

< Part 2 > 엔지니어링 필수수학

[Ch 02.] Jacobian Matrix
& Backpropagation

[CH 02.] 01

Lecture.2

Basic Differentiation

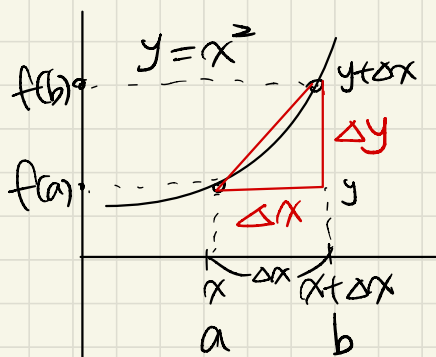
YHJ



CH02_01. Rate of Changes

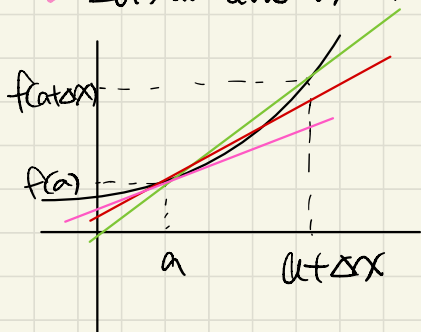
<Rate of Changes>

- Average Rate of Change



$$\frac{\Delta y}{\Delta x} = \frac{f(b) - f(a)}{b - a}$$

- Instantaneous Rate of Change



$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(a + \Delta x) - f(a)}{\Delta x}$$

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} = f'(a) = \frac{dy}{dx} \Big|_{x=a}$$

Ch02.02. Differentiation - and - Derivatives

< Derivatives and Differentiation >

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

$$f(x) = x^2$$

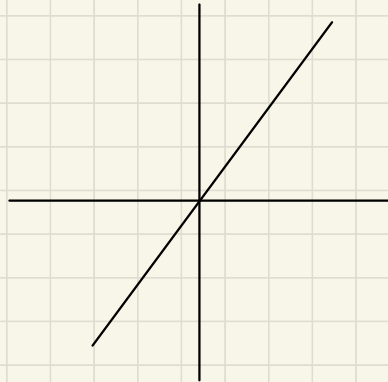
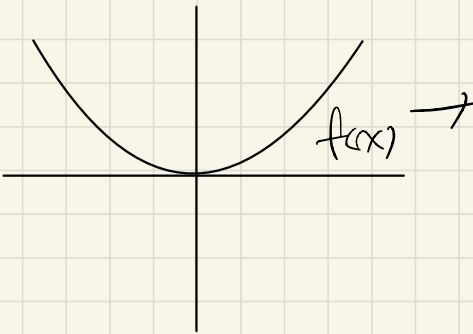
$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{(x+h)^2 - x^2}{h}$$

$$= \lim_{h \rightarrow 0} \frac{x^2 + 2xh + h^2 - x^2}{h} = \lim_{h \rightarrow 0} \underline{[2x + h] = 2x}$$

$$f'(-2) = 2 \cdot (-2) = -4$$

$$f'(0) = 2 \cdot 0 = 0$$

$$f'(2) = 2 \cdot 2 = 4$$



CH 02-03. Diff. of Constant and Power Functions

<Diff. of Basic Functions>

• Constant Functions

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{c - c}{h} = 0$$

$$f(x) = c \rightarrow f'(x) = 0$$

$$f(x) = 100$$

$$f(x) = e^x - \ln(10)$$

• power Functions

$$f(x) = x^c$$

$$f(x) = x^2$$

$$f(x) = x^{10}$$

$$f(x) = \frac{1}{x} \dots \rightarrow f(x) = x^{-1} \dots \rightarrow f'(x) = -1 x^{-1-1} = -x^{-2}$$

$$f(x) = \frac{1}{x^2} \dots \rightarrow f(x) = x^{-2} \dots \rightarrow f'(x) = -2 x^{-2-1} = -2 \frac{1}{x^3}$$

$$f(x) = \sqrt{x} \dots \rightarrow f(x) = x^{\frac{1}{2}} \dots \rightarrow f'(x) = \frac{1}{2} x^{\frac{1}{2}-1} = \frac{1}{2} x^{-\frac{1}{2}} \\ = \frac{1}{2\sqrt{x}}$$