One-Var Calculus

CH2

mailto:econMath.namun+2016f@gmail.com (한신대)
mailto:ku.econ205+2016f@gmail.com (고려대)

2016년 9월 6일

1 Functions on \mathbb{R}

Functions

Definition 1 (Polynomial). <u>Polynomial</u> is sum of monomials

Definition 2 (Monomial). *f is monomial if:*

$$f(x) = \bar{a}x^{\bar{k}}, \quad \bar{a} \in \mathbb{R}, \bar{k} \in \mathbb{N} \cup \{0\}$$

Definition 3 (Rational function).

$$P(x)/Q(x), P,Q \in set\ of\ polynomials \land Q \neq 0$$

Definition 4 (Exponential function). f is <u>exponential function</u> if: $f(x) = \bar{a}\bar{b}^x$, $\bar{a}, \bar{b} \in \mathbb{R}$

Increasing, Decreasing

Definition 5 (Increasing Function). *f is increasing if:*

$$\forall x_1, x_2, \quad x_1 > x_2 \Rightarrow f(x_1) > f(x_2)$$

Definition 6 (Decreasing Function). *f is decreasing if:*

$$\forall x_1, x_2, \quad x_1 > x_2 \Rightarrow f(x_1) < f(x_2)$$

Minimum, Maximum

Definition 7 (Local (Relative) minimum). $(x_0, f(x_0))$ is <u>local minimum</u> of f if f changes from decreasing to increasing

Definition 8 (Local (Relative) maximum). $(x_0, f(x_0))$ is <u>local maximum</u> of f if f changes from increasing to decreasing

Note: Boundary max/min

Definition 9 (Global (Absolute) minimum). $(x_0, f(x_0))$ is <u>Global minimum</u> of $f: D \to \mathbb{R}$ if

$$f(x_0) \le f(x) \quad \forall x \in D$$

Interval

Definition 10 (Open Interval).

$$(\bar{a}, \bar{b}) := \{ x \in \mathbb{R} | \bar{a} < x < \bar{b} \}$$

Definition 11 (Closed Interval).

$$[\bar{a},\bar{b}]:=\{x\in\mathbb{R}|\bar{a}\leq x\leq\bar{b}\}$$

• half-open (or half-closed) intervals

$$(\bar{a},\bar{b}], \quad [\bar{a},\bar{b}),\cdots$$

• infinite intervals

$$(-\infty, \bar{a}], \quad (\bar{a}, \infty), \cdots$$

2 Linear Functions

Linear Function

Definition 12 (Linear Function). Polynomial of degree 0 (Constant function) or 1

- Properties
 - Graph: Straight line
 - Constant slope

Definition 13 (Slope of Linear function f).

Slope :=
$$\frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

Theorem 1 (2.1). The line (Graph of f) with slope \bar{m} and vertical intercept $\bar{b} \Rightarrow f(x) = \bar{m}x + \bar{b}$

3 The Slope of Nonlinear Functions

Nonlinear function

Definition 14 (Nonlinear function). f is nonlinear function if f is not linear function

Definition 15 (Derivative at $(\bar{x}_0, f(\bar{x}_0))$). $f'(\bar{x}_0) := \underline{Derivative}$ of f at $(\bar{x}_0, f(\bar{x}_0))$ is the slope of the tangent line to the graph of f at $(\bar{x}_0, f(\bar{x}_0))$. i.e.,

$$f'(\bar{x}_0) := \lim_{h \to 0} \frac{f(\bar{x}_0 + h) - f(\bar{x}_0)}{h}$$

• Alternative Notations

$$f'(x_0) \equiv \frac{df}{dx}(x_0) \equiv \left. \frac{df}{dx} \right|_{x=x_0}$$

4 Computing Derivatives

Computing Derivatives

Theorem 2 (2.2).

$$f(x) = x^2 \Rightarrow f'(x) = 2x$$

Theorem 3 (2.3).

$$f(x) = x^{\bar{k}}, \bar{k} \in \mathbb{N} \Rightarrow f'(x) = \bar{k}x^{\bar{k}-1}$$

Operation of Functions

Definition 16 (Operation of Functions).

$$(f \pm g)(x) := f(x) \pm g(x)$$
$$(f \cdot g)(x) := f(x)g(x)$$
$$(f/g)(x) := f(x)/g(x)$$

Rules for Computing Derivatives

Theorem 4 (2.4).

$$(f \pm g)' = f' \pm g'$$
$$(\bar{k}f)' = \bar{k}(f')$$
$$(f \cdot g)' = f'g + fg'$$
$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$$
$$(f^{\bar{n}})' = \bar{n}f^{\bar{n}-1}f'$$

5 Differentiability and Continuity

Differentiable

Definition 17 (Differentiable). $f: D \to \mathbb{R}$ is differentiable if

$$\forall x_0 \in D \text{ and } \forall \{h_n\} \to 0, \exists unique \ f'(x_0) = \lim_{h_n \to 0} \frac{f(x_0 + h_n) - f(x_0)}{h_n}$$

- Geometrical meaning: graph of f is smooth
- $f \in \mathbf{C}^1$

Continuous

Definition 18 (Continuous). $f: D \to \mathbb{R}$ is continuous if:

$$\forall x_0 \in D, \quad x_n \to x_0 \Rightarrow f(x_n) \to f(x_0)$$

• Geometrical meaning: graph of f is not disconnected

6 Higher-order Derivatives

Second Derivative of f

Definition 19 (Second Derivative of $f \in \mathbb{C}^2$).

$$f'' := (f')' \equiv \frac{d}{dx} \left(\frac{df}{dx} \right) \equiv \frac{d^2 f}{dx^2}$$

C³

$$f'''$$
, $\frac{d^3f}{dx^3}$

• \mathbf{C}^k

$$f^{(k)}, \quad \frac{d^k f}{dx^k}$$

• Polynomial is \mathbf{C}^{∞}

7 Approximation by Differentials

Approximation

- Δx : Change in x (general representation)
- dx: "Small" change in x (or Δx which is sufficiently close to 0)

• Suppose x_0 is changed to $x_0 + h$, and h is sufficiently close to 0. then,

$$\frac{f(x_0 + h) - f(x_0)}{h} \equiv \frac{\Delta f}{\Delta x} \approx f'(x_0)$$
$$\Delta f \approx f'(x_0) \Delta x$$

or,

$$df = f'(x_0)dx$$