

## Lecture 1

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Based on MIT OCW 18.01SC Video Lecture 1

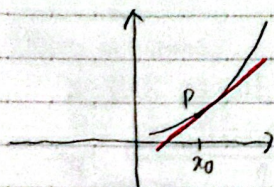
## UNIT 1 Differentiation

## A. What is a derivative?

- the geometric interpretation
- physical interpretation
- importance of derivatives to all measurements  
(science, engineering, economics, political science, etc.)

## B. How to differentiate any F/N you know

## Geometric interpretation of derivatives

target: to find the tangent line to  $y = f(x)$  at  $P = (x_0, y_0)$ → the task: to figure out how to find the line analytically

★ what we learned in high school:

- a tangent line has
- an equation
  - any line through a point has the equation  $y - y_0 = m(x - x_0)$

2 pieces of information to work out what the line is:

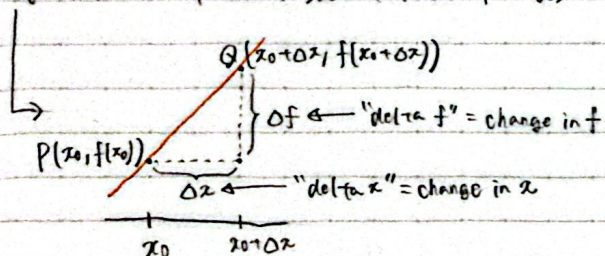
- point P
  - ↳ given  $x$ ,  $y = f(x_0)$
- slope
  - ↳ number  $m = f'(x_0)$

## Definition

 $f'(x_0)$ , the derivative of  $f$  at  $x_0$ , is the slope of the tangent line to  $y = f(x)$  at  $P$



Tangent line = limit of secant lines PQ as  $Q \rightarrow P$  (P fixed)



Slope of the tangent line

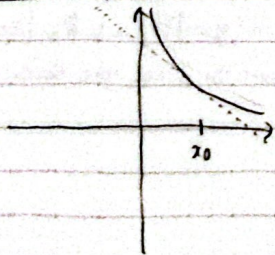
$$m = \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta x}$$

Slope of secant

$$f'(x_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x}$$

$\hookrightarrow$  difference quotient

Ex. 1  $f(x) = \frac{1}{x}$



$$\begin{aligned} \frac{\Delta f}{\Delta x} &= \frac{\frac{1}{x_0 + \Delta x} - \frac{1}{x_0}}{\Delta x} \\ &= \frac{1}{\Delta x} \left( \frac{x_0 - (x_0 + \Delta x)}{(x_0 + \Delta x)x_0} \right) \\ &= \frac{1}{\Delta x} \left( \frac{-\Delta x}{(x_0 + \Delta x)x_0} \right) \\ &= \frac{-1}{(x_0 + \Delta x)x_0} \\ &\xrightarrow{\Delta x \rightarrow 0} \frac{-1}{x_0^2} \end{aligned}$$

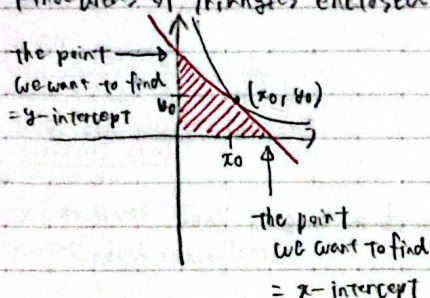
$$\Rightarrow f(x) = \frac{1}{x} \Rightarrow f'(x_0) = \frac{-1}{x_0^2}$$

$\hookrightarrow < 0$  : negative slope

$x_0 \rightarrow \infty$  : less & less steep



\* Find areas of Triangles enclosed by axes and Tangent to  $y = \frac{1}{x}$



$$(*) \quad y - y_0 = -\frac{1}{x_0^2} (x - x_0)$$

Find  $x$ -intercept ( $y=0$ )  $\leftarrow$  not  $y = \frac{1}{x}$

$$0 - \frac{1}{x_0} = -\frac{1}{x_0^2} (x - x_0)$$

$$= \frac{x}{x_0^2} + \frac{1}{x_0}$$

$$\Rightarrow \frac{x}{x_0^2} = \frac{2}{x_0}$$

$$\Rightarrow x = 2x_0$$

Shortcut to  $y$ -intercept:

use symmetry  $y = 2y_0$

$\hookrightarrow$  symmetry explanation:

$$y = \frac{1}{x} \Leftrightarrow xy = 1 \Leftrightarrow x = \frac{1}{y}$$

(can also  $y$ -intercept

by plugging  $x=0$  into  $(*)$ )

### More notations

$$y = f(x), \quad \Delta y = \Delta f$$

$$f' = \frac{df}{dx} = \frac{dy}{dx} = \frac{d}{dx} f = \frac{d}{dx} y \quad (\text{omits } 0)$$

$\uparrow$  Newton's

$\uparrow$  Leibniz

Ex. 2  $f(x) = x^n, \quad n = 1, 2, 3, \dots$   $\leftarrow \begin{cases} x \text{ is fixed} \\ \Delta x \text{ moves} \end{cases}$

task: to find  $\frac{d}{dx} x^n$

$$\frac{\Delta f}{\Delta x} = \frac{(x + \Delta x)^n - x^n}{\Delta x}$$

$$= \frac{1}{\Delta x} \{ (x + \Delta x)^n - x^n \}$$

$$= \frac{1}{\Delta x} \{ x^n + nx^{n-1}\Delta x + O(\Delta x)^2 - x^n \}$$

$$= \frac{1}{\Delta x} \{ nx^{n-1}\Delta x + O(\Delta x)^2 \}$$

$$= nx^{n-1} + O(\Delta x)$$

$$\xrightarrow{\Delta x \rightarrow 0} nx^{n-1}$$

$$\Rightarrow \frac{d}{dx} x^n = nx^{n-1}$$

extends to polynomials!

$$\frac{d}{dx} (x^3 + 50x^{10}) = 3x^2 + 500x^9$$

### binomial theorem

$$(x + \Delta x)^n = (x + \Delta x)^n \dots (x + \Delta x)$$

$$= x^n + nx^{n-1}\Delta x + \dots$$

$(O((\Delta x)^2)$  terms of order so with  $(\Delta x)^2, (\Delta x)^3, \dots$ )