$\begin{aligned} h'(x) &= \left(\frac{1}{2}\right)7x^{\frac{1}{2}-1} \\ &= \frac{7}{2}x^{-\frac{1}{2}} \end{aligned}$$

Straightforward Derivatives

Find the following derivatives, and calculate the instantaneous slope of the curves at the point $x = 2$:

$$f(x) = \frac{1}{4}x^4$$

$$g(x) = \frac{2}{x^3} \text{ [Hint: What other ways can you express fractions?]}$$

$$h(x) = 4x^{\frac{5}{2}}$$

$$j(x) = \sqrt[3]{x} \text{ [Hint: What other ways can you express roots?]}$$

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$$\begin{aligned} f'(x) + g'(x) &= (4x^2)' + (5x^3)' \\ &= (4)2x^{2-1} + (3)5x^{3-1} \\ &= 8x + 15x^2 \end{aligned}$$

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Let $f(x) = x$ and $g(x) = x^2$

$$\begin{aligned} f'(x) - g'(x) &= (x)' - (x^2)' \\ &= (1)x^{1-1} - (2)x^{2-1} \\ &= 1 - 2x \end{aligned}$$

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What is the rate of change when x is equal to one?

$$\begin{aligned}h'(1) &= 25x^4 - 30x^2 + 12x \\h'(1) &= 25(1)^4 - 30(1)^2 + 12(1) \\h'(1) &= 7\end{aligned}$$

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This is easy to check by multiplying out the polynomial: $(x^2 + 1)(x^3 - 4x) = x^5 - 3x^3 - 4x$.
Therefore, the derivative is:

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Therefore, the derivative is:

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We can also use the product rule to find the quotient rule. $\left(\frac{f(x)}{g(x)} = f(x)g(x)^{-1} \right)$

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$$\begin{aligned}\left(\frac{f(x)}{g(x)}\right)' &= \left(\frac{x^2 + 1}{x^3 - 4x}\right)' \\&= \frac{(x^2 + 1)'(x^3 - 4x) - (x^2 + 1)(x^3 - 4x)'}{(x^3 - 4x)^2} \\&= \frac{(2x)(3x^2 - 4) - (x^2 + 1)(3x^2 - 4)}{(x^3 - 4x)^2} \\&= \frac{6x^3 - 8x - (3x^4 - 4x^2 + 3x^2 - 4)}{(x^3 - 4x)^2} \\&= \frac{-3x^4 + 6x^3 + x^2 - 8x + 4}{(x^3 - 4x)^2}\end{aligned}$$

Derivative of Products and Quotients

Find the derivative of the following expressions:

$$(3x^2 - 4x + 2)(x^3 - x^2 + x - 1)$$

$$\frac{4x+1}{3x^2-2}$$

Derivative of Nested Functions

The derivative of one function nested inside another is: (let's say $h(x) = f(g(x))$ is:

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This looks messy, but is actually fairly straightforward and extremely useful as a way to find derivatives of complex functions by treating them as nested chains of functions.

Derivative of Nested Functions (cont'd)

Let $h(x) = 6(3x^2 + 2)^4$. Observe that this can be thought of as two nested functions, such that $g(x) = 3x^2 + 2$ and $f(x) = 6x^4$, and $h(x) = f(g(x))$:

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$$\begin{aligned} h(x)' &= (f(g(x)))' = (6(3x^2 + 2)^4)' \\ &= (4)6(3x^2 + 2)^{4-1} (3x^2 + 2)' \\ &= 24(x^2 - 5x + 20)^3 (6x) \\ &= 144x(x^2 - 5x + 20)^3 \end{aligned}$$

Derivative of Nested Functions (cont'd)

Let $k(x) = 3(6x^4)^2 + 2$. Observe that this can be thought of the same two functions nested in the reverse order, such that $k(x) = g(f(x))$:

Derivative of Nested Functions (cont'd)

Let $k(x) = 3(6x^4)^2 + 2$. Observe that this can be thought of the same two functions nested in the reverse order, such that $k(x) = g(f(x))$:

$$\begin{aligned}k(x)' &= (g(f(x)))' = (3(6x^4)^2 + 2)' \\&= (3(6x^4)^2)' + (2)' \\&= (2)3(6x^4)^{2-1} (6x^4)' + 0 \\&= (2)3(6x^4)^{2-1} (24x^{4-1}) \\&= (2)3(6x^4)(24x^3) \\&= 864x^7\end{aligned}$$

Derivative of Nested Functions (cont'd)

Express the functions below as the nested result of two simpler functions, and use the chain rule to find the derivative:

$$(3x - 1)^4$$

$$2(x^4 + x^3) + 7$$

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$$\begin{aligned}(\log_e(x))' &= (\ln(x))' = \frac{1}{\ln(e)x} \\ &= \frac{1}{x}\end{aligned}$$

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$$\begin{aligned} g'(x) &= (\ln(3x^2 + 4))' = \frac{1}{3x^2 + 4} \times (3x^2 + 4)' \\ &= \frac{6x}{3x^2 + 4} \end{aligned}$$

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$$\begin{aligned}(e^x)' &= \ln(e)e^x \\ &= 1 \times e^x \\ &= e^x\end{aligned}$$

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Let $h(x) = 4e^x$,

$$h'(x) = (4e^x)' = 4e^x$$

End Day 3

Agenda

- 1) Second Derivatives
- 2) Partial Derivatives
- 3) Integrals
- 4) Optimization

Second Derivatives

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$$f'(x) = 15x^2 + 16x + 2$$

$$f''(x) = 30x + 16$$

Higher order (third, fourth, etc) derivatives also exist, but are rarely relevant.

Second Derivatives

Find the first and second derivative of the expressions below:

$$f(x) = 16x^3 - 3x^2 + 6$$

$$g(x) = x - x^2$$

$$h(x) = 4x^{-1} + 5x^{\frac{7}{2}}$$

Multivariate Functions & Partial Derivatives

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Consider $f(x, y, z) = 4x^2y^4 + 2xz^3 + 8y^2z^4 + 8x + 7y + 3z + 2$:

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Consider $f(x, y, z) = 4x^2y^4 + 2xz^3 + 8y^2z^4 + 8x + 7y + 3z + 2$:

$$\frac{\partial[f(x, y, z)]}{\partial x} = f_x(x, y, z) = 8xy^4 + 2z^3 + 8$$

$$\frac{\partial[f(x, y, z)]}{\partial y} = f_y(x, y, z) = 16x^2y^3 + 16yz^4 + 7$$

$$\frac{\partial[f(x, y, z)]}{\partial z} = f_z(x, y, z) = 6xz^2 + 32y^2z^3 + 3$$

Partial Derivatives

Find the partial derivatives of the expression below with respect to each variable

$$8p^2q + 4pq - 7pq^2 + 18$$

Partial Higher-Order Derivatives

It is possible to combine second-order (and higher) derivatives with partial derivatives. For example:

Consider $f(x, y) = 3x^3y^2$ and let's we wanted to find $\frac{\partial^2}{\partial x \partial y} f(x, y)$:

$$\begin{aligned}\frac{\partial^2}{\partial x \partial y}(3x^3y^2) &= \frac{\partial}{\partial y}((3)3x^{3-1}y^2) \\ &= \frac{\partial}{\partial y}(9x^2y^2) \\ &= (2)9x^2y^{2-1} \\ &= 18x^2y\end{aligned}$$

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Pay attention to the denominator to give you guidance about what operations to perform. Here, we are taking the second derivative of the entire function, but are differentiating once with respect to x and once with respect to y overall.

If instead we were given $\frac{\partial^3}{\partial x^2 \partial y}$ we would differentiate 3 times overall, twice with respect to x and once with respect to y .

Partial Higher-Order Derivatives

Consider again $f(x, y) = 3x^3y^2$. Find:

- $\frac{\partial^3}{\partial x^2 \partial y}$
- $\frac{\partial^3}{\partial x \partial y^2}$

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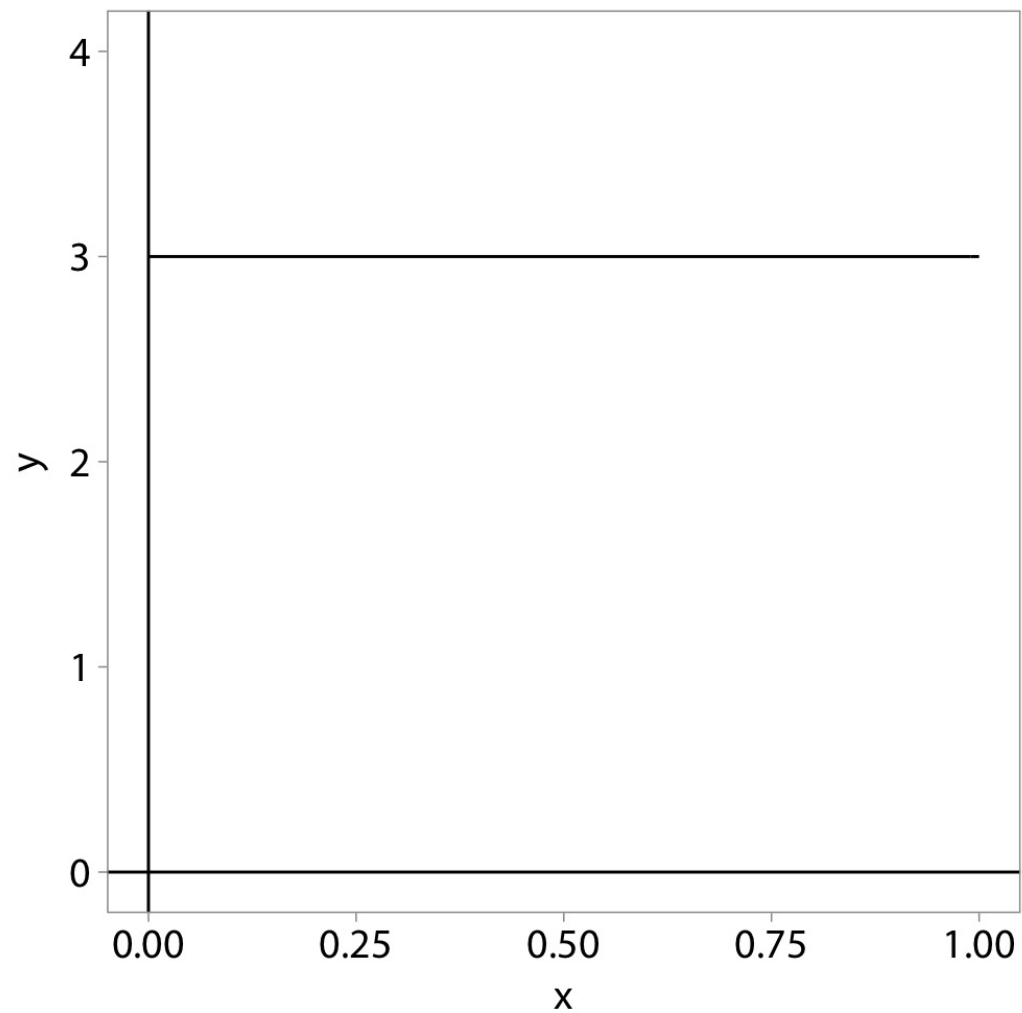
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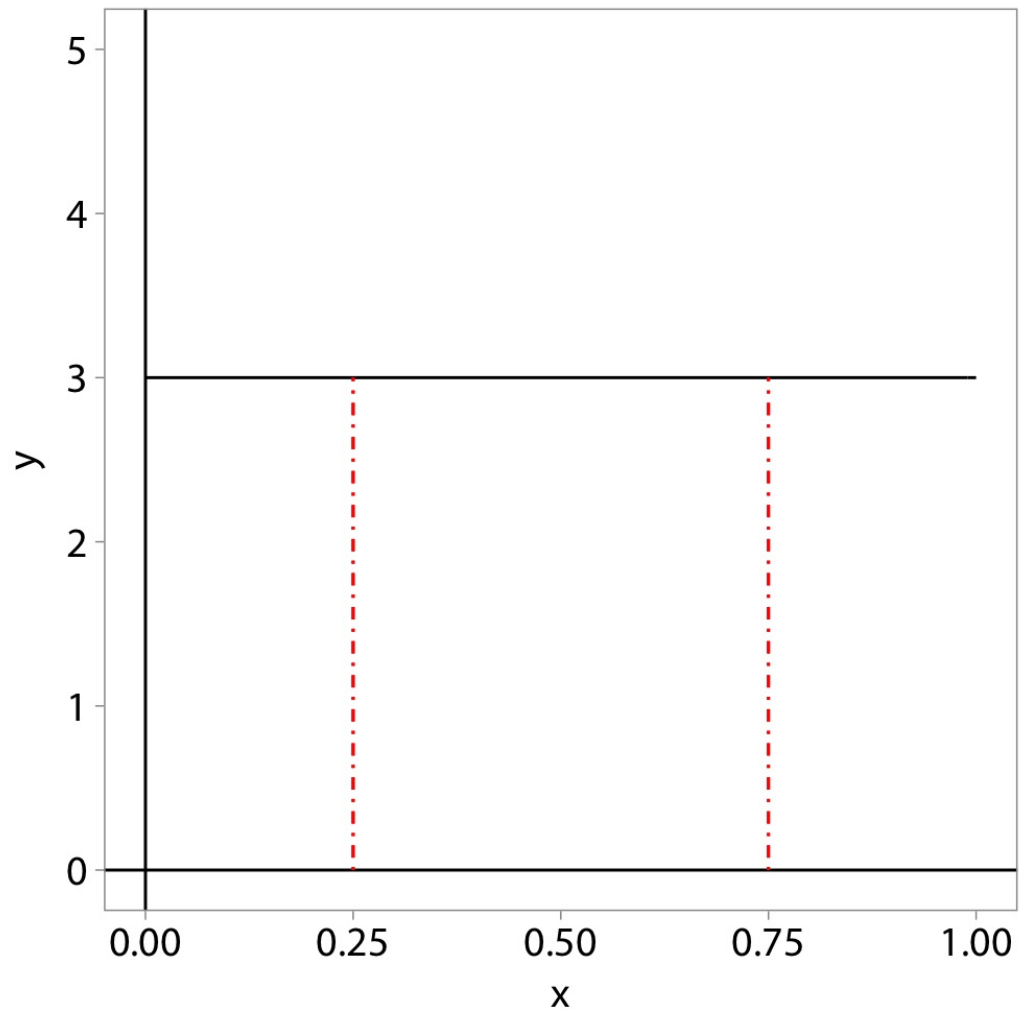
Either the total area as the function extends to infinity in either direction, or the area between two points.

Areas



Let's consider the function, $y = 3$, plotted to the left. What is its area under the curve from $x = 0.25$ and $x = 0.75$?

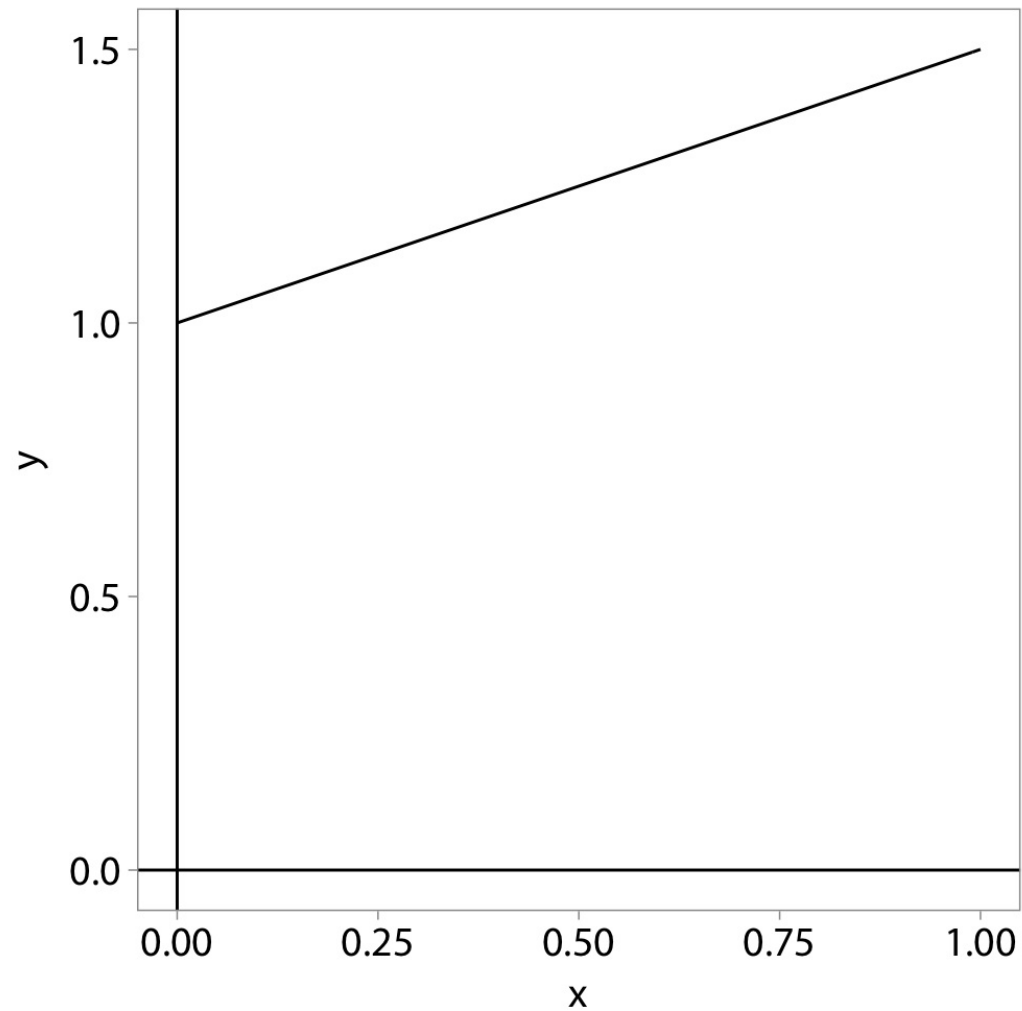
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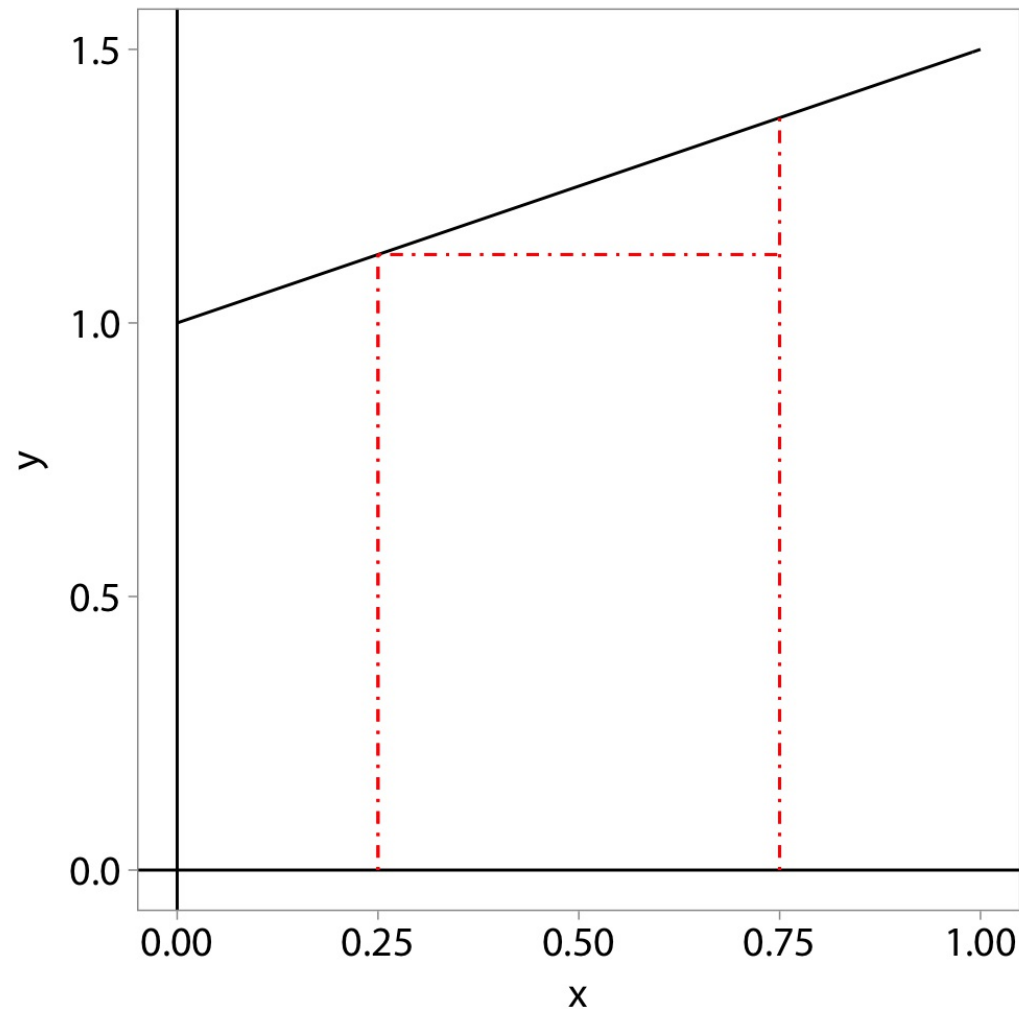
Given that this is a rectangle, the area between the function and the x-axis is
$$\text{area} = (0.75 - 0.25) \times 3 = 1.5$$

Areas



Let's consider a less simple function,
 $y = \frac{1}{2}x + 1$, plotted to the left. What is its area
under the curve from $x = 0.25$ and $x = 0.75$?

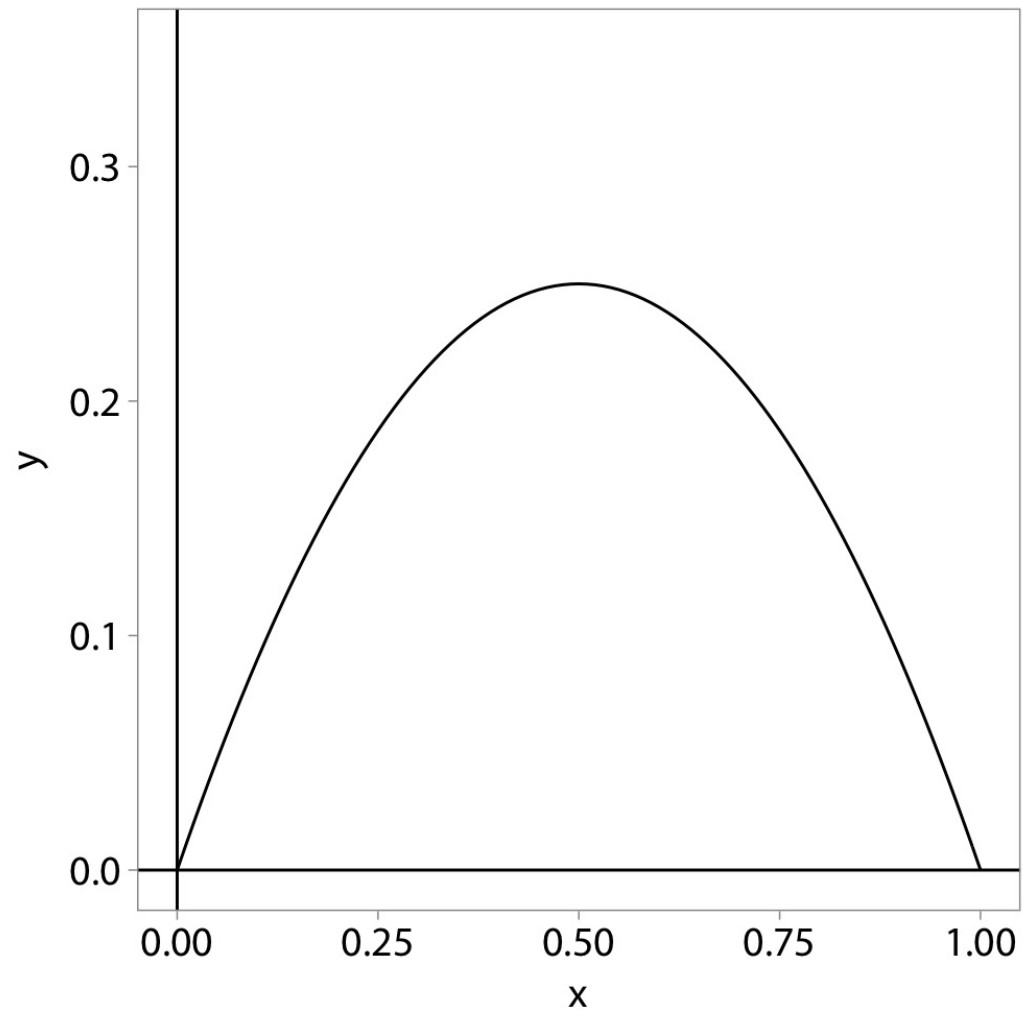
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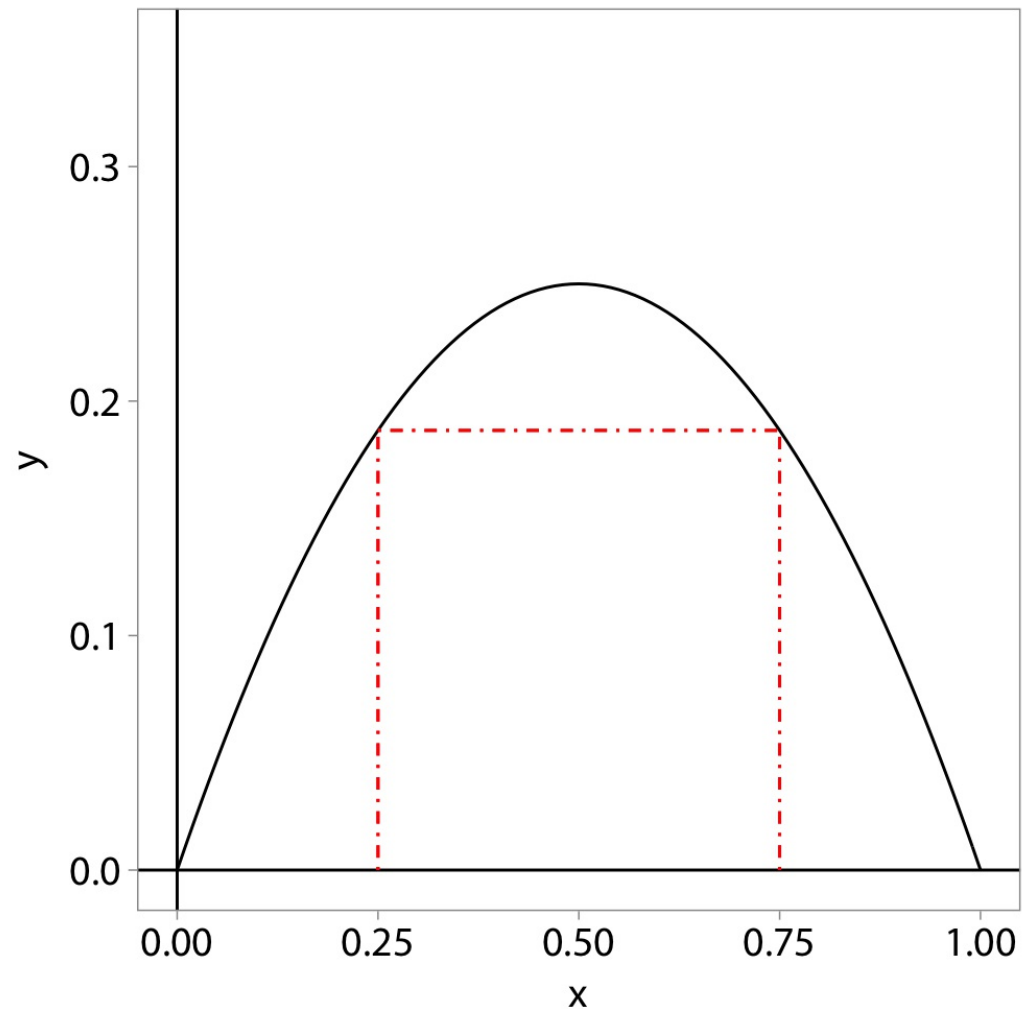
We can find the area between the function and the x-axis by taking advantage of the fact we can draw a triangle and rectangle and sum their areas. $\text{area}_{\text{tri}} = 0.0625$ and $\text{area}_{\text{rect}} = 0.5625$. Thus, the total area is 0.625.

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The area under curve $x = 0.25$ and $x = 0.75$ is ???

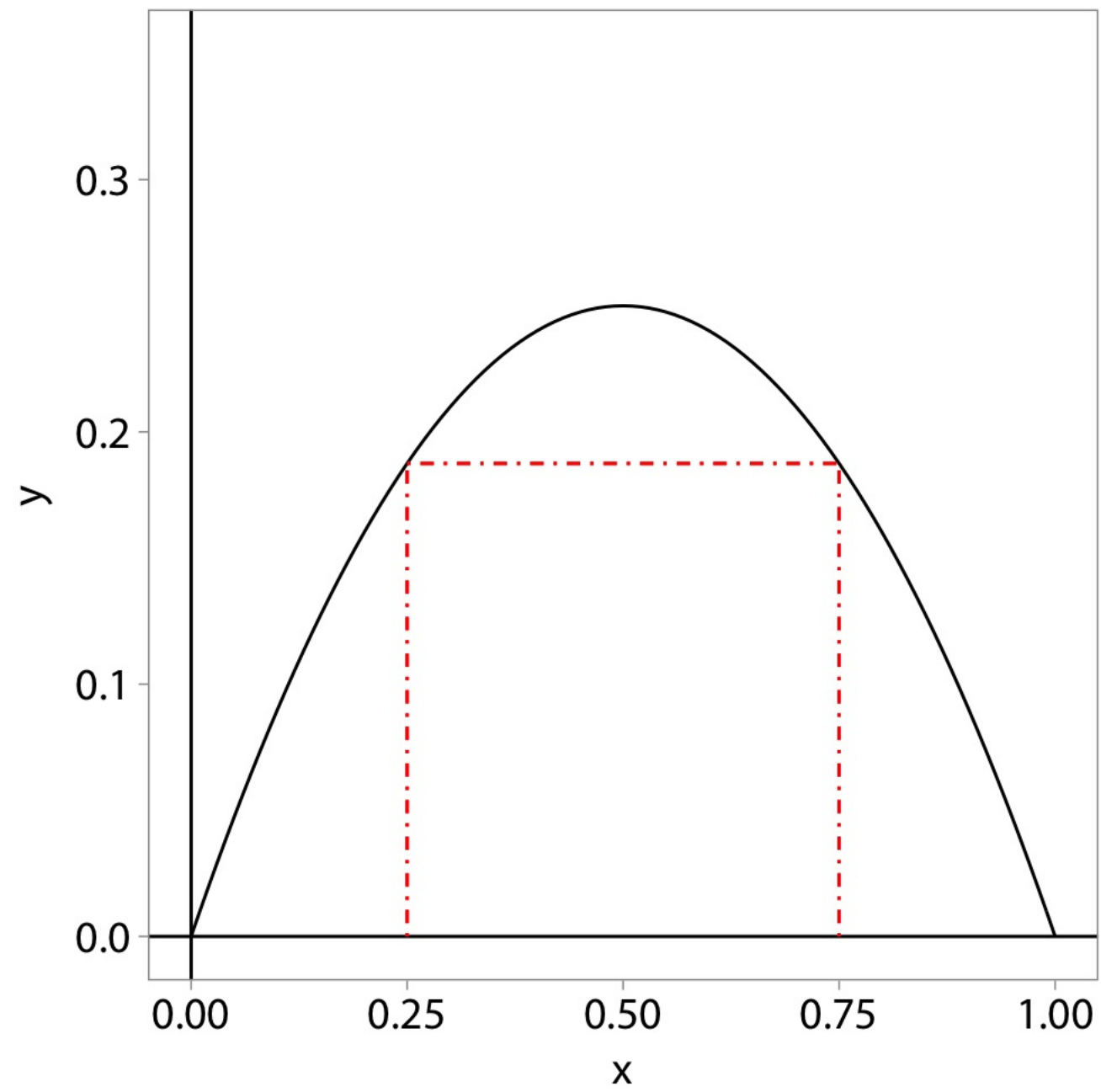
Integral as the Limit of a Sum

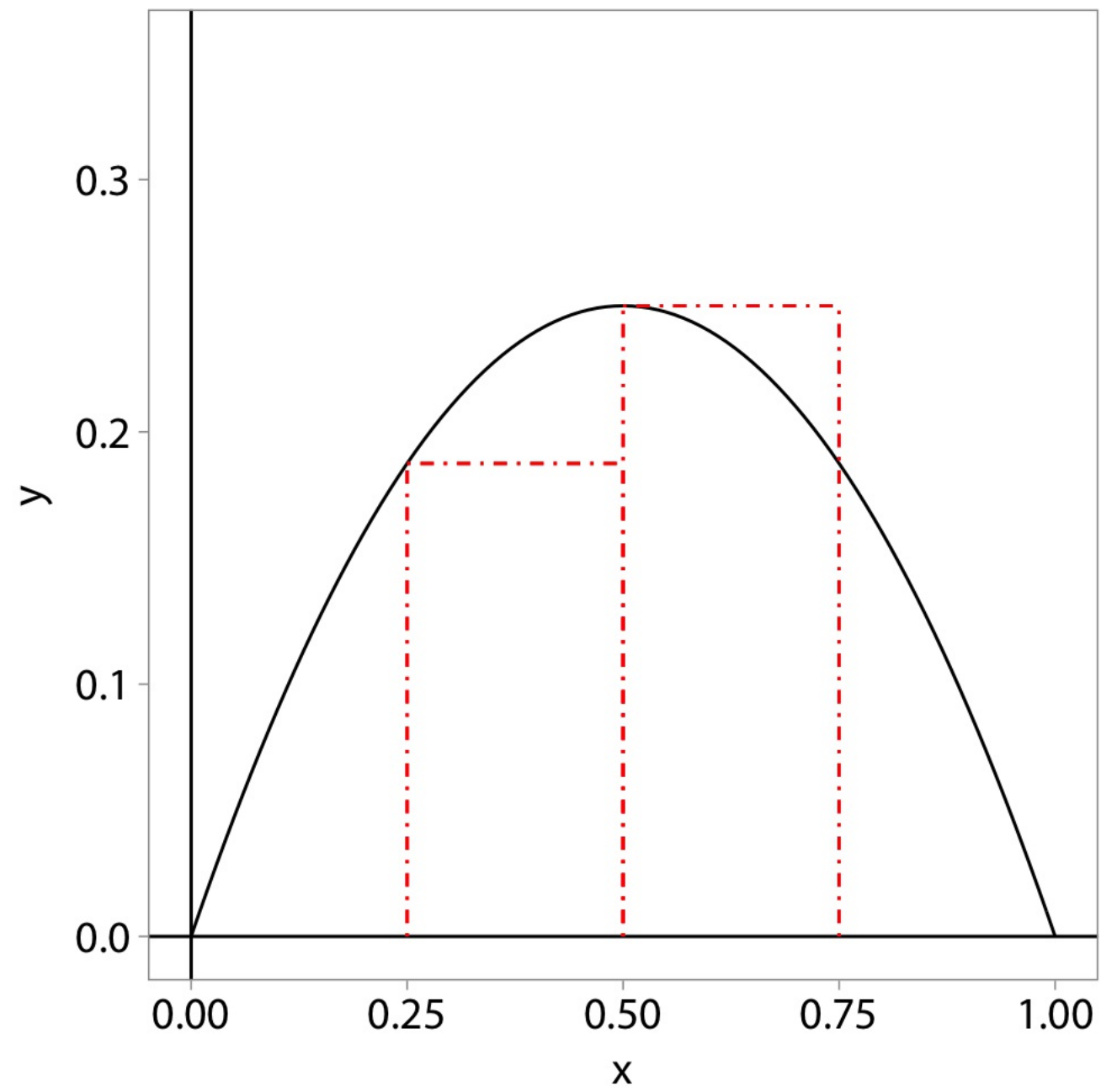
Imagine dividing the region into intervals and drawing a rectangle to capture the area for each interval, with height equal to the value of the function at the left (or right) of the interval, then summing the area of those rectangles.

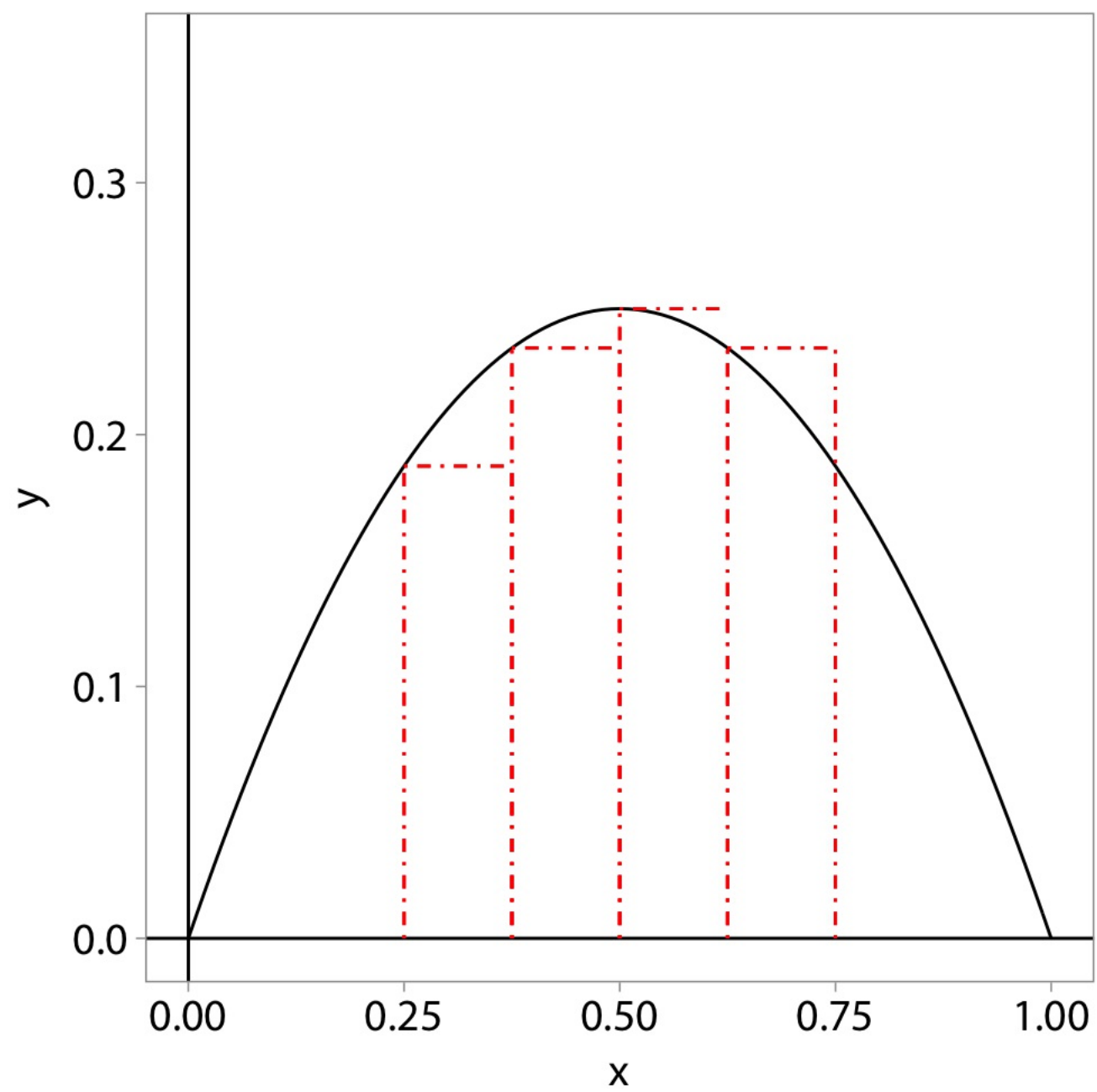
Integral as the Limit of a Sum

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Let's see what happens as we add rectangles







Integral as the Limit of a Sum

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Approximation improves as the intervals become smaller.

Integrals

As you reduce the width of rectangles to zero, the summed areas of the rectangles converges to the area under the curve—including more and more of the area inside and less and less of the area outside.

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However, it is mathematically difficult to solve these using this approach.

Antiderivatives

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Essentially, this “unwinds” the derivative operation, or applies it backwards.

The Fundamental Theorem of Calculus

The fundamental theorem of calculus relates the derivative and the integral.

$$\int_a^b f(x)dx = F(b) - F(a) = F(x)|_a^b$$

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This expression uses exactly the same antiderivative as the definite integral but there is no subtraction and there's an arbitrary constant C added (since that'd disappear when taking the derivative).

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$$\begin{aligned}\int_{.2}^{.75} x - x^2 dx &= \left. \frac{1}{2} x^2 - \frac{1}{3} x^3 \right|_{.25}^{.75} \\ &= \left(\frac{1}{2} (.75)^2 - \frac{1}{3} (.75)^3 \right) - \left(\frac{1}{2} (.25)^2 - \frac{1}{3} (.25)^3 \right) \\ &= \frac{11}{96}\end{aligned}$$

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Now consider the area of the curve specifically between 2 and 5:

$$\begin{aligned}\int_2^5 9x^2 + 10x + 4dx &= 3x^3 + 5x^2 + 4x \Big|_2^5 \\ &= (3(5)^3 + 5(5)^2 + 4(5)) - (3(2)^3 + 5(2)^2 + 4(2)) \\ &= 468\end{aligned}$$

Straightforward Integrals (cont'd)

Find the indefinite integral of the function below, and calculate the area under the curve between 0 and 1:

$$\int (2x^3 - 3x^2 + 7x + 4)dx$$

Advanced Integrals

There are a number of techniques for computing the integrals of more complicated functions.

- Integration by Substitution
- Integration by Parts

These are beyond the scope of what we have time to cover here and, for the most part, beyond the scope of what you will need to do by hand in political science.

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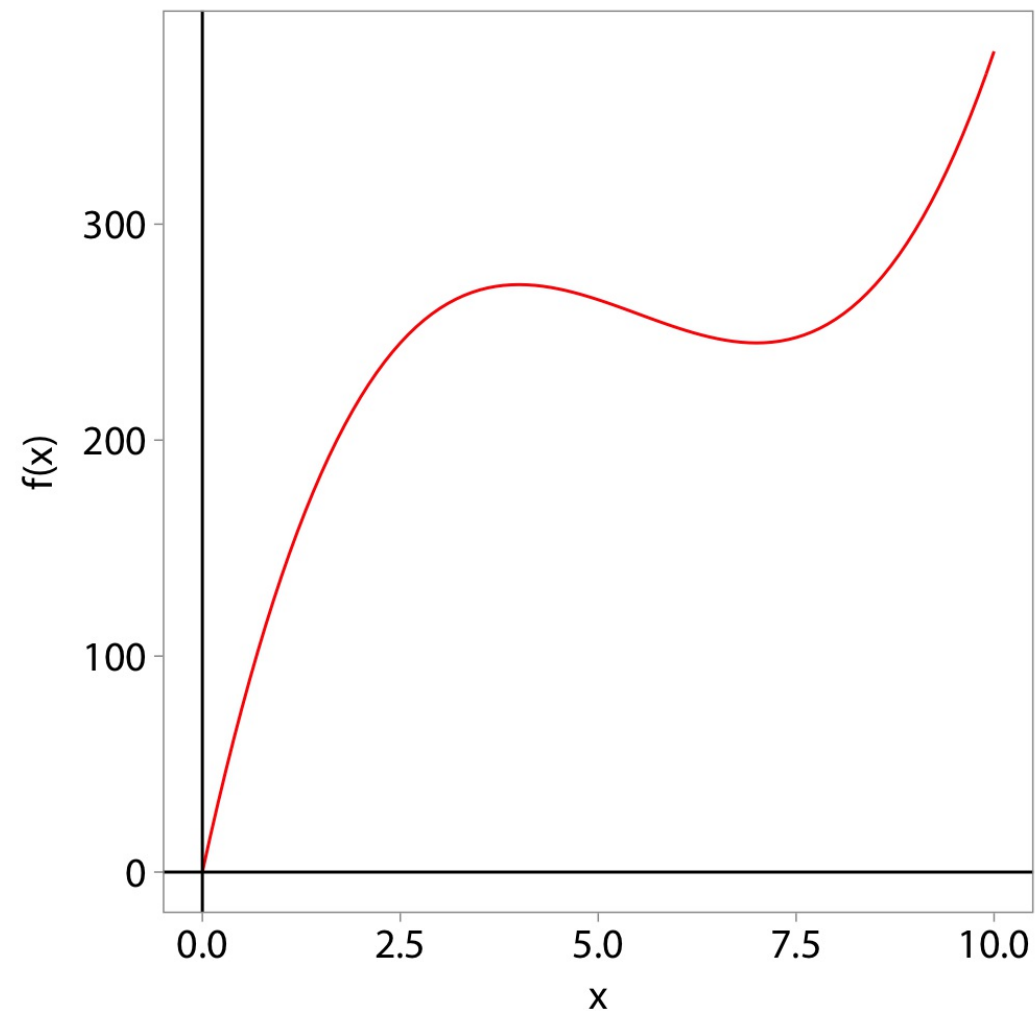
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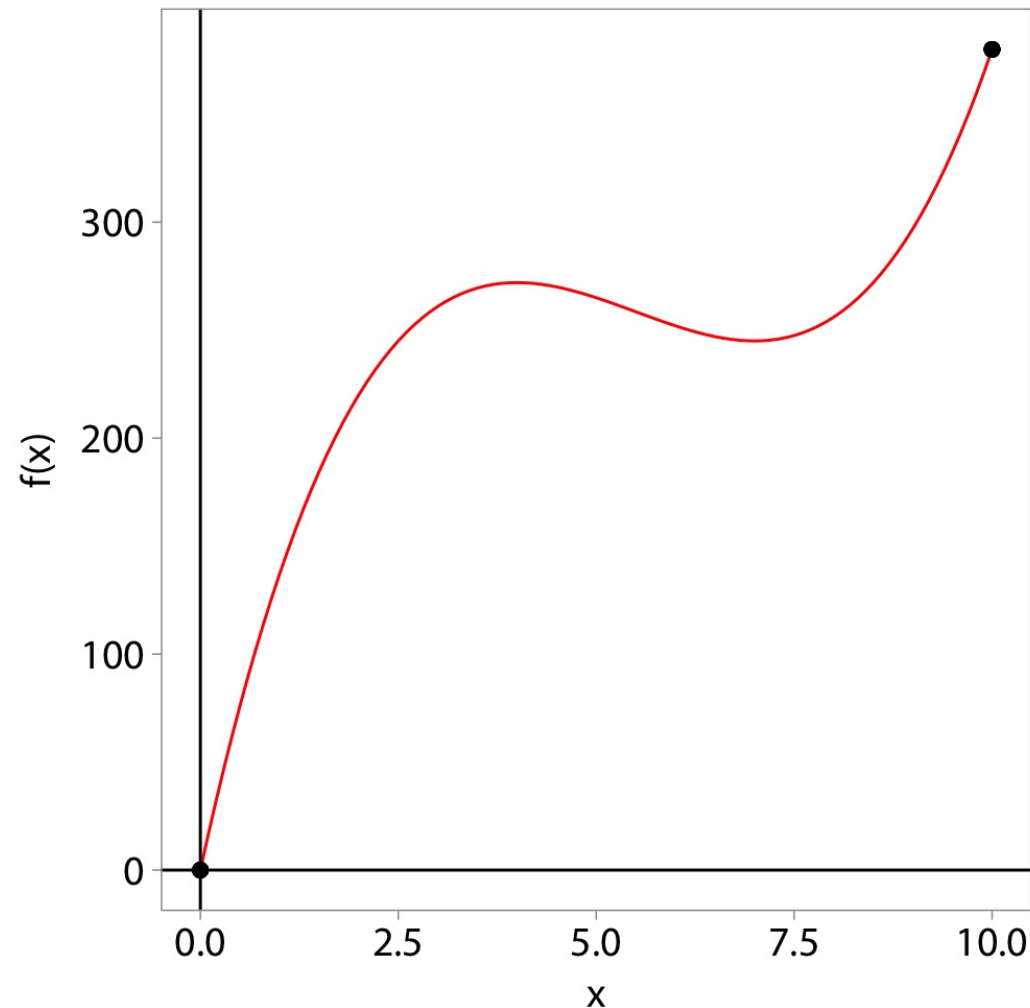
What does this look like in practical terms?

Optimization (cont'd)



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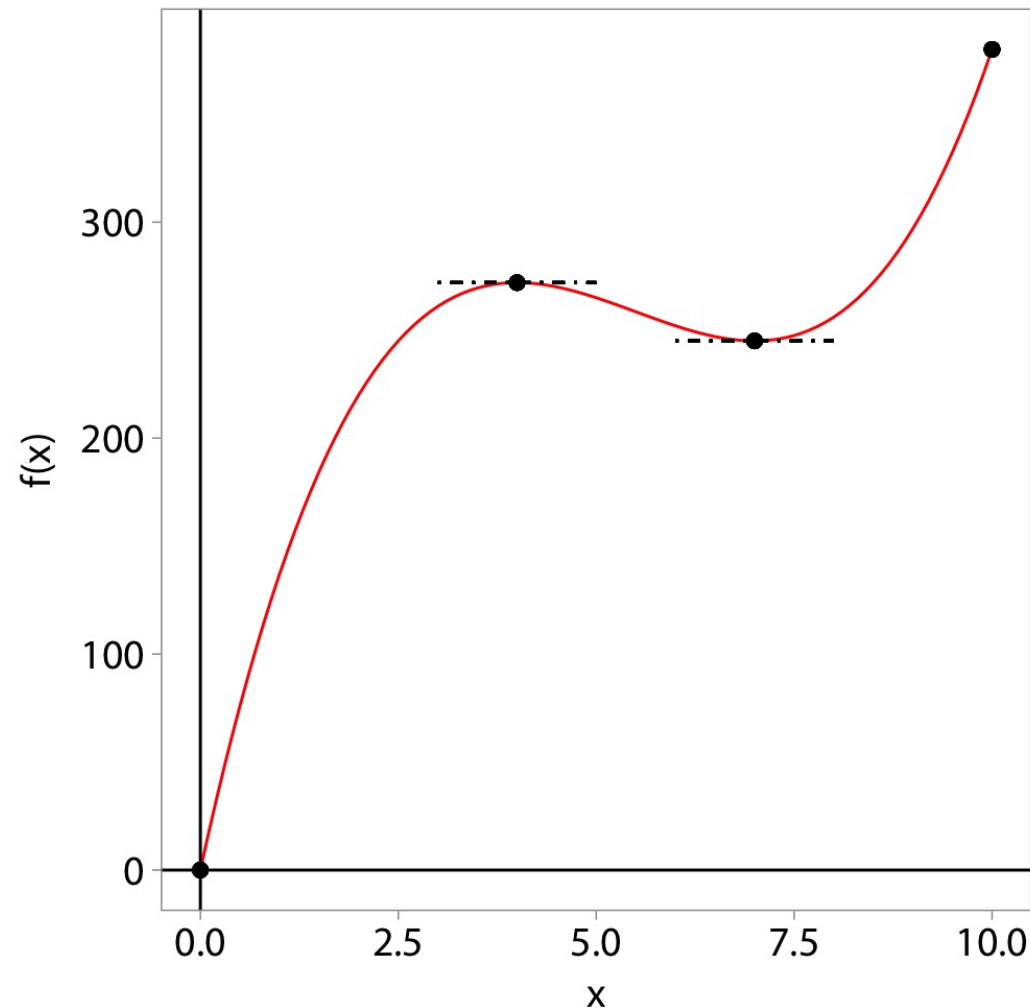
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To determine the precise location of these local maxima and minima, note that at these points, the slope of the line is flat. This means the derivative, which captures the slope of the tangent line is 0.

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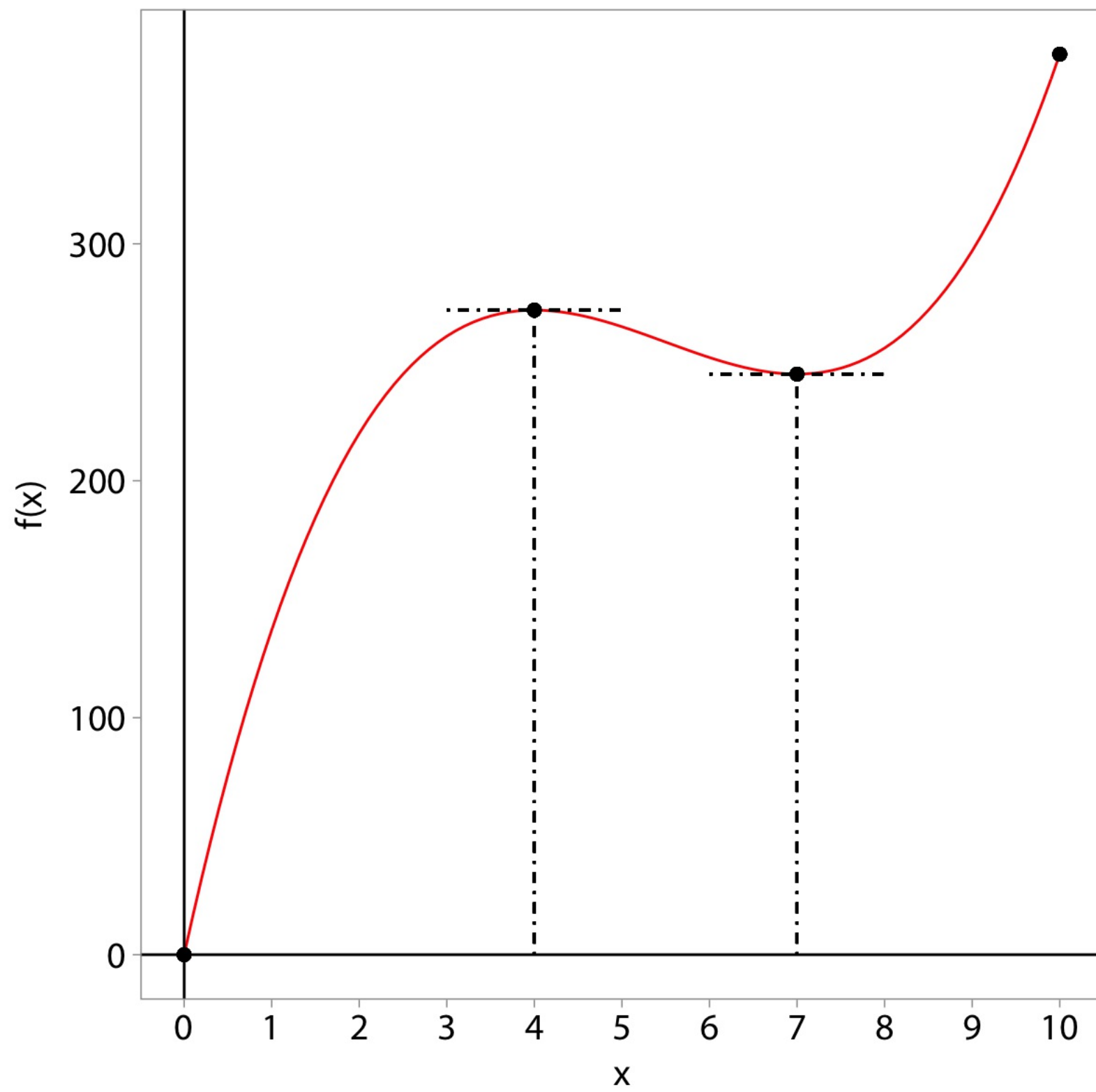
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$$x = \frac{11 \pm \sqrt{(-11)^2 - 4(1)(28)}}{2(1)}$$

$$x = \frac{11 \pm 3}{2}$$

$$x = 4 \text{ or } 7$$



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when we evaluate the second derivatives at the local minimum and maximum, the results are $f''(4) = -18$ and $f''(7) = 18$.

Optimization (cont'd)

Find the local minimum and local maximum of the function below, and check mathematically which is the minimum and which is the maximum:

$$x^3 - x^2 + 1$$

End Day 4