# One-Var Calculus

CH2

mailto:econMath.namun@gmail.com

2020년 6월 29일

조남운 One-Var Calculus

#### Table of Contents

- $lue{1}$  Functions on  $\mathbb R$
- 2 Linear Functions
- 3 The Slope of Nonlinear Functions
- 4 Computing Derivatives
- 5 Differentiability and Continuity
- 6 Higher-order Derivatives
- Approximation by Differentials

#### **Functions**

#### Definition (Polynomial)

Polynomial is sum of monomials

### Definition (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 (Rational function)

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

### Definition (Exponential function)

$$f$$
 is exponential function if:  $f(x) = \bar{a}\bar{b}^x, \quad \bar{a}, \bar{b} \in \mathbb{R}$ 

# Increasing, Decreasing

### Definition (Increasing Function)

f is increasing if:

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

### Definition (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 (Local (Relative) minimum)

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

#### Definition (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 (Global (Absolute) minimum)

$$(x_0,f(x_0))$$
 is Global minimum of  $f:D o\mathbb{R}$  if

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

### Interval

#### Definition (Open Interval)

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

#### Definition (Closed Interval)

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

• half-open (or half-closed) intervals

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

infinite intervals

조남운

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

#### **Linear Function**

#### Definition (Linear Function)

Polynomial of degree 0 (Constant function) or 1

- Properties
  - Graph: Straight line
  - Constant slope

### Definition (Slope of Linear function f)

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

#### Theorem (2.1)

The line (Graph of f) with slope  $ar{m}$  and vertical intercept  $ar{b} \Rightarrow$ 

$$f(x) = \bar{m}x + \bar{b}$$

### Nonlinear function

#### Definition (Nonlinear function)

f is nonlinear function if f is not linear function

### Definition (Derivative at $(\bar{x}_0, f(\bar{x}_0))$ )

 $f'(\bar{x}_0) := \underline{\textit{Derivative}}$  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

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

# Computing Derivatives

### Theorem (2.2)

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

### Theorem (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 (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 (2.4)

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

### Differentiable

#### Definition (Differentiable)

 $f:D o\mathbb{R}$  is differentiable if

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

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



### Continuous

#### Definition (Continuous)

 $f:D\to\mathbb{R}$  is continuous if:

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

ullet Geometrical meaning: graph of f is not disconnected



# Second Derivative of f

### Definition (Second Derivative of $f \in \mathbf{C}^2$ )

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

 $\bullet$   $\mathbb{C}^3$ 

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

ullet  $\mathbf{C}^k$ 

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

ullet Polynomial is  ${f C}^{\infty}$ 

# Approximation

- $\Delta x$ : Change in x (general representation)
- dx: "Small" change in x (or  $\Delta x$  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,

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

