

THE MANGA GUIDE TO

CALCULUS

COMICS
INSIDE!

HIROYUKI KOJIMA
SHIN TOGAMI
BECOM CO., LTD.



PRAISE FOR THE MANGA GUIDE SERIES

“Highly recommended.”

—CHOICE MAGAZINE

“Stimulus for the next generation of scientists.”

—SCIENTIFIC COMPUTING

“A great fit of form and subject. Recommended.”

—OTAKU USA MAGAZINE

“The art is charming and the humor engaging. A fun and fairly painless lesson on what many consider to be a less-than-thrilling subject.”

—SCHOOL LIBRARY JOURNAL

“This is really what a good math text should be like. Unlike the majority of books on subjects like statistics, it doesn’t just present the material as a dry series of pointless-seeming formulas. It presents statistics as something *fun*, and something enlightening.”

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“I found the cartoon approach of this book so compelling and its story so endearing that I recommend that every teacher of introductory physics, in both high school and college, consider using [*The Manga Guide to Physics*].”

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“A single tortured cry will escape the lips of every thirty-something biochem major who sees *The Manga Guide to Molecular Biology*: ‘Why, oh why couldn’t this have been written when I was in college?’”

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“A lot of fun to read. The interactions between the characters are lighthearted, and the whole setting has a sort of quirkiness about it that makes you keep reading just for the joy of it.”

—HACK A DAY

“*The Manga Guide to Databases* was the most enjoyable tech book I’ve ever read.”

—RIKKI KITE, LINUX PRO MAGAZINE



THE MANGA GUIDE™ TO CALCULUS



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CONTENTS

PREFACE	xi
PROLOGUE:	
WHAT IS A FUNCTION?.....	1
Exercise	14
1	
LET'S DIFFERENTIATE A FUNCTION!	15
Approximating with Functions	16
Calculating the Relative Error.....	27
The Derivative in Action!.....	32
Step 1.....	34
Step 2.....	34
Step 3.....	35
Calculating the Derivative	39
Calculating the Derivative of a Constant, Linear, or Quadratic Function	40
Summary	40
Exercises	41
2	
LET'S LEARN DIFFERENTIATION TECHNIQUES!.....	43
The Sum Rule of Differentiation	48
The Product Rule of Differentiation	53
Differentiating Polynomials.....	62
Finding Maxima and Minima	64
Using the Mean Value Theorem.....	72
Using the Quotient Rule of Differentiation	74
Calculating Derivatives of Composite Functions	75
Calculating Derivatives of Inverse Functions	75
Exercises	76
3	
LET'S INTEGRATE A FUNCTION!	77
Illustrating the Fundamental Theorem of Calculus	82
Step 1—When the Density Is Constant.....	83
Step 2—When the Density Changes Stepwise	84
Step 3—When the Density Changes Continuously	85
Step 4—Review of the Imitating Linear Function.....	88
Step 5—Approximation → Exact Value	89
Step 6— $p(x)$ Is the Derivative of $q(x)$	90

Using the Fundamental Theorem of Calculus.....	91
Summary	93
A Strict Explanation of Step 5.....	94
Using Integral Formulas	95
Applying the Fundamental Theorem.....	101
Supply Curve	102
Demand Curve	103
Review of the Fundamental Theorem of Calculus.....	110
Formula of the Substitution Rule of Integration.....	111
The Power Rule of Integration.....	112
Exercises	113

4

LET'S LEARN INTEGRATION TECHNIQUES!.....	115
Using Trigonometric Functions.....	116
Using Integrals with Trigonometric Functions	125
Using Exponential and Logarithmic Functions	131
Generalizing Exponential and Logarithmic Functions	135
Summary of Exponential and Logarithmic Functions	140
More Applications of the Fundamental Theorem	142
Integration by Parts.....	143
Exercises	144

5

LET'S LEARN ABOUT TAYLOR EXPANSIONS!.....	145
Imitating with Polynomials	147
How to Obtain a Taylor Expansion	155
Taylor Expansion of Various Functions	160
What Does Taylor Expansion Tell Us?.....	161
Exercises	178

6

LET'S LEARN ABOUT PARTIAL DIFFERENTIATION!.....	179
What Are Multivariable Functions?.....	180
The Basics of Variable Linear Functions	184
Partial Differentiation	191
Definition of Partial Differentiation	196
Total Differentials	197
Conditions for Extrema	199
Applying Partial Differentiation to Economics	202
The Chain Rule	206
Derivatives of Implicit Functions	218
Exercises	218

EPILOGUE: WHAT IS MATHEMATICS FOR?.....	219
A	
SOLUTIONS TO EXERCISES	225
Prologue.....	225
Chapter 1	225
Chapter 2	225
Chapter 3	226
Chapter 4	227
Chapter 5	228
Chapter 6	229
B	
MAIN FORMULAS, THEOREMS, AND FUNCTIONS COVERED IN THIS BOOK	231
Linear Equations (Linear Functions)	231
Differentiation	231
Derivatives of Popular Functions	232
Integrals	233
Taylor Expansion	234
Partial Derivatives	234
INDEX	235

PREFACE

There are some things that only manga can do.

You have just picked up and opened this book. You must be one of the following types of people.

The first type is someone who just loves manga and thinks, “Calculus illustrated with manga? Awesome!” If you are this type of person, you should immediately take this book to the cashier—you won’t regret it. This is a very enjoyable manga title. It’s no surprise—Shin Togami, a popular manga artist, drew the manga, and Beconom Ltd., a real manga production company, wrote the scenario.

“But, manga that teaches about math has never been very enjoyable,” you may argue. That’s true. In fact, when an editor at Ohmsha asked me to write this book, I nearly turned down the opportunity. Many of the so-called “manga for education” books are quite disappointing. They may have lots of illustrations and large pictures, but they aren’t really manga. But after seeing a sample from Ohmsha (it was *The Manga Guide to Statistics*), I totally changed my mind. Unlike many such manga guides, the sample was enjoyable enough to actually read. The editor told me that my book would be like this, too—so I accepted his offer. In fact, I have often thought that I might be able to teach mathematics better by using manga, so I saw this as a good opportunity to put the idea into practice. I guarantee you that the bigger manga freak you are, the more you will enjoy this book. So, what are you waiting for? Take it up to the cashier and buy it already!

Now, the second type of person is someone who picked up this book thinking, “Although I am terrible at and/or allergic to calculus, manga may help me understand it.” If you are this type of person, then this is also the book for you. It is equipped with various rehabilitation methods for those who have been hurt by calculus in the past. Not only does it explain calculus using manga, but the way it explains calculus is fundamentally different from the method used in conventional textbooks. First, the book repeatedly

presents the notion of what calculus really does. You will never understand this through the teaching methods that stick to *limits* (or ε - δ logic). Unless you have a clear image of what calculus really does and why it is useful in the world, you will never really understand or use it freely. You will simply fall into a miserable state of memorizing formulas and rules. This book explains all the formulas based on the concept of the *first-order approximation*, helping you to visualize the meaning of formulas and understand them easily. Because of this unique teaching method, you can quickly and easily proceed from differentiation to integration. Furthermore, I have adopted an original method, which is not described in ordinary textbooks, of explaining the differentiation and integration of trigonometric and exponential functions—usually, this is all Greek to many people even after repeated explanations. This book also goes further in depth than existing manga books on calculus do, explaining even Taylor expansions and partial differentiation. Finally, I have invited three regular customers of calculus—physics, statistics, and economics—to be part of this book and presented many examples to show that calculus is truly practical. With all of these devices, you will come to view calculus not as a hardship, but as a useful tool.

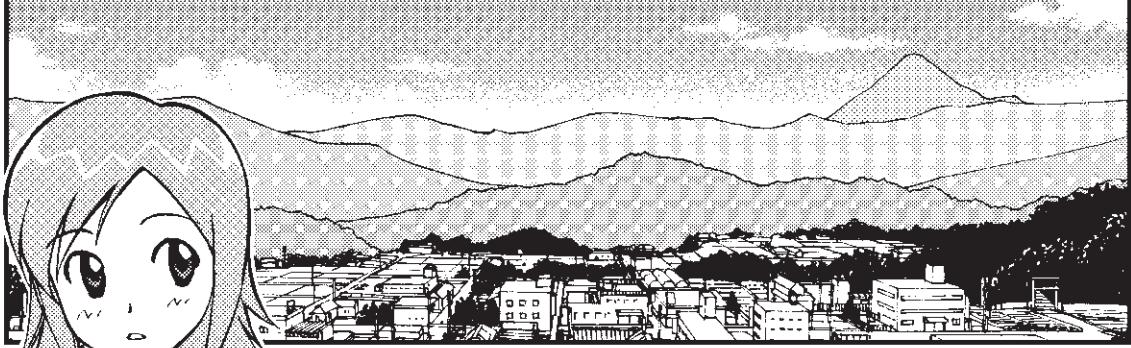
I would like to emphasize again: All of this has been made possible because of manga. Why can you gain more information by reading a manga book than by reading a novel? It is because manga is visual data presented as animation. Calculus is a branch of mathematics that describes dynamic phenomena—thus, calculus is a perfect concept to teach with manga. Now, turn the pages and enjoy a beautiful integration of manga and mathematics.

HIROYUKI KOJIMA
NOVEMBER 2005

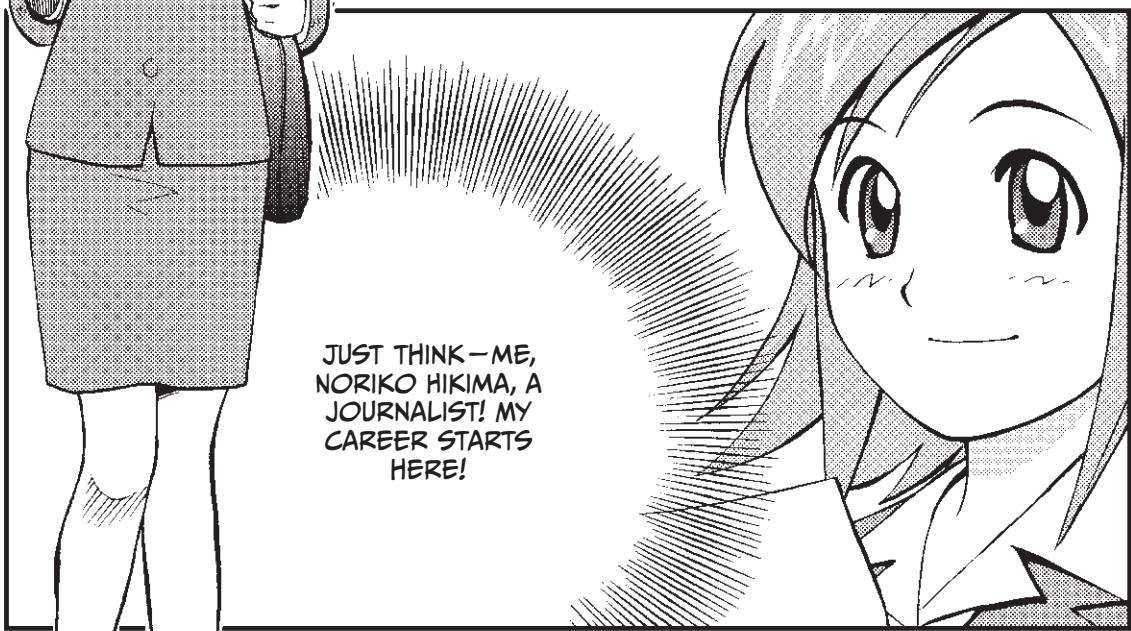
NOTE: *For ease of understanding, some figures are not drawn to scale.*

PROLOGUE: WHAT IS A FUNCTION?





THE ASAGAKE
TIMES'S SANDA-CHO
OFFICE MUST BE
AROUND HERE.



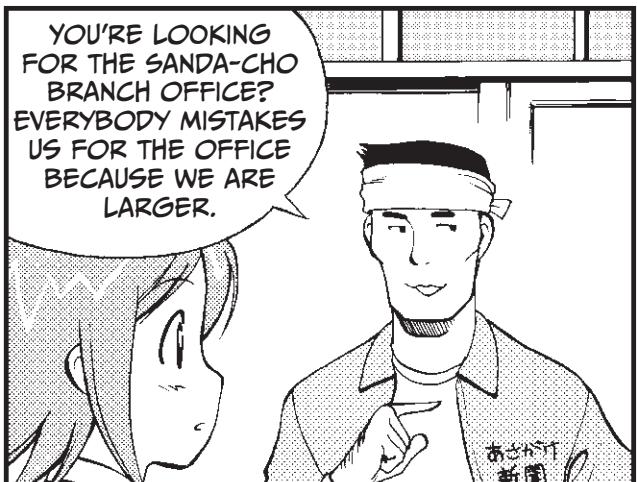
JUST THINK—ME,
NORIKO HIKIMA, A
JOURNALIST! MY
CAREER STARTS
HERE!

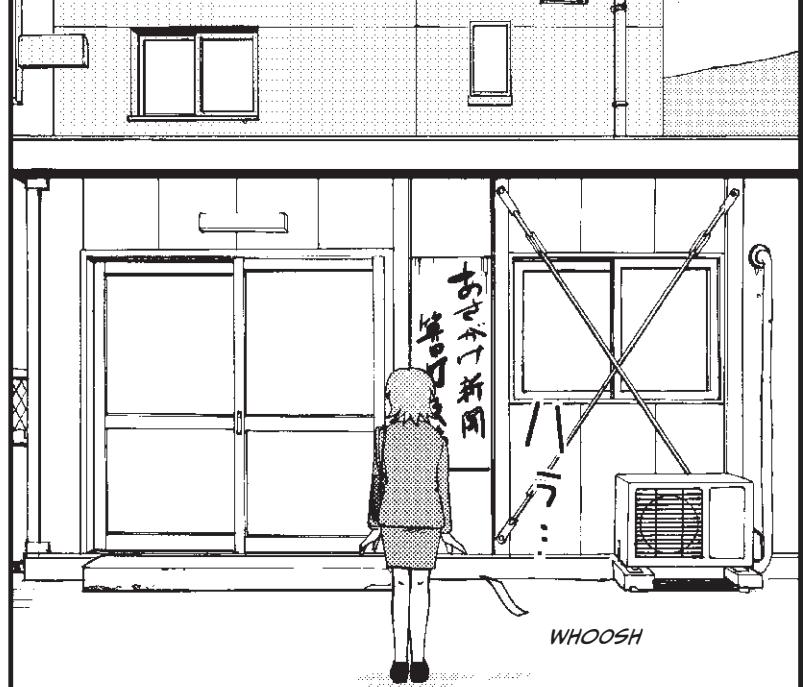


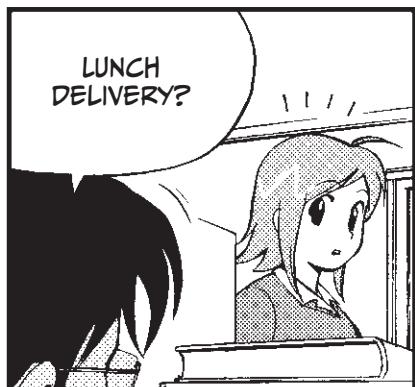
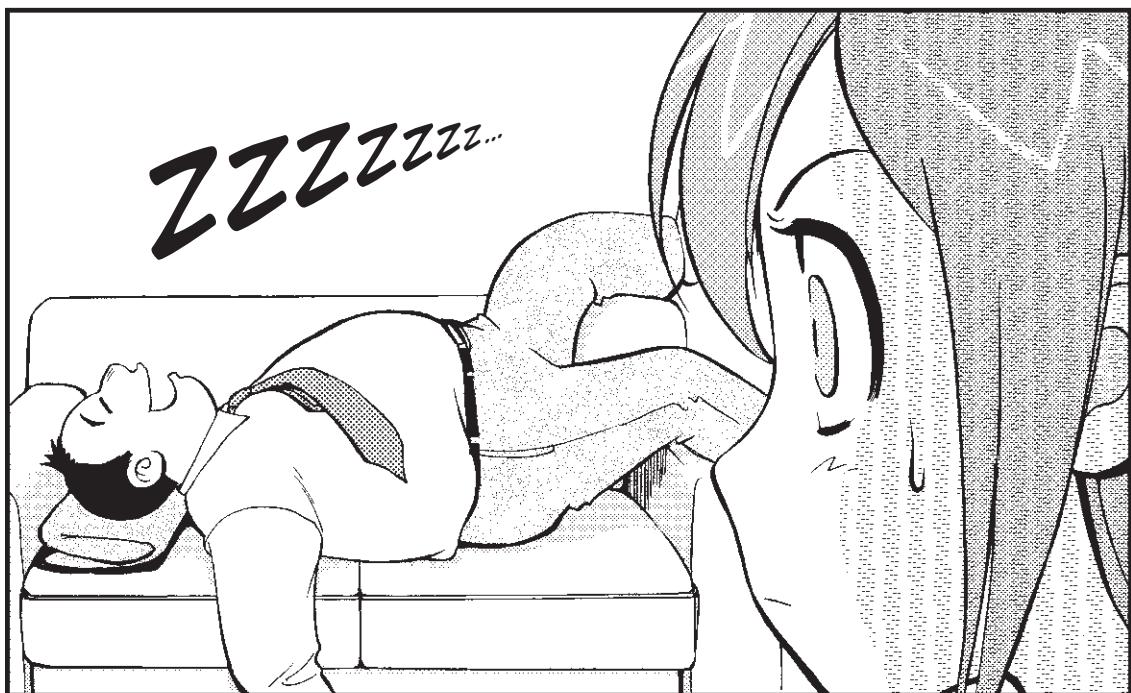
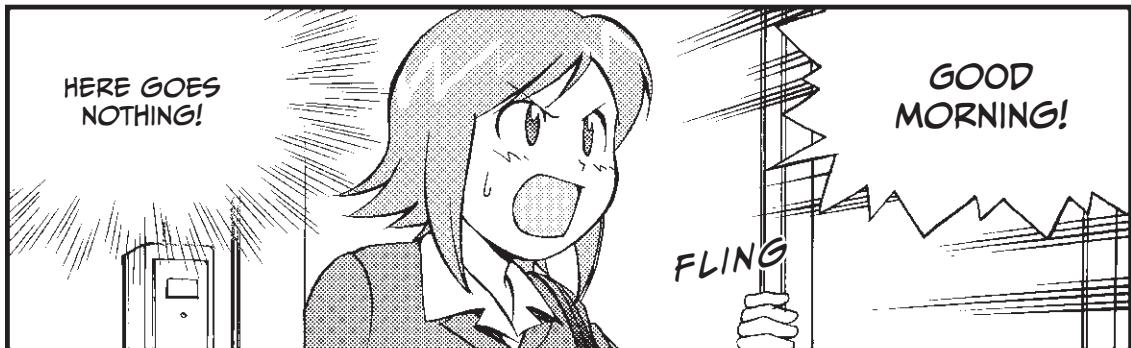
I'LL WORK
HARD!!

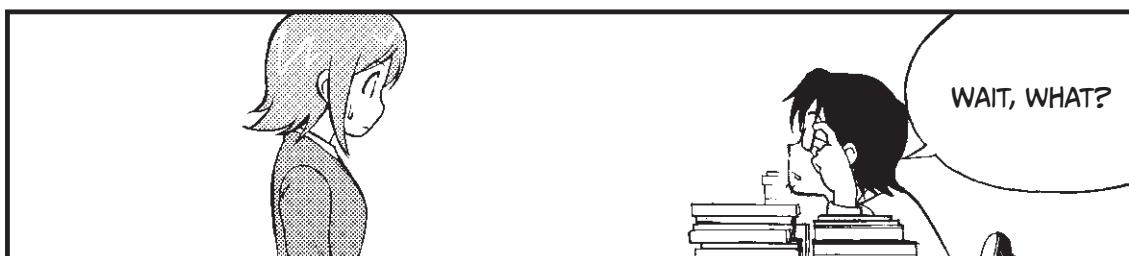
IT'S A SMALL
NEWSPAPER AND
JUST A BRANCH
OFFICE. BUT I'M
STILL A JOURNALIST!

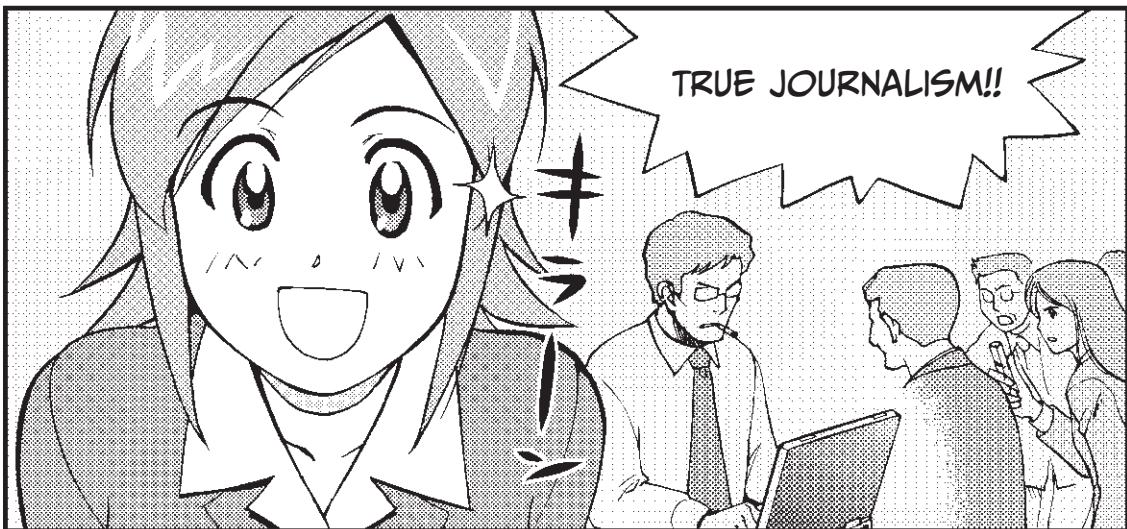
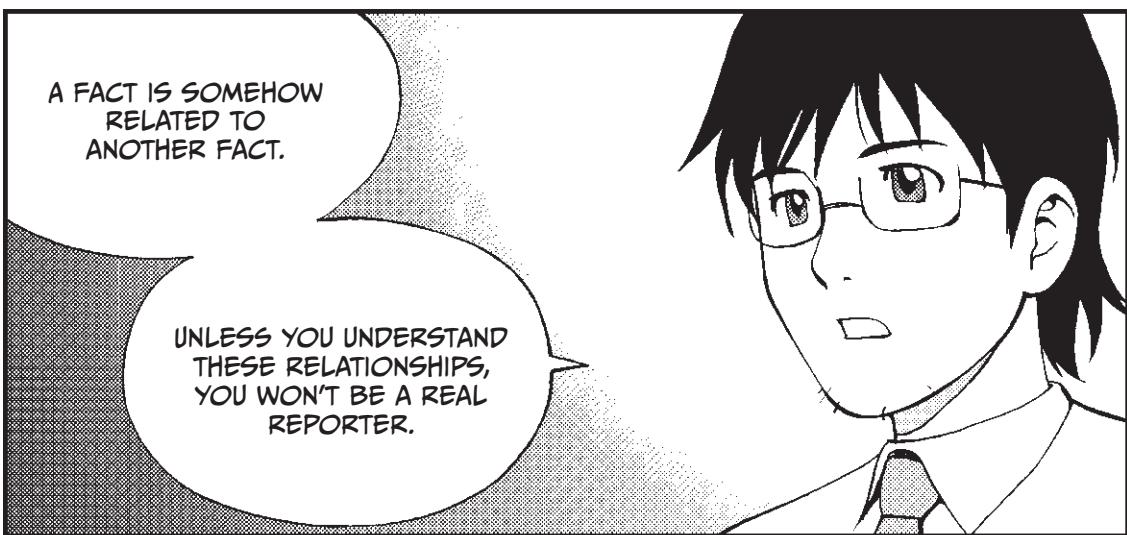
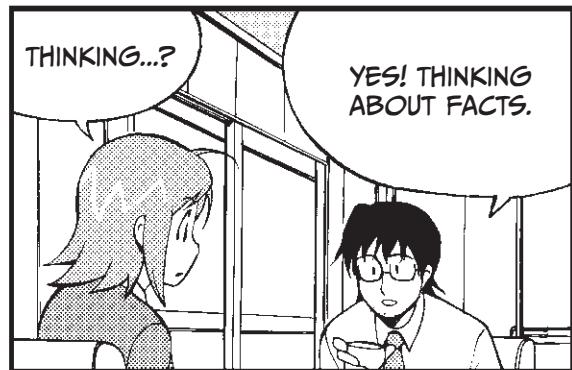
THE ASAGAKE TIMES
SANDA-CHO DISTRIBUTOR













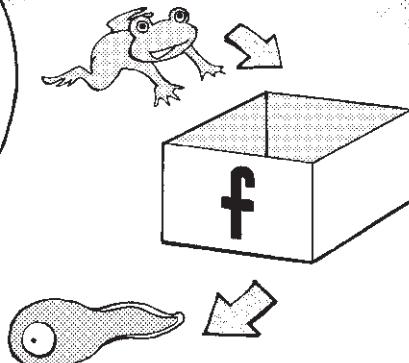
DID YOU KNOW A
FUNCTION IS OFTEN
EXPRESSED AS
 $y = f(x)$?

NOPE!!

FOR EXAMPLE,
ASSUME x
AND y ARE
ANIMALS.

Animal x → f → Animal y

ASSUME x IS A FROG. IF
YOU PUT THE FROG INTO
BOX f AND CONVERT IT,
TADPOLE y COMES OUT
OF THE BOX.



BUT, UH...
WHAT IS f ?

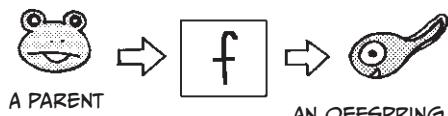
THE f STANDS FOR
FUNCTION, NATURALLY.

f IS USED TO SHOW THAT
THE VARIABLE y HAS A
PARTICULAR RELATIONSHIP
TO x .

function

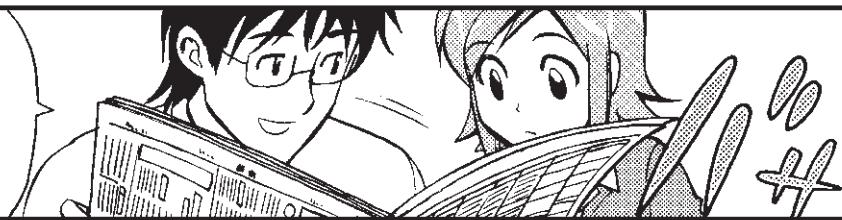
AND WE CAN
ACTUALLY USE ANY
LETTER INSTEAD
OF f .

IN THIS CASE, f EXPRESSES THE RELATIONSHIP OR RULE BETWEEN "A PARENT" AND "AN OFFSPRING."



AND THIS RELATIONSHIP IS TRUE OF ALMOST ANY ANIMAL. IF x IS A BIRD, y IS A CHICK.

OKAY! NOW LOOK AT THIS.



Caviar Sales Down During Recession

FOR EXAMPLE, THE RELATIONSHIP BETWEEN INCOMES AND EXPENDITURES CAN BE SEEN AS A FUNCTION.

LIKE HOW WHEN THE SALES AT A COMPANY GO UP, THE EMPLOYEES GET BONUSES?

X-43 Scram Jet Reaches Mach 9.6 — New World Record

THE SPEED OF SOUND AND THE TEMPERATURE CAN ALSO BE EXPRESSED AS A FUNCTION. WHEN THE TEMPERATURE GOES UP BY 1°C , THE SPEED OF SOUND GOES UP BY 0.6 METERS/SECOND.

AND THE TEMPERATURE IN THE MOUNTAINS GOES DOWN BY ABOUT 0.5°C EACH TIME YOU GO UP 100 METERS, DOESN'T IT?

DO YOU GET IT? WE ARE SURROUNDED BY FUNCTIONS.

WE HAVE PLENTY OF TIME HERE TO THINK ABOUT THESE THINGS QUIETLY.

I SEE WHAT YOU MEAN!

THE THINGS YOU THINK ABOUT HERE MAY BECOME USEFUL SOMEDAY.

IT'S A SMALL OFFICE, BUT I HOPE YOU WILL DO YOUR BEST.

YES... I WILL.

PLOMP!

WOA!

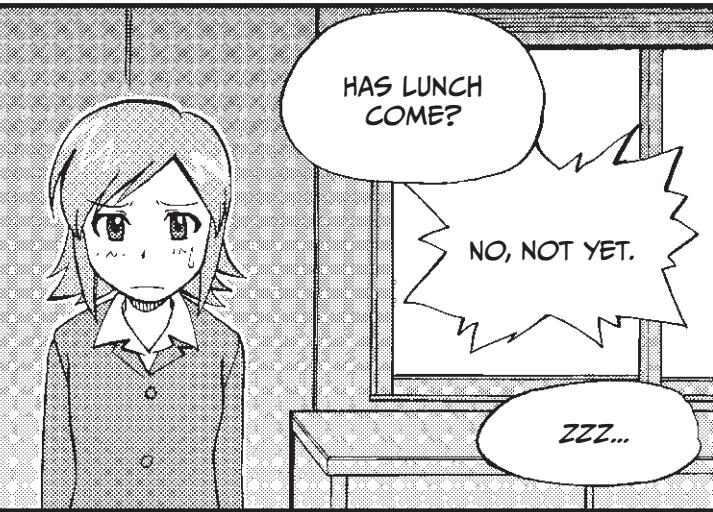
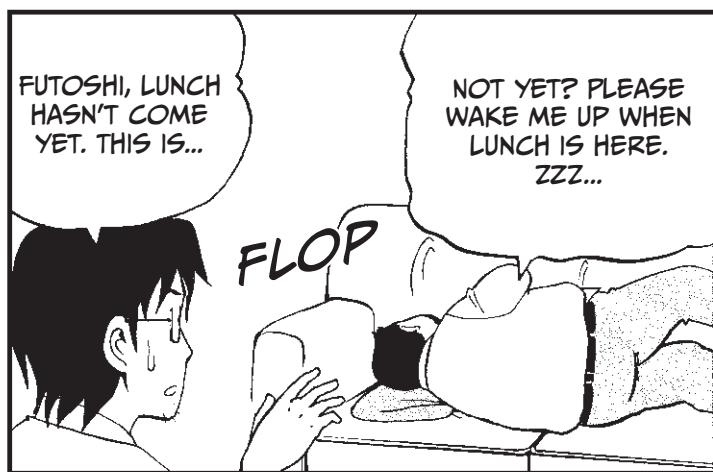
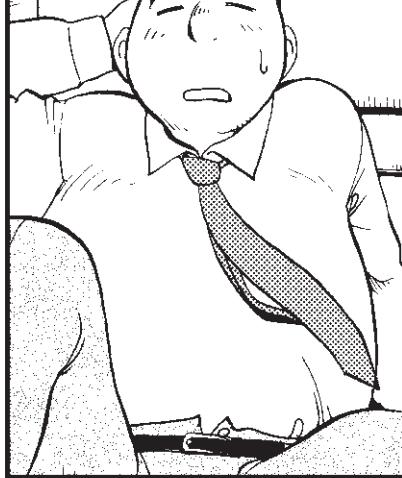
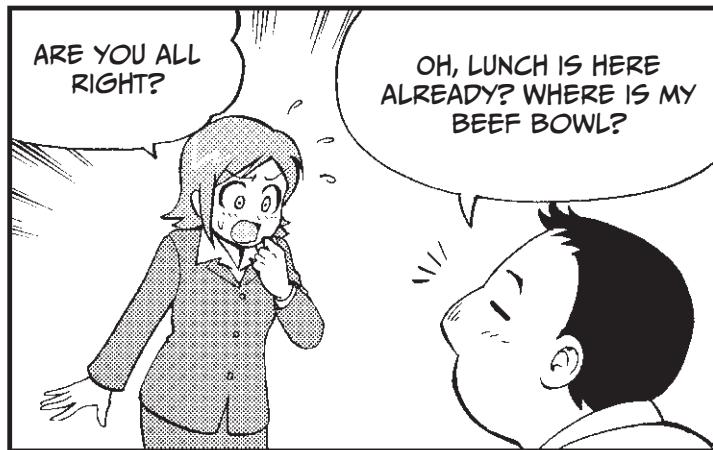


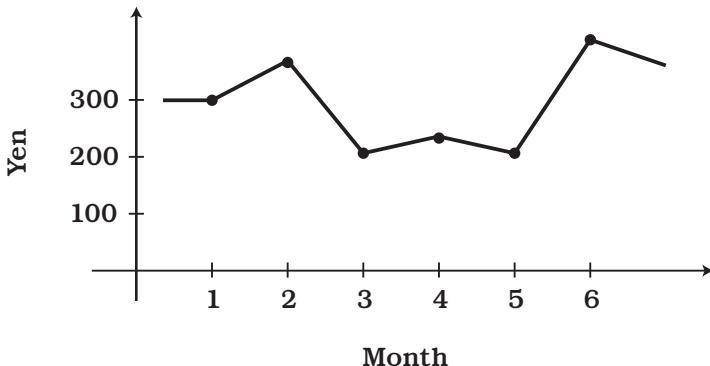
TABLE 1: CHARACTERISTICS OF FUNCTIONS

SUBJECT	CALCULATION	GRAPH
Causality	<p>The frequency of a cricket's chirp is determined by temperature. We can express the relationship between y chirps per minute of a cricket at temperature $x^{\circ}\text{C}$ approximately as</p> $y = g(x) = 7x - 30$ $\begin{array}{ccc} \uparrow & & \downarrow \\ x = 27^{\circ} & 7 \times 27 - 30 \end{array}$ <p>The result is 159 chirps a minute.</p>	<p>When we graph these functions, the result is a straight line. That's why we call them linear functions.</p>
Changes	<p>The speed of sound y in meters per second (m/s) in the air at $x^{\circ}\text{C}$ is expressed as</p> $y = v(x) = 0.6x + 331$ <p>At 15°C,</p> $y = v(15) = 0.6 \cdot 15 + 331 = 340 \text{ m/s}$ <p>At -5°C,</p> $y = v(-5) = 0.6 \times (-5) + 331 = 328 \text{ m/s}$	
Unit Conversion	<p>Converting x degrees Fahrenheit ($^{\circ}\text{F}$) into y degrees Celsius ($^{\circ}\text{C}$)</p> $y = f(x) = \frac{5}{9}(x - 32)$ <p>So now we know 50°F is equivalent to</p> $\frac{5}{9}(50 - 32) = 10^{\circ}\text{C}$	
	<p>Computers store numbers using a binary system (1s and 0s). A binary number with x bits (or binary digits) has the potential to store y numbers.</p> $y = b(x) = 2^x$ <p>(This is described in more detail on page 131.)</p>	<p>The graph is an exponential function.</p>

THE GRAPHS OF SOME FUNCTIONS CANNOT BE EXPRESSED BY STRAIGHT LINES OR CURVES WITH A REGULAR SHAPE.



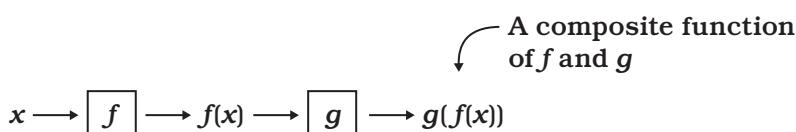
The stock price P of company A in month x in 2009 is
 $y = P(x)$



$P(x)$ cannot be expressed by a known function, but it is still a function.

If you could find a way to predict $P(7)$, the stock price in July, you could make a big profit.

COMBINING TWO OR MORE FUNCTIONS IS CALLED "THE COMPOSITION OF FUNCTIONS." COMBINING FUNCTIONS ALLOWS US TO EXPAND THE RANGE OF CAUSALITY.



EXERCISE

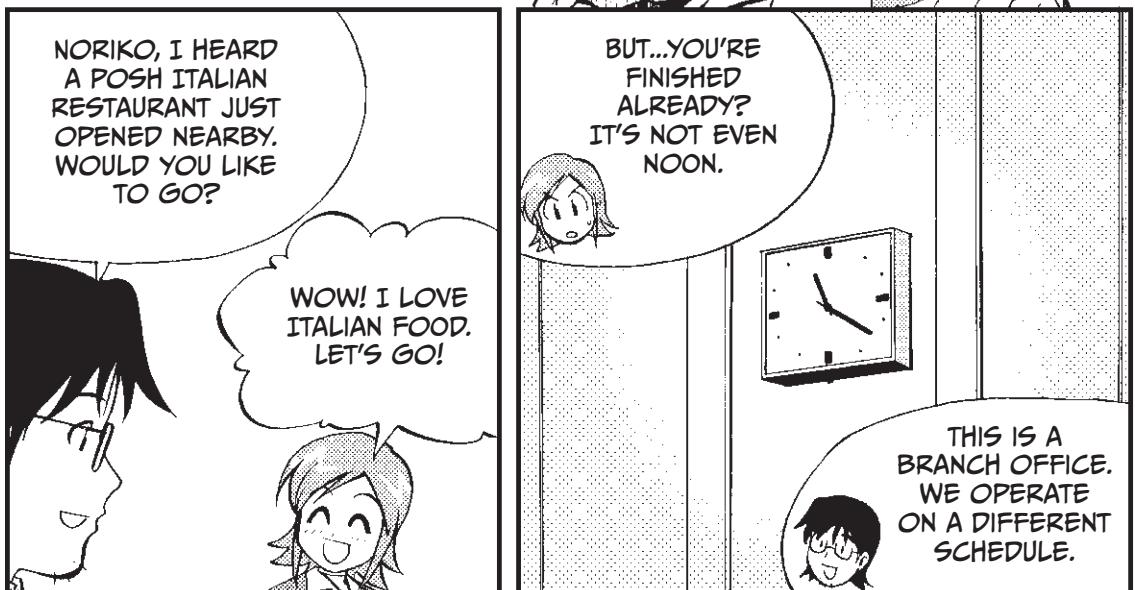
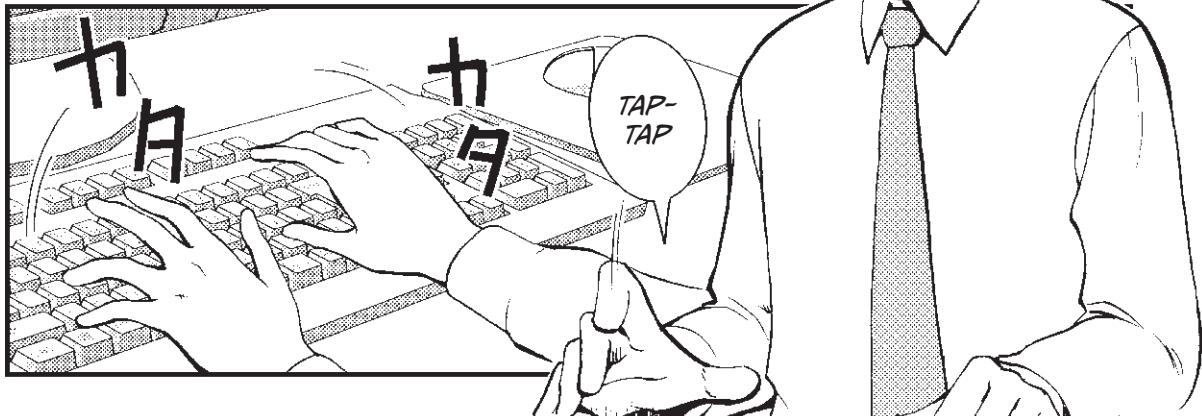
- Find an equation that expresses the frequency of z chirps/minute of a cricket at $x^{\circ}\text{F}$.

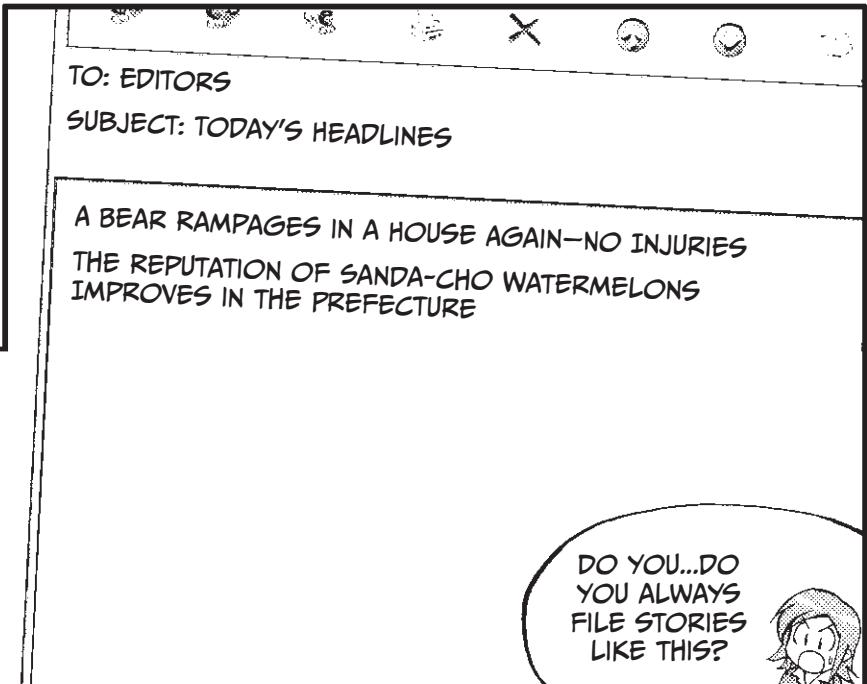
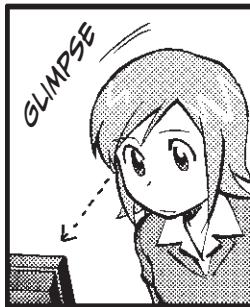
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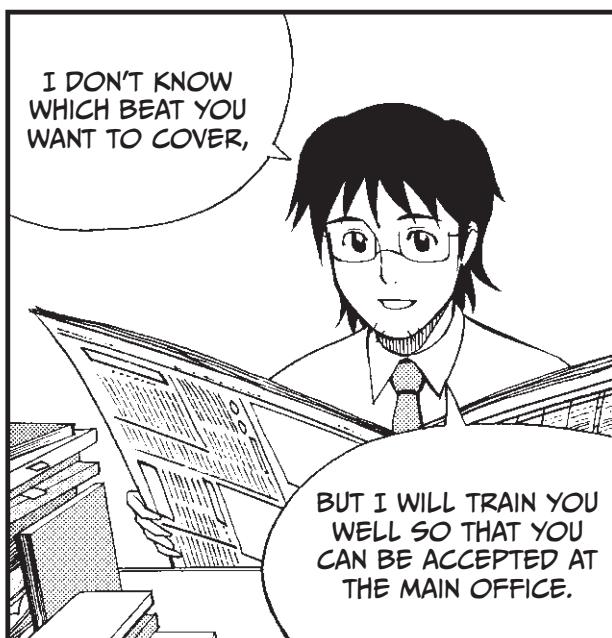
LET'S DIFFERENTIATE A FUNCTION!

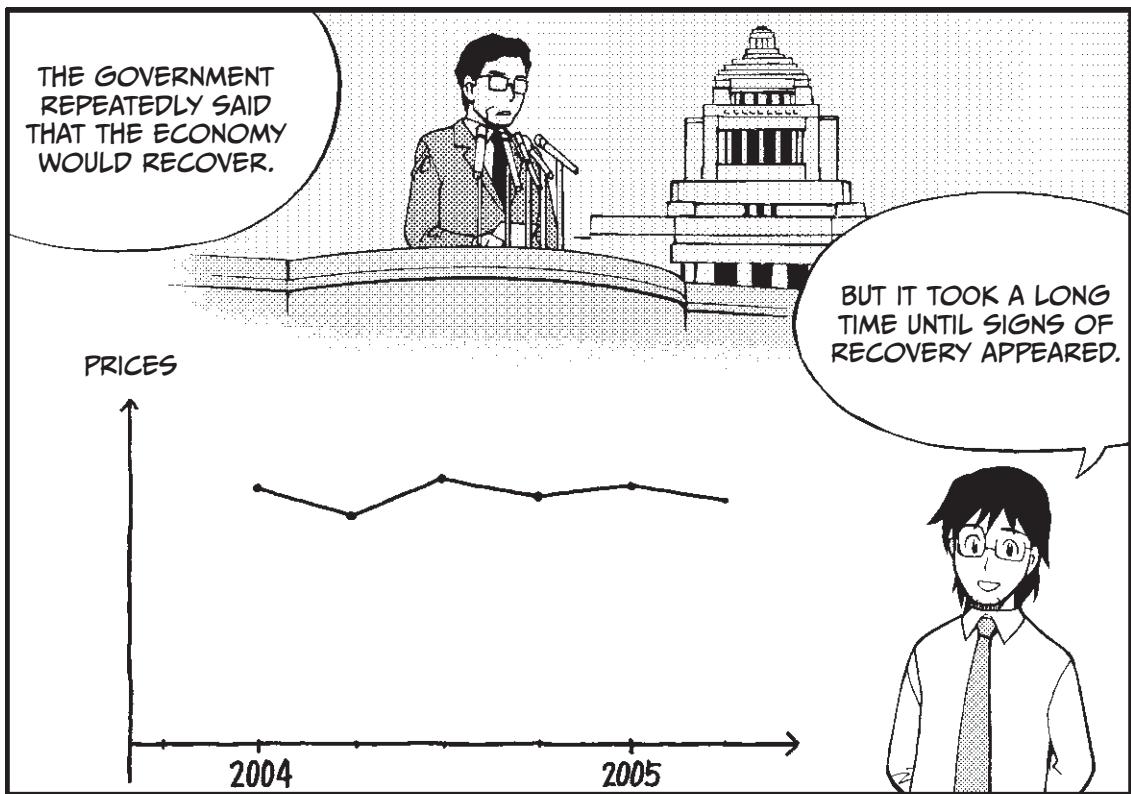


APPROXIMATING WITH FUNCTIONS









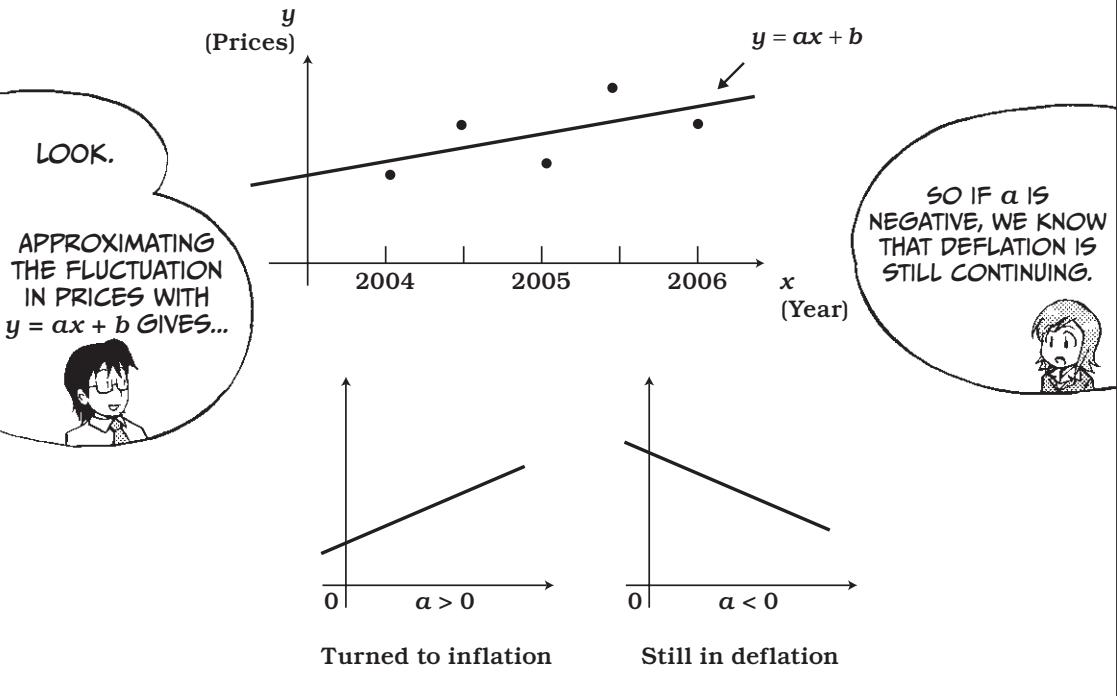
IF YOU CAN APPROXIMATE WHAT YOU WANT TO KNOW WITH A SIMPLE FUNCTION, YOU CAN SEE THE ANSWER MORE CLEARLY.

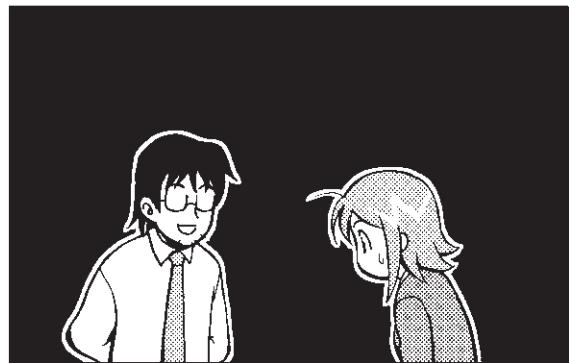
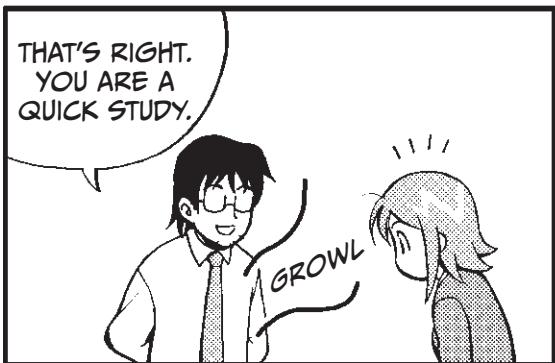
HERE WE USE A LINEAR EXPRESSION:
 $y = ax + b$

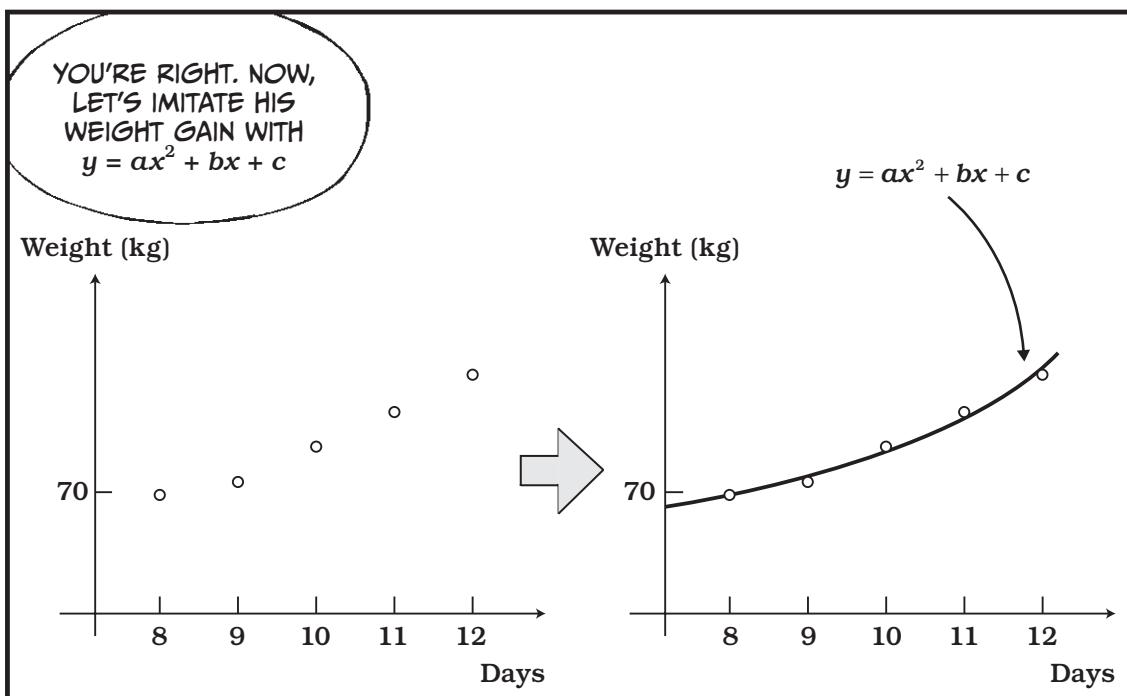
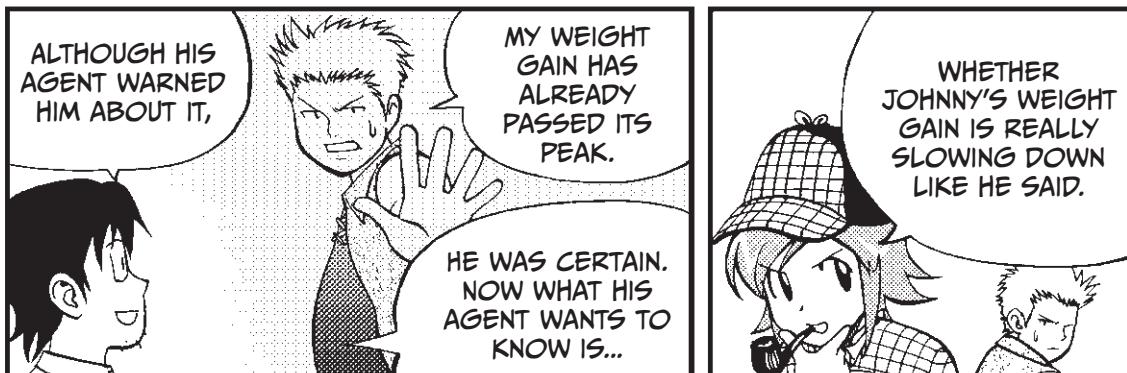
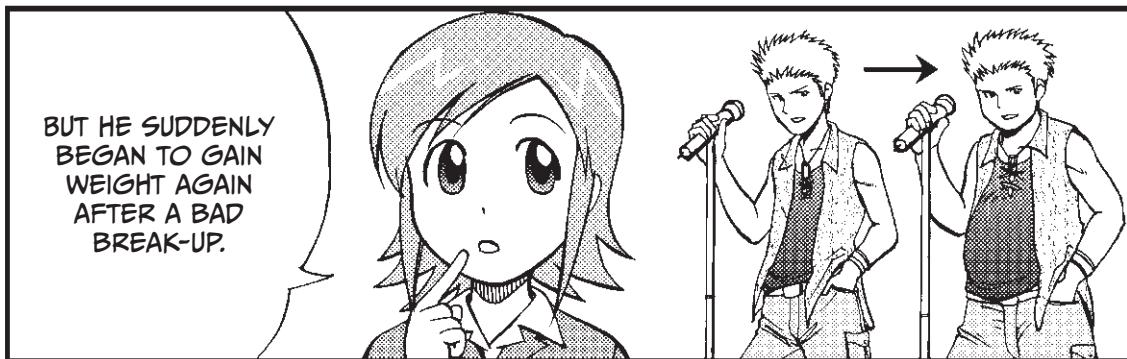


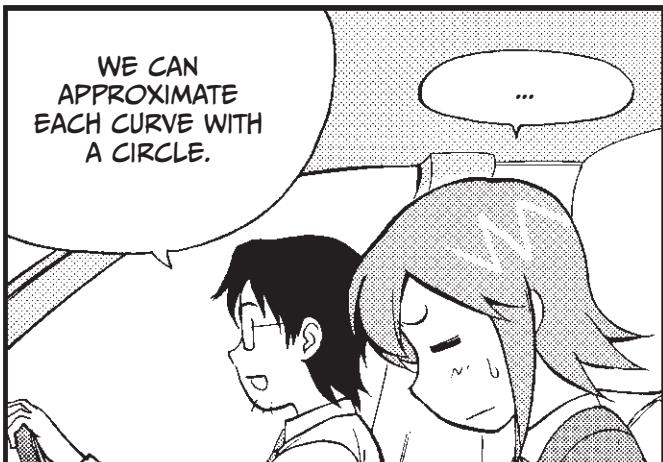
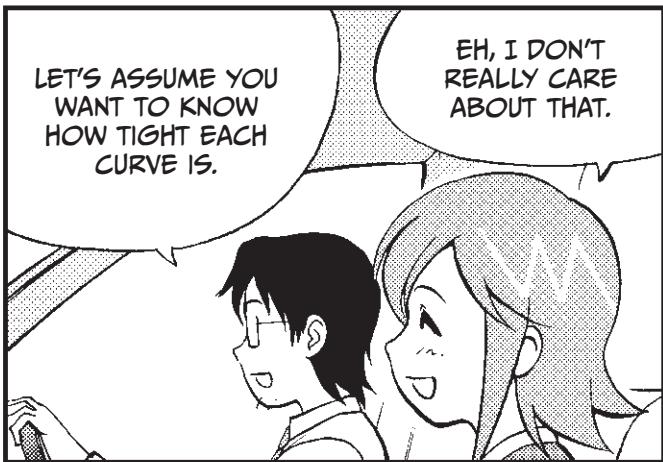
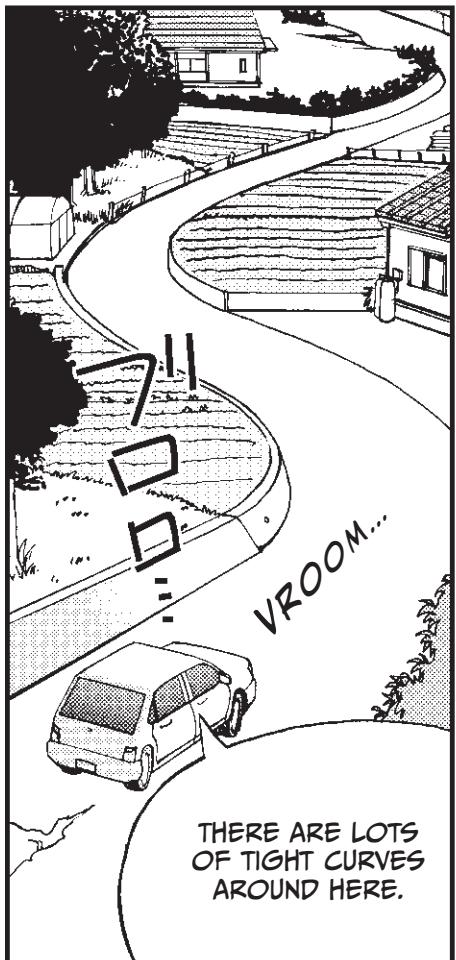
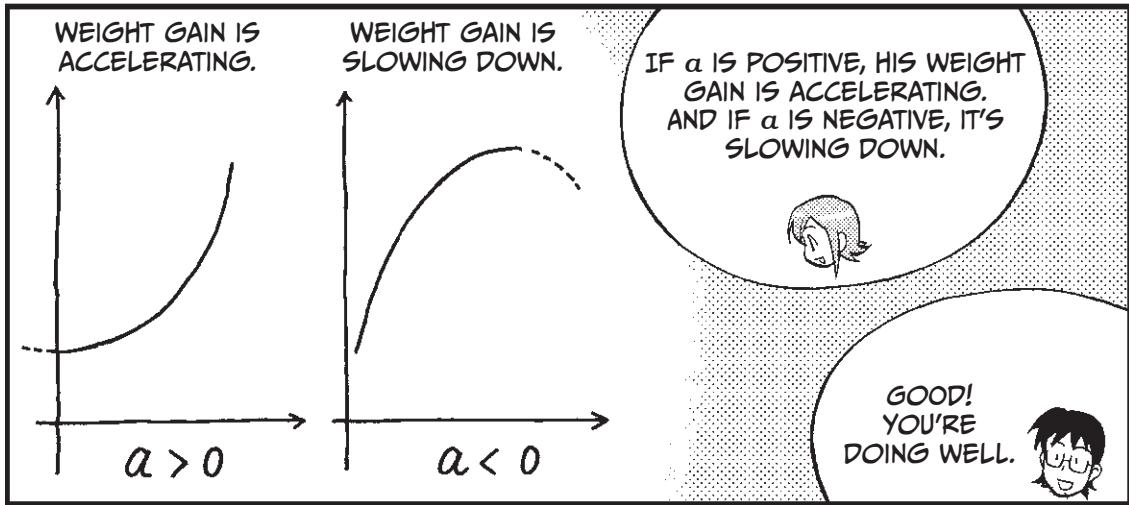
M...MATH AGAIN?
I KNEW IT!

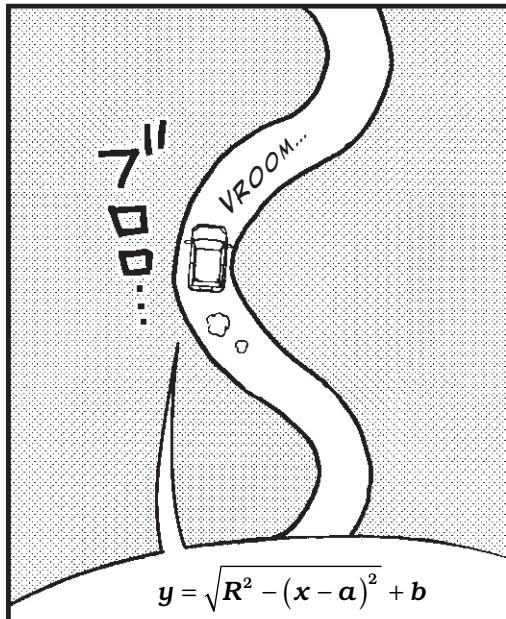
NOW, WHAT WE WANT TO KNOW MOST IS IF PRICES ARE GOING UP OR DOWN.







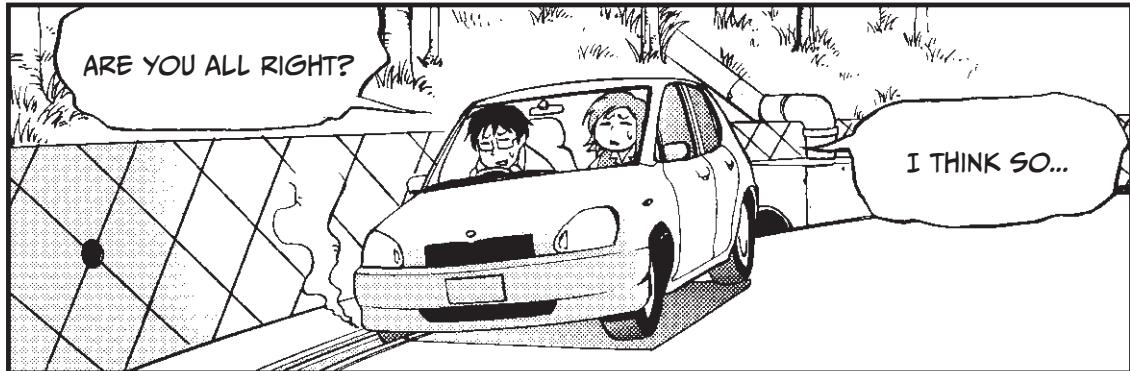
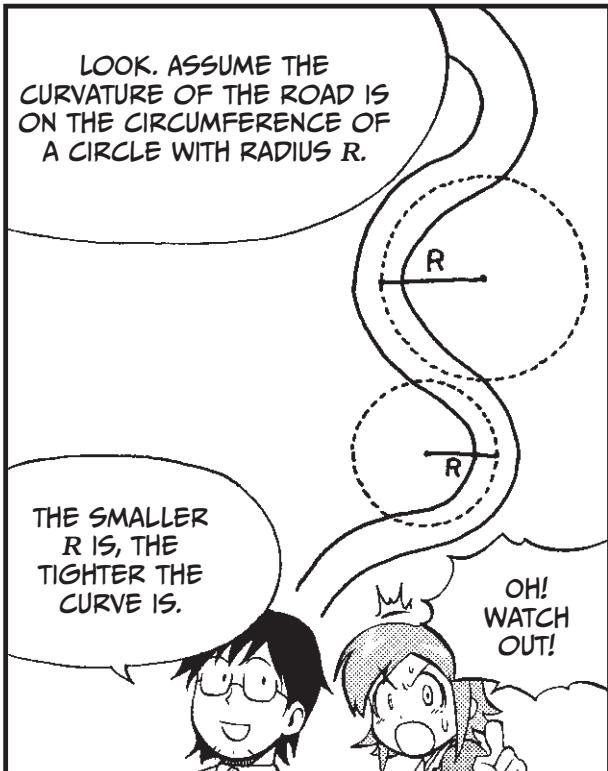


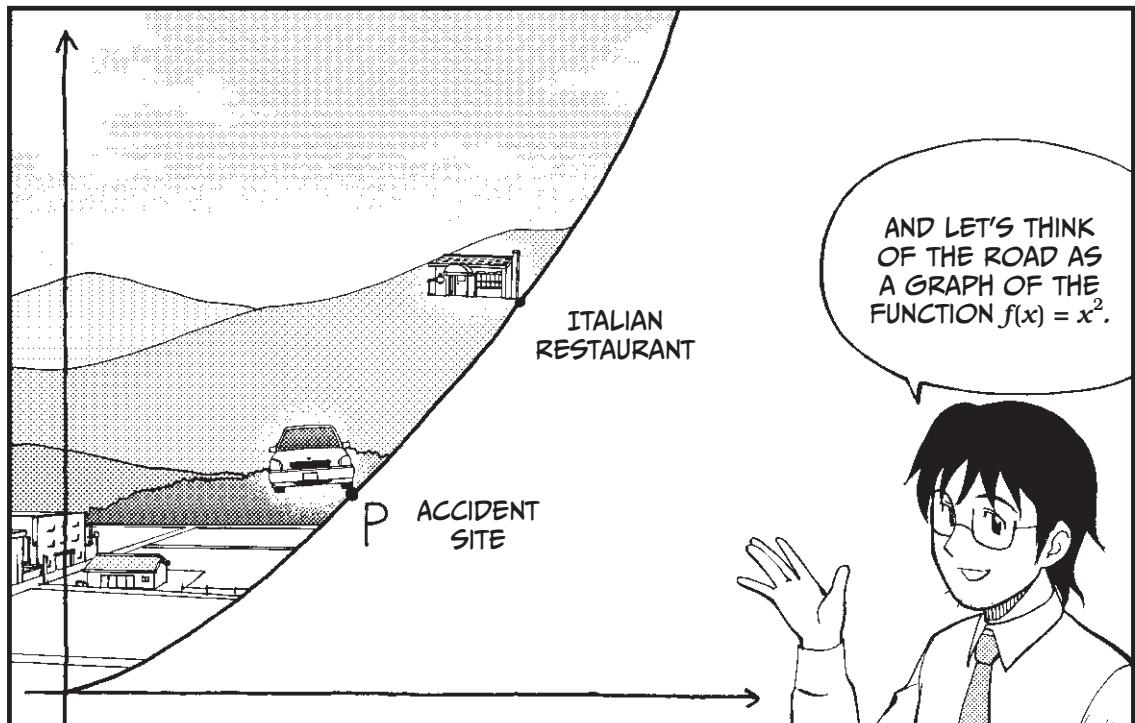
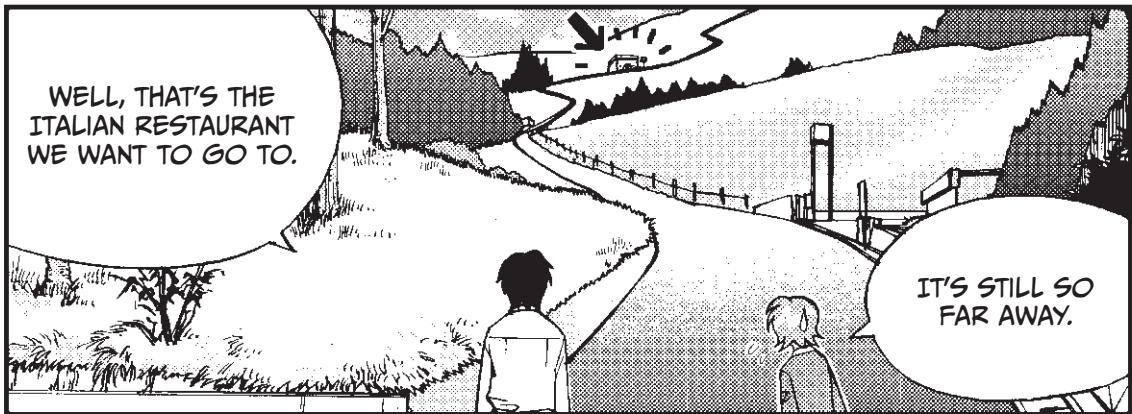


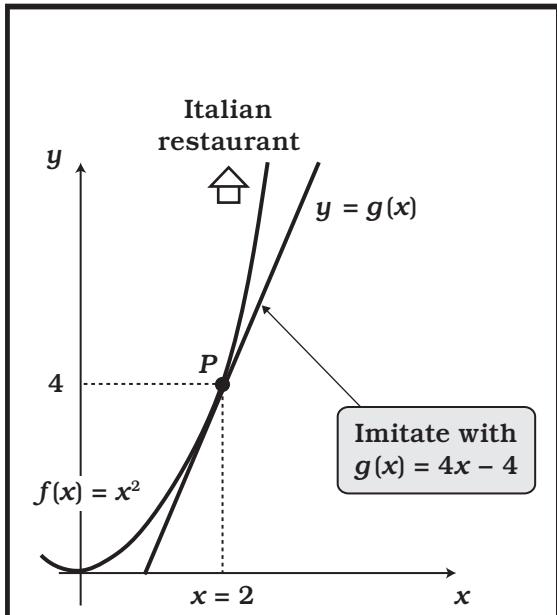
$$y = \sqrt{R^2 - (x - a)^2} + b$$

$$(x - a)^2 + (y - b)^2 = R^2$$

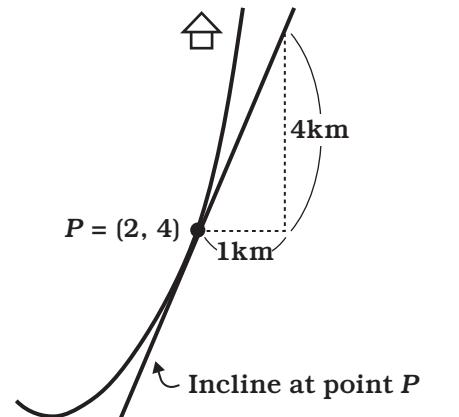
LET'S IMITATE IT WITH THE FORMULA
FOR A CIRCLE WITH RADIUS R
CENTERED AT POINT (a, b) .







THE LINEAR FUNCTION THAT APPROXIMATES THE FUNCTION $f(x) = x^2$ (OUR ROAD) AT $x = 2$ IS $g(x) = 4x - 4$.* THIS EXPRESSION CAN BE USED TO FIND OUT, FOR EXAMPLE, THE SLOPE AT THIS PARTICULAR POINT.

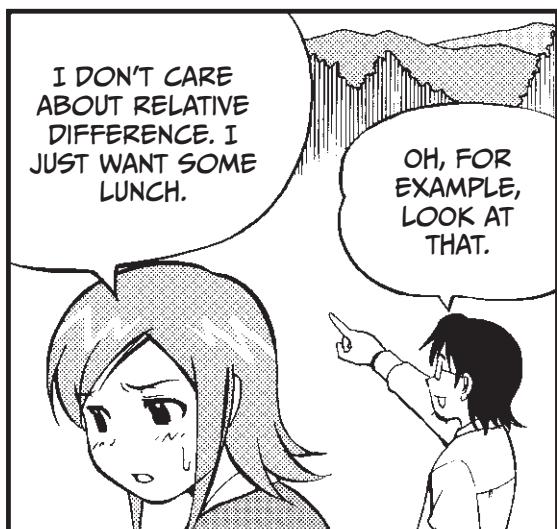
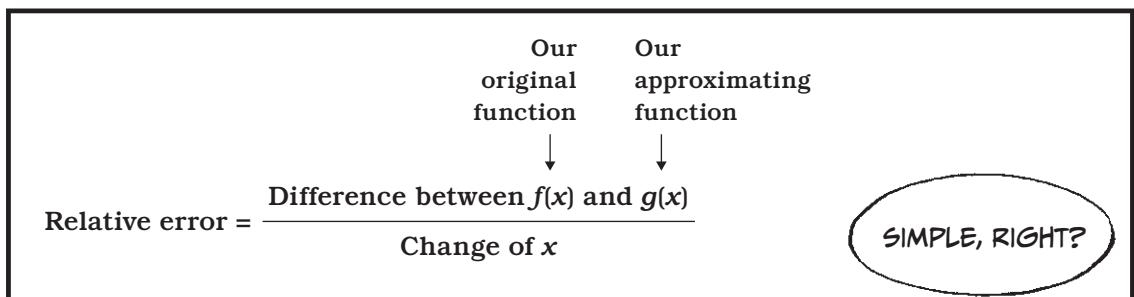
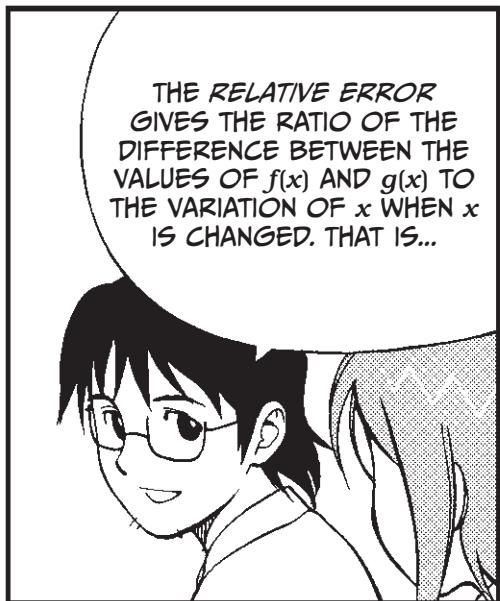
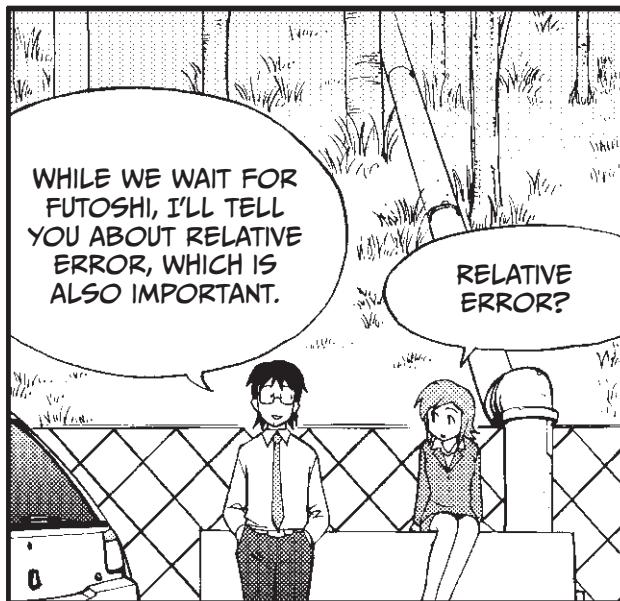


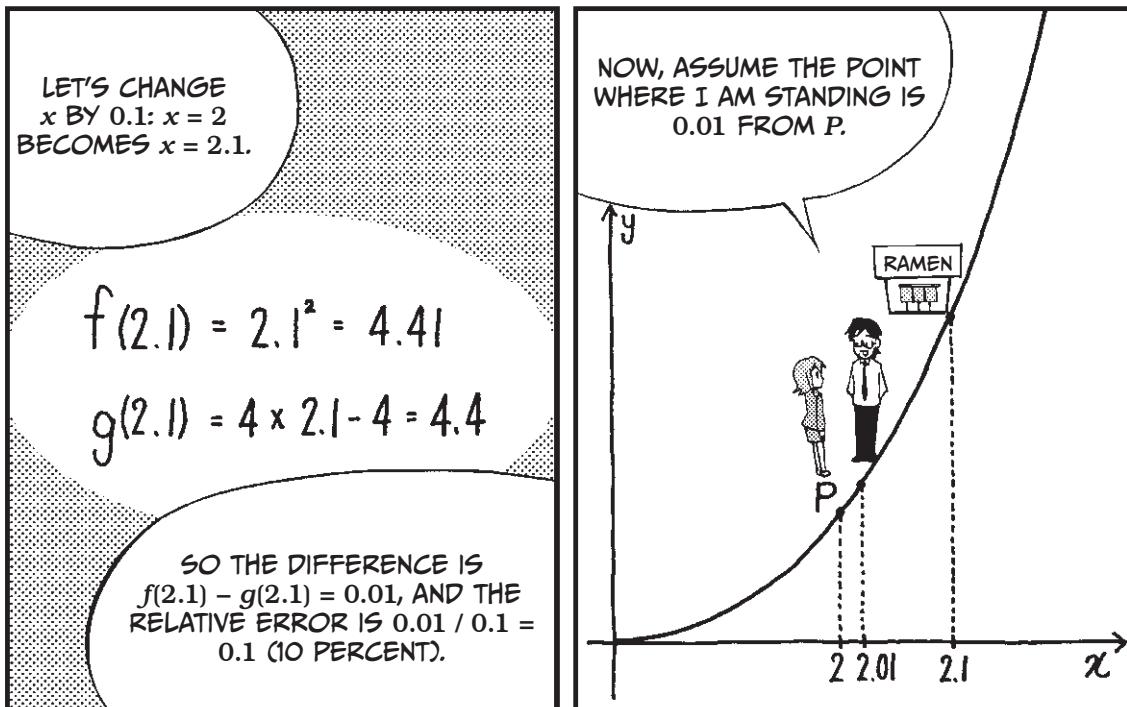
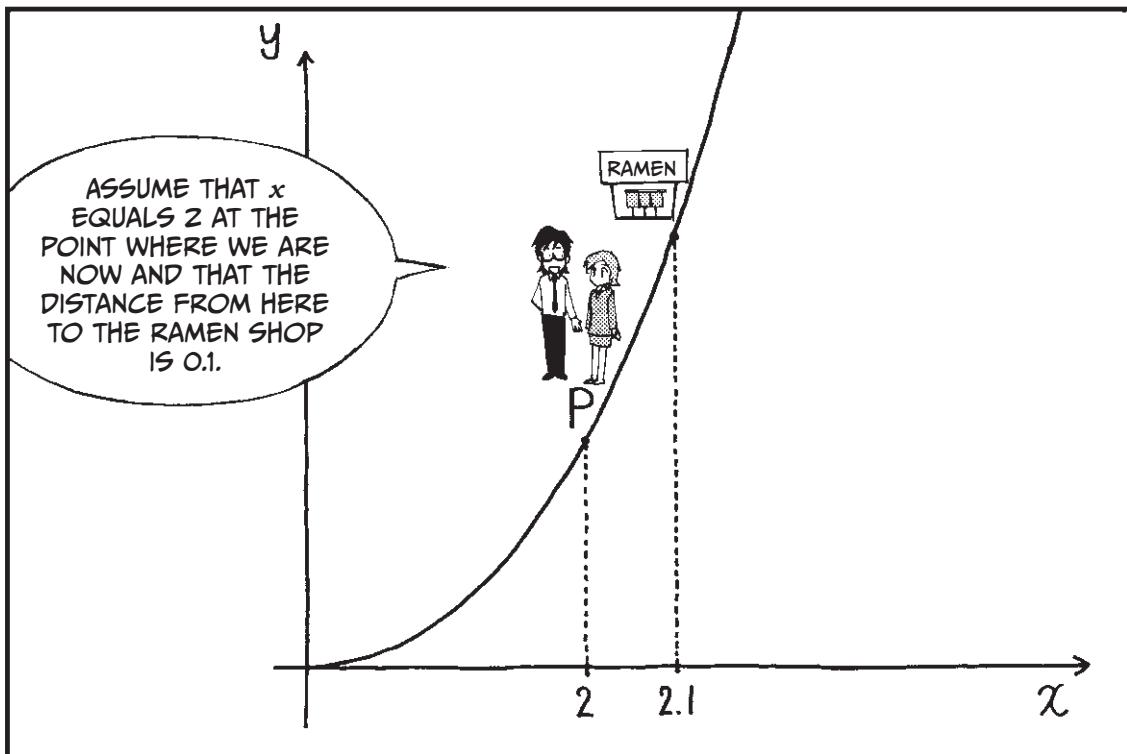
AT POINT P THE SLOPE RISES 4 KILOMETERS VERTICALLY FOR EVERY 1 KILOMETER IT GOES HORIZONTALLY. IN REALITY, MOST OF THIS ROAD IS NOT SO STEEP.

* THE REASON IS GIVEN ON PAGE 39.



CALCULATING THE RELATIVE ERROR





CHANGE x BY 0.01: $x = 2$
BECOMES $x = 2.01$.

IN OTHER WORDS, THE
CLOSER I STAND TO
THE ACCIDENT SITE, THE
BETTER $g(x)$ IMITATES $f(x)$.

ERROR $f(2.01) - g(2.01) = 4.0401 - 4.04 = 0.0001$

RELATIVE ERROR

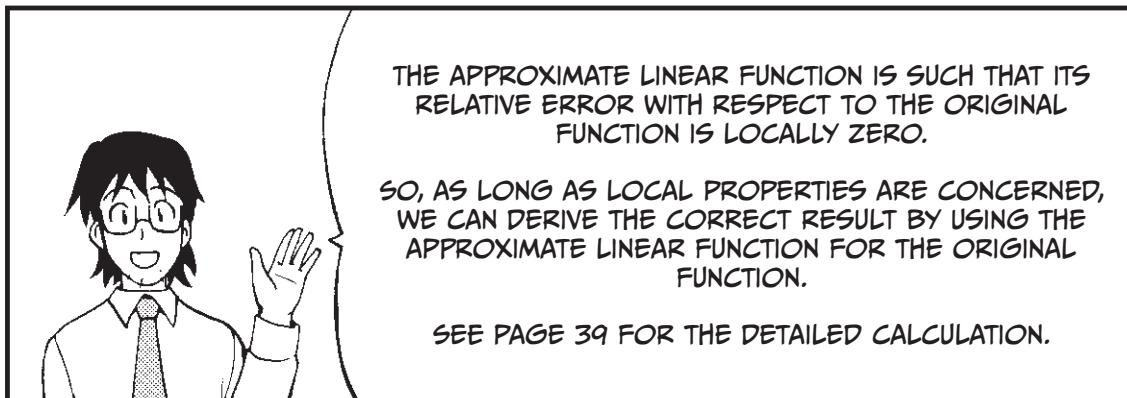
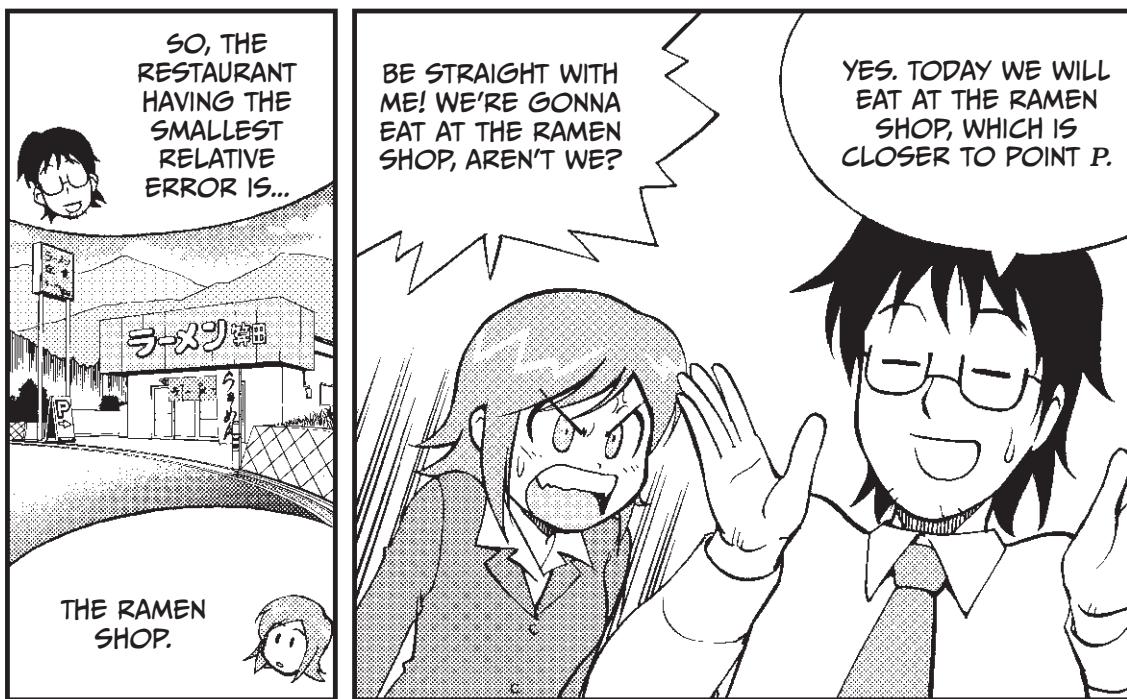
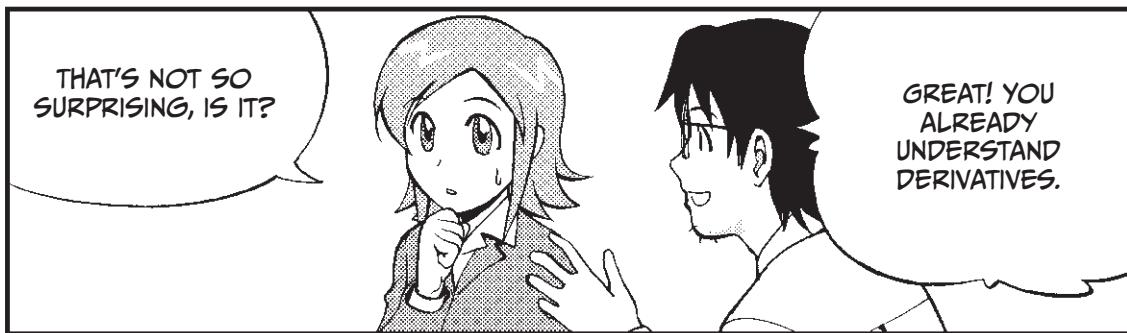
$$\frac{0.0001}{0.01} = 0.01 \\ = [1\%]$$

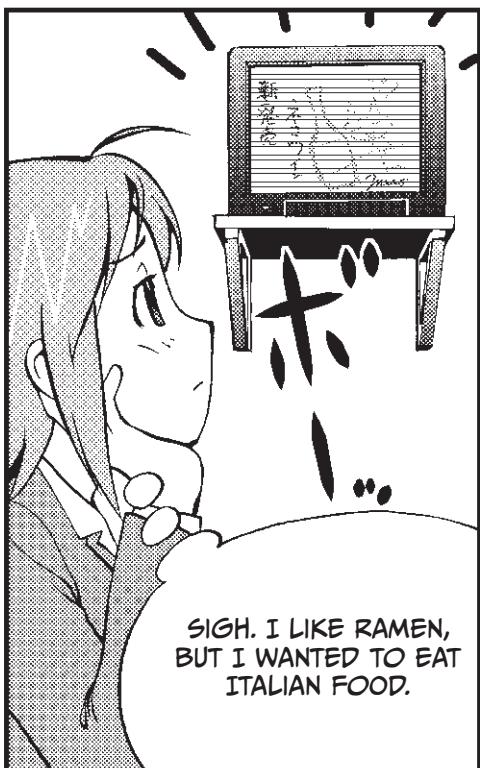
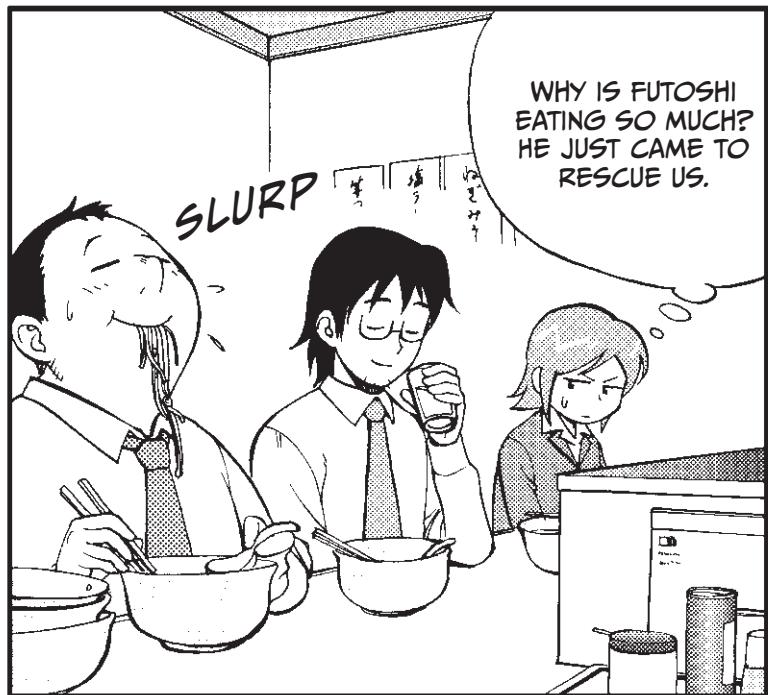
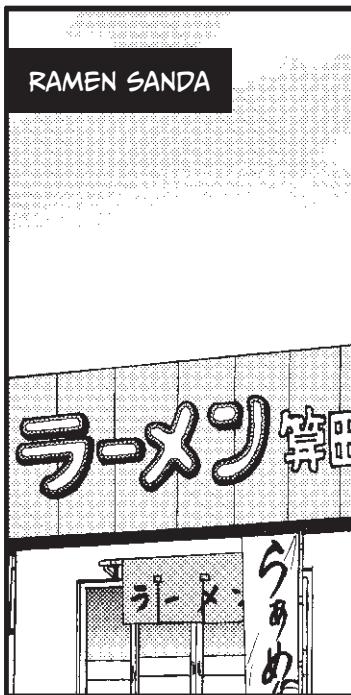
THE RELATIVE ERROR
FOR THIS POINT IS
SMALLER THAN FOR
THE RAMEN SHOP.



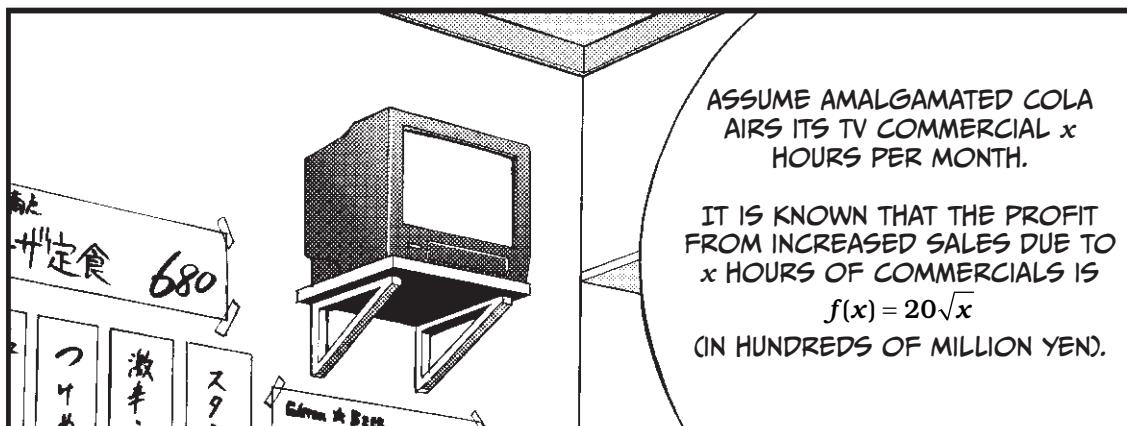
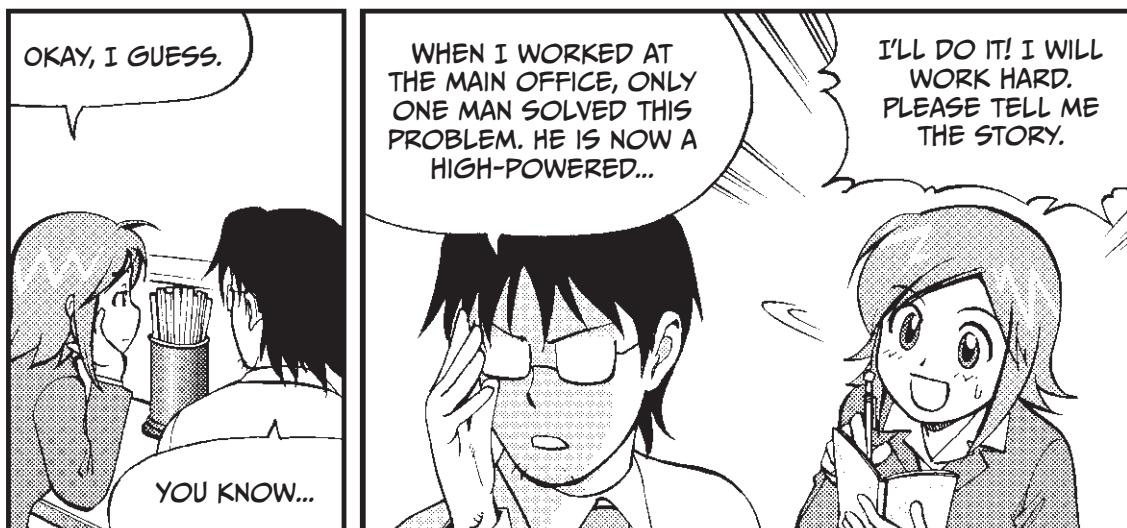
As the variation approaches 0, the relative error also approaches 0.

Variation of x from 2	$f(x)$	$g(x)$	Error	Relative error
1	9	8	1	100.0%
0.1	4.41	4.4	0.01	10.0%
0.01	4.0401	4.04	0.0001	1.0%
0.001	4.004001	4.004	0.000001	0.1%
↓				↓
0				0





THE DERIVATIVE IN ACTION!



AMALGAMATED COLA
NOW AIRS THE TV
COMMERCIAL FOR
4 HOURS PER MONTH.

IT'S SOOO
GOOD!

AND SINCE
 $f(4) = 20\sqrt{4} = 40$, THE
COMPANY MAKES A PROFIT
OF 4 BILLION YEN.

THE FEE FOR THE
TV COMMERCIAL IS
10 MILLION YEN PER
MINUTE.

1-MINUTE COMMERCIAL =
¥10 MILLION

T...TEN MILLION
YEN!?

NOW, A NEWLY
APPOINTED EXECUTIVE
HAS DECIDED TO
RECONSIDER THE
AIRTIME OF THE TV
COMMERCIAL. DO YOU
THINK HE WILL INCREASE
THE AIRTIME OR
DECREASE IT?

$$f(x) = 20\sqrt{x} \text{ HUNDRED MILLION YEN}$$

1-MIN COMMERCIAL = ¥10 MILLION

HMM.

STEP 1

SINCE $f(x) = 20\sqrt{x}$ HUNDRED MILLION YEN IS A COMPLICATED FUNCTION, LET'S MAKE A SIMILAR LINEAR FUNCTION TO ROUGHLY ESTIMATE THE RESULT.

$$f(x) = 20\sqrt{x}$$

HUNDRED MILLION YEN

IMITATE

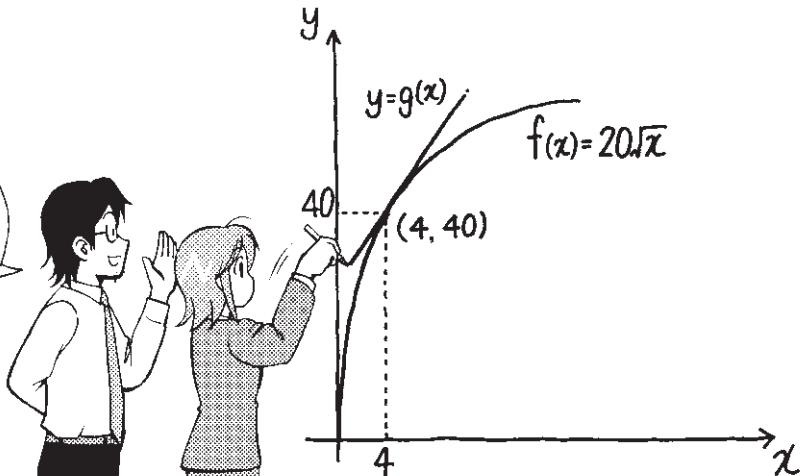
$$y = g(x)$$

SINCE IT'S IMPOSSIBLE TO IMITATE THE WHOLE FUNCTION WITH A LINEAR FUNCTION, WE WILL IMITATE IT IN THE VICINITY OF THE CURRENT AIRTIME OF $x = 4$.



STEP 2

WE WILL DRAW A TANGENT LINE* TO THE GRAPH OF $f(x) = 20\sqrt{x}$ AT POINT $(4, 40)$.



* Here is the calculation of the tangent line. (See also the explanation of the derivative on page 39.)

For $f(x) = 20\sqrt{x}$, $f'(4)$ is given as follows.

$$\begin{aligned} \frac{f(4+\varepsilon) - f(4)}{\varepsilon} &= \frac{20\sqrt{4+\varepsilon} - 20 \times 2}{\varepsilon} = 20 \frac{(\sqrt{4+\varepsilon} - 2) \times (\sqrt{4+\varepsilon} + 2)}{\varepsilon \times (\sqrt{4+\varepsilon} + 2)} \\ &= 20 \frac{4+\varepsilon-4}{\varepsilon(\sqrt{4+\varepsilon}+2)} = \frac{20}{\sqrt{4+\varepsilon}+2} \quad \textcircled{1} \end{aligned}$$

When ε approaches 0, the denominator of $\textcircled{1}$ $\sqrt{4+\varepsilon} + 2 \rightarrow 4$.

Therefore, $\textcircled{1} \rightarrow 20 \div 4 = 5$.

Thus, the approximate linear function $g(x) = 5(x - 4) + 40 = 5x + 20$

IF THE CHANGE IN x IS LARGE—FOR EXAMPLE, AN HOUR—THEN $g(x)$ DIFFERS FROM $f(x)$ TOO MUCH AND CANNOT BE USED.

IN REALITY, THE CHANGE IN AIRTIME OF THE TV COMMERCIAL MUST ONLY BE A SMALL AMOUNT, EITHER AN INCREASE OR A DECREASE.

IF YOU CONSIDER AN INCREASE OR DECREASE OF, FOR EXAMPLE, 6 MINUTES (0.1 HOUR), THIS APPROXIMATION CAN BE USED, BECAUSE THE RELATIVE ERROR IS SMALL WHEN THE CHANGE IN x IS SMALL.

STEP 3

IN THE VICINITY OF $x = 4$ HOURS, $f(x)$ CAN BE SAFELY APPROXIMATED AS ROUGHLY
$$g(x) = 5x + 20.$$

THE FACT THAT THE COEFFICIENT OF x IN $g(x)$ IS 5 MEANS A PROFIT INCREASE OF 5 HUNDRED MILLION YEN PER HOUR. SO IF THE CHANGE IS ONLY 6 MINUTES (0.1 HOUR), THEN WHAT HAPPENS?

WE FIND THAT AN INCREASE OF 6 MINUTES BRINGS A PROFIT INCREASE OF ABOUT $5 \times 0.1 = 0.5$ HUNDRED MILLION YEN.

THAT'S RIGHT. BUT, HOW MUCH DOES IT COST TO INCREASE THE AIRTIME OF THE COMMERCIAL BY 6 MINUTES?

THE FEE FOR THE INCREASE IS $6 \times 0.1 = 0.6$ HUNDRED MILLION YEN.

IF, INSTEAD, THE AIRTIME IS DECREASED BY 6 MINUTES, THE PROFIT DECREASES ABOUT 0.5 BILLION YEN. BUT SINCE YOU DON'T HAVE TO PAY THE FEE OF 0.6 HUNDRED MILLION YEN...

THE ANSWER IS...THE COMPANY
DECIDED TO DECREASE THE
COMMERCIAL TIME!

CORRECT!

PEOPLE USE FUNCTIONS
TO SOLVE PROBLEMS
IN BUSINESS AND LIFE IN
THE REAL WORLD.

THAT'S TRUE
WHETHER THEY ARE
CONSCIOUS OF
FUNCTIONS OR NOT.

BY THE WAY, WHO IS THE
MAN THAT SOLVED THIS
PROBLEM?





CALCULATING THE DERIVATIVE

Let's find the imitating linear function $g(x) = kx + l$ of function $f(x)$ at $x = a$.
We need to find slope k .

$$\textcircled{1} \quad g(x) = k(x - a) + f(a) \quad (g(x) \text{ coincides with } f(a) \text{ when } x = a.)$$

Now, let's calculate the relative error when x changes from $x = a$ to $x = a + \varepsilon$.

$$\text{Relative error} = \frac{\text{Difference between } f \text{ and } g \text{ after } x \text{ has changed}}{\text{Change of } x \text{ from } x = a}$$

$$= \frac{f(a + \varepsilon) - g(a + \varepsilon)}{\varepsilon}$$

$$= \frac{f(a + \varepsilon) - (k\varepsilon + f(a))}{\varepsilon}$$

$$= \frac{f(a + \varepsilon) - f(a)}{\varepsilon} - k$$

$$k = \lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon}$$

$$\begin{aligned} g(a + \varepsilon) &= k(a + \varepsilon - a) + f(a) \\ &= k\varepsilon + f(a) \end{aligned}$$

When ε approaches 0, the relative error also approaches 0.

$\frac{f(a + \varepsilon) - f(a)}{\varepsilon}$ approaches k when $\varepsilon \rightarrow 0$.

(The *lim* notation expresses the operation that obtains the value when ε approaches 0.)

Linear function **①**, or $g(x)$, with this k , is an approximate function of $f(x)$.
 k is called the *differential coefficient* of $f(x)$ at $x = a$.

$$\lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon}$$

Slope of the line tangent to $y = f(x)$ at any point $(a, f(a))$.

We make symbol f' by attaching a prime to f .

$$f'(a) = \lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon} \quad f'(a) \text{ is the slope of the line tangent to } y = f(x) \text{ at } x = a.$$

Letter a can be replaced with x .

Since f' can be seen as a function of x , it is called "the function derived from function f ," or the *derivative* of function f .

CALCULATING THE DERIVATIVE OF A CONSTANT, LINEAR, OR QUADRATIC FUNCTION

- Let's find the derivative of constant function $f(x) = \alpha$. The differential coefficient of $f(x)$ at $x = a$ is

$$\lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \frac{\alpha - \alpha}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} 0 = 0$$

Thus, the derivative of $f(x)$ is $f'(x) = 0$. This makes sense, since our function is constant—the rate of change is 0.

NOTE The *differential coefficient* of $f(x)$ at $x = a$ is often simply called the derivative of $f(x)$ at $x = a$, or just $f'(a)$.

- Let's calculate the derivative of linear function $f(x) = \alpha x + \beta$. The derivative of $f(x)$ at $x = a$ is

$$\lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \frac{\alpha(a + \varepsilon) + \beta - (\alpha a + \beta)}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \alpha = \alpha$$

Thus, the derivative of $f(x)$ is $f'(x) = \alpha$, a constant value. This result should also be intuitive—linear functions have a constant rate of change by definition.

- Let's find the derivative of $f(x) = x^2$, which appeared in the story. The differential coefficient of $f(x)$ at $x = a$ is

$$\lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \frac{(a + \varepsilon)^2 - a^2}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \frac{2a\varepsilon + \varepsilon^2}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} (2a + \varepsilon) = 2a$$

Thus, the differential coefficient of $f(x)$ at $x = a$ is $2a$, or $f'(a) = 2a$. Therefore, the derivative of $f(x)$ is $f'(x) = 2x$.

SUMMARY

- The calculation of a limit that appears in calculus is simply a formula calculating an error.
- A limit is used to obtain a derivative.
- The derivative is the slope of the tangent line at a given point.
- The derivative is nothing but the rate of change.

The derivative of $f(x)$ at $x = a$ is calculated by

$$\lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon}$$

$g(x) = f'(a)(x - a) + f(a)$ is then the *approximate linear function* of $f(x)$. $f'(x)$, which expresses the slope of the line tangent to $f(x)$ at the point $(x, f(x))$, is called the *derivative* of $f(x)$, because it is derived from $f(x)$.

Other than $f'(x)$, the following symbols are also used to denote the derivative of $y = f(x)$.

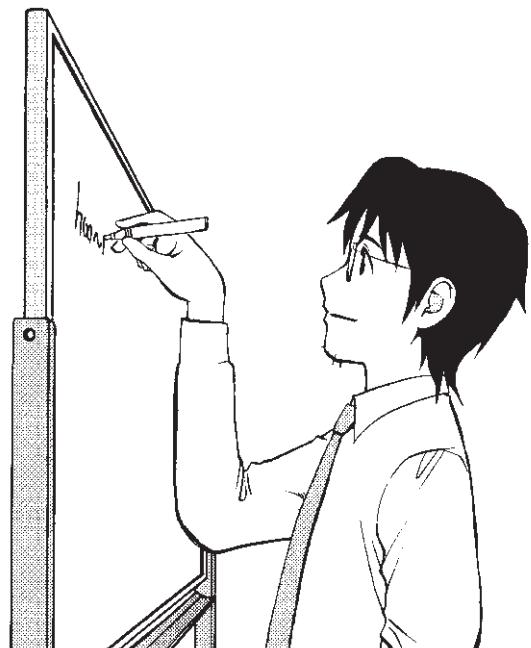
$$y', \quad \frac{dy}{dx}, \quad \frac{df}{dx}, \quad \frac{d}{dx} f(x)$$

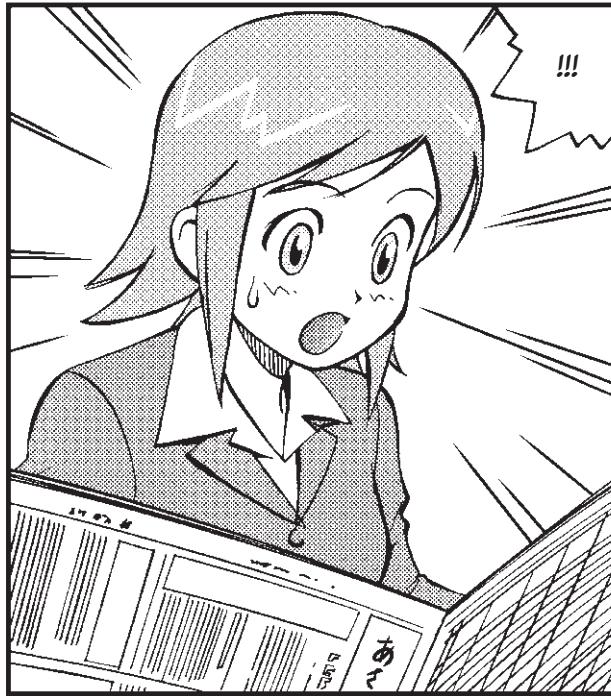
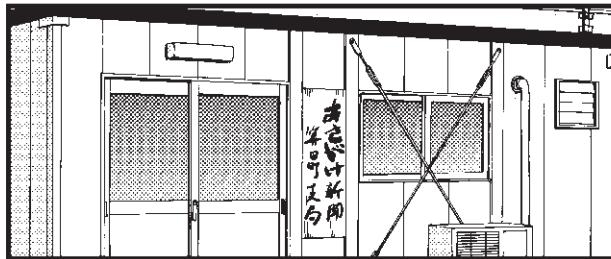
EXERCISES

1. We have function $f(x)$ and linear function $g(x) = 8x + 10$. It is known that the relative error of the two functions approaches 0 when x approaches 5.
 - A. Obtain $f(5)$.
 - B. Obtain $f'(5)$.
2. For $f(x) = x^3$, obtain its derivative $f'(x)$.

Z

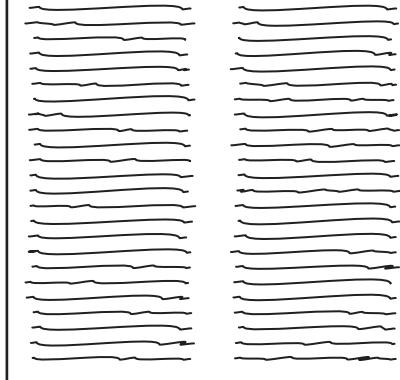
**LET'S LEARN DIFFERENTIATION
TECHNIQUES!**



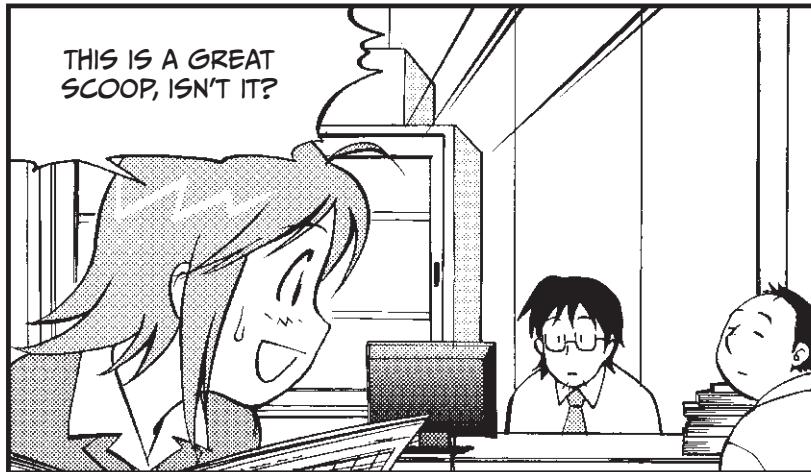


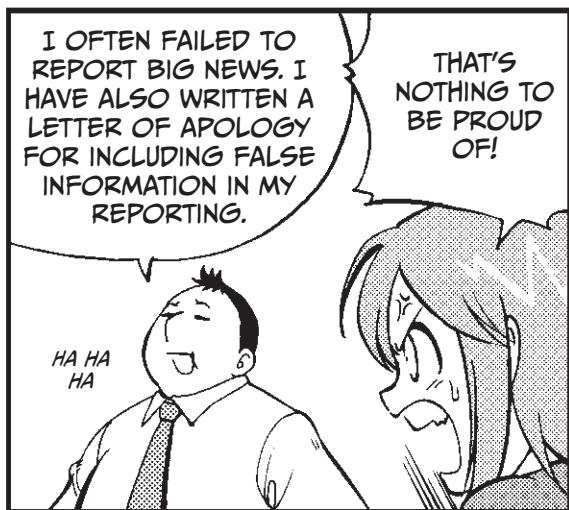
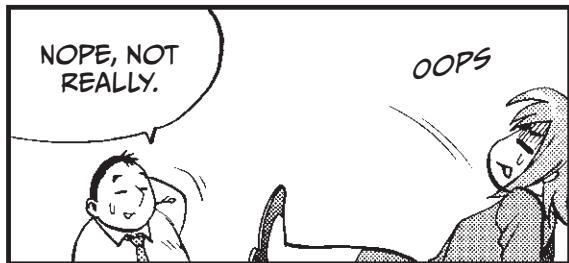
Criminal Charges Brought Against Megatrox

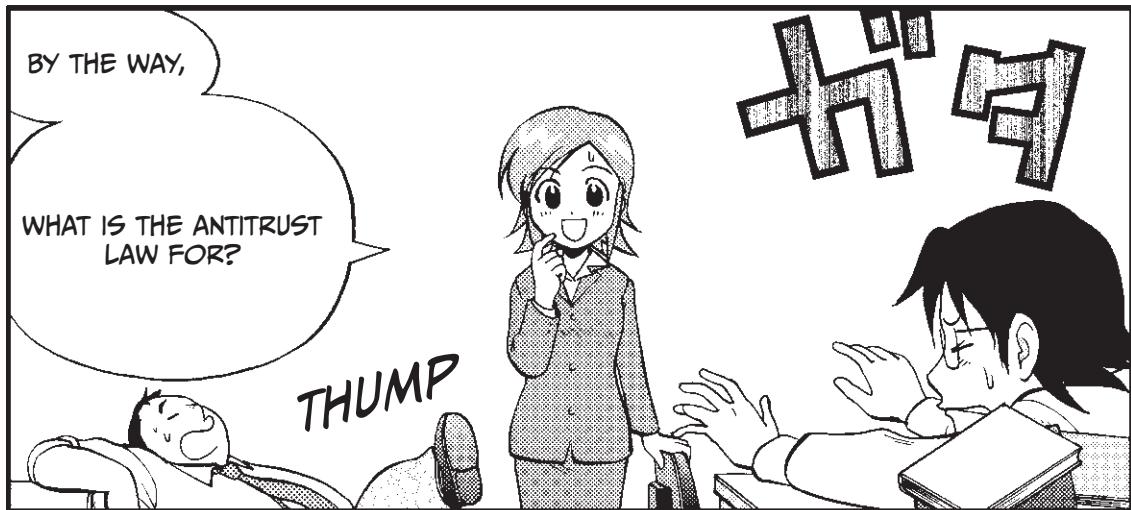
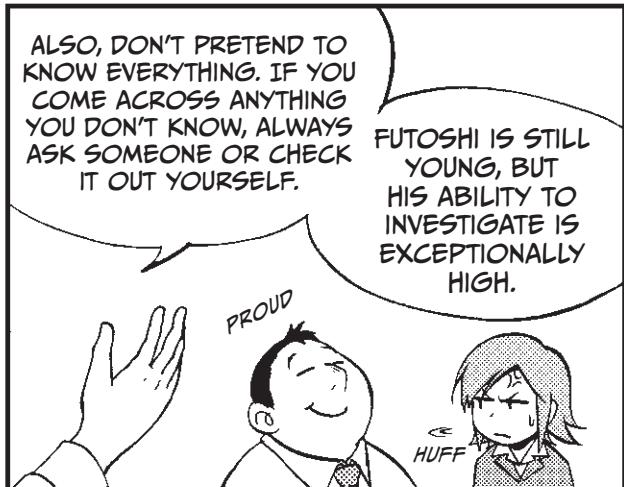
Construction Contract
Violates Antitrust Laws

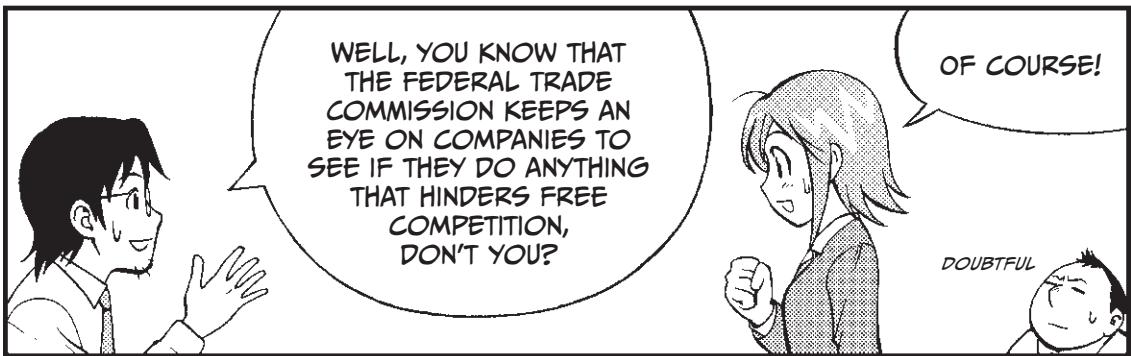


WOW! MEGATROX IS A
HUGE COMPANY!









THE SUM RULE OF DIFFERENTIATION

FORMULA 2-1: THE SUM RULE OF DIFFERENTIATION

For $h(x) = f(x) + g(x)$

$$h'(x) = f'(x) + g'(x)$$

LET'S LOOK
INTO THIS BY
APPROXIMATING
AROUND $x = a$.

THAT IS, THE
DERIVATIVE OF A
FUNCTION IS EQUAL
TO THE SUM OF THE
DERIVATIVES OF THE
FUNCTIONS THAT
COMPOSE IT.

WHAT
DOES THAT
MEAN?

WE DID
THIS
BEFORE.

$$f(x) \approx f'(a)(x-a) + f(a) \quad ①$$

APPROXIMATING

SQUEAK

SQUEAK

SQUEAK

$$g(x) \approx g'(a)(x-a) + g(a) \quad ②$$

APPROXIMATING

GIVEN THAT

$$h(x) \approx k(x-a) + l \quad ③$$

APPROXIMATING

SINCE $h(x) = f(x) + g(x)$,
SUBSTITUTE ① AND ② IN
THIS EQUATION.

WE WANT TO KNOW k .

UH-HUH.

WE ALSO
KNOW THAT...

$$h(x) \approx f(a)(x-a) + f(a) + g'(a)(x-a) + g(a) \quad \textcircled{4}$$

SO IF WE REARRANGE
THE TERMS OF \textcircled{4},
EQUATION \textcircled{4} SAYS
THE COEFFICIENT OF
 $(x - a)$ WILL BE k .

LET'S SEE.

$$k = f'(a) + g'(a)!$$

RIGHT!

AND THE
DIFFERENTIAL
COEFFICIENT EQUALS
THE DERIVATIVE. SO,
 $k = h'(a) =$
 $f'(a) + g'(a)$.

NOW, LET ME
EXPLAIN ABOUT
THE MOVING
WALKWAY.

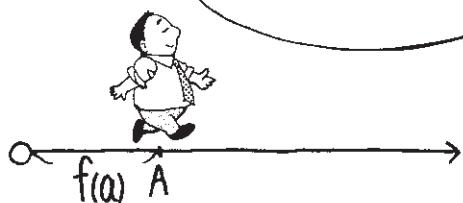
SUPPOSE FUTOSHI
IS WALKING DOWN
THE SIDEWALK.

I'D RATHER NOT
THINK ABOUT IT,
BUT I GUESS
I WILL.

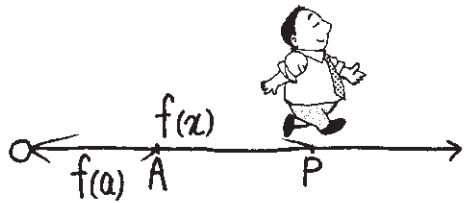


SUPPOSE THE DISTANCE HE WALKED IN x MINUTES FROM THE REFERENCE POINT 0 IS $f(x)$ METERS.

a MINUTES LATER, HE IS AT POINT A.



SUPPOSE x MINUTES LATER, HE IS AT POINT P.



THIS MEANS THAT HE TRAVELED FROM A TO P IN $(x - a)$ MINUTES.

THAT'S RIGHT. BUT DOES IT MEAN ANYTHING?

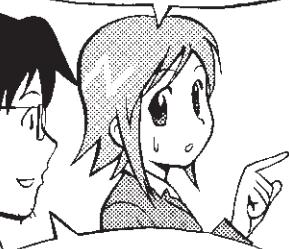
SUPPOSE THIS TRAVEL TIME $(x - a)$ IS EXTREMELY SHORT.

$$f(x) \approx f'(a)(x - a) + f(a)$$

THIS CAN BE CHANGED INTO...

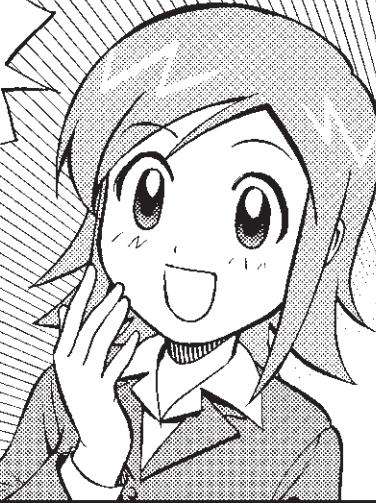
$$\frac{f(x) - f(a)}{x - a} \approx f'(a)$$

MR. SEKI, THE LEFT SIDE OF THIS EQUATION IS DISTANCE TRAVELED DIVIDED BY TRAVEL TIME. SO, IS THIS THE SPEED?



EXACTLY! SO, $f'(a)$ REPRESENTS FUTOSHI'S SPEED WHEN HE PASSES POINT A.

THAT MEANS THAT TO DIFFERENTIATE IS TO FIND THE SPEED WHEN $f(x)$ IS A FUNCTION EXPRESSING THE DISTANCE!



THAT'S RIGHT. SO, IF $h(x) = f(x) + g(x)$, THEN $h'(x) = f'(x) + g'(x)$ MEANS THE FOLLOWING.



THIS TIME, LET HIM WALK ON A MOVING WALKWAY, LIKE YOU MIGHT SEE AT AN AIRPORT.

THE MOVING WALKWAY MOVES $f(x)$ METERS IN x MINUTES. WHEN MEASURED ON THE WALKWAY, FUTOSHI TRAVELS $g(x)$ METERS IN x MINUTES.

MOVES $f(x)$ METERS
IN x MINUTES



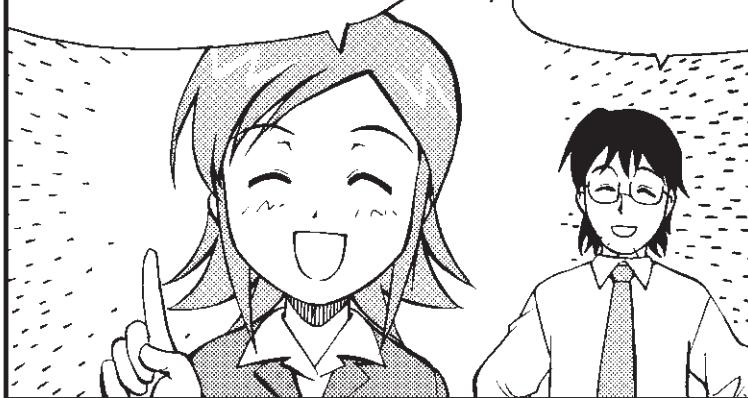
MOVES $f(x)$ METERS
IN x MINUTES

SO THE TOTAL DISTANCE FUTOSHI TRAVELS IN x MINUTES BECOMES $h(x) = f(x) + g(x)$.

THEN, WHAT DOES
 $h'(x) = f'(x) + g'(x)$
MEAN?

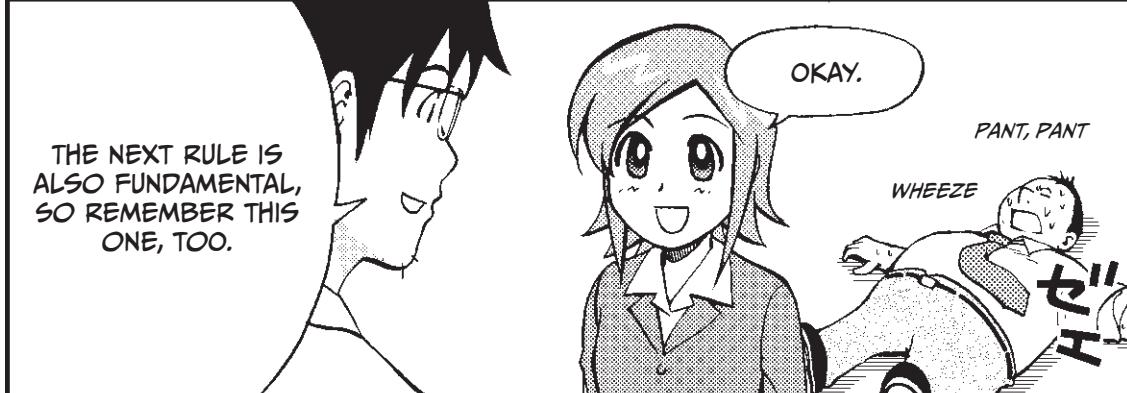
IT MEANS FUTOSHI'S TRAVEL
SPEED, AS SEEN FROM
SOMEONE NOT ON THE WALKWAY,
IS THE SUM OF HIS SPEED ON
THE WALKWAY AND THE SPEED
OF THE WALKWAY ITSELF,
DOESN'T IT?

THAT'S RIGHT.



BUT, IT'S NOT SO
SURPRISING, IS
IT? DOES THIS
HAVE ANYTHING
TO DO WITH THE
ANTITRUST LAW?

BE PATIENT
FOR A LITTLE
WHILE LONGER,
GRASSHOPPER.
I TOLD YOU THAT
THE BASICS ARE
IMPORTANT.



THE PRODUCT RULE OF DIFFERENTIATION

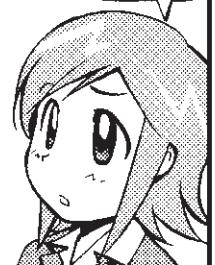
FORMULA Z-2: THE PRODUCT RULE OF DIFFERENTIATION

For $h(x) = f(x)g(x)$

$$h'(x) = f'(x)g(x) + f(x)g'(x)$$

The derivative of a product is the sum of the products with only one function differentiated.

ONLY ONE
FUNCTION?



$$f(x) \approx f'(a)(x - a) + f(a)$$

$$g(x) \approx g'(a)(x - a) + g(a)$$

$$h(x) = f(x)g(x) \approx k(x - a) + l$$

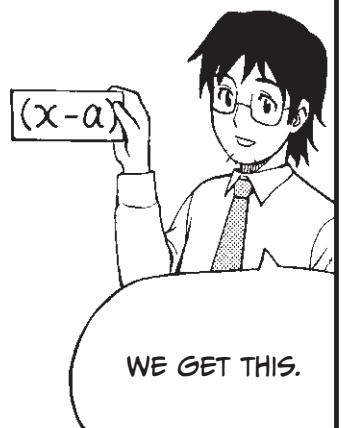
$$h(x) \approx \{f'(a)(x - a) + f(a)\} \times \{g'(a)(x - a) + g(a)\}$$

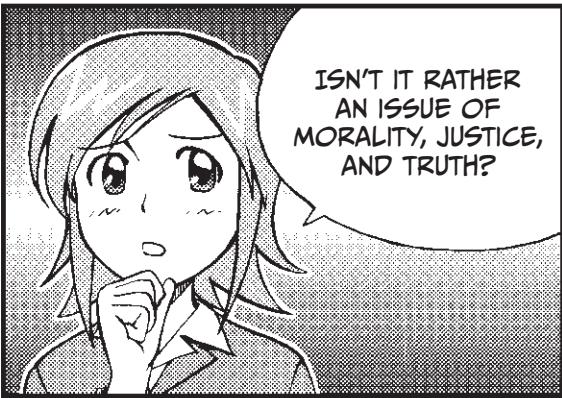
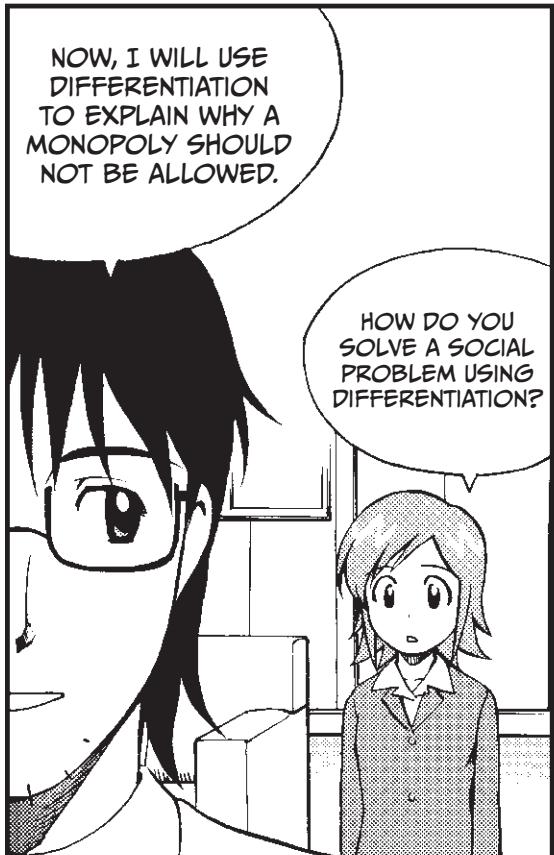
$$h(x) \approx f'(a)g'(a)(x - a)^2 + f(a)g'(a)(x - a) + f'(a)(x - a)g(a) + f(a)g(a)$$

($x - a$) IS A SMALL
CHANGE. THAT MEANS
 $(x - a)^2$ IS VERY, VERY
SMALL. SINCE WE ARE
APPROXIMATING, WE CAN
THROW THAT TERM OUT.

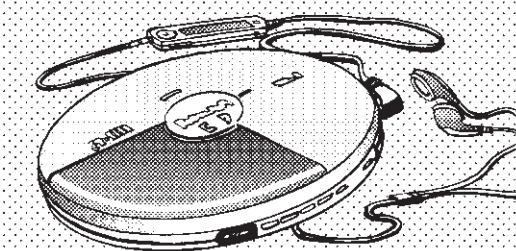
$$h(x) \approx \{f'(a)g(a) + f(a)g'(a)\}(x - a) + f(a)g(a)$$

$$k = f'(a)g(a) + f(a)g'(a)$$





SUPPOSE, FOR EXAMPLE, A COMPANY PRODUCING CD PLAYERS WHOSE MARKET PRICE IS ¥12,000 PER UNIT CONSIDERS WHETHER OR NOT IT WILL INCREASE PRODUCTION VOLUME.



IF THE COST OF PRODUCING ONE MORE UNIT IS ¥10,000, THE COMPANY WILL SURELY INCREASE PRODUCTION, BECAUSE IT WILL MAKE MORE PROFIT.



SINCE MANY OTHER COMPANIES PRODUCE THE SAME KIND OF PRODUCT, THE COMPANY BELIEVES THAT ITS INCREASE IN PRODUCTION WILL CAUSE THE PRICE TO DECREASE.

SO THE COMPANY WILL CONSIDER MAKING ADDITIONAL UNITS. BUT THE COST OF MAKING ONE MORE UNIT CHANGES, AND THE COMPANY'S PRODUCTION EFFICIENCY WILL CHANGE. EVENTUALLY, THE COST OF MAKING ONE MORE UNIT WILL REACH THE MARKET PRICE OF ¥12,000. AT THAT POINT, AN INCREASE IN PRODUCTION WOULD NOT BE WORTH THE COST.

IN SHORT, THE MARKET STABILIZES WHEN THE MARKET PRICE OF THE UNIT EQUALS THE COST OF PRODUCING ANOTHER UNIT.

UH-HUH

ON THE OTHER HAND, THE STORY IS DIFFERENT IN A MONOPOLY MARKET, WHERE ONLY ONE COMPANY SUPPLIES A PARTICULAR PRODUCT. THEN JUST ONE COMPANY IS THE ENTIRE MARKET.



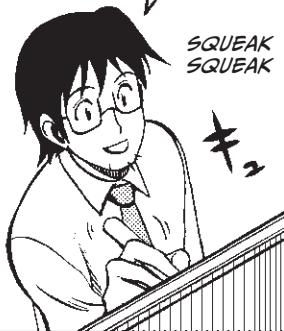
MARKET

WHEN YOU LOOK AT THE MARKET AS A WHOLE, AN INCREASE IN SUPPLY WILL CAUSE THE PRICE TO GO DOWN. THAT'S JUST SUPPLY AND DEMAND.

NOW, LET'S ASSUME WE KNOW THAT THE PRICE THAT ALLOWS THE COMPANY TO SELL EVERY UNIT SUPPLIED IN QUANTITY x IS $p(x)$, A FUNCTION OF x .

BY THE WAY, $p'(x)$, WHICH EXPRESSES THE CHANGE IN PRICE, IS NEGATIVE BECAUSE THE UNIT'S PRICE DECREASES IF x IS INCREASED.

THAT'S RIGHT. THE COMPANY'S REVENUE FROM THIS PRODUCT IS GIVEN BY THIS...



$$\text{Revenue} = R(x) = \text{price} \times \text{quantity} = p(x) \times x$$

FORMULA 2-3: THE COMPANY'S REVENUE

Since $R(x) \approx R'(a)(x - a) + R(a)$
we know that

$$R(x) - R(a) \approx R'(a)(x - a)$$

—————
CHANGE IN REVENUE —————
CHANGE IN PRODUCTION VOLUME

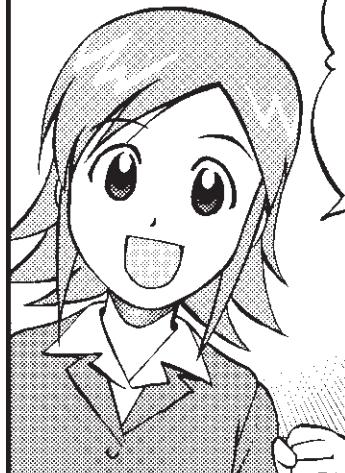
THIS SHOWS US THAT THE ADDITIONAL REVENUE FROM AN INCREASE IN PRODUCTION IS $R'(a)$ PER UNIT.



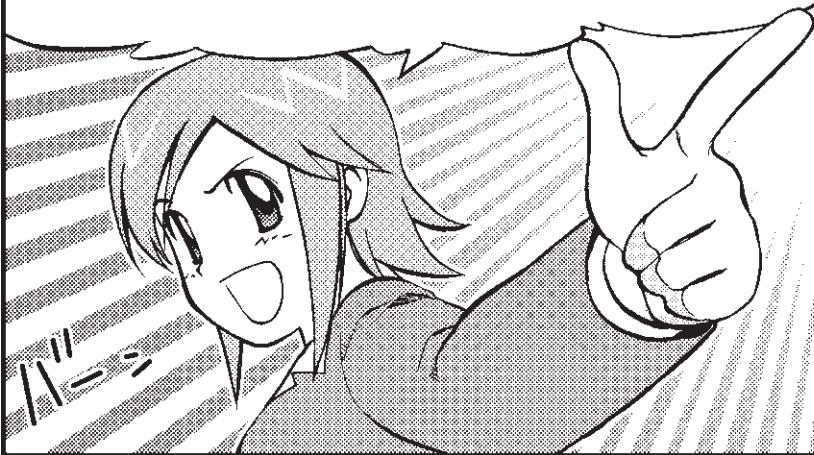
I GET IT! THE COMPANY NEEDS TO CALCULATE THIS TO DECIDE WHETHER TO INCREASE PRODUCTION, WHILE COMPARING IT AGAINST THE COSTS OF PRODUCING THE UNITS.

YOU'RE RIGHT. SINCE $R(x) = p(x) \times x$, REMEMBER THAT PRODUCT RULE OF DIFFERENTIATION.

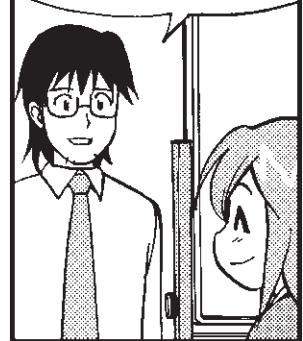
I THINK I REMEMBER...



WE GET* $R'(a) = p'(a) \times a + p(a) \times 1$



RIGHT. PRODUCTION SHOULD BE STOPPED AT THE EXACT MOMENT IT BECOMES LESS THAN THE COST OF PRODUCTION INCREASE PER UNIT.



* THE DERIVATIVE OF x IS 1 (SEE PAGE 40 FOR MORE ON DIFFERENTIATING LINEAR FUNCTIONS).

IN OTHER WORDS, PRODUCTION WILL BE STOPPED WHEN $p'(a) \times a + p(a) = \text{COST OF PRODUCTION}$. WE KNOW THAT THE FIRST TERM IS NEGATIVE, SO THE MARKET PRICE $p(a)$ IS GREATER THAN THE COST.



BUT THE PRICE IS ACTUALLY GREATER THAN THE COST OF PRODUCING AN ADDITIONAL UNIT WHEN A MONOPOLISTIC COMPANY STOPS PRODUCTION.

THAT'S UNDUE PRICE-FIXING, ISN'T IT?

I SEE.



YOU ARE RIGHT, BUT YOU SHOULD TAKE A CLOSER LOOK. COMPANIES DO THIS NOT BECAUSE OF MALICIOUS MOTIVES BUT BASED ON A RATIONAL JUDGMENT.

LOOK AT THE EXPRESSION AGAIN.



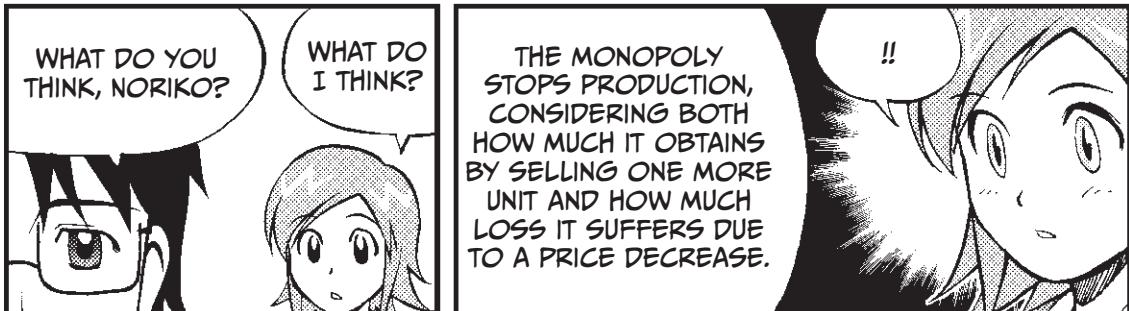
Sales increase (per unit) when production is increased a little more:

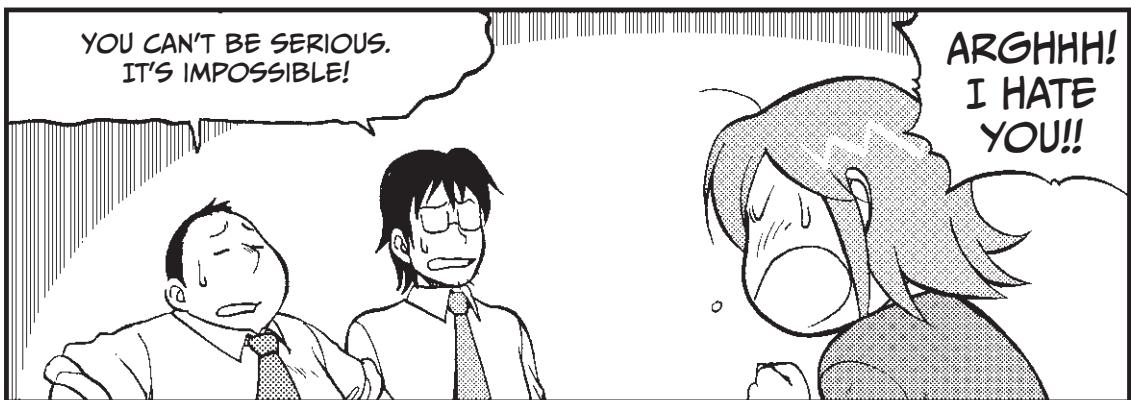
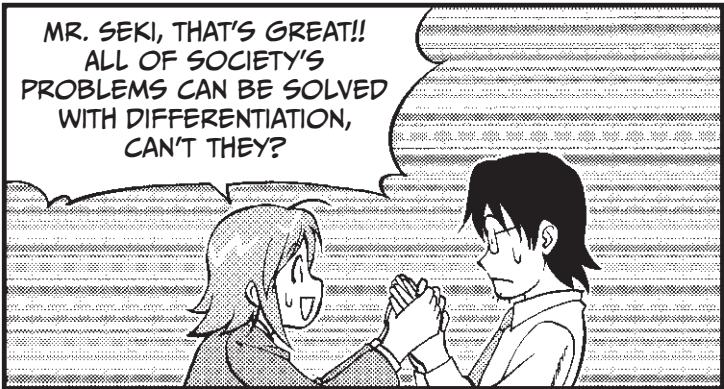
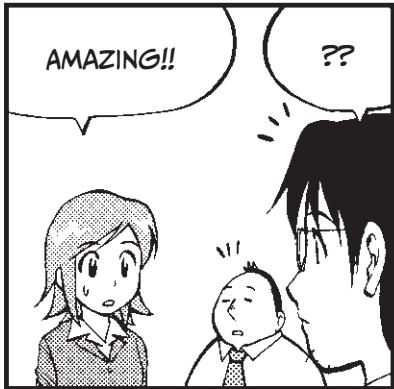
$$R'(a) = p'(a)a + p(a)$$

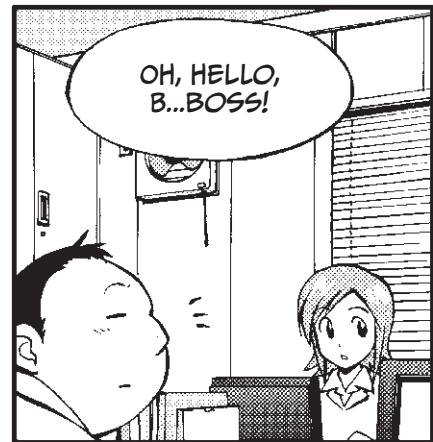
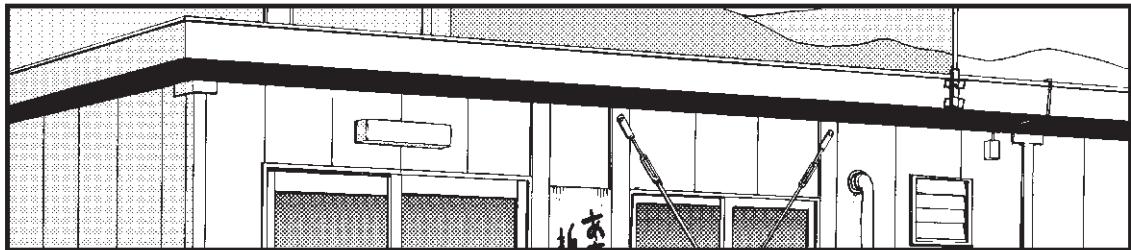
The two terms in the last expression mean the following:

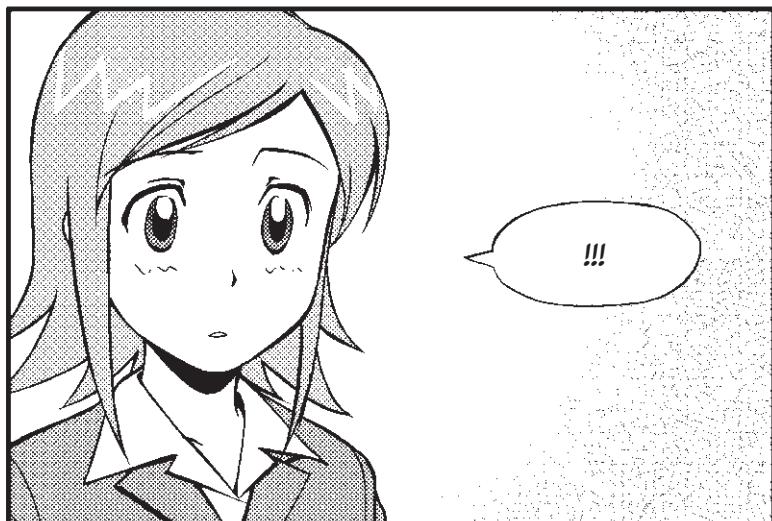
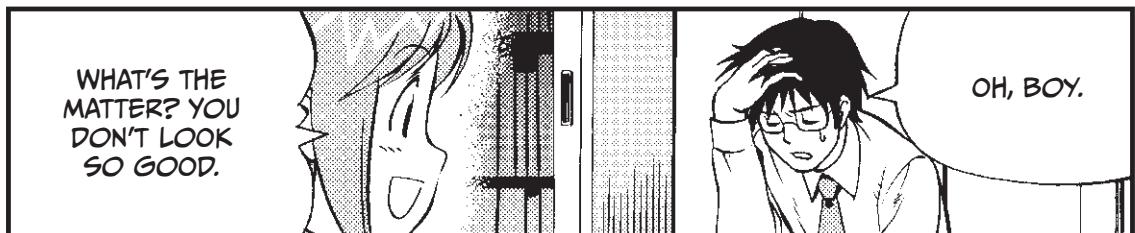
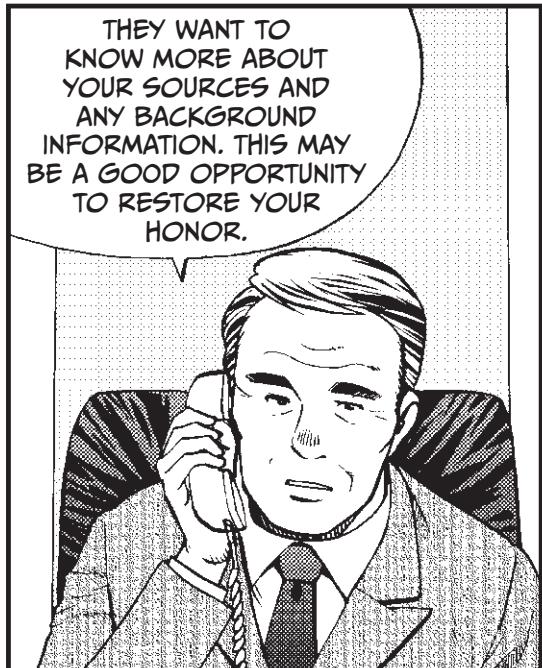
$p(a)$ represents the revenue from selling a units

$p'(a)a$ = Rate of price decrease \times Amount of production
= A heavy loss due to price decrease influencing all units

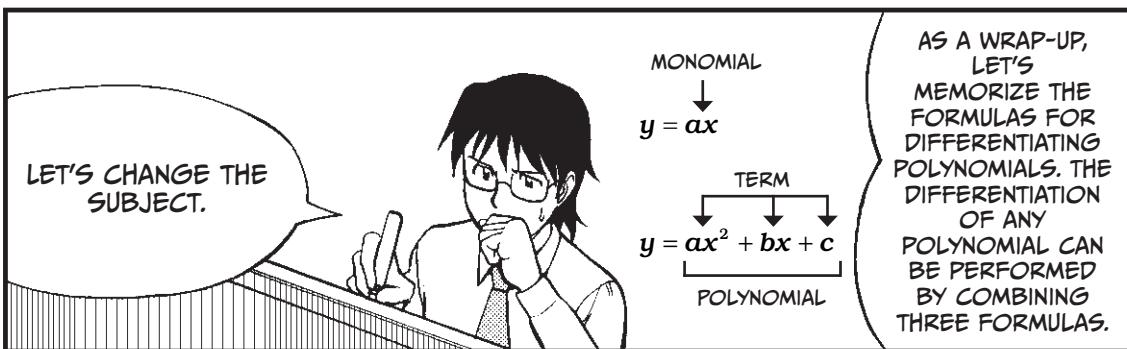








DIFFERENTIATING POLYNOMIALS



FORMULA 2-4: THE DERIVATIVE OF AN n TH-DEGREE FUNCTION

The derivative of $h(x) = x^n$ is $h'(x) = nx^{n-1}$

How do we get this general rule? We use the product rule of differentiation repeatedly.

For $h(x) = x^2$, since $h(x) = x \times x$, $h'(x) = x \times 1 + 1 \times x = 2x$

THIS RESULT IS USED

The formula is correct in this case.

For $h(x) = x^3$, since $h(x) = x^2 \square x$, $h'(x) = (x^2)' \times x + x^2 \times (x)' = (2x)x + x^2 \times 1 = 3x^2$

The formula is correct in this case, too.

For $h(x) = x^4$, since $h(x) = x^3 \square x$, $h'(x) = (x^3)' \times x + x^3 \times (x)' = 3x^2 \times x + x^3 \times 1 = 4x^3$

Again, the formula is correct. This continues forever. Any polynomial can be differentiated by combining the three formulas!

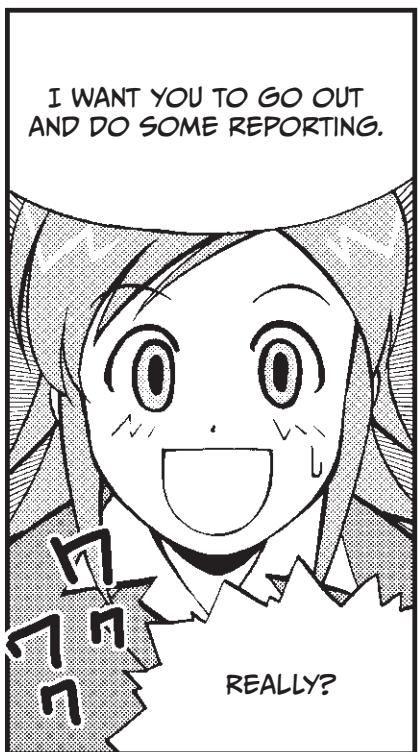
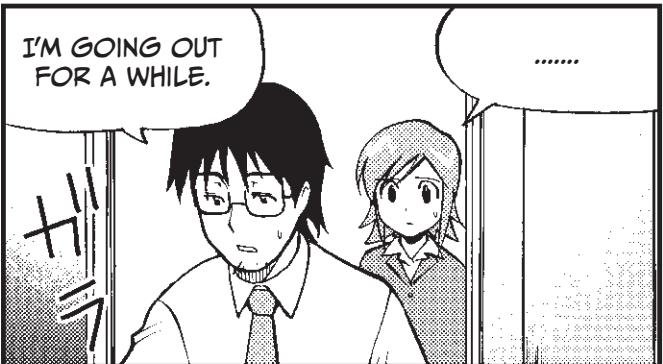
FORMULA 2-5: THE DIFFERENTIATION FORMULAS OF SUM RULE, CONSTANT MULTIPLICATION, AND x^n

① Sum rule: $\{f(x) + g(x)\}' = f'(x) + g'(x)$ ③ Power rule (x^n): $\{x^n\}' = nx^{n-1}$

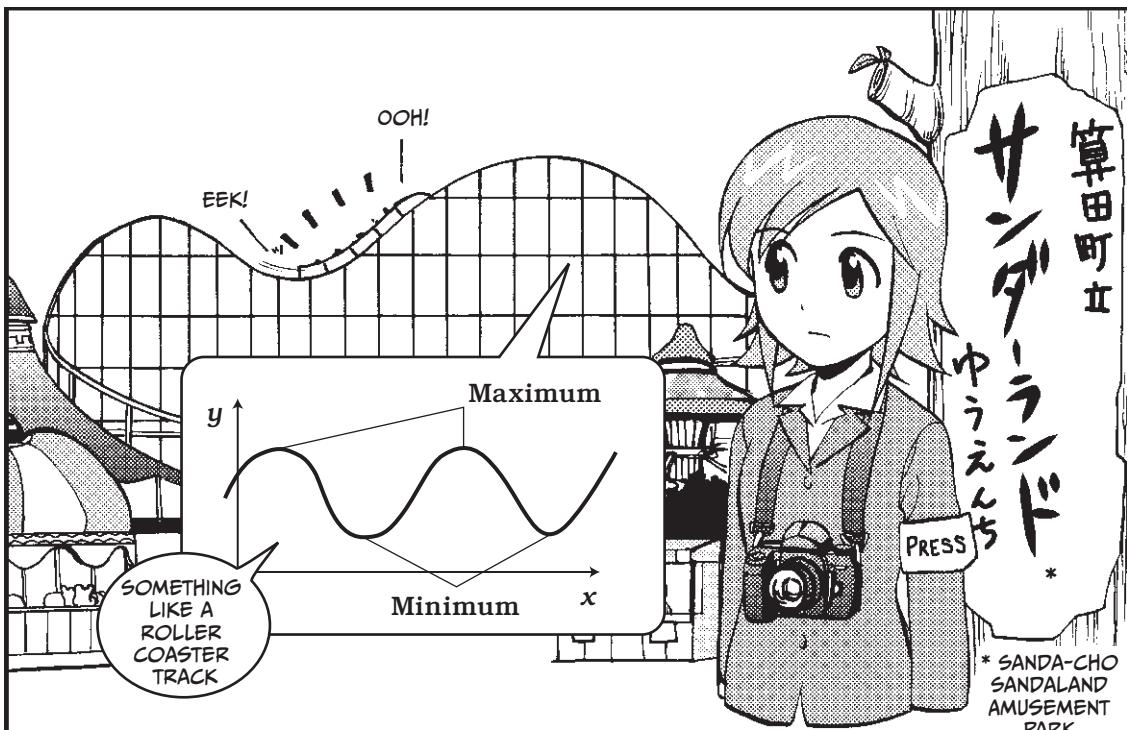
② Constant multiplication: $\{\alpha f(x)\}' = \alpha f'(x)$

Let's see it in action! Differentiate $h(x) = x^3 + 2x^2 + 5x + 3$

$$\begin{aligned}
 h'(x) &= \{x^3 + 2x^2 + 5x + 3\}' = \overbrace{(x^3)' + (2x^2)' + (5x)' + (3)'}^{\text{rule ①}} \\
 &= \underbrace{(x^3)'}_{\text{rule ②}} + 2(x^2)' + 5(x)' = 3x^2 + 2(2x) + 5 \times 1 = \underbrace{3x^2 + 4x + 5}_{\text{rule ③}}
 \end{aligned}$$



FINDING MAXIMA AND MINIMA



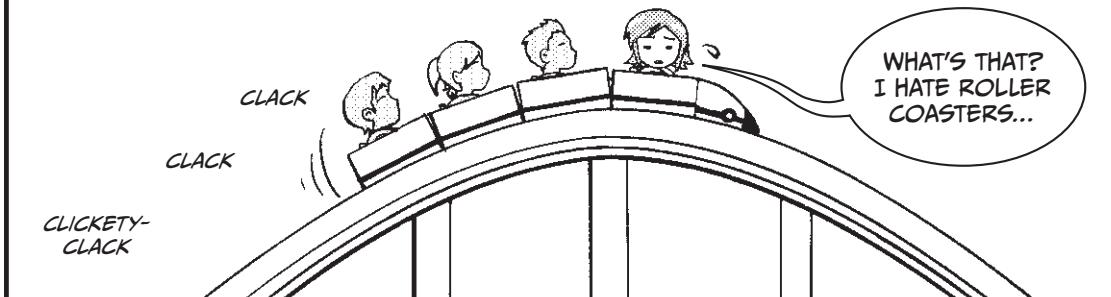
Maxima and minima are where a function changes from a decrease to an increase or vice versa. Thus they are important for examining the properties of a function.

Since a maximum or minimum is often the absolute maximum or minimum, respectively, it is an important point for obtaining an optimum solution.

THEOREM 2-1: THE CONDITIONS FOR EXTREMA

If $y = f(x)$ has a maximum or minimum at $x = a$, then $f'(a) = 0$.

This means that we can find maxima or minima by finding values of a that satisfy $f'(a) = 0$. These values are also called *extrema*.



Assume $f'(a) > 0$.

Since $f(x) \approx f'(a)(x - a) + f(a)$ near $x = a$, $f'(a) > 0$ means that the approximate linear function is increasing at $x = a$. Thus, so is $f(x)$.

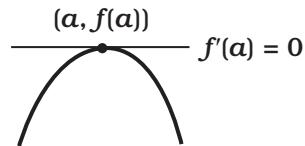
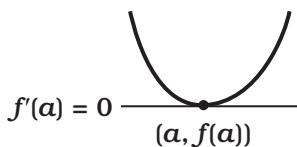
In other words, the roller coaster is ascending, and it is not at the top or at the bottom.

Similarly, $y = f(x)$ is descending when $f'(a) < 0$, and it is not at the top or the bottom, either.

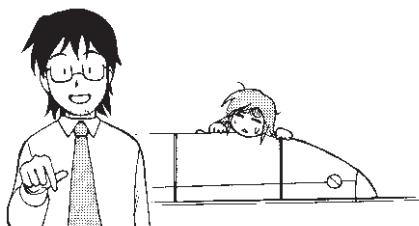


If $y = f(x)$ is ascending or descending when $f'(a) > 0$ or $f'(a) < 0$, respectively, we can only have $f'(a) = 0$ at the top or bottom.

In fact, the approximate linear function $y = f'(a)(x - a) + f(a) = 0 \times (x - a) + f(a)$ is a horizontal constant function when $f'(a) = 0$, which fits our understanding of maxima and minima.



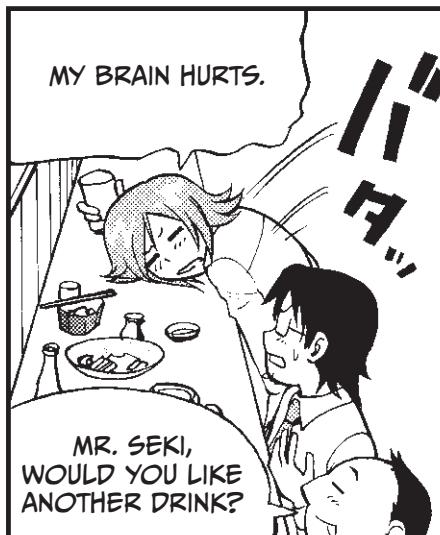
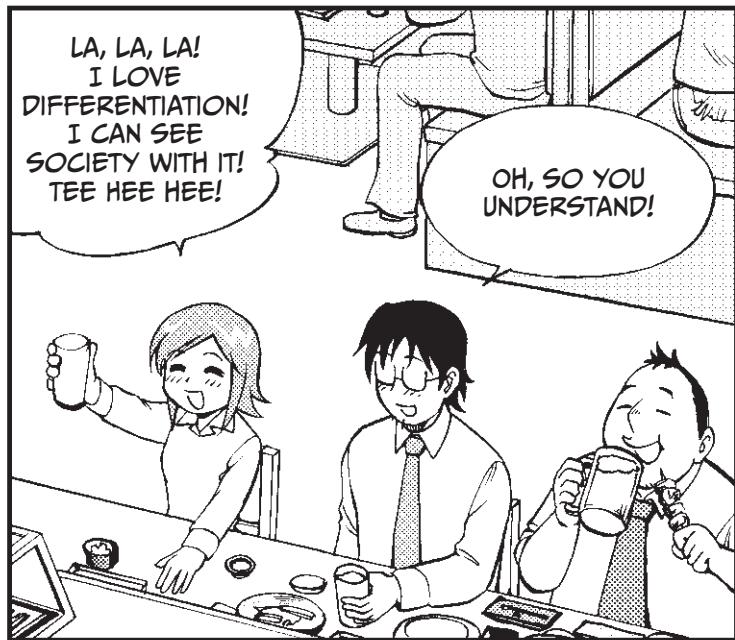
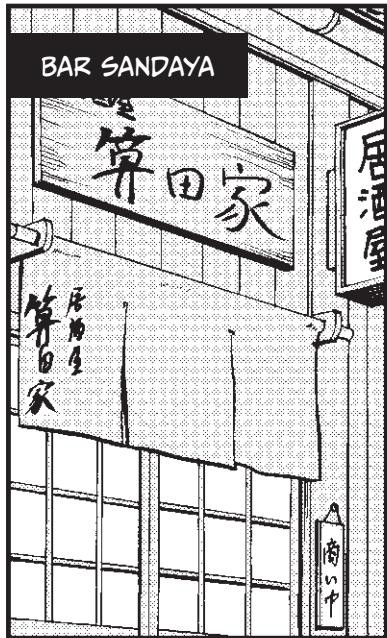
THIS
DISCUSSION CAN
BE SUMMARIZED INTO
THE FOLLOWING
THEOREM.

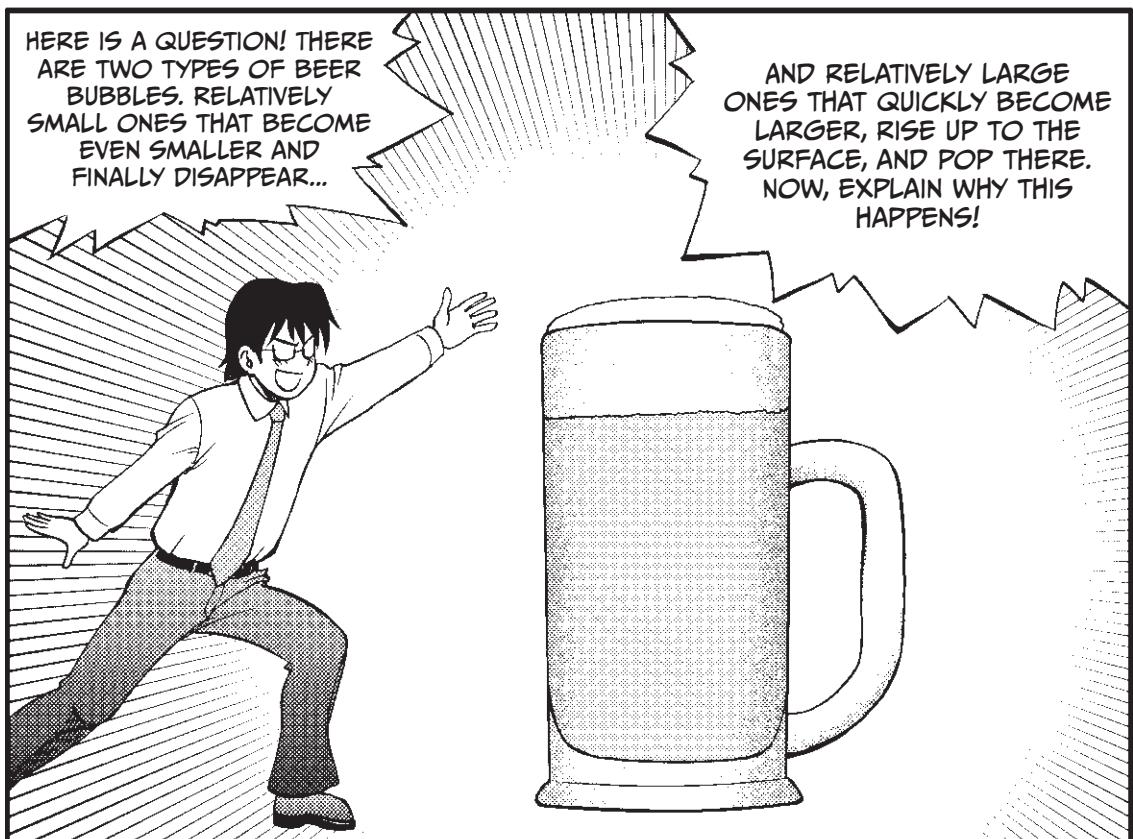


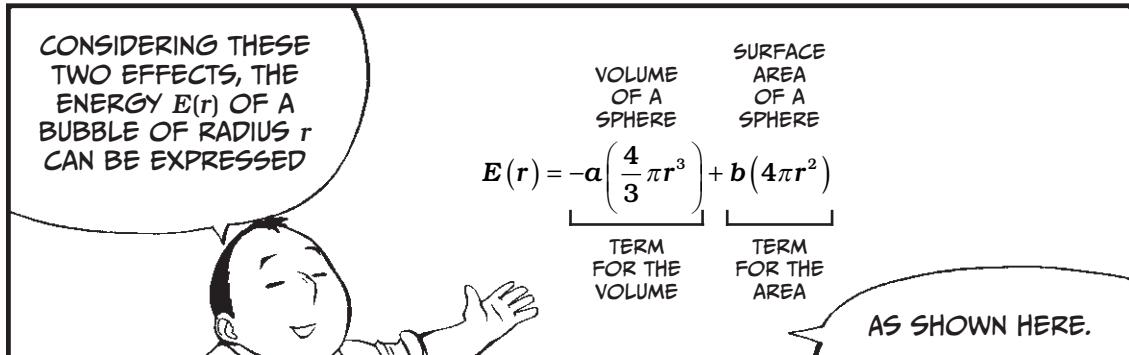
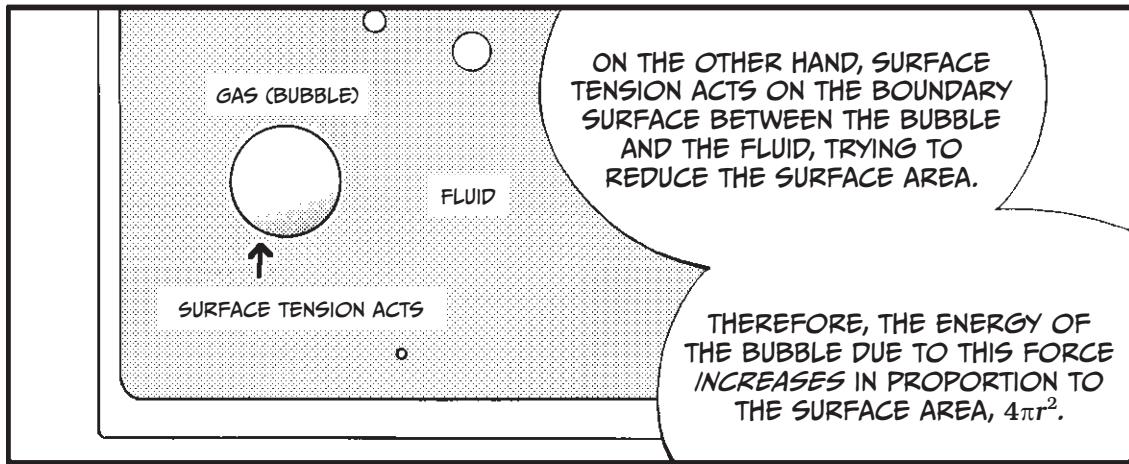
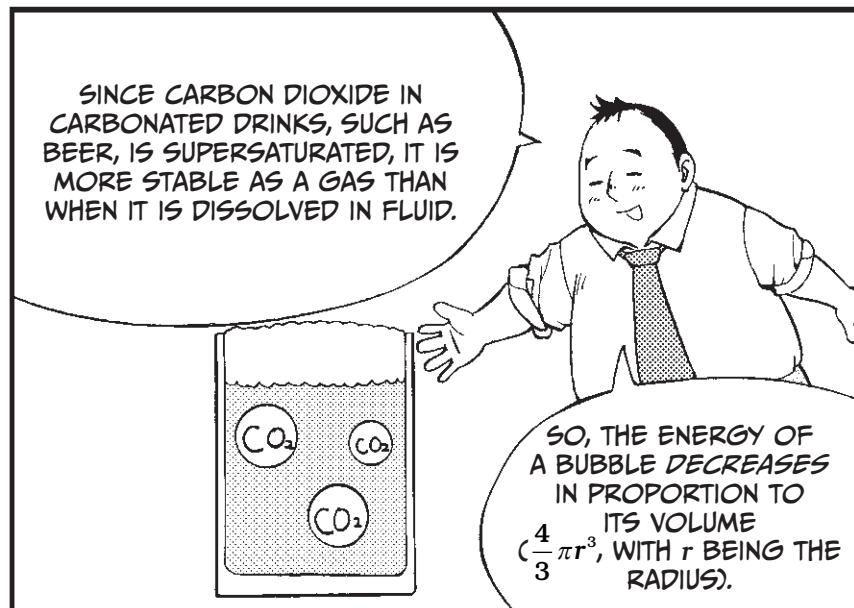
THEOREM 2-2: THE CRITERIA FOR INCREASING AND DECREASING

$y = f(x)$ is increasing around $x = a$ when $f'(a) > 0$.

$y = f(x)$ is decreasing around $x = a$ when $f'(a) < 0$.







THE BUBBLE TRIES TO REDUCE ITS ENERGY AS MUCH AS POSSIBLE. IF WE FIND OUT HOW $E(r)$ BEHAVES TO REDUCE ITSELF, WE WILL SOLVE THE MYSTERY OF BEER BUBBLES.

I SEE.
IMPRESSIVE,
FUTOSHI!

TO SIMPLIFY THE PROBLEM, LET'S ASSUME a AND b ARE 1 AND CHANGE THE VALUE OF r SO THAT $E(r) = -r^3 + 3r^2$. THAT IS ENOUGH TO SEE THE GENERAL SHAPE OF $E(r)$.

* THIS IS CALLED NORMALIZING A VARIABLE. WE'VE SIMPLY MULTIPLIED EACH TERM BY $3/(4\pi)$.

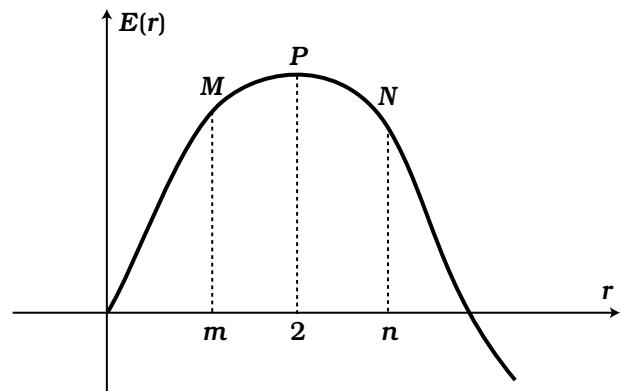
FIRST, LET'S FIND THE EXTREMUM.

SINCE

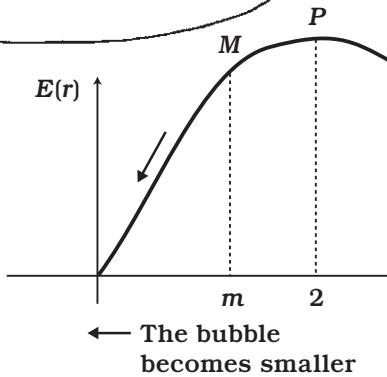
$$E'(r) = (-r^3)' + (3r^2)'$$
$$= -3r^2 + 6r$$
$$= -3r(r - 2)$$

WHEN $r = 2$, $E'(r) = 0$, FOR $0 < r < 2$ ($E'(r) > 0$), THE FUNCTION IS INCREASING, AND FOR $r > 2$, THE FUNCTION IS DECREASING ($E'(r) < 0$). SO, WE FIND $E(r)$ IS AT ITS MAXIMUM POINT P WHEN $r = 2$.

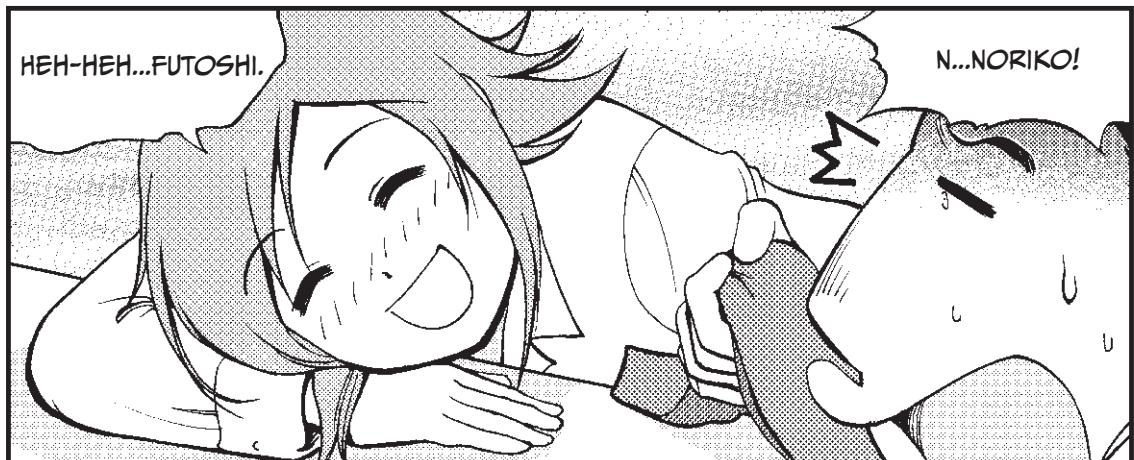
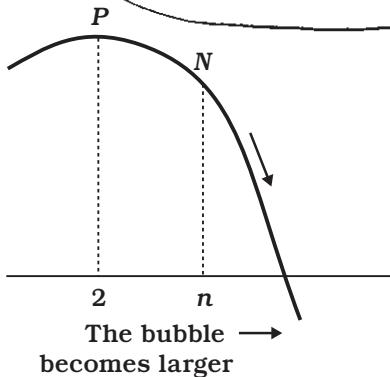
NOW WE KNOW THAT THE GRAPH OF $E(r)$ LOOKS LIKE THIS. THIS GRAPH TELLS US THAT THE BUBBLES BEHAVE DIFFERENTLY ON THE TWO SIDES OF MAXIMUM P .



A BUBBLE THAT HAS THE RADIUS AND ENERGY OF POINT M SHOULD REDUCE ITS RADIUS UNTIL IT IS SMALLER THAN m TO MAKE ITS ENERGY $E(r)$ SMALLER. THE BUBBLE WILL CONTINUE TO BECOME SMALLER UNTIL IT FINALLY DISAPPEARS.



ON THE OTHER HAND, A BUBBLE THAT HAS THE RADIUS AND ENERGY OF POINT N SHOULD INCREASE ITS RADIUS TO MAKE ITS ENERGY $E(r)$ SMALLER. THE BUBBLE WILL CONTINUE TO GROW LARGER AND TO RISE UP INSIDE THE BEER.





USING THE MEAN VALUE THEOREM

We saw before that the derivative is the coefficient of x in the approximate linear function that imitates function $f(x)$ in the vicinity of $x = a$.

That is,

$$f(x) \approx f'(a)(x - a) + f(a) \quad (\text{when } x \text{ is very close to } a)$$

But the linear function only “pretends to be” or “imitates” $f(x)$, and for b , which is near a , we generally have

❶ $f(b) \neq f'(a)(b - a) + f(a)$

So, this is not exactly an equation.



FOR THOSE WHO CANNOT STAND FOR THIS, WE HAVE THE FOLLOWING THEOREM.

THEOREM 2-3: THE MEAN VALUE THEOREM

For a , b ($a < b$), and c , which satisfy $a < c < b$, there exists a number c that satisfies

$$f(b) = f'(c)(b - a) + f(a)$$

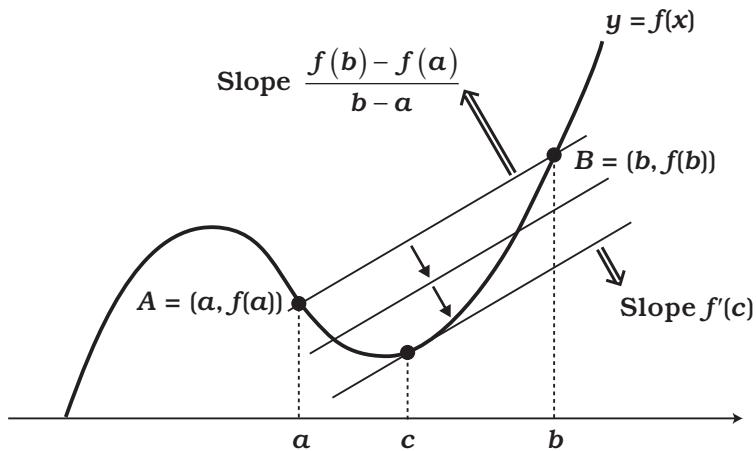
In other words, we can make expression ❶ hold with an equal sign not with $f'(a)$ but with $f'(c)$, where c is a value existing somewhere between a and b .*

WHY IS THIS?



* That is, there must be a value for x between a and b (which we'll call c) that has a tangent line matching the slope of a line connecting points A and B.

Let's draw a line through point $A = (a, f(a))$ and point $B = (b, f(b))$ to form line segment AB .



We know the slope is simply $\Delta y / \Delta x$:

$$\textcircled{2} \quad \text{Slope of } AB = \frac{f(b) - f(a)}{b - a}$$

Now, move line AB parallel to its initial state as shown in the figure.

The line eventually comes to a point beyond which it separates from the graph. Denote this point by $(c, f(c))$.

At this moment, the line is a tangent line, and its slope is $f'(c)$.

Since the line has been moved parallel to the initial state, this slope has not been changed from slope $\textcircled{2}$.

THEREFORE, WE KNOW

$$\frac{f(b) - f(a)}{b - a} = f'(c)$$

MULTIPLY BOTH SIDES BY THE DENOMINATOR AND TRANPOSE TO GET $f(b) = f'(c)(b - a) + f(a)$



USING THE QUOTIENT RULE OF DIFFERENTIATION

Let's find the formula for the derivative of $h(x) = \frac{g(x)}{f(x)}$

First, we find the derivative of function $p(x) = \frac{1}{f(x)}$, which is the reciprocal of $f(x)$.

If we know this, we'll be able to apply the product rule to $h(x)$.

Using simple algebra, we see that $f(x)p(x) = 1$ always holds.

$$1 = f(x)p(x) \approx \{f'(a)(x-a) + f(a)\}\{p'(a)(x-a) + p(a)\}$$

Since these two are equal, their derivatives must be equal as well.

$$0 = p(x)f'(x) + p'(x)f(x)$$

Thus, we have $p'(x) = -\frac{p(x)f'(x)}{f(x)}$.

Since $p(a) = \frac{1}{f(a)}$, substituting this for $p(a)$ in the numerator gives

$$p'(a) = \frac{-f'(a)}{f(a)^2}.$$

For $h(x) = \frac{g(x)}{f(x)}$ in general, we consider $h(x) = g(x) \cdot \frac{1}{f(x)} = g(x)p(x)$

and use the product rule and the above formula.

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

Therefore, we obtain the following formula.

FORMULA Z-6: THE QUOTIENT RULE OF DIFFERENTIATION

$$h'(x) = \frac{g'(x)f(x) - g(x)f'(x)}{f(x)^2}$$

CALCULATING DERIVATIVES OF COMPOSITE FUNCTIONS

Let's obtain the formula for the derivative of $h(x) = g(f(x))$.

Near $x = a$,

$$f(x) - f(a) \approx f'(a)(x - a)$$

And near $y = b$,

$$g(y) - g(b) \approx g'(b)(y - b)$$

We now substitute $b = f(a)$ and $y = f(x)$ in the last expression.

Near $x = a$,

$$g(f(x)) - g(f(a)) \approx g'(f(a))(f(x) - f(a))$$

Replace $f(x) - f(a)$ in the right side with the right side of the first expression.

$$g(f(x)) - g(f(a)) \approx g'(f(a))f'(a)(x - a)$$

Since $g(f(x)) = h(x)$, the coefficient of $(x - a)$ in this expression gives us $h'(a) = g'(f(a))f'(a)$.

We thus obtain the following formula.

FORMULA Z-7: THE DERIVATIVES OF COMPOSITE FUNCTIONS

$$h'(x) = g'(f(x))f'(x)$$

CALCULATING DERIVATIVES OF INVERSE FUNCTIONS

Let's use the above formula to find the formula for the derivative of $x = g(y)$, the inverse function of $y = f(x)$.

Since $x = g(f(x))$ for any x , differentiating both sides of this expression gives $1 = g'(f(x))f'(x)$.

Thus, $1 = g'(y)f'(x)$, and we obtain the following formula.

FORMULA Z-8: THE DERIVATIVES OF INVERSE FUNCTIONS

$$g'(y) = \frac{1}{f'(x)}$$

FORMULAS OF DIFFERENTIATION

	FORMULA	KEY POINT
Constant multiplication	$\{\alpha f(x)\}' = \alpha f'(x)$	The multiplicative constant can be factored out.
x^n (Power)	$(x^n)' = nx^{n-1}$	The exponent becomes the coefficient, reducing the degree by 1.
Sum	$\{f(x) + g(x)\}' = f'(x) + g'(x)$	The derivative of a sum is the sum of the derivatives.
Product	$\{f(x)g(x)\}' = f'(x)g(x) + f(x)g'(x)$	The sum of the products with each function differentiated in turn.
Quotient	$\left(\frac{g(x)}{f(x)}\right)' = \frac{g'(x)f(x) - g(x)f'(x)}{f(x)^2}$	The denominator is squared. The numerator is the difference between the products with only one function differentiated.
Composite functions	$\{g(f(x))\}' = g'(f(x))f'(x)$	The product of the derivative of the outer and that of the inner.
Inverse functions	$g'(y) = \frac{1}{f'(x)}$	The derivative of an inverse function is the reciprocal of the original.

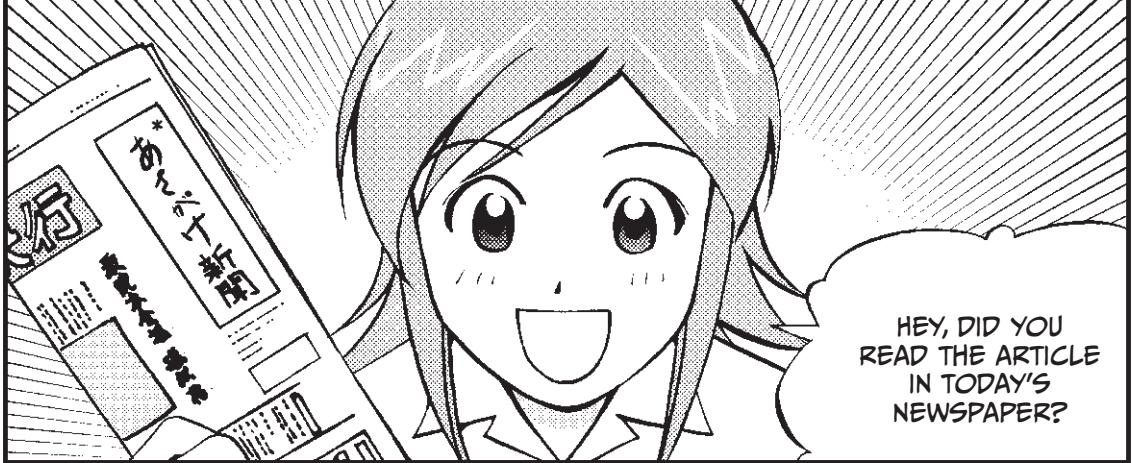
EXERCISES

1. For natural number n , find the derivative $f'(x)$ of $f(x) = \frac{1}{x^n}$.
2. Calculate the extrema of $f(x) = x^3 - 12x$.
3. Find the derivative $f'(x)$ of $f(x) = (1 - x)^3$.
4. Calculate the maximum value of $g(x) = x^2(1 - x)^3$ in the interval $0 \leq x \leq 1$.

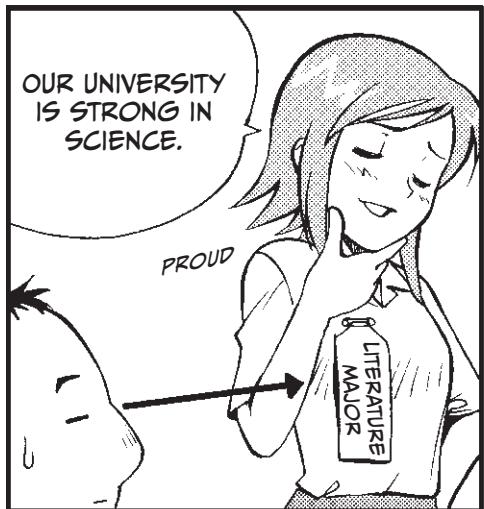
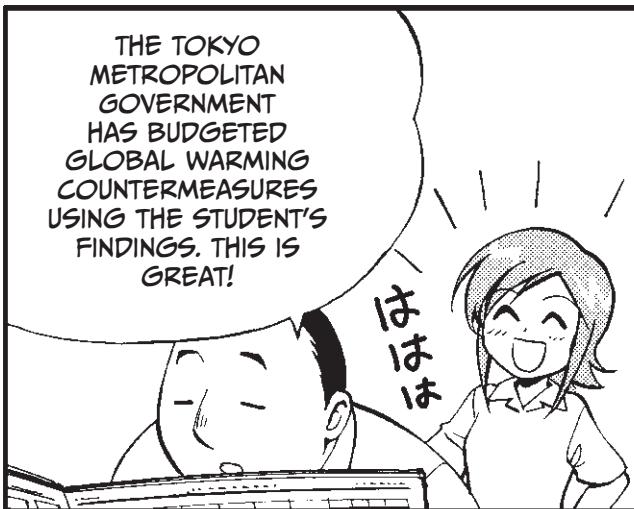
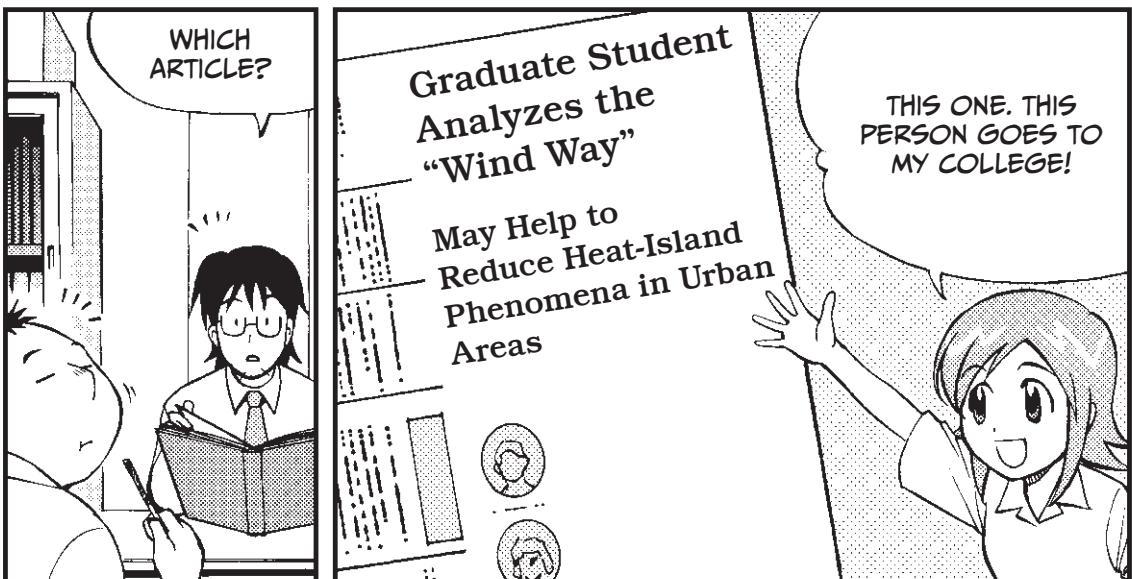
3

LET'S INTEGRATE A FUNCTION!

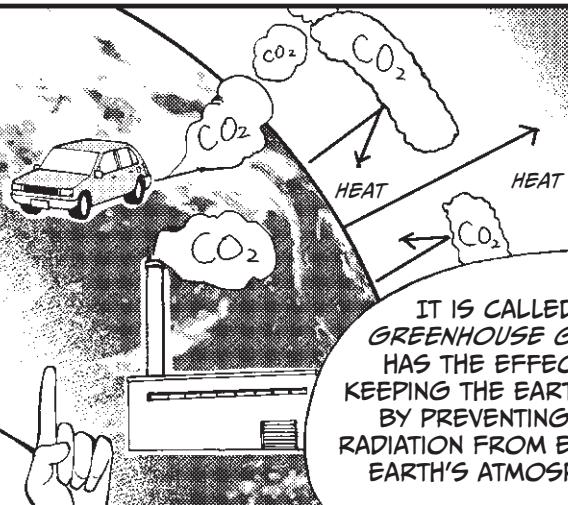
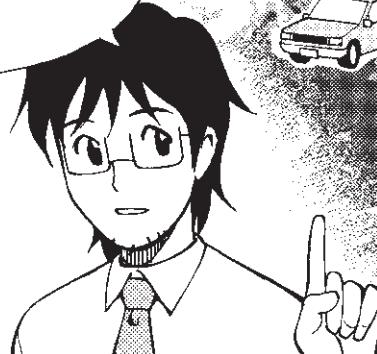




* THE ASAGAKE TIMES

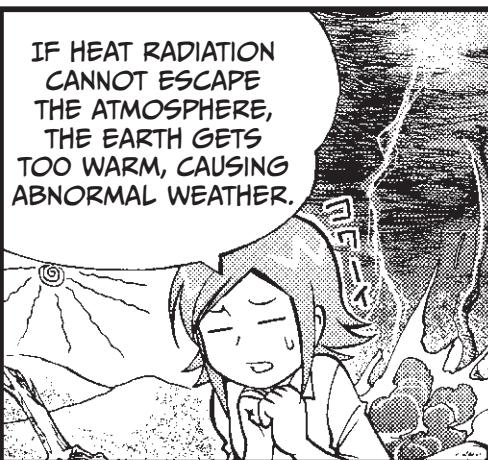


CARBON DIOXIDE (CO_2) IS SUSPECTED TO BE THE CAUSE OF GLOBAL WARMING.

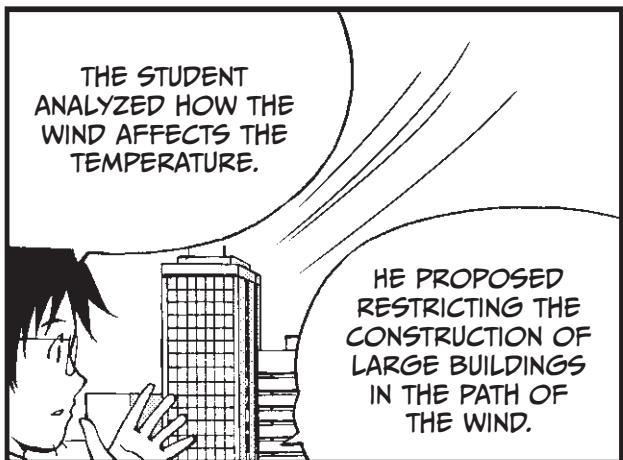


IT IS CALLED A GREENHOUSE GAS. IT HAS THE EFFECT OF KEEPING THE EARTH WARM BY PREVENTING HEAT RADIATION FROM ESCAPING EARTH'S ATMOSPHERE.

IF HEAT RADIATION CANNOT ESCAPE THE ATMOSPHERE, THE EARTH GETS TOO WARM, CAUSING ABNORMAL WEATHER.



THE STUDENT ANALYZED HOW THE WIND AFFECTS THE TEMPERATURE.

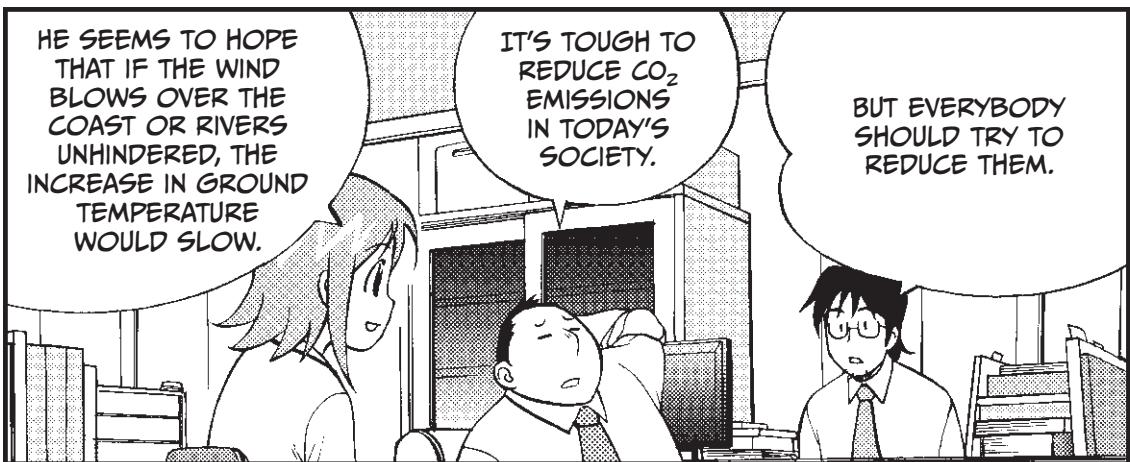


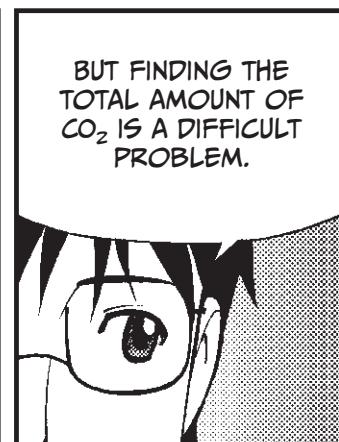
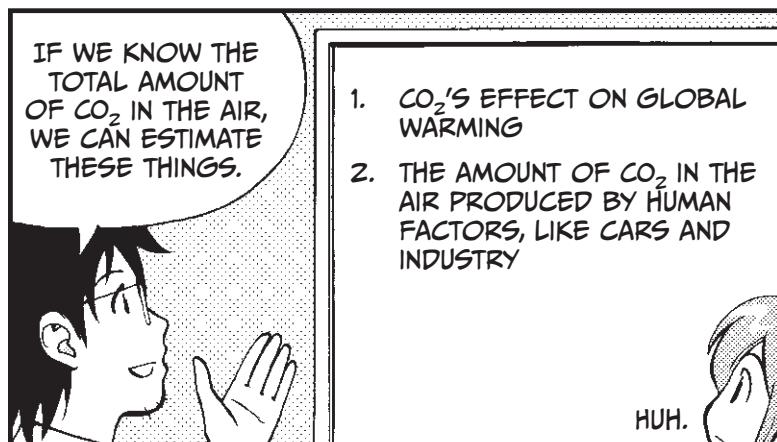
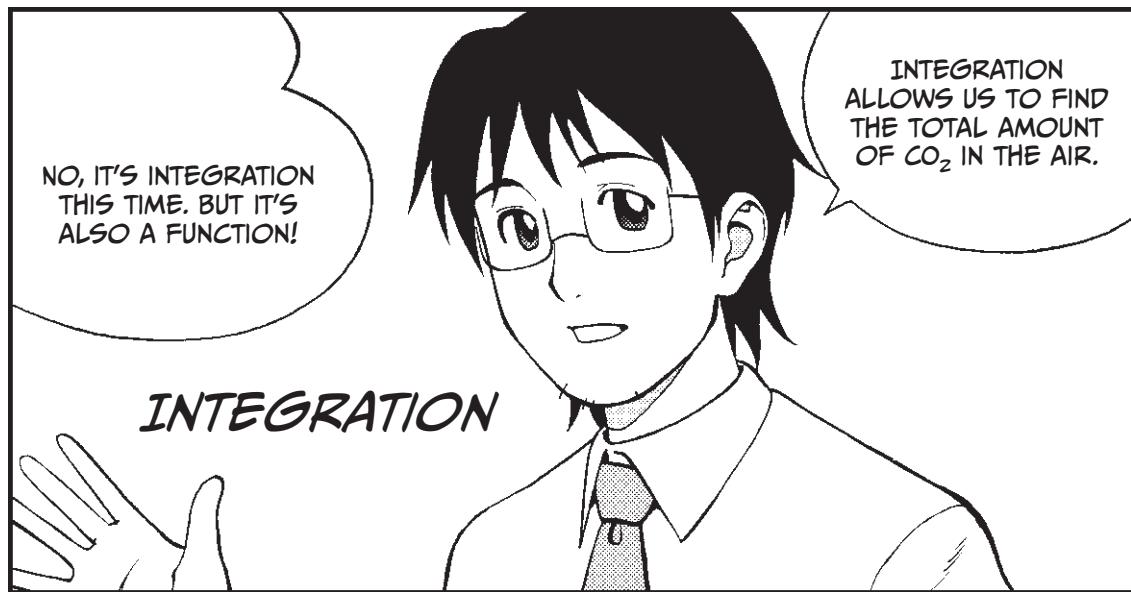
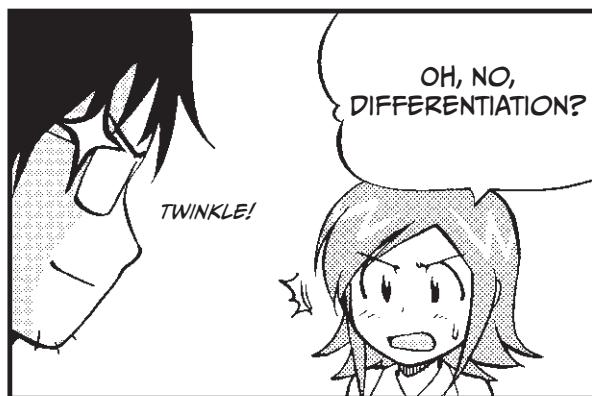
HE PROPOSED RESTRICTING THE CONSTRUCTION OF LARGE BUILDINGS IN THE PATH OF THE WIND.

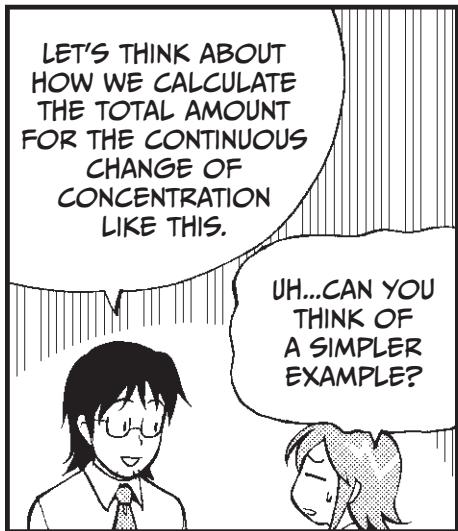
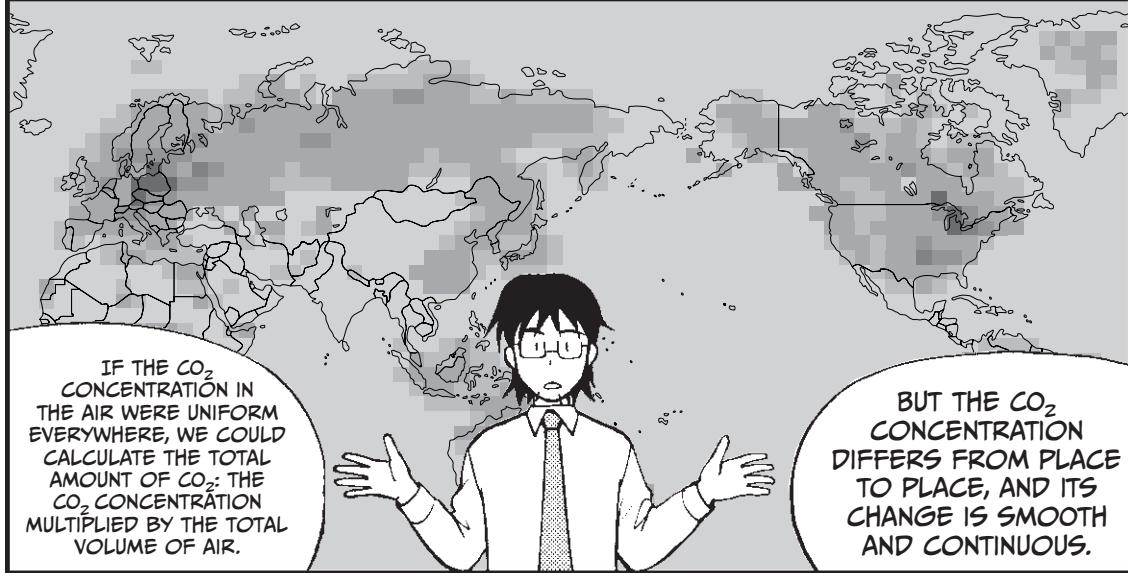
HE SEEMS TO HOPE THAT IF THE WIND BLOWS OVER THE COAST OR RIVERS UNHINDERED, THE INCREASE IN GROUND TEMPERATURE WOULD SLOW.

IT'S TOUGH TO REDUCE CO_2 EMISSIONS IN TODAY'S SOCIETY.

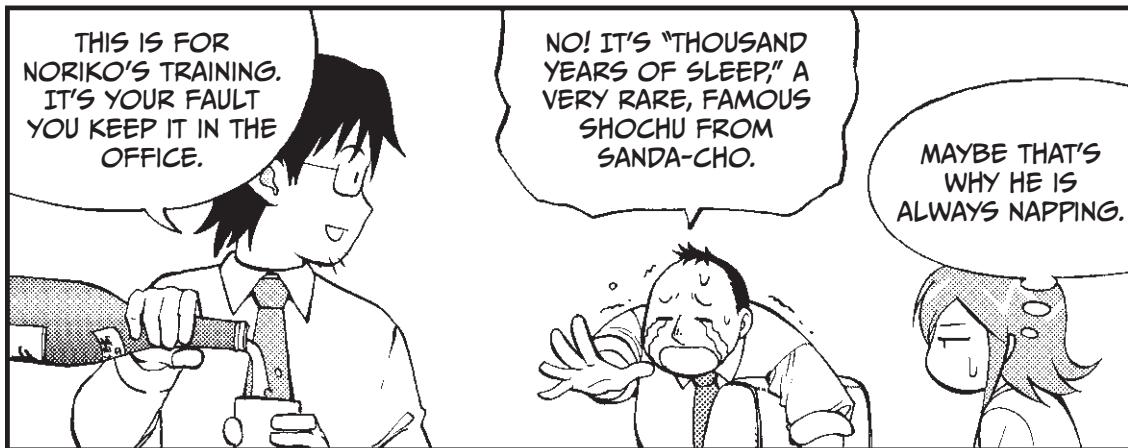
BUT EVERYBODY SHOULD TRY TO REDUCE THEM.



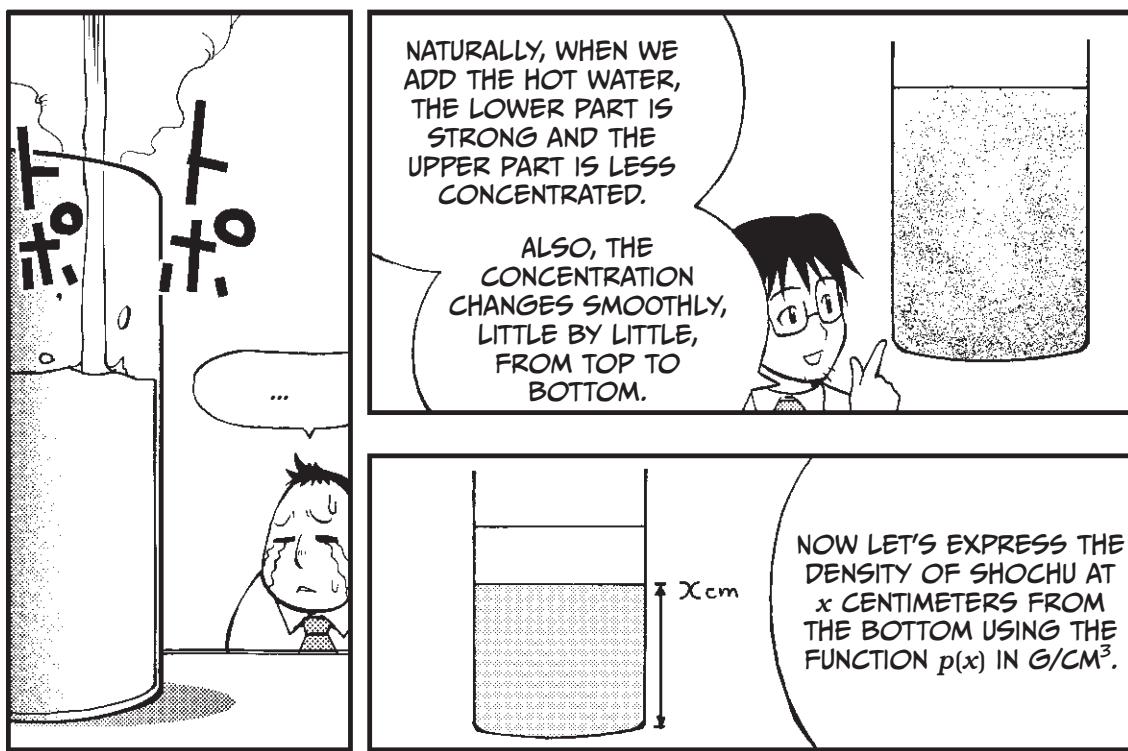
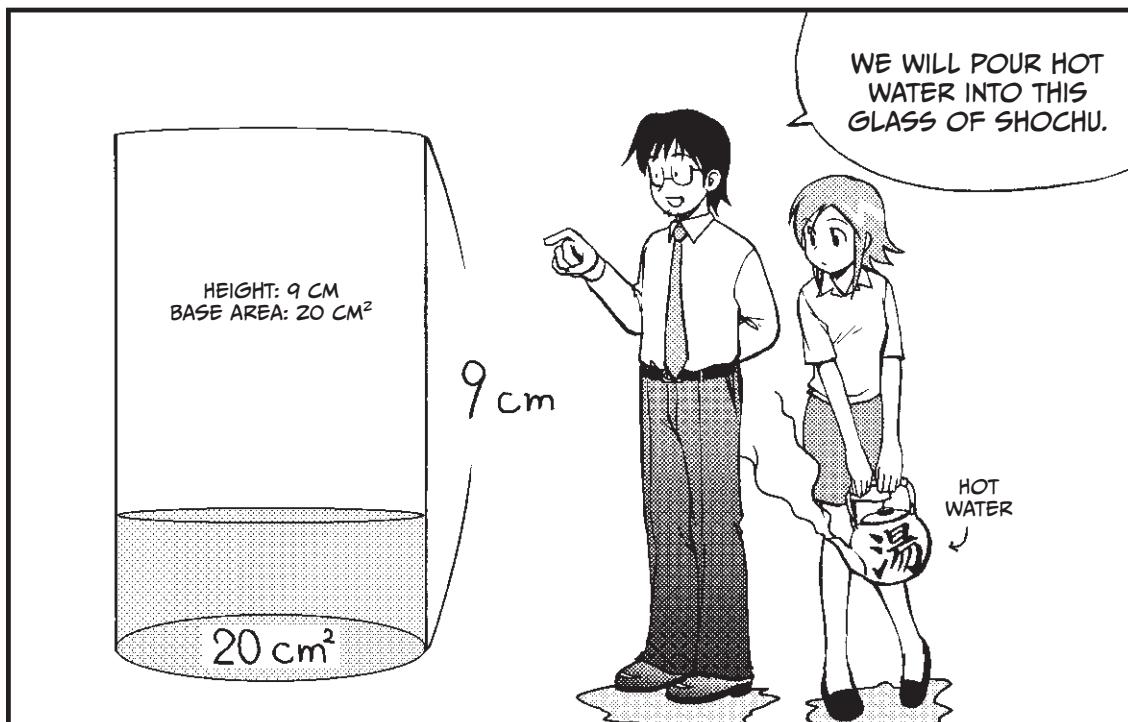


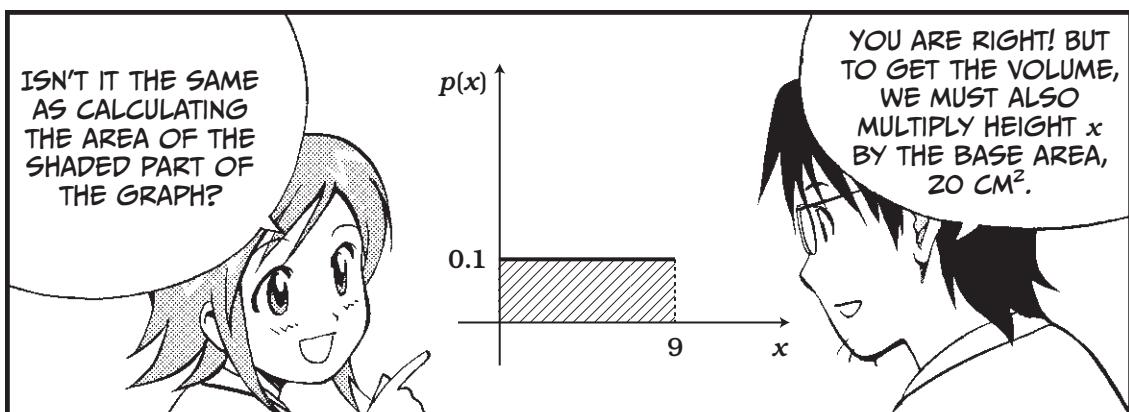
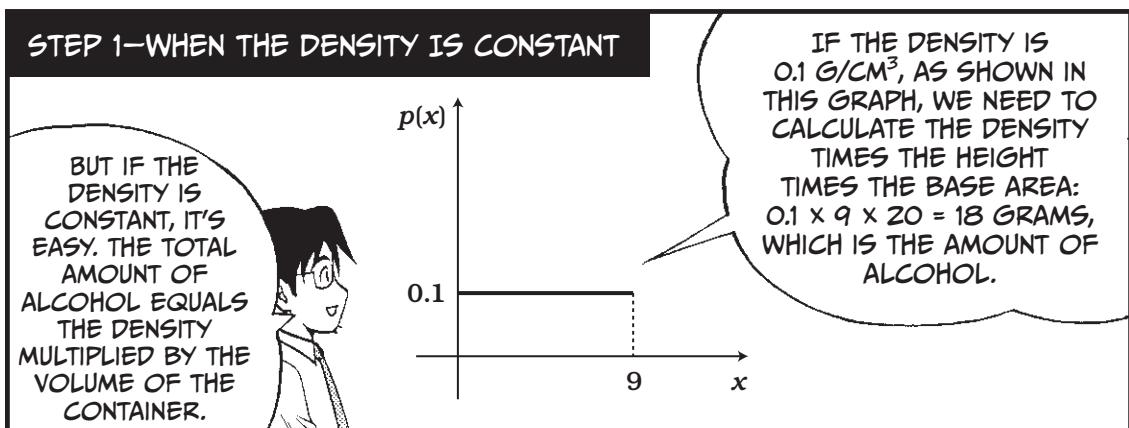
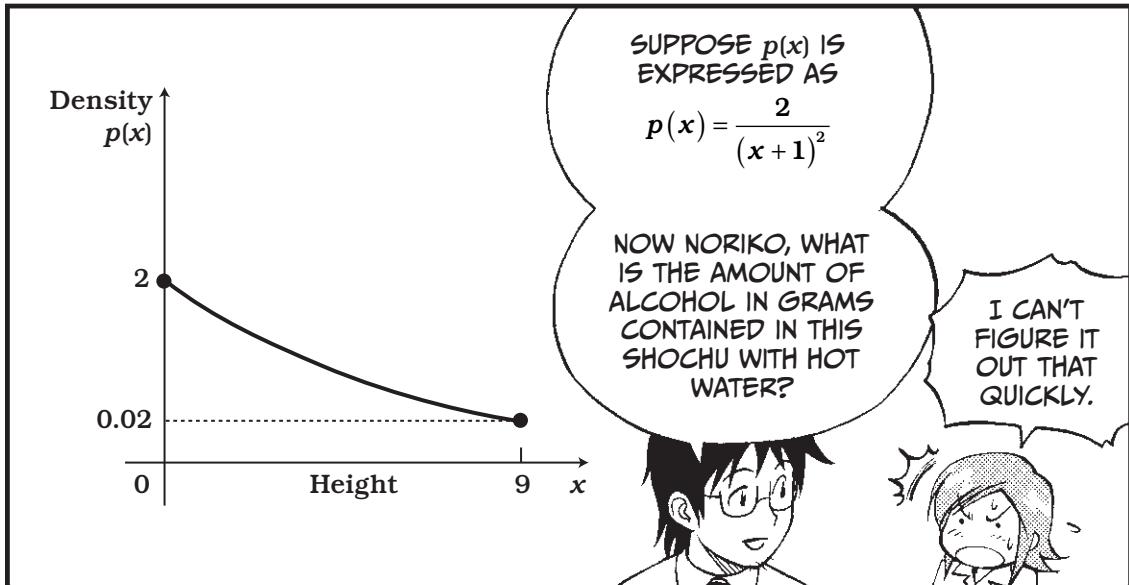


* A JAPANESE DISTILLED SPIRIT

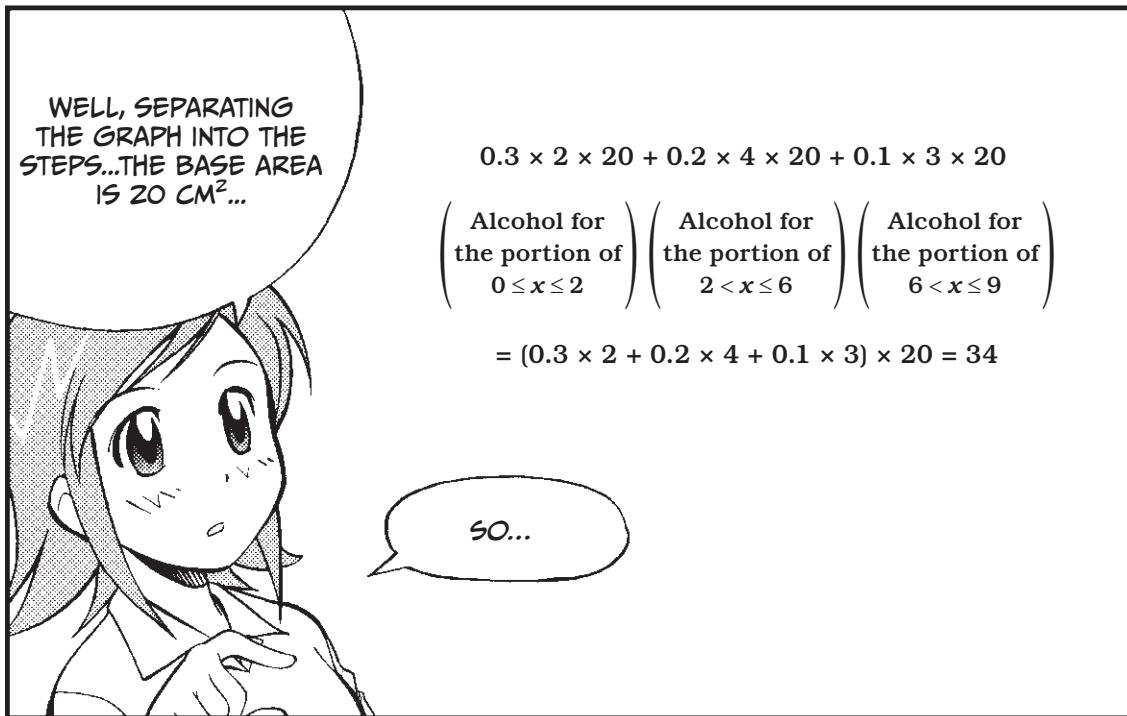
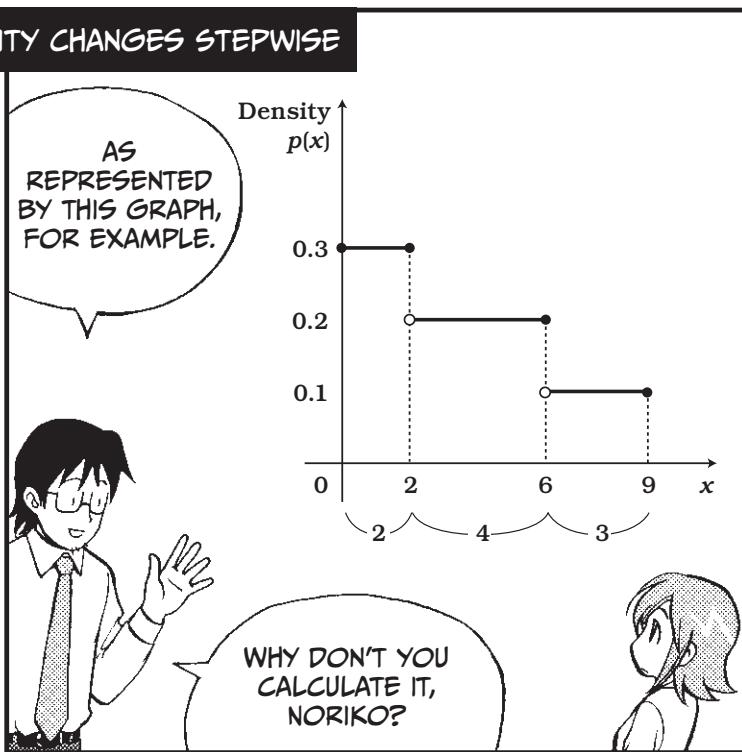


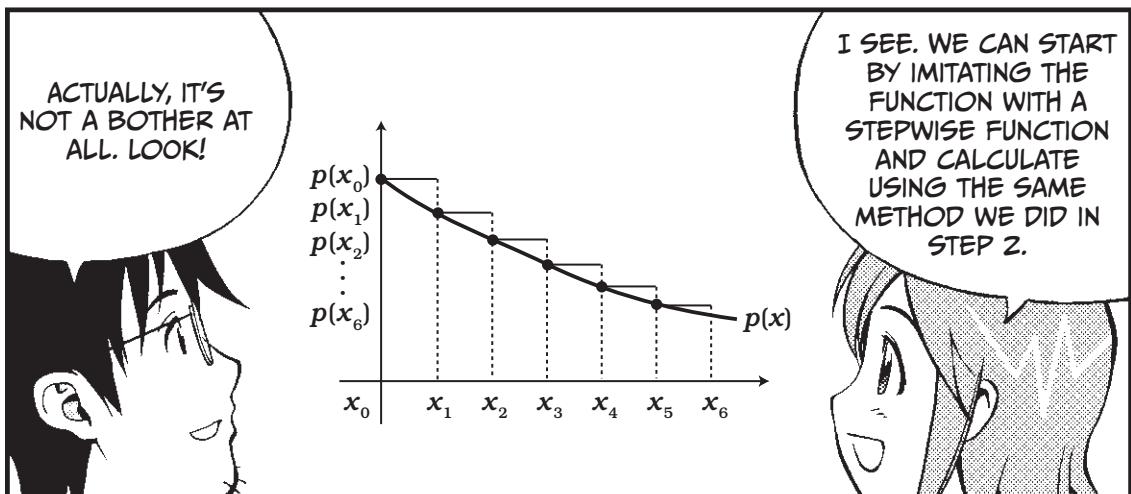
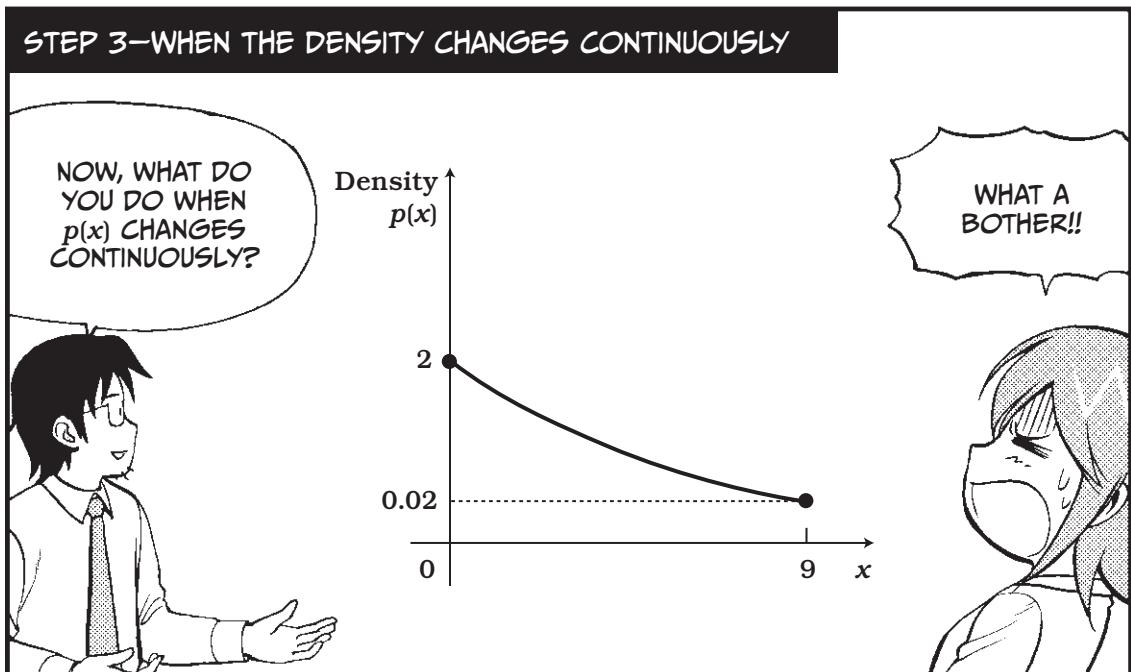
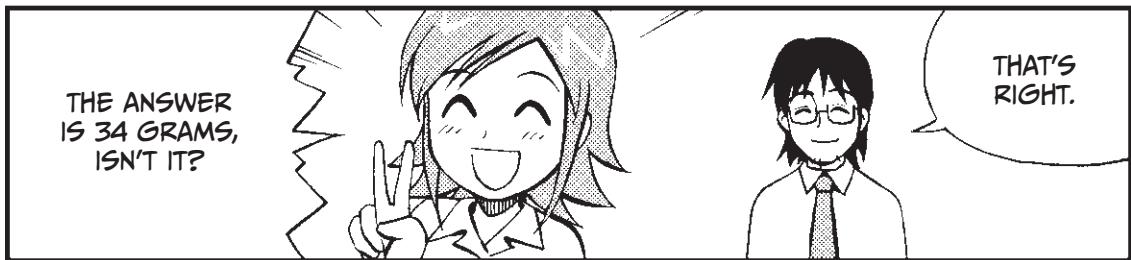
ILLUSTRATING THE FUNDAMENTAL THEOREM OF CALCULUS





STEP 2—WHEN THE DENSITY CHANGES STEPWISE





RIGHT! DIVIDING THE X-AXIS AT x_0 , x_1 , x_2 , ..., AND x_6 ,

The density is constant between x_0 and x_1 and is $p(x_0)$.

The density is constant between x_1 and x_2 and is $p(x_1)$.

The density is constant between x_2 and x_3 and is $p(x_2)$.

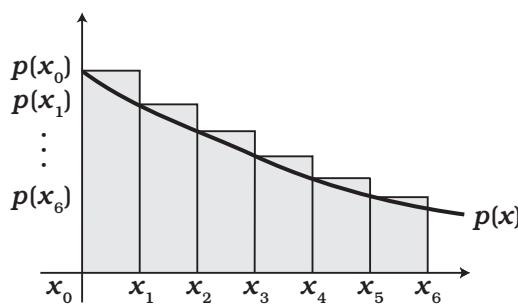
CALCULATING THE AMOUNT OF ALCOHOL WITH THIS STEPWISE FUNCTION GIVES US AN AMOUNT IMITATING THE EXACT AMOUNT OF ALCOHOL.

THAT'S THIS CALCULATION, ISN'T IT?

$$\begin{aligned} & p(x_0) \times (x_1 - x_0) \times 20 \\ & p(x_1) \times (x_2 - x_1) \times 20 \\ & p(x_2) \times (x_3 - x_2) \times 20 \\ & p(x_3) \times (x_4 - x_3) \times 20 \\ & p(x_4) \times (x_5 - x_4) \times 20 \\ & + p(x_5) \times (x_6 - x_5) \times 20 \end{aligned}$$

Approximate amount of alcohol

RIGHT. THE SHADED AREA OF THE STEPWISE FUNCTION IS THE SUM OF THESE EXPRESSIONS (BUT WITHOUT MULTIPLYING BY 20 CM², THE BASE AREA).



THEN, IF WE MAKE THIS DIVISION INFINITELY FINE, WE WILL GET THE EXACT AMOUNT OF ALCOHOL, WON'T WE?

WELL, THAT'S TRUE, BUT IT'S NOT REALISTIC.



YOU'D HAVE TO ADD UP AN INFINITE NUMBER OF INFINITELY FINE PORTIONS.



I... I SEE.

LOOK AT THIS EXPRESSION. DOES IT REMIND YOU OF SOMETHING?

$$p(x_3) \times (x_4 - x_3)$$



STEP 4—REVIEW OF THE IMITATING LINEAR FUNCTION

When the derivative of $f(x)$ is given by $f'(x)$, we had $f(x) \approx f'(a)(x - a) + f(a)$ near $x = a$.

Transposing $f(a)$, we get

$$\textcircled{1} \quad f(x) - f(a) \approx f'(a)(x - a)$$

or (Difference in f) \approx (Derivative of f) \times (Difference in x)

If we assume that the interval between two consecutive values of $x_0, x_1, x_2, x_3, \dots, x_6$ is small enough, x_1 is close to x_0 , x_2 is close to x_1 , and so on.

Now, let's introduce a new function, $q(x)$, whose derivative is $p(x)$. This means $q'(x) = p(x)$.

Using \textcircled{1} for this $q(x)$, we get

(Difference in q) \approx (Derivative of q) \times (Difference in x)

$$q(x_1) - q(x_0) \approx p(x_0)(x_1 - x_0)$$

$$q(x_2) - q(x_1) \approx p(x_1)(x_2 - x_1)$$

$$q(x_3) - q(x_2) \approx p(x_2)(x_3 - x_2)$$

$$\begin{aligned} q(x_4) - q(x_3) &\approx p(x_3)(x_4 - x_3) \\ q(x_5) - q(x_4) &\approx p(x_4)(x_5 - x_4) \\ + q(x_6) - q(x_5) &\approx p(x_5)(x_6 - x_5) \end{aligned}$$

$$q(x_6) - q(x_0) \approx \text{The sum}$$

SO WE NEED TO FIND
FUNCTION $q(x)$ THAT
SATISFIES $q'(x) = p(x)$.

Substituting $x_6 = 9$ and $x_0 = 0$, we get

The approximate amount of alcohol = the sum $\times 20$

$$\{q(x_6) - q(x_0)\} \times 20$$

$$\{q(9) - q(0)\} \times 20$$



STEP 5-APPROXIMATION → EXACT VALUE

WE HAVE JUST OBTAINED THE FOLLOWING RELATIONSHIP OF EXPRESSIONS SHOWN IN THE DIAGRAM.



The approximate amount of alcohol ($\div 20$) given by the stepwise function:
 $p(x_0)(x_1 - x_0) + p(x_1)(x_2 - x_1) + \dots$

$$\begin{aligned} \textcircled{1} &\approx \\ & q(9) - q(0) \\ &\approx (\text{Constant}) \end{aligned}$$

The exact amount of alcohol ($\div 20$)

BUT IF WE INCREASE THE NUMBER OF POINTS x_0, x_1, x_2, x_3 , AND SO ON, UNTIL IT BECOMES INFINITE,

WE CAN SAY THAT RELATIONSHIP $\textcircled{1}$ CHANGES FROM "APPROXIMATION" TO "EQUALITY."

BUT, SINCE THE SUM OF THE EXPRESSIONS HAVE BEEN IMITATING THE CONSTANT VALUE $q(9) - q(0)$,

The sum of $p(x_i)(x_{i+1} - x_i)$ for an infinite number of x_i

$$= q(9) - q(0)$$

≡

≡

The exact amount of alcohol ($\div 20$)

WE GET THE RELATIONSHIP SHOWN HERE.*

* WE WILL OBTAIN THIS RELATIONSHIP MORE RIGOROUSLY ON PAGE 94.

STEP 6— $p(x)$ IS THE DERIVATIVE OF $q(x)$

NOW NORIKO,
THE NEXT
EXPRESSION WE
WILL LOOK AT
IS THIS.

If we suppose $q(x) = -\frac{2}{x+1}$, then $q'(x) = \frac{2}{(x+1)^2} = p(x)$

In other words, $p(x)$ is the derivative of $q(x)$.
 $q(x)$ is called the *antiderivative* of $p(x)$.

SO, THIS $q(x)$ IS
THE FUNCTION
WE WANTED.

The amount of alcohol

$$\begin{aligned} &= \{q(9) - q(0)\} \times 20 \\ &= \left\{ -\frac{2}{9+1} - \left(-\frac{2}{0+1} \right) \right\} \times 20 \\ &= 36 \text{ grams} \end{aligned}$$

THE AMOUNT OF
ALCOHOL IN A GLASS
OF SHOCHU WITH HOT
WATER IS GENERALLY
24.3 GRAMS.

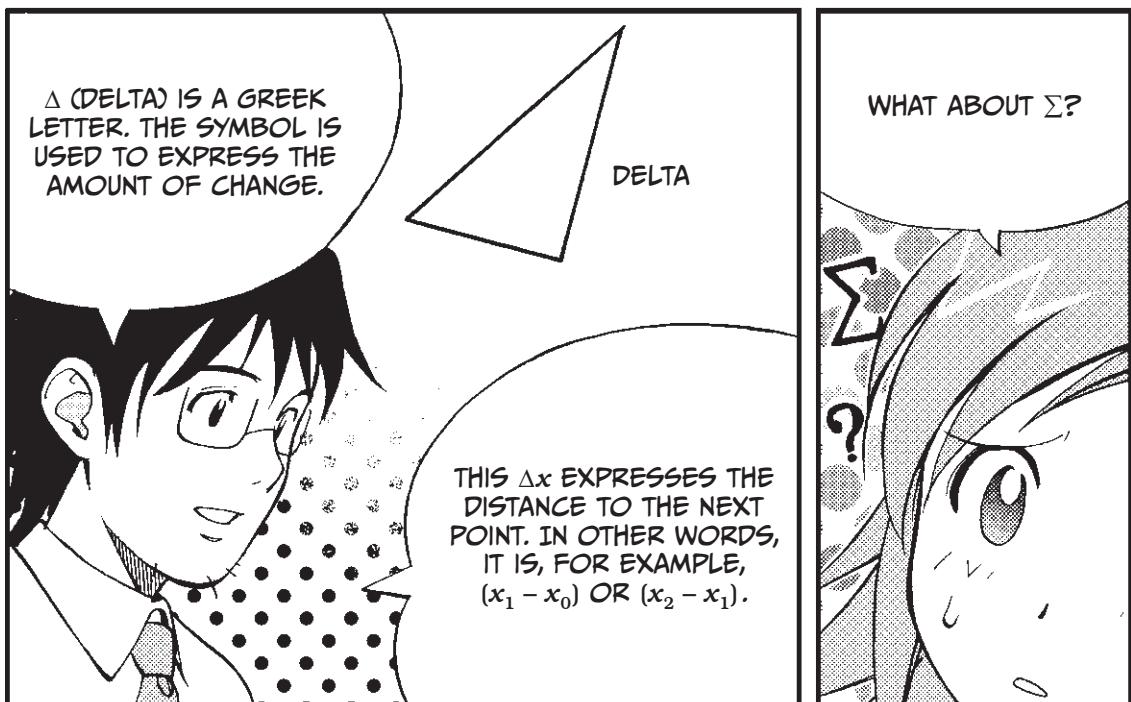
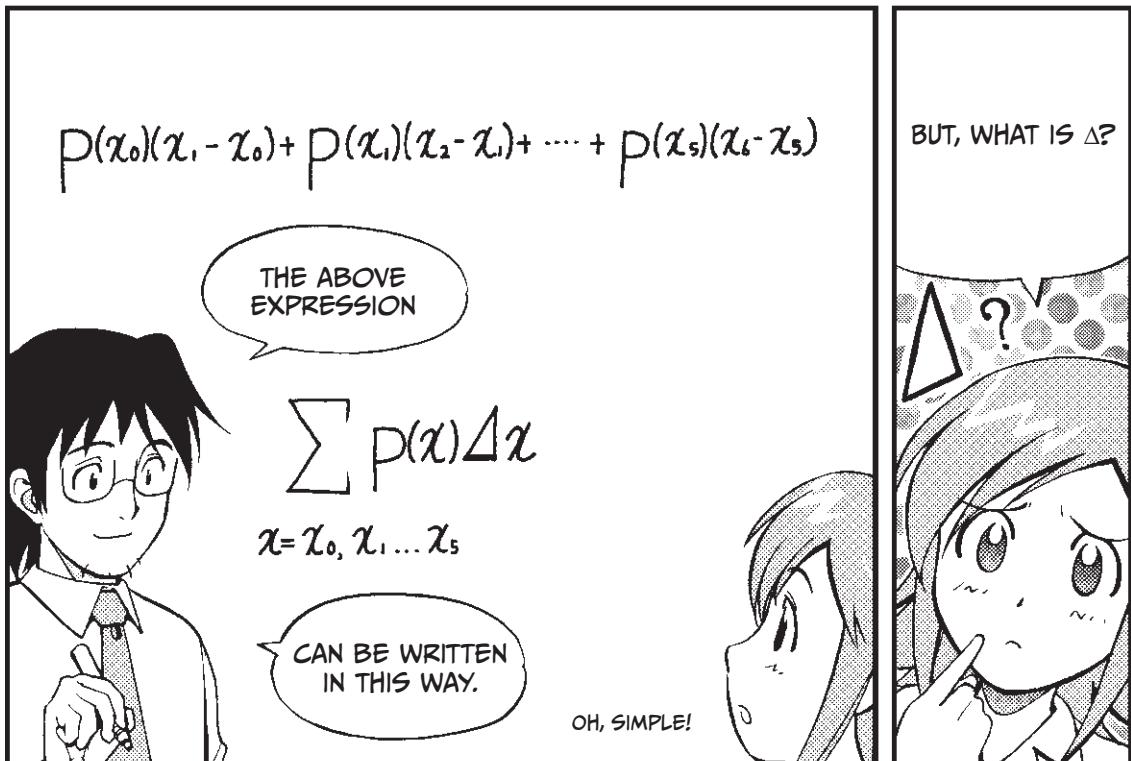
SO, WE
HAVE A VERY
STRONG
DRINK HERE.

SINCE THE SUM
OF INFINITE
TERMS WE HAVE
BEEN DOING

REQUIRES A LOT
OF TIME TO WRITE
DOWN, I WILL
SHOW YOU ITS
SYMBOL.

36 :

USING THE FUNDAMENTAL THEOREM OF CALCULUS



USING Σ (SIGMA) LIKE SO,

$$\sum_{x=x_0, x_1, \dots, x_5}$$

EXPRESSES THE OPERATION
"SUM UP FROM $x_0 = 0$
TO $x_5 = 9$."

NOW NORIKO,
WHAT DOES

$$\sum_{x=x_0, x_1, \dots, x_5} p(x) \Delta x$$

MEAN?

IT MEANS TO SUM UP
(THE VALUE OF p AT x) TIMES
(THE DISTANCE FROM x TO
THE NEXT POINT).

YES, IT MEANS
THE EQUATION WE
SAW BEFORE AT
THE BOTTOM OF
PAGE 89.

THE NEXT ONE IS THE
SYMBOL TO SIMPLIFY
THIS EQUATION
FURTHER.

SINCE THE EQUATION IS
THE SUM FOR A FINITE
NUMBER OF STEPS,
WE MAKE THE SYMBOL
ROUND WHEN WE HAVE
AN INFINITE NUMBER OF
STEPS.

ROUND?

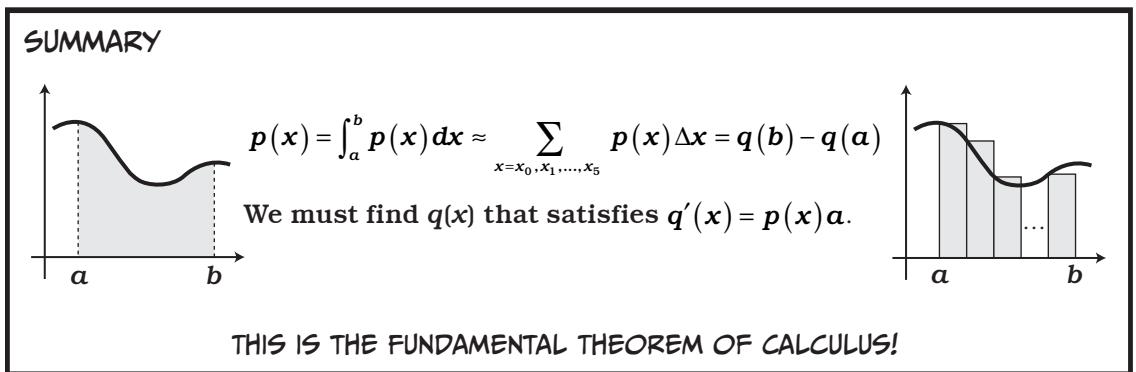
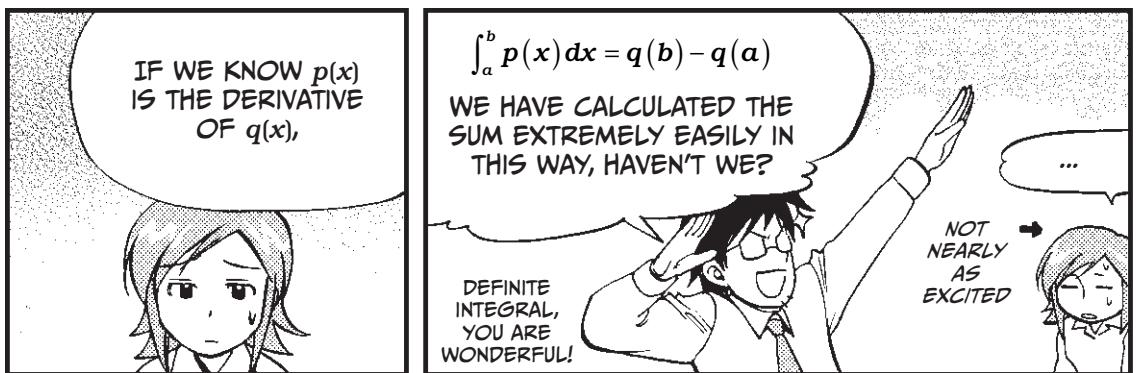
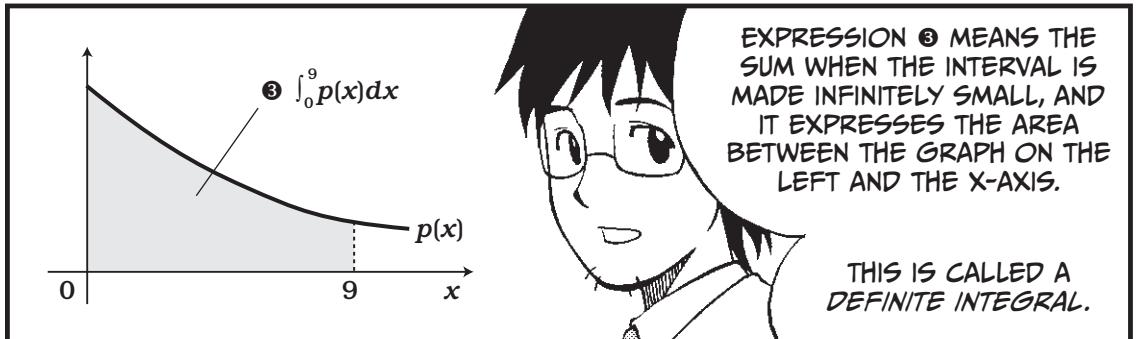
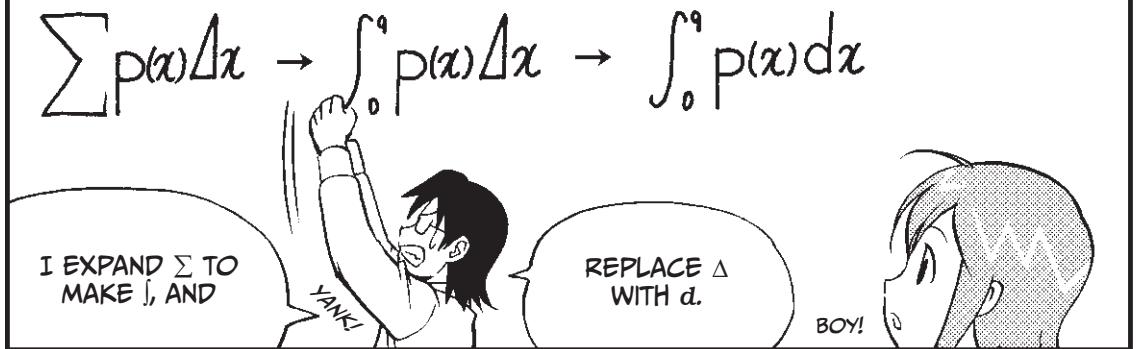
YES, I DO
THIS...

OH!

YANK!

HEAVE-
HO!

CLAP
CLAP



A STRICT EXPLANATION OF STEP 5

In the explanation given before (page 89), we used, as the basic expression, $q(x_1) - q(x_0) \approx p(x_0)(x_1 - x_0)$, a "crude" expression which roughly imitates the exact expression. For those who think this is a sloppy explanation, we will explain more carefully here. Using the mean value theorem, we can reproduce the same result.

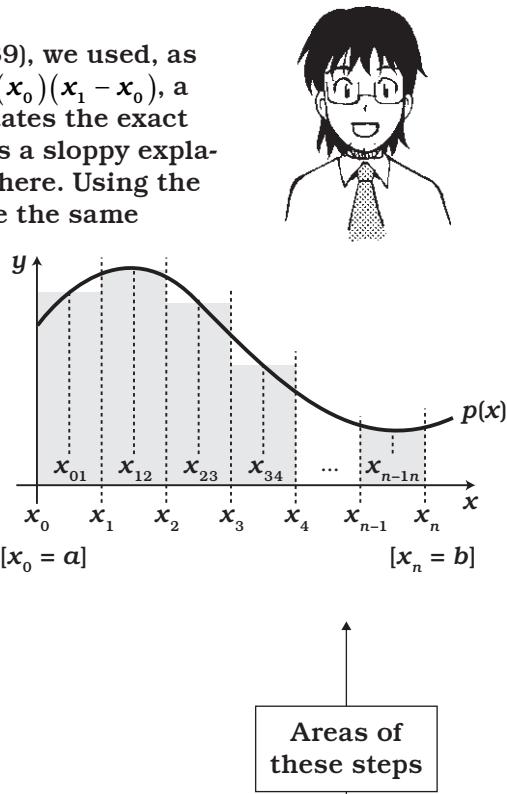
We first find $q(x)$ that satisfies $q'(x) = p(x)$.

We place points $x_0 (= a)$, x_1 , x_2 , x_3 , ..., $x_n (= b)$ on the x -axis.

We then find point x_{01} that exists between x_0 and x_1 and satisfies $q(x_1) - q(x_0) \approx q'(x_{01})(x_1 - x_0)$.

The existence of such a point is guaranteed by the mean value theorem. Similarly, we find x_{12} between x_1 and x_2 and get

$$q(x_2) - q(x_1) \approx q'(x_{12})(x_2 - x_1)$$



Repeating this operation, we get

$$\begin{aligned}
 q(x_1) - q(x_0) &= q'(x_{01})(x_1 - x_0) = p(x_{01})(x_1 - x_0) \\
 q(x_2) - q(x_1) &= q'(x_{12})(x_2 - x_1) = p(x_{12})(x_2 - x_1) \\
 q(x_3) - q(x_2) &= q'(x_{23})(x_3 - x_2) = p(x_{23})(x_3 - x_2) \\
 &\dots &&\dots &&\dots \\
 + q(x_n) - q(x_{n-1}) &= q'(x_{n-1n})(x_n - x_{n-1}) = p(x_{n-1n})(x_n - x_{n-1})
 \end{aligned}
 \quad \boxed{\text{Summing up}}$$

$\frac{q(x_n) - q(x_0)}{\downarrow}$ $\boxed{\text{Always equal}}$ Approximate area
 Equal \rightarrow Infinitely fine sections
 \downarrow \rightarrow Exact area

This corresponds to the diagram in step 5.

USING INTEGRAL FORMULAS

FORMULA 3-1: THE INTEGRAL FORMULAS

$$\textcircled{1} \quad \int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$$

The intervals of definite integrals of the same function can be joined.

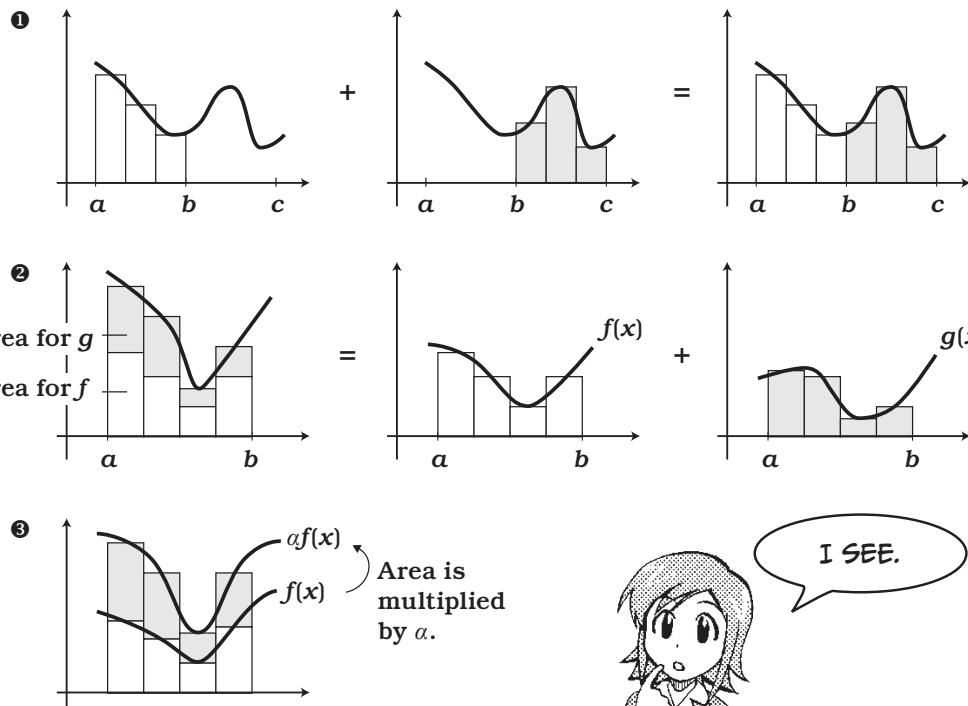
$$\textcircled{2} \quad \int_a^b \{f(x) + g(x)\} dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

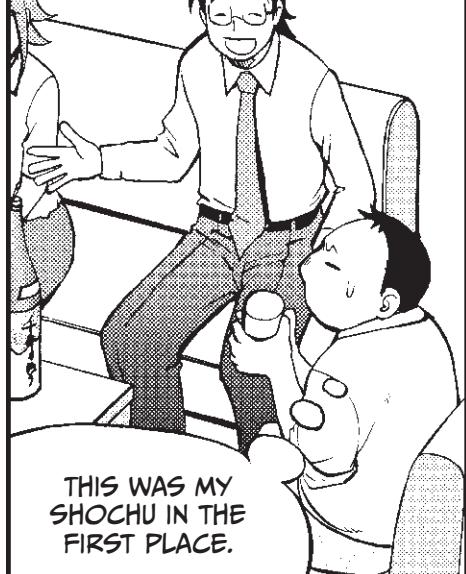
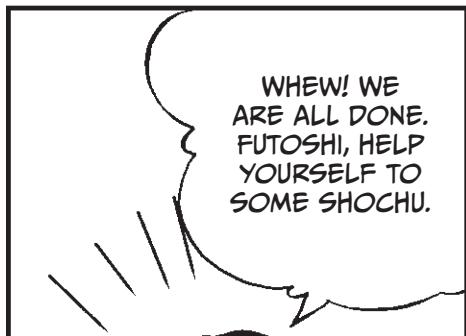
A definite integral of a sum can be divided into the sum of definite integrals.

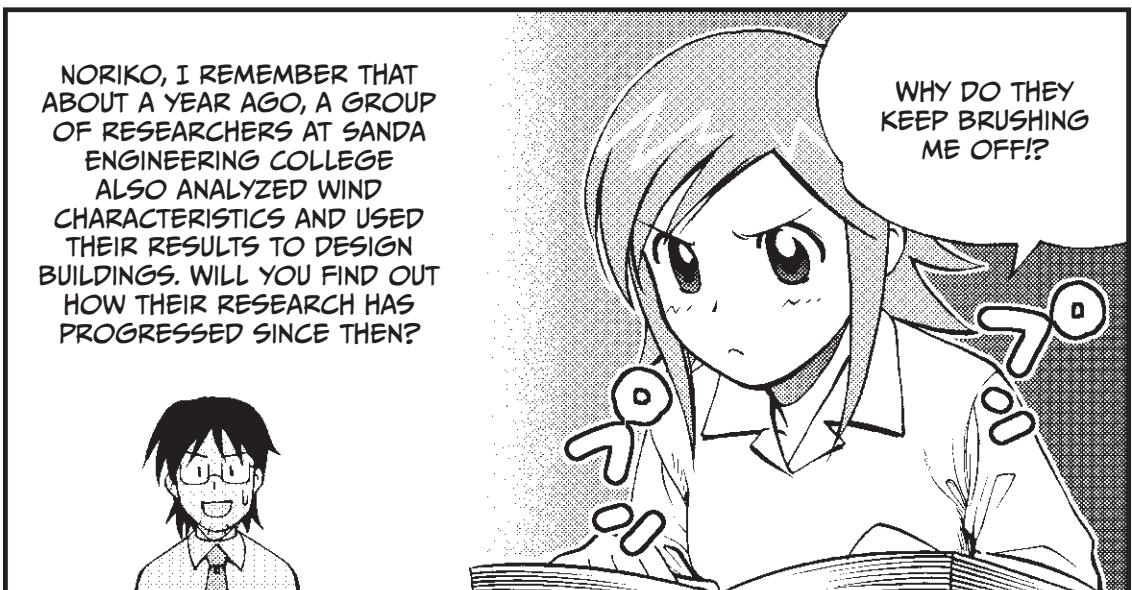
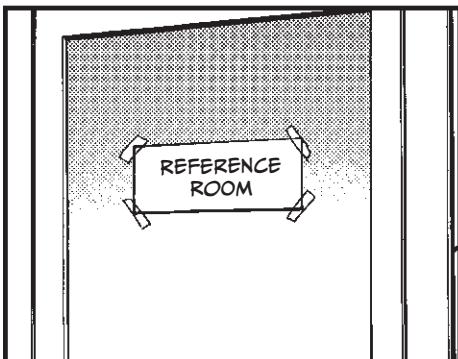
$$\textcircled{3} \quad \int_a^b \alpha f(x) dx = \alpha \int_a^b f(x) dx$$

The multiplicative constant within a definite integral can be moved outside the integral.

Expressions **①** through **③** can be understood intuitively if we draw their figures.



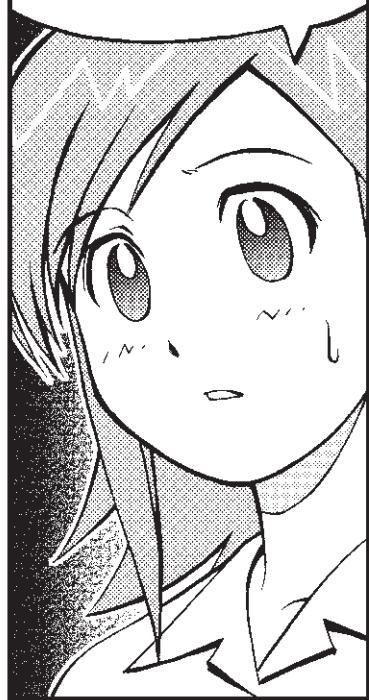




Pollution in the Bay

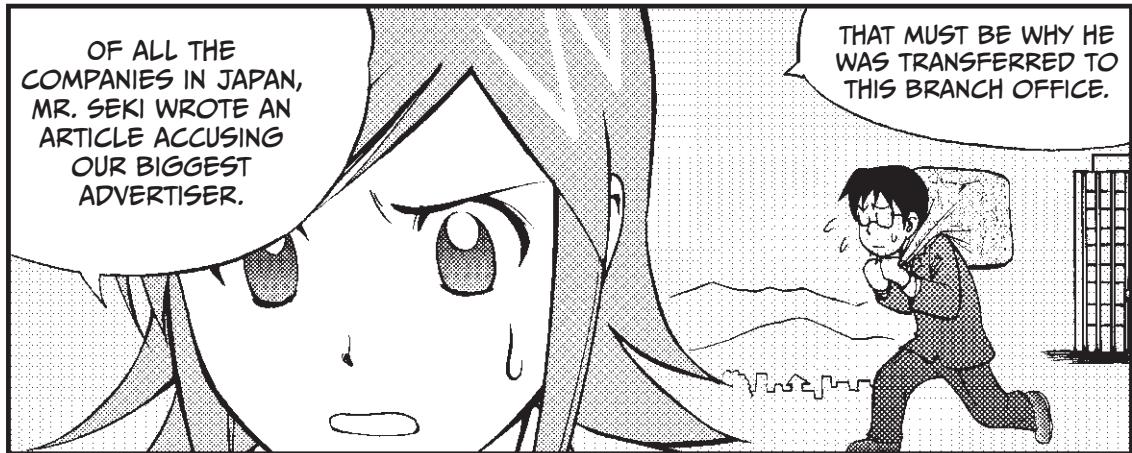
Waste Runoff from
Burnham Chemical
Products Is the
Cause

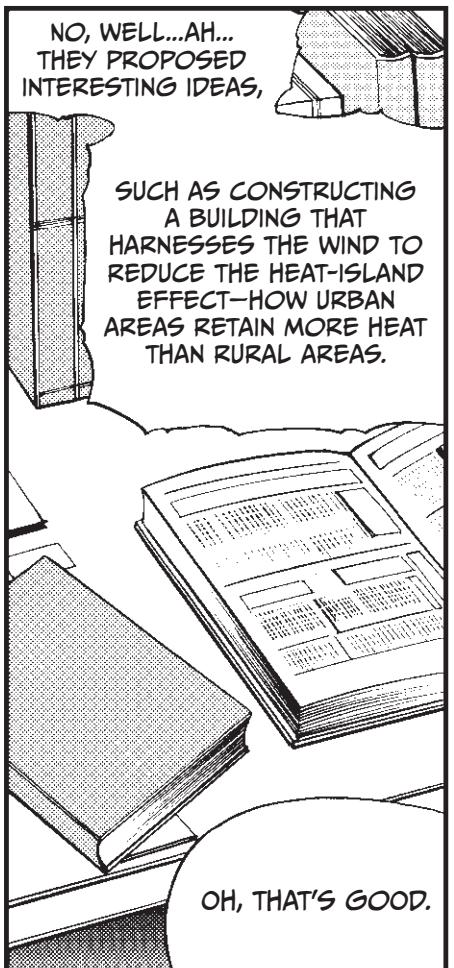
BURNHAM...
THEY'RE ONE OF THE
SPONSORS OF THE
ASAGAKE TIMES.



OF ALL THE
COMPANIES IN JAPAN,
MR. SEKI WROTE AN
ARTICLE ACCUSING
OUR BIGGEST
ADVERTISER.

THAT MUST BE WHY HE
WAS TRANSFERRED TO
THIS BRANCH OFFICE.



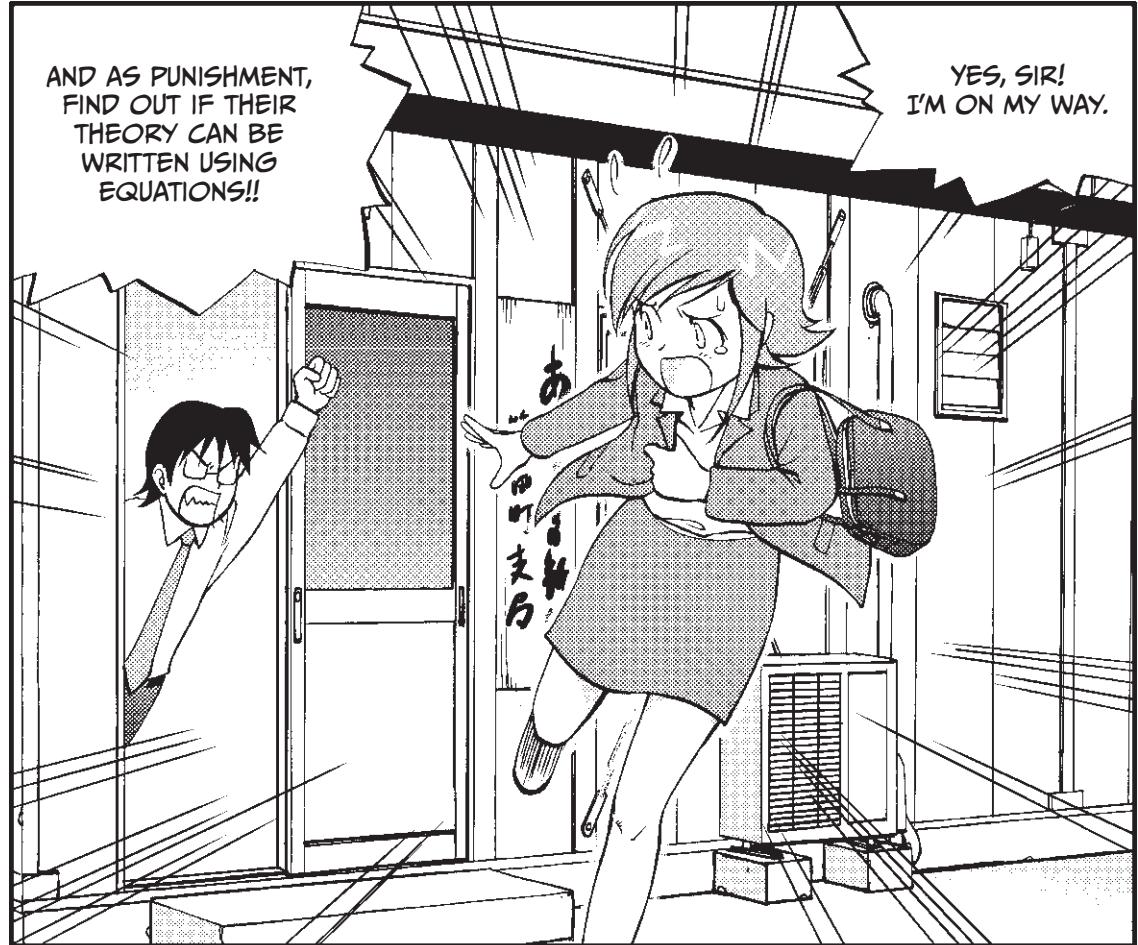


FORGET ABOUT CALLING!!
YOU WRITE ARTICLES USING
YOUR FEET!

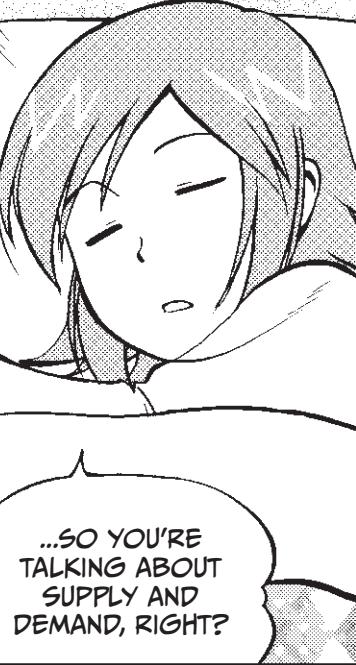
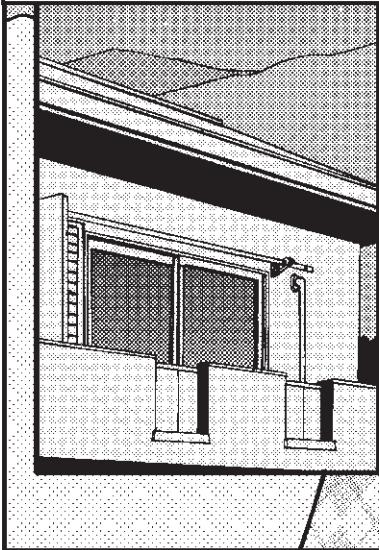
GO SEE
THEM FOR AN
INTERVIEW!!

AND AS PUNISHMENT,
FIND OUT IF THEIR
THEORY CAN BE
WRITTEN USING
EQUATIONS!!

YES, SIR!
I'M ON MY WAY.



APPLYING THE FUNDAMENTAL THEOREM



...SO YOU'RE TALKING ABOUT SUPPLY AND DEMAND, RIGHT?

EXACTLY! IN ECONOMICS, THE INTERSECTION OF THE SUPPLY AND DEMAND CURVES IS SAID TO...

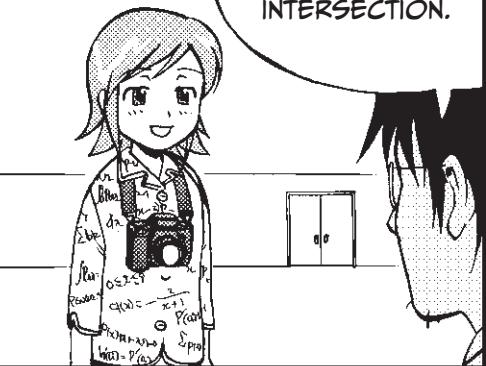


DETERMINE THE PRICE AND QUANTITY AT WHICH COMPANIES PRODUCE AND SELL GOODS.

SURE, I GET THE BASIC IDEA.

BUT THIS DOESN'T JUST MEAN THAT TRADE IS MADE AT THE POINT OF THEIR INTERSECTION.

IN TRUTH, SOCIETY IS BEST SERVED IF TRADE MATCHES THESE IDEAL CONDITIONS.



THAT'S GREAT!



YES, WE CAN EASILY UNDERSTAND WHY THIS IS TRUE USING THE FUNDAMENTAL THEOREM OF CALCULUS.

SUPPLY CURVE



FIRST, LET'S CONSIDER HOW COMPANIES MAXIMIZE PROFIT IN A PERFECTLY COMPETITIVE MARKET. WE'LL TRY TO DERIVE A SUPPLY CURVE FIRST.

The profit $P(x)$ when x units of a commodity are produced is given by the following function:

$P(x)$

p

x

$C(x)$

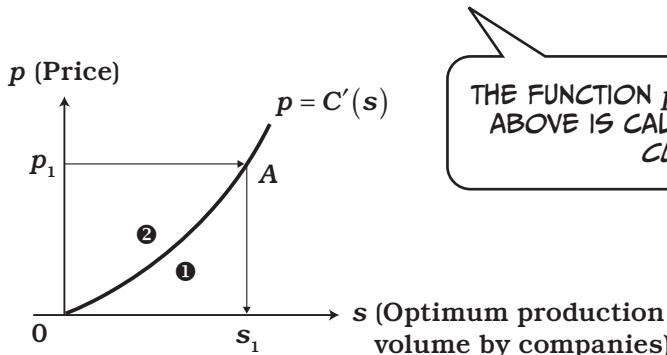
$$(\text{Profit}) = (\text{Price}) \times (\text{Production Quantity}) - (\text{Cost}) = px - C(x)$$

where $C(x)$ is the cost of production.

Let's assume the x value that maximizes the profit $P(x)$ is the quantity of production s .

A company wants to maximize its profits. Recall that to find a function's extrema, we take the derivative and set it to zero. This means that the company's maximum profit occurs when

$$P'(s) = p - C'(s) = 0$$



THE FUNCTION $p = C'(s)$ OBTAINED ABOVE IS CALLED THE SUPPLY CURVE!

Price p_1 corresponds to point A on the function, which leads us to optimum production volume s_1 .

The rectangle bounded by these four points (p_1 , A , s_1 , and the origin) equals the price multiplied by the production quantity. This should be the companies' gross profits, before subtracting their costs of production. But look, the area ❶ of this graph corresponds to the companies' production costs, and we can obtain it using an integral.

$$\int_0^{s_1} C'(s) ds = C(s_1) - C(0) = C(s_1) = \text{Costs}$$

We used
the Fundamental
Theorem here.

To simplify,
we assume
 $C(0) = 0$.

This means we can easily find the companies' net profit, which is represented by area ❷ in the graph, or the area of the rectangle minus area ❶.

DEMAND CURVE

Next, let's consider the maximum benefit for consumers.

When consumers purchase x units of a commodity, the benefit $B(x)$ for them is given by the equation:

$$B(x) = \text{Total Value of Consumption} - (\text{Price} \times \text{Quantity}) = u(x) - px$$

where $u(x)$ is a function describing the value of the commodity for all consumers.

Consumers will purchase the most of this commodity when $B(x)$ is maximized.

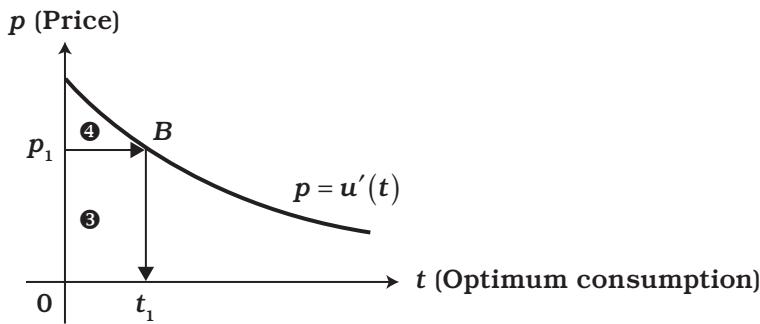
If we set the consumption value to t when the derivative of $B(x) = 0$, we get the following equation:^{*}

$$B'(t) = u'(t) - p = 0$$

THE FUNCTION $p = u'(t)$ OBTAINED HERE IS
CALLED THE DEMAND CURVE.



^{*} Again, you can see we're looking for extrema (where $B'(t) = 0$), as consumers want to maximize their benefits.



So let's consider the area of the rectangle labeled ③, above, which corresponds to the price multiplied by the product consumption. In other words, this is the total amount consumers pay for a product.

The total area of ③ and ④ can be obtained using integration.

$$\int_0^{t_1} u'(t) dt = u(t_1) - u(0) = u(t_1) = \text{Total value of consumption}$$

To simplify,
we assume
 $u(0) = 0$.

If you simply subtract the value of the rectangle ③ from the integral from 0 to t_1 , you can find the area of ④, the benefit to consumers.

THE BENEFIT FOR THE CONSUMERS ④ IS THE TOTAL VALUE OF CONSUMPTION MINUS THE AMOUNT THEY PAID ③, RIGHT?

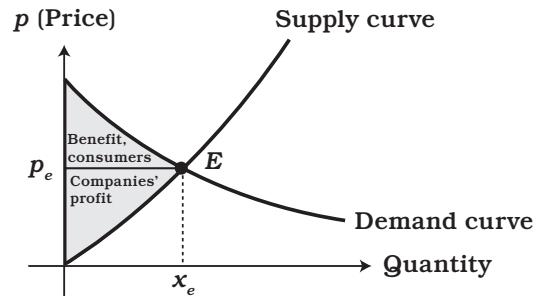
YES, THAT'S IT. NOW LET'S LOOK AT THE SUPPLY AND DEMAND CURVES COMBINED TOGETHER.



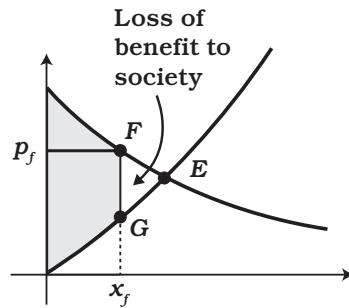
WE CAN SAY THAT THE COMPANIES' PROFIT PLUS THE BENEFIT FOR CONSUMERS EQUALS THE OVERALL BENEFIT FOR SOCIETY, AS ILLUSTRATED BY THE SHADED AREA ON THE RIGHT.



BUT WHAT HAPPENS IF TRADE DOES NOT HAPPEN AT THE PRICE AND QUANTITY DETERMINED BY THE INTERSECTION POINT E?



THE OVERALL BENEFIT TO SOCIETY IS REDUCED BY THE AMOUNT CORRESPONDING TO THE EMPTY AREA IN THE FIGURE.



DO YOU GET IT?

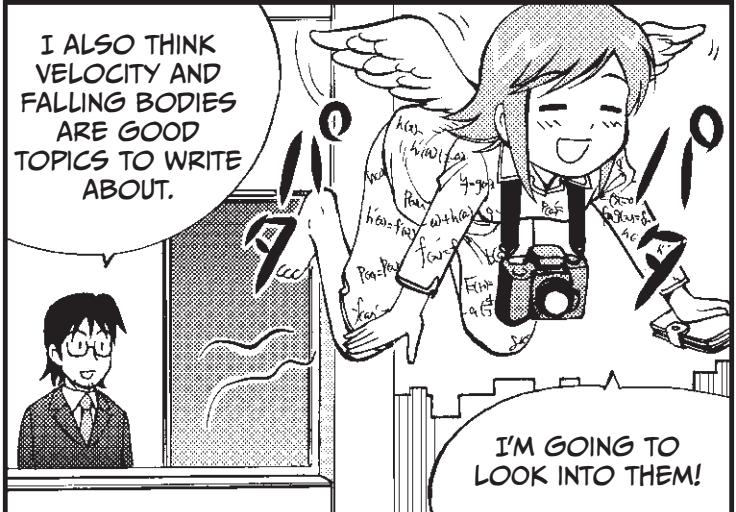


YES, I WILL REPORT MY STORIES USING CALCULUS, TOO.

I ALSO THINK VELOCITY AND FALLING BODIES ARE GOOD TOPICS TO WRITE ABOUT.



I'M GOING TO LOOK INTO THEM!



The Integral of Velocity Proven to Be Distance!

The integral of velocity = difference in position = distance traveled

If we understand this formula, it's said that we can correctly calculate the distance traveled for objects whose velocity changes constantly. But is that true? Our promising freshman reporter Noriko Hikima closes in on the truth of this matter in her hard-hitting report.

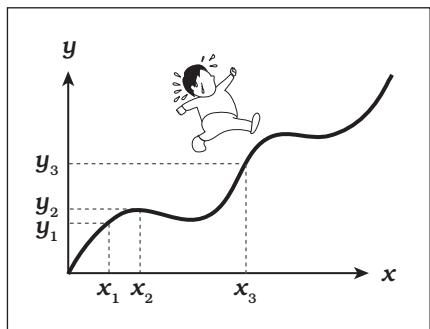


Figure 1: This graph represents Futoshi's distance traveled over time. He moves to point y_1 , y_2 , y_3 ... as time progresses to x_1 , x_2 , x_3 ...

Sanda-Cho—Some readers will recall our earlier example describing Futoshi walking on a moving walkway. Others have likely deliberately blocked his sweaty image from their minds. But you almost certainly remember that the derivative of the distance is the speed.

$$\textcircled{1} \quad y = F(x)$$

$$\textcircled{2} \quad \int_a^b v(x) dx = F(b) - F(a)$$

Equation **1** expresses the position of the monstrous, sweating Futoshi. In other words, after x seconds he has lumbered a total distance of y .

Integral of Velocity = Difference in Position

The derivative $F'(x)$ of expression **1** is the “instantaneous velocity” at x seconds. If we rewrite $F'(x)$ as $v(x)$, using v for velocity, the Fundamental Theorem of Calculus can be used to obtain equation **2**! Look at the graph of $v(x)$ in Figure 2-A—Futoshi’s velocity over time. The shaded part of the graph is equal to the integral—equation **2**.

But also look at Figure 2-B, which shows the distance Futoshi has traveled over time. If we look at Figures 2-A and 2-B side by side, we see that the integral of the velocity is equal to the difference in position (or distance)! Notice how the two graphs match—when Futoshi’s velocity is positive, his distance increases, and vice versa.

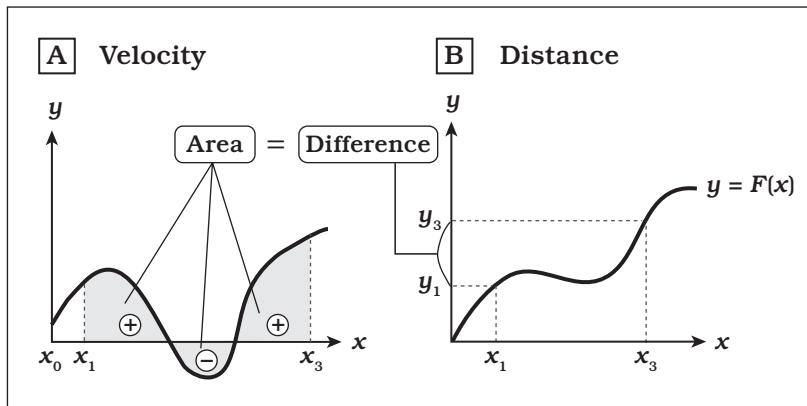


Figure 2

Free Fall from Tokyo Tower

How Many Seconds to the Ground?

It's easy to take things for granted—consider gravity. If you drop an object from your hand, it naturally falls to the ground. We can say that this is a motion that changes every second—it is *accelerating* due to the Earth's gravitational pull. This motion can be easily described using calculus.

But let's consider a bigger drop—all the way from the top of Tokyo Tower—and find out, "How many seconds does it take an object to reach the ground?" Pay no attention to Futoshi's remark, "Why don't you go to the top of Tokyo Tower with a stopwatch and find out for yourself?"

The increase in velocity when an object is in free fall is called *gravitational acceleration*, or 9.8 m/s^2 . In other words, this means that an object's velocity increases by 9.8 m/s every second. Why is this the rate of acceleration? Well, let's just assume the scientists are right for today.

Expression ① gives the distance the object falls in T seconds. Since the integral of the velocity is the difference in position (or the distance the object travels), equation ② can be derived. Look at Figure 3—we've calculated the area by taking half of the product of the x and y values—in this case, $\frac{1}{2} \times 9.8t \times t$. And we know that the height of Tokyo Tower is 333 m. The square root of $(333 / 4.9)$ equals about 8.2, so an object takes about 8.2 seconds to reach the ground. (We've neglected air resistance here for convenience.)



$$\textcircled{1} \quad F(T) - F(0) = \int_0^T v(x) dx = \int_0^T 9.8(x) dx$$

$$\textcircled{2} \quad 4.9T^2 - 4.9 \times 0^2 = 4.9T^2$$

$$333 = 4.9T^2 \Rightarrow T = \sqrt{\frac{333}{4.9}} = 8.2 \text{ seconds}$$

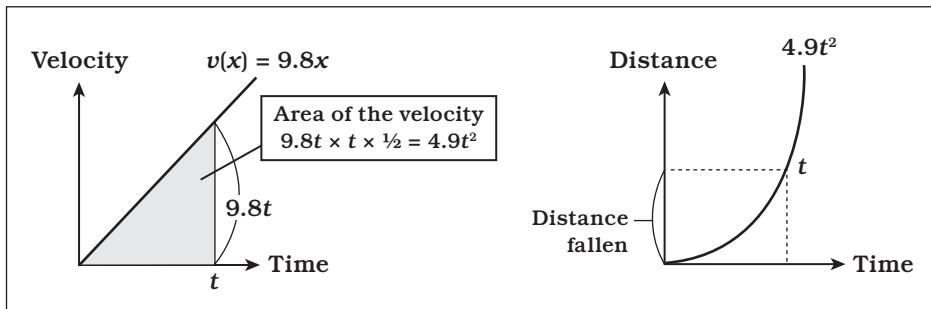


Figure 3

The Die Is Cast!!!

The Fundamental Theorem of Calculus Applies to Dice, Too

You probably remember playing games with dice as a child. Since ancient times, these hexahedrons have been rolled around the world, not only in games, but also for fortune telling and gambling.

Mathematically, you can say that dice are the world's smallest random-number generator. Dice are wonderful. Now we'll cast them for calculus! A die can show a 1, 2, 3, 4, 5, or 6—the probability of any one number is $1/6$. This can be shown with a histogram (Figure 4), with their numbers on the x-axis and the probability on the y-axis.

This can be expressed by equation ❶, or $f(x) = \text{Probability of rolling } x$. This becomes equation ❷ when we try to predict a single result—for example, a roll of 4.

$$\textcircled{1} \quad f(x) = \text{Probability of rolling } x$$

$$\textcircled{2} \quad f(4) = \frac{1}{6} = \text{Probability of rolling 4}$$

Now let's take a look at Figure 5, which describes a distribution function. First, start at 1 on the x-axis. Since no number less than 1 exists on a die, the probability in this region is 0. At $x = 1$, the graph jumps to $1/6$, because the probability of rolling a number less than or equal to 1 is $1/6$. You can also see that the probability of rolling a number equal to or greater than 1 and less than 2 is $1/6$ as well. This should make intuitive sense. At 2, the probability jumps up to $2/6$, which means the probability for rolling a number equal to or less than 2 is $2/6$. Since this probability remains until

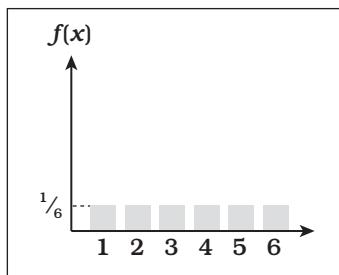


Figure 4: Density function

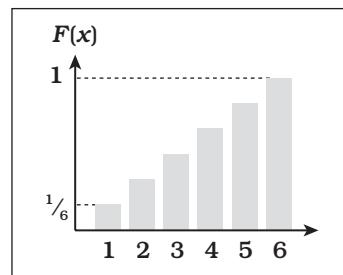
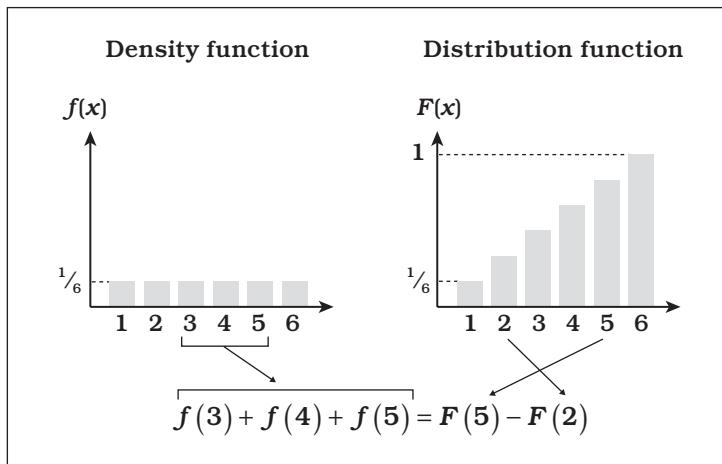


Figure 5: Distribution function

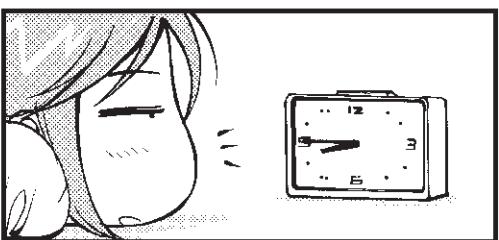
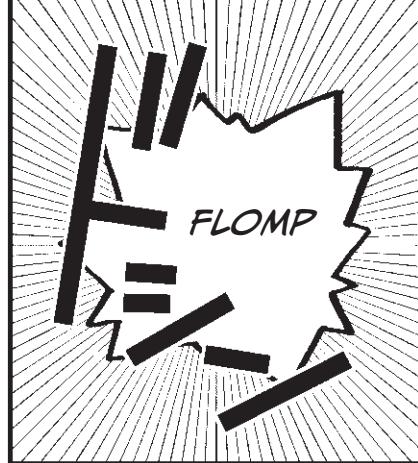
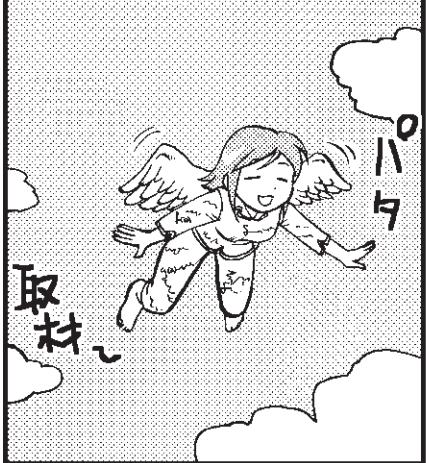
Figure 6: Derivative of distribution function $F(x)$ = density function $f(x)$

right below 3, the probability of numbers less than 3 is $2/6$.

$$\textcircled{3} \quad \int_a^b f(x) dx = F(b) - F(a) \\ = \text{Probability of rolling } x \text{ where } a \leq x \leq b$$

In the same way, we can find that the probability of rolling a 6 or any number smaller than 6 (that is, any number on the die) is 1. After all, a die cannot stand on one of its corners. Now let's look at the probability of rolling numbers greater than 2 and equal to or less than 5. The equation in Figure 6 explains this relationship.

If we look at equation ❸, we see that it describes what we know—"A definite integral of a differentiated function = The difference in the original function." This is nothing but the Fundamental Theorem of Calculus! How wonderful dice are.



REVIEW OF THE FUNDAMENTAL THEOREM OF CALCULUS

When the derivative of $F(x)$ is $f(x)$, that is, if $f(x) = F'(x)$

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

This can also be written as

$$\int_a^b F'(x) dx = F(b) - F(a)$$



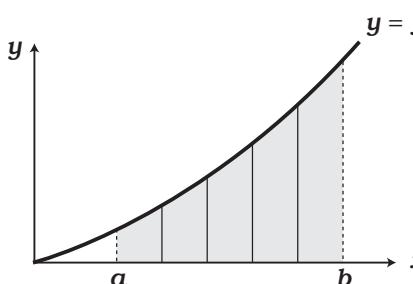
These expressions mean the following.

(Differentiated function) dx

= Difference of the original function between b and a

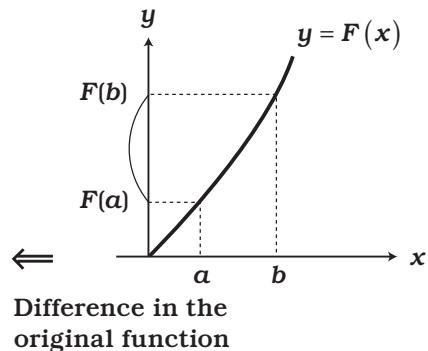
It also means graphically that

$$\left(\text{Area surrounded by the differentiated function } y = f(x) = F'(x) \text{ and the } x\text{-axis, between } x = a \text{ and } x = b \right) = \left(\text{Change in the original function from } a \text{ to } b \right)$$



Fundamental
Theorem
of Calculus

$$\int_a^b f(x) dx$$



Difference in the
original function

FORMULA OF THE SUBSTITUTION RULE OF INTEGRATION

When a function of y is substituted for variable x as $x = g(y)$, how do we express

$$S = \int_a^b f(x) dx$$

a definite integral with respect to x , as a definite integral with respect to y ?

First, we express the definite integral in terms of a stepwise function approximately as

$$S \approx \sum_{k=0,1,2,\dots,n-1} f(x_k)(x_{k+1} - x_k) \quad (x_0 = a, x_n = b)$$

Transforming variable x as $x = g(y)$, we set

$$y_0 = \alpha, y_1, y_2, \dots, y_n = \beta$$

so that

$$a = g(\alpha), x_1 = g(y_1), x_2 = g(y_2), \dots, b = g(\beta)$$

Note here that using an approximate linear function of

$$x_{k+1} - x_k = g(y_{k+1}) - g(y_k) \approx g'(y_k)(y_{k+1} - y_k)$$

Substituting these expressions in S , we get

$$S \approx \sum_{k=0,1,2,\dots,n-1} f(x_k)(x_{k+1} - x_k) \approx \sum_{k=0,1,2,\dots,n-1} f(g(y_k))g'(y_k)(y_{k+1} - y_k)$$

The last expression is an approximation of

$$\int_\alpha^\beta f(g(y))g'(y) dy$$

Therefore, by making the divisions infinitely small, we obtain the following formula.

FORMULA 3-2: THE SUBSTITUTION RULE OF INTEGRATION

$$\int_a^b f(x) dx = \int_\alpha^\beta f(g(y))g'(y) dy$$

EXAMPLE:

Calculate:

$$\int_0^1 10(2x+1)^4 dx$$

We first substitute the variable so that $y = 2x + 1$, or $x = g(y) = \frac{y-1}{2}$.

Since $y = 2x + 1$, if we take the derivative of both sides, we get $dy = 2dx$. Then we get $dx = \frac{1}{2}dy$.

Since we now integrate with respect to y , the new interval of integration is obtained from $0 = g(1)$ and $1 = g(3)$ to be $1 - 3$.*

$$\int_0^1 10(2x+1)^4 dx = \int_1^3 10y^4 \frac{1}{2} dy = \int_1^3 5y^4 dy = 3^5 - 1^5 = 242$$

THE POWER RULE OF INTEGRATION

In the example above we remembered that $5y^4$ is the derivative of y^5 to finish the problem. Since we know that if $F(x) = x^n$, then $F'(x) = f(x) = nx^{(n+1)}$, we should be able to find a general rule for finding $F(x)$ when $f(x) = x^n$.

We know that $F(x)$ should have $x^{(n+1)}$ in it, but what about that coefficient? We don't have a coefficient in our derivative, so we'll need to start with one. When we take the derivative, the coefficient will be $(n+1)$, so it follows that $1 / (n+1)$ will cancel it out. That means that the general rule for finding the antiderivative $F(x)$ of $f(x) = x^n$ is

$$F(x) = \frac{1}{n+1} \times x^{(n+1)} = \frac{x^{(n+1)}}{n+1}$$

* In other words, when $x = 0$, $y = 1$, and when $x = 1$, $y = 3$. We then use that as the range of our definite integral.

EXERCISES

1. Calculate the definite integrals given below.

① $\int_1^3 3x^2 dx$

② $\int_2^4 \frac{x^3 + 1}{x^2} dx$

③ $\int_0^5 x + (1 + x^2)^7 dx + \int_0^5 x - (1 + x^2)^7 dx$

2. Answer the following questions.

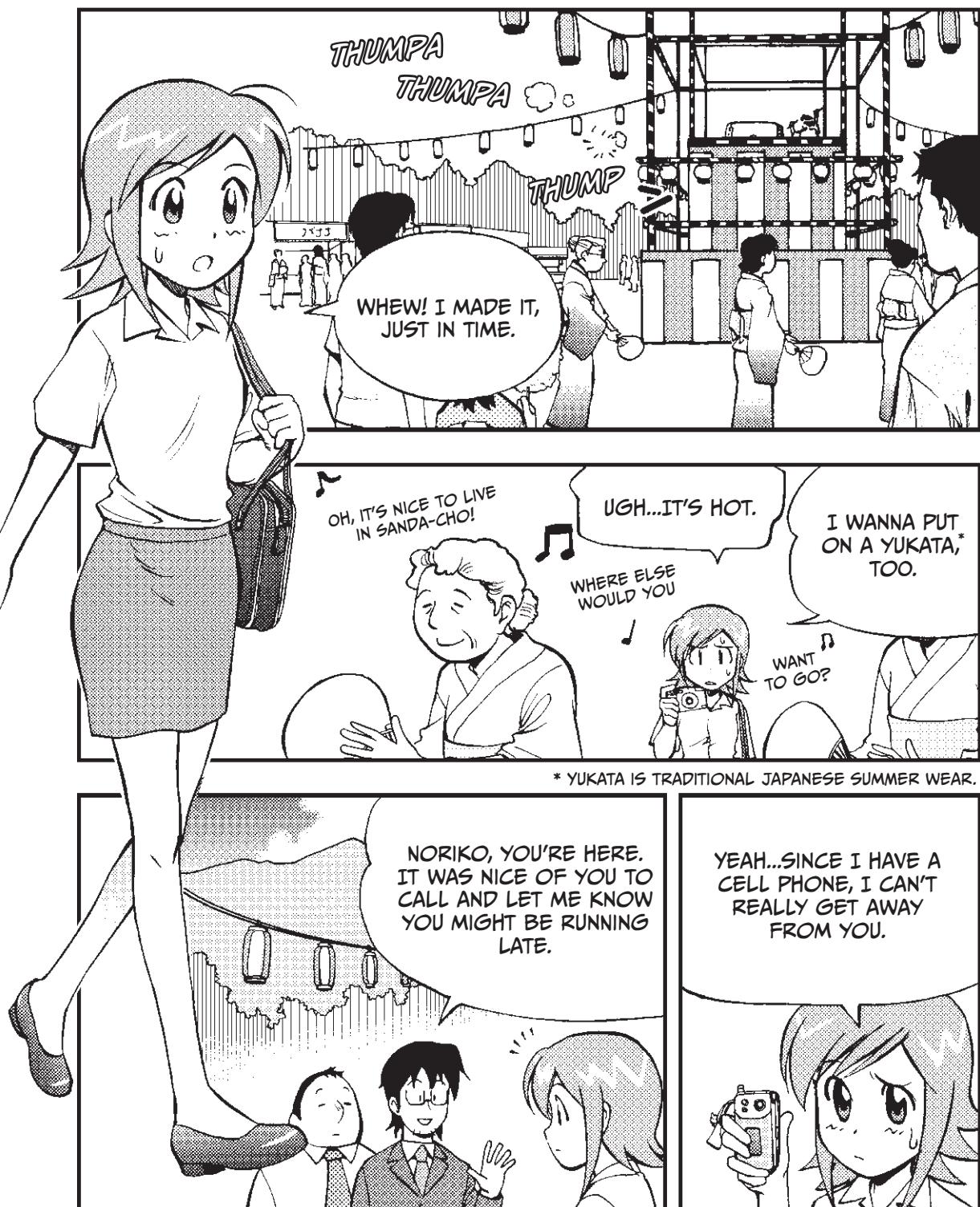
- A. Write an expression of the definite integral which calculates the area surrounded by the graph of $y = f(x) = x^2 - 3x$ and the x-axis.
B. Calculate the area given by this expression.

4

LET'S LEARN INTEGRATION TECHNIQUES!



USING TRIGONOMETRIC FUNCTIONS



WHEN I WAS A CUB REPORTER, THERE WASN'T SUCH A CONVENIENCE.

I OFTEN HAD TO USE A PAY PHONE TO SEND IN MY REPORT WHEN I WAS ON DEADLINE.

I READ MY REPORT WORD BY WORD OVER THE PHONE TO MY ASSISTANT.

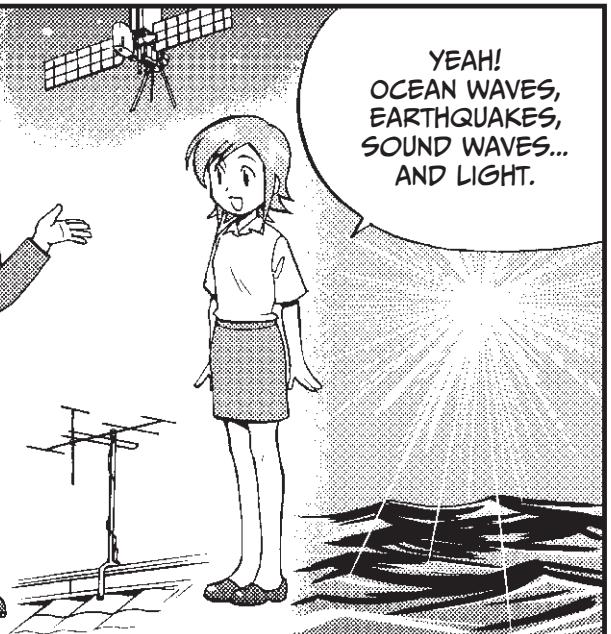
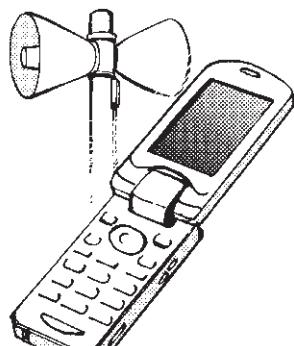


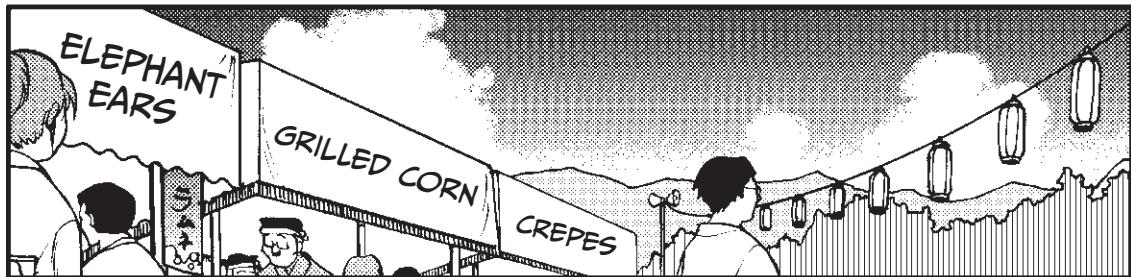
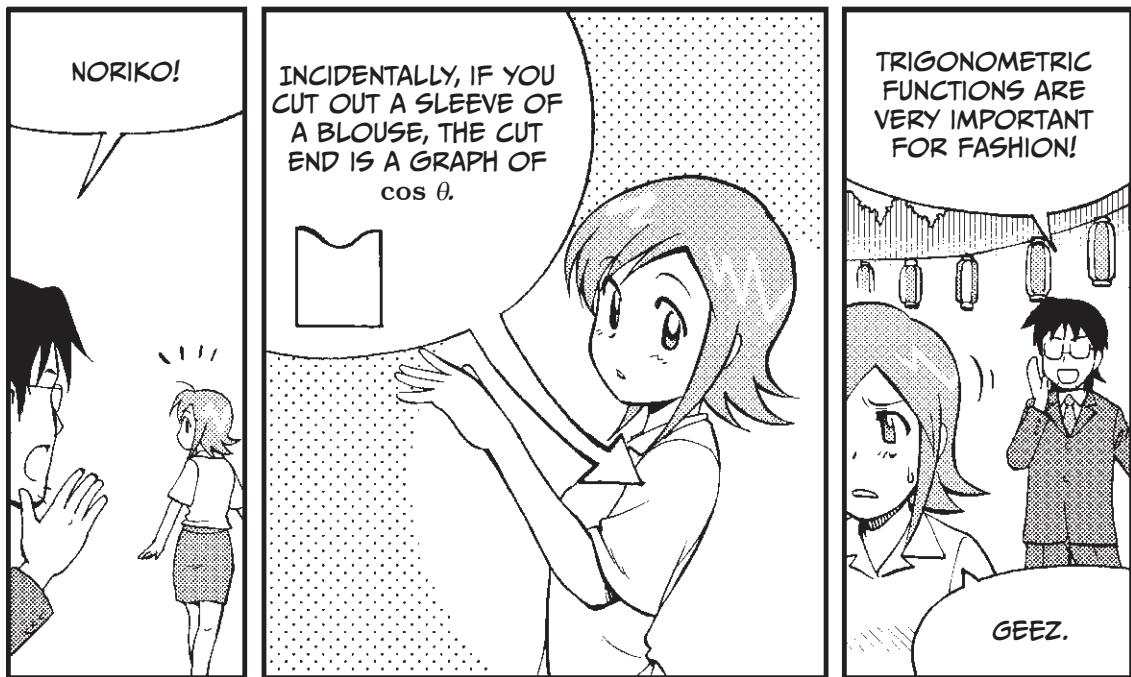
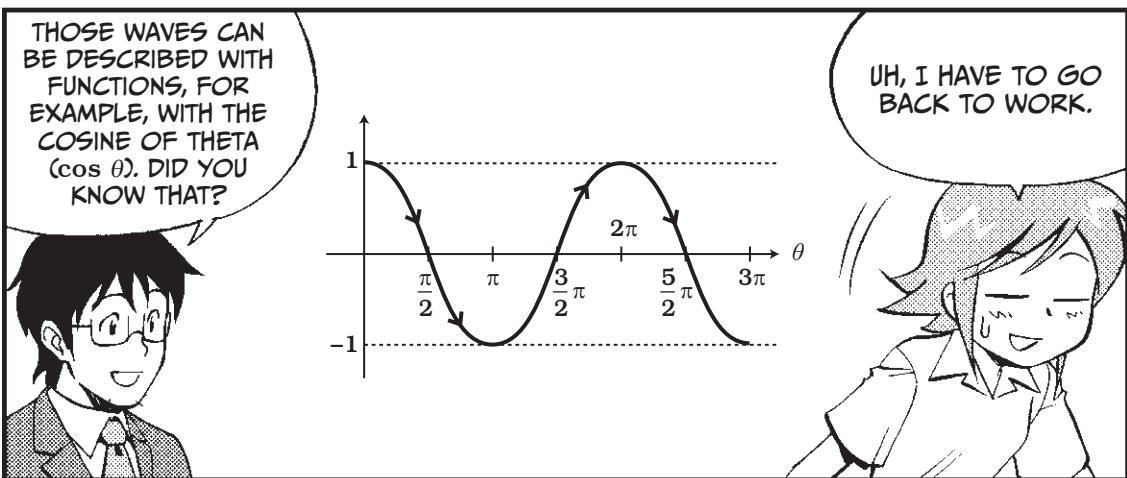
WOW, THAT'S CRAZY!

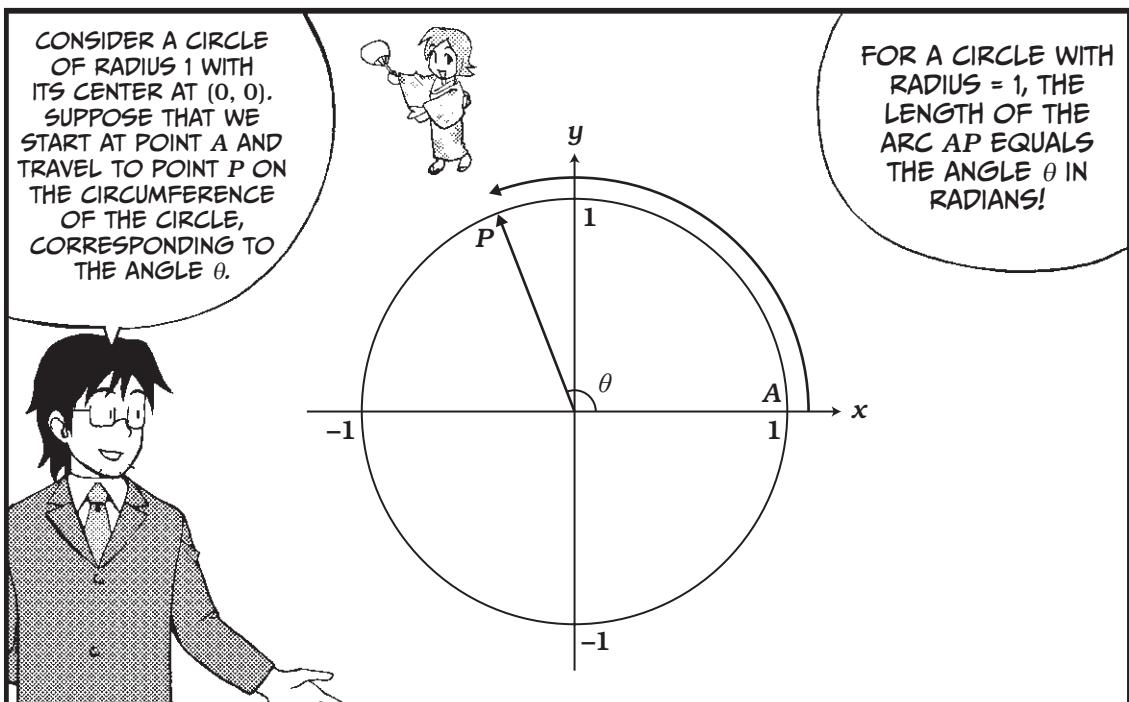
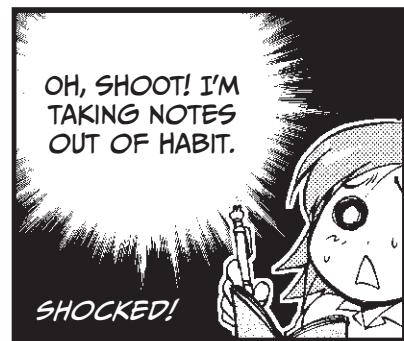
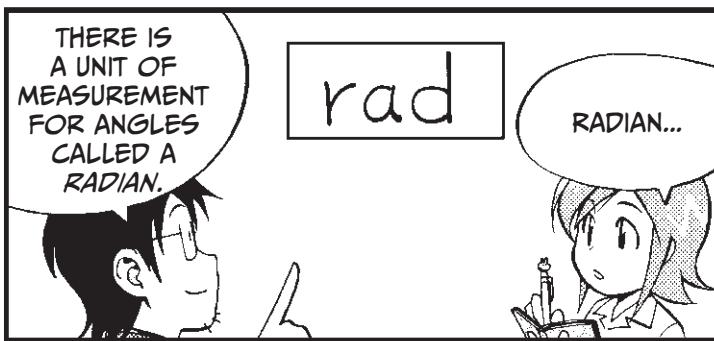
WE DON'T HAVE TO DO THAT ANYMORE, THANKS TO RADIO WAVES.

ALL SORTS OF OTHER WAVES OCCUR IN NATURE, TOO.

YEAH! OCEAN WAVES, EARTHQUAKES, SOUND WAVES... AND LIGHT.







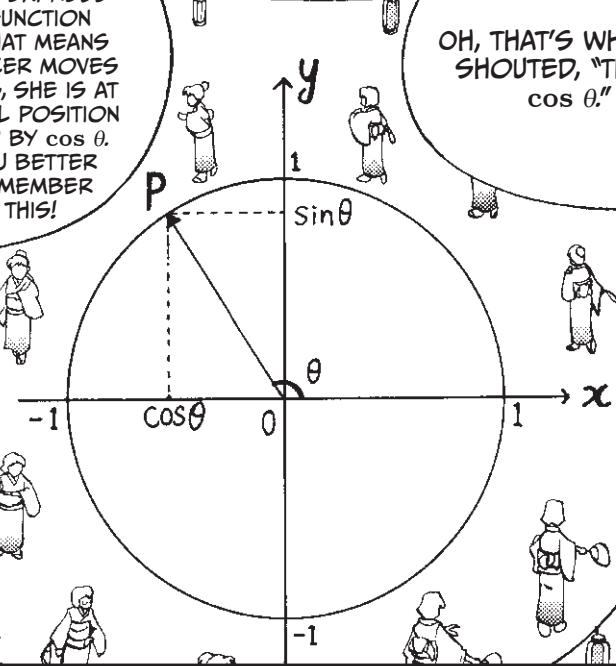
BECAUSE THE TOTAL CIRCUMFERENCE OF THIS CIRCLE IS 2π , WE KNOW THAT 90 DEGREES = $\frac{\pi}{2}$ RADIANS AND 180 DEGREES = π RADIANS. A RADIAN IS ABOUT EQUAL TO 57.2958 DEGREES.

FROM NOW ON, WE WILL USE RADIANS AS THE UNIT FOR ANY ANGLE.

AND WE CAN EXPRESS x AS THE FUNCTION $\cos \theta = x$. THAT MEANS WHEN A DANCER MOVES BY θ RADIANS, SHE IS AT A HORIZONTAL POSITION DETERMINED BY $\cos \theta$. YOU BETTER REMEMBER THIS!

OH, THAT'S WHY YOU SHOUTED, "THAT'S $\cos \theta$."

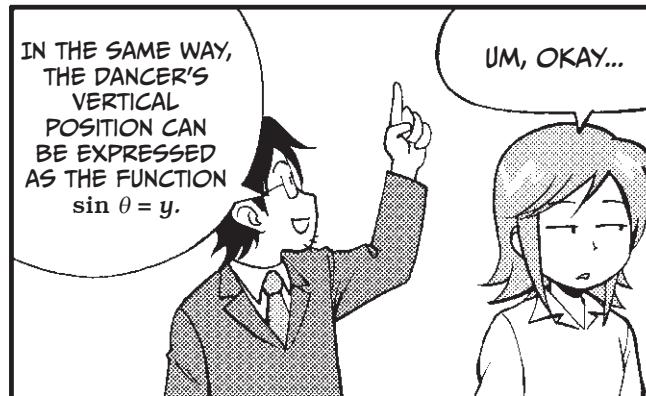
WHAT'S GOING ON INSIDE HIS HEAD?

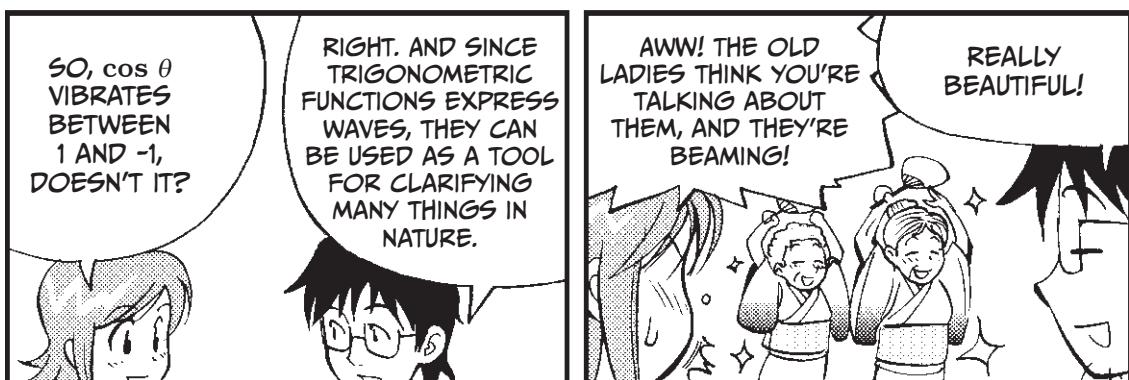
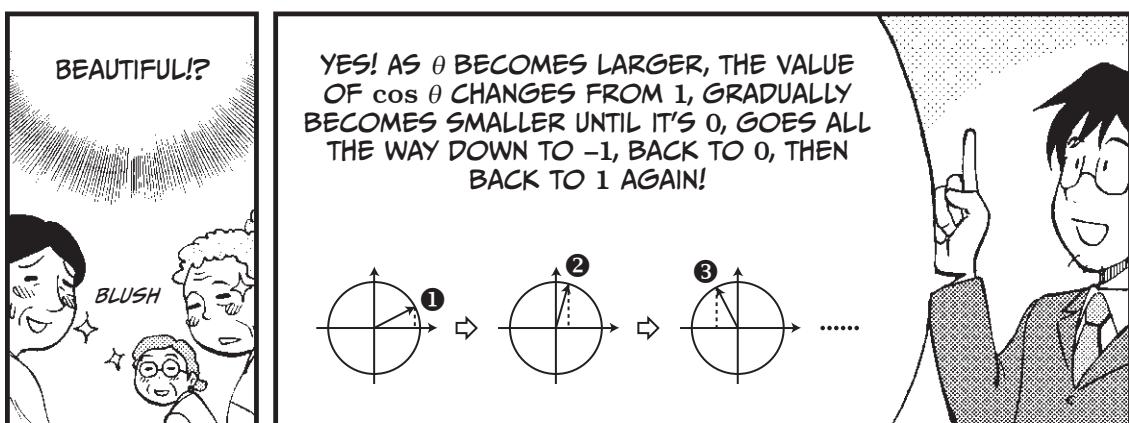
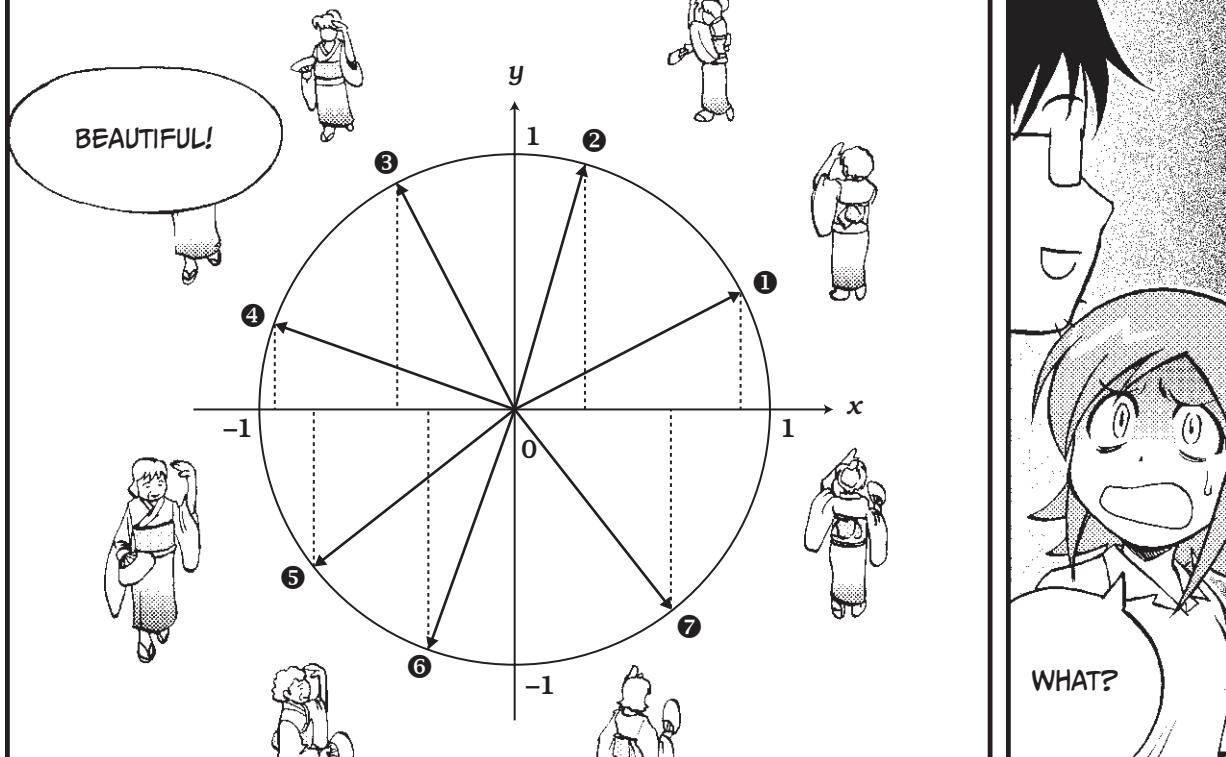


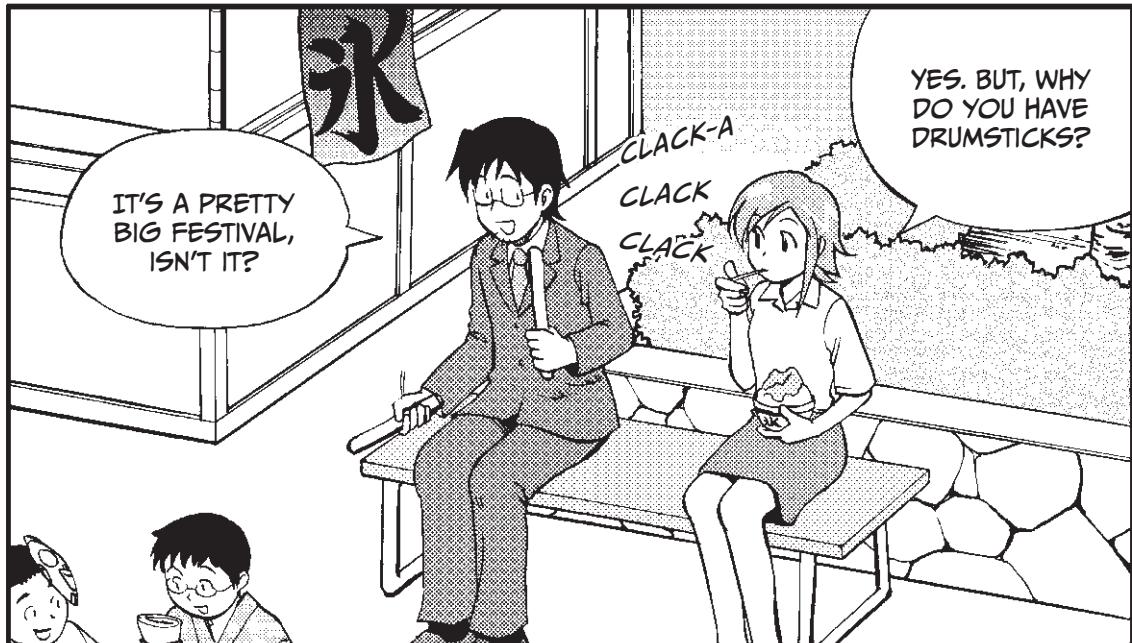
IN THE SAME WAY, THE DANCER'S VERTICAL POSITION CAN BE EXPRESSED AS THE FUNCTION $\sin \theta = y$.

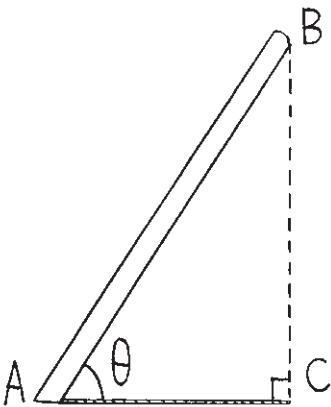
UM, OKAY...

LOOK, NORIKO!!



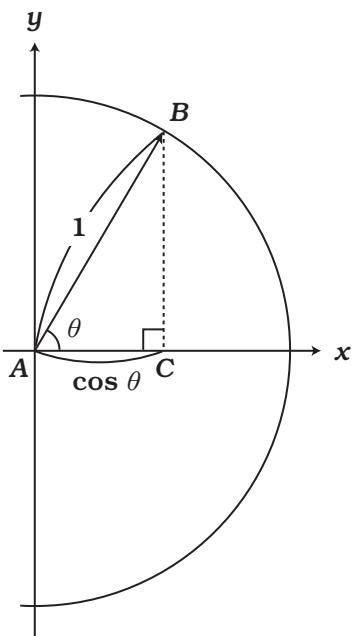






THE SUN IS SHINING STRAIGHT DOWN ON STICK AB, WHICH IS STANDING TILTED AT ANGLE θ FROM THE GROUND.

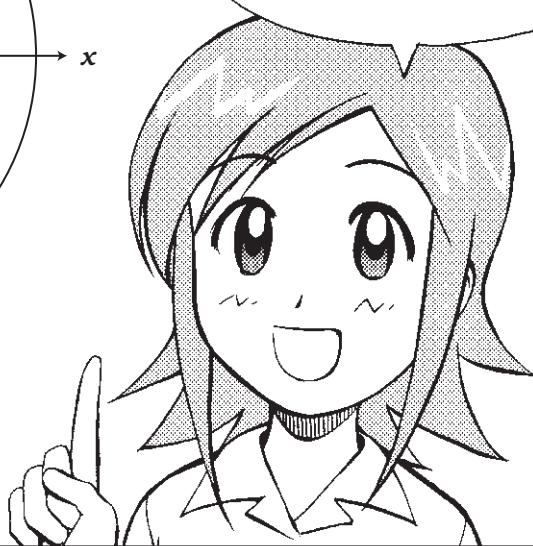
IF WE ASSUME THE RESULTING SHADOW (THE ORTHOGONAL PROJECTION) TO BE AC, THE LENGTH OF SHADOW AC EQUALS THE LENGTH OF STICK AB MULTIPLIED BY $\cos \theta$.



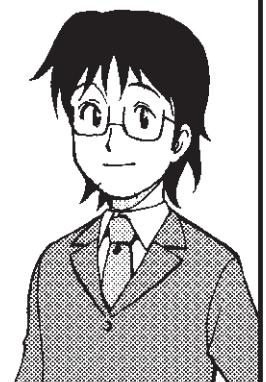
WE CAN THINK OF THE STICK IN TERMS OF A FUNCTION. AND BY DEFINITION,

$$\cos \theta = \frac{AC \text{ (shadow)}}{AB \text{ (stick)}}$$

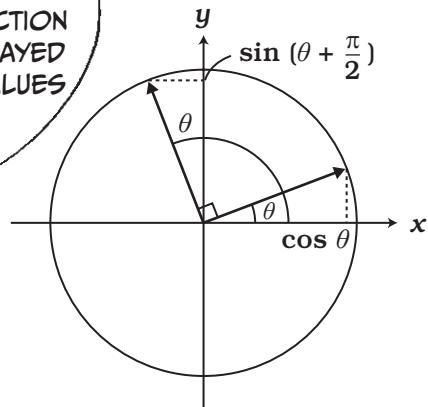
SO THE SHADOW'S LENGTH IS $AB \times \cos \theta$. RIGHT?



THAT'S RIGHT! COSINE EXPRESSES HOW MUCH SHORTER THE SHADOW IS THAN THE STICK ITSELF!

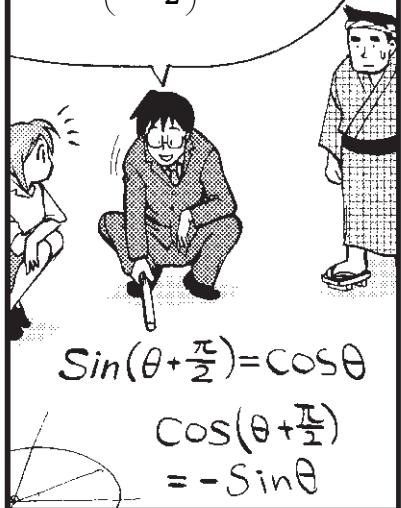


INCIDENTALLY, SINCE THE X-AXIS COINCIDES WITH THE Y-AXIS WHEN IT IS ROTATED BY 90 DEGREES ($\frac{\pi}{2}$ RADIAN), WE CAN SAY $\sin \theta$ IS A FUNCTION THAT OUTPUTS, DELAYED BY $\frac{\pi}{2}$, THE SAME VALUES AS $\cos \theta$.



IN OTHER WORDS,

$$\sin\left(\theta + \frac{\pi}{2}\right) = \cos \theta$$



YES?

UH...WILL YOU GIVE US BACK OUR DRUMSTICKS?

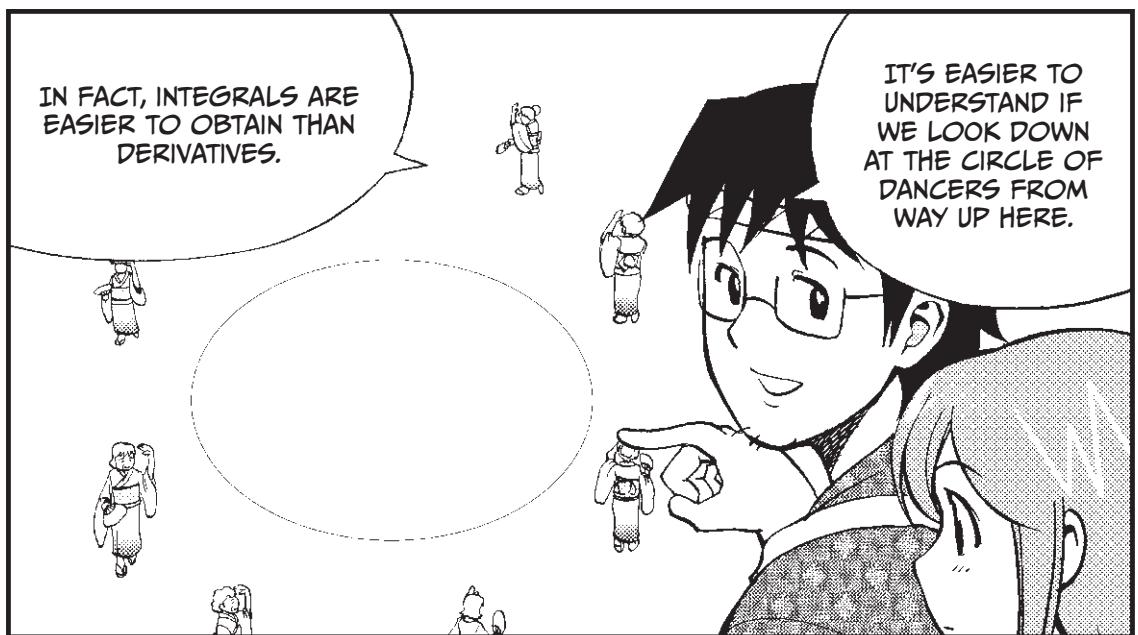
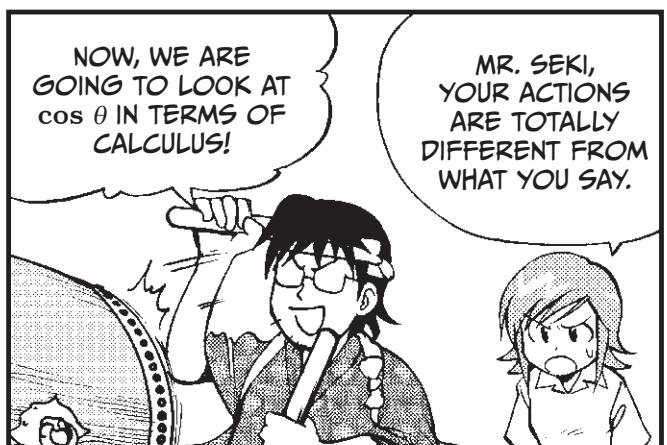
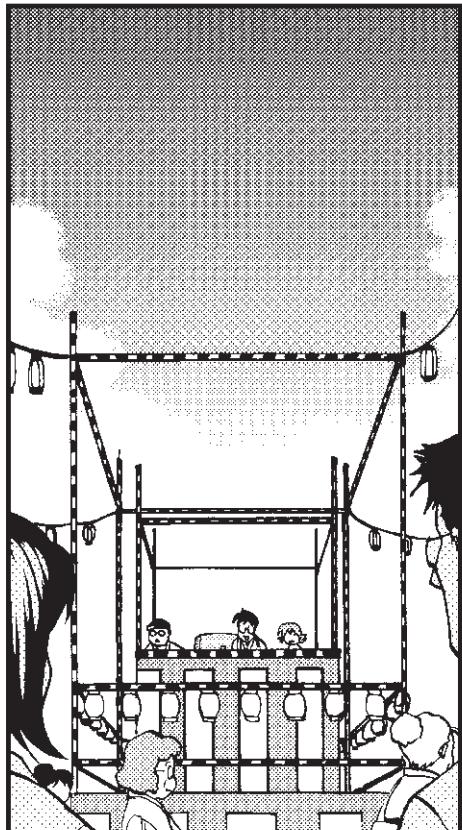


NOW, WE ARE READY FOR THE MAIN PART OF THE SANDA SUMMER FESTIVAL!!

OOPS!

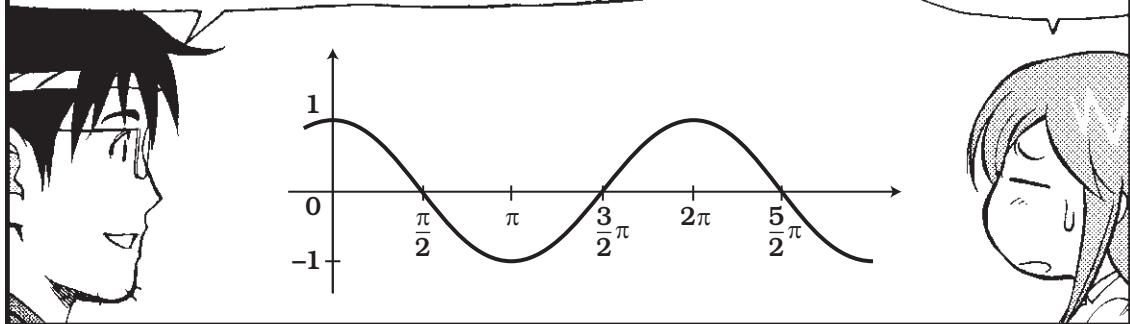


USING INTEGRALS WITH TRIGONOMETRIC FUNCTIONS

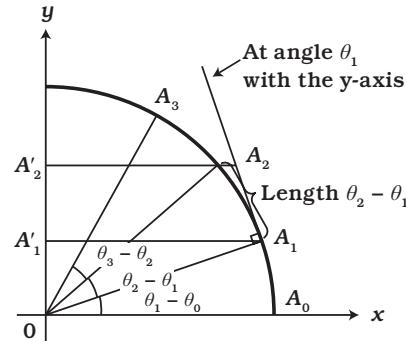
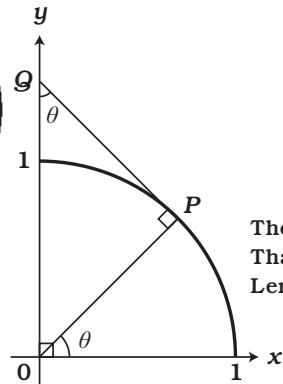


WHAT WE NEED TO DO IS TO FIND OUT WHAT
 $\sum \cos \theta \times \Delta\theta = \cos \theta_0 (\theta_1 - \theta_0) + \cos \theta_1 (\theta_2 - \theta_1) + \dots$
 $+ \cos \theta_{n-1} (\theta_n - \theta_{n-1})$ BECOMES.

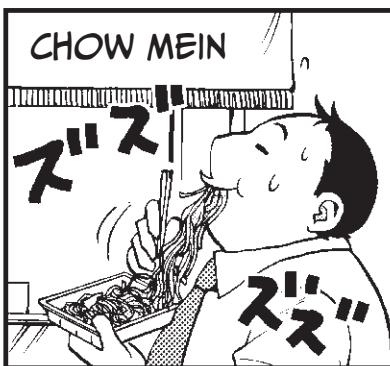
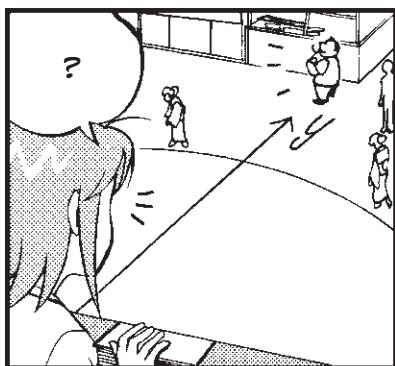
LOOKING AT THIS
PUTS ME IN A
FOG.

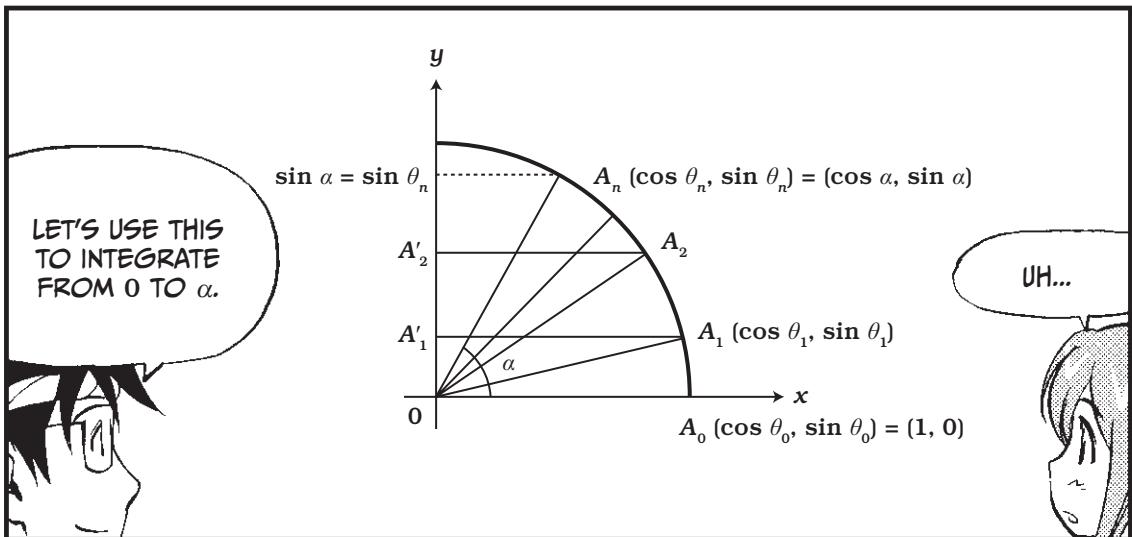


LOOK AT THIS
FIGURE. DOESN'T
THIS GIVE YOU A
GOOD IDEA? THIS
SHOWS THAT THE
INTERSECTING
ANGLE OF THE
Y-AXIS WITH THE
TANGENT LINE PQ,
WHERE P IS THE
POINT MOVED FROM
(1, 0) BY ANGLE
 θ ,
IS ALSO θ .



The change in $\cos \theta$ is the length $A'_1 A'_2$.
That length is the orthogonal projection $A_1 A_2$.
Length $A'_1 A'_2 \approx \text{arc } A_1 A_2 \times \cos \theta_1 = (\theta_2 - \theta_1) \times \cos \theta_1$





$\sum \cos \theta \Delta\theta$ when θ is changed from 0 to α

$$\begin{aligned} & \cos \theta_0 (\theta_1 - \theta_0) + \cos \theta_1 (\theta_2 - \theta_1) + \dots + \cos \theta_{n-1} (\theta_n - \theta_{n-1}) \\ & \approx A'_0 A'_1 + A'_1 A'_2 + \dots + A'_{n-1} A'_n = A'_0 A'_n = \sin \alpha \end{aligned}$$

IS THIS RIGHT?

RIGHT! IF WE MAKE THESE INFINITELY SMALL...

WE FIND THAT THE INTEGRAL OF COSINE IS SINE.

$$\int_0^\alpha \cos \theta d\theta = \sin \alpha - \sin 0$$

THEN, TO PUT IT THE OTHER WAY AROUND, THE DERIVATIVE OF SINE IS COSINE?

YOU'RE RIGHT!

NOW, REMEMBER THESE FORMULAS.

FORMULA 4-1: THE DIFFERENTIATION AND INTEGRATION OF TRIGONOMETRIC FUNCTIONS

Since ① $\int_0^\alpha \cos \theta d\theta = \sin \alpha - \sin 0$, we know that sine must be cosine's derivative.

② $(\sin \theta)' = \cos \theta$

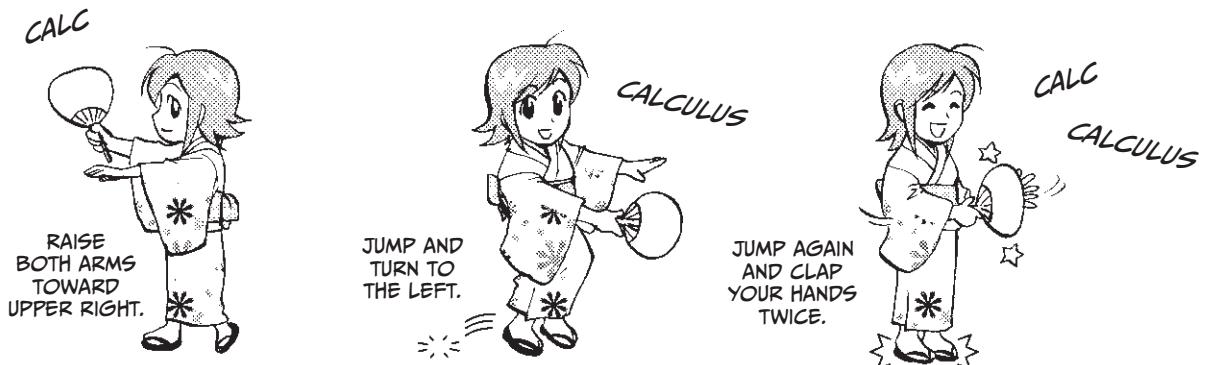
Now, substitute $\theta + \frac{\pi}{2}$ for θ in ②. We get $\left\{ \sin \left(\theta + \frac{\pi}{2} \right) \right\}' = \cos \left(\theta + \frac{\pi}{2} \right)$. Using the equations from page 124, we then know that

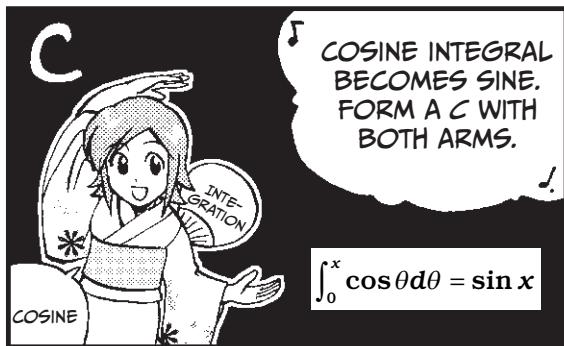
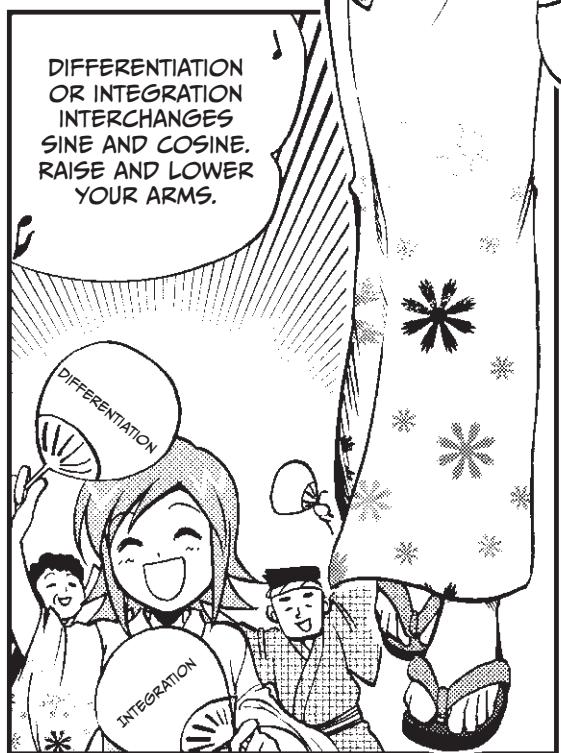
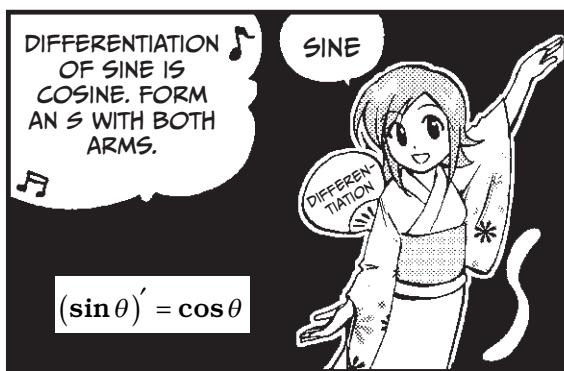
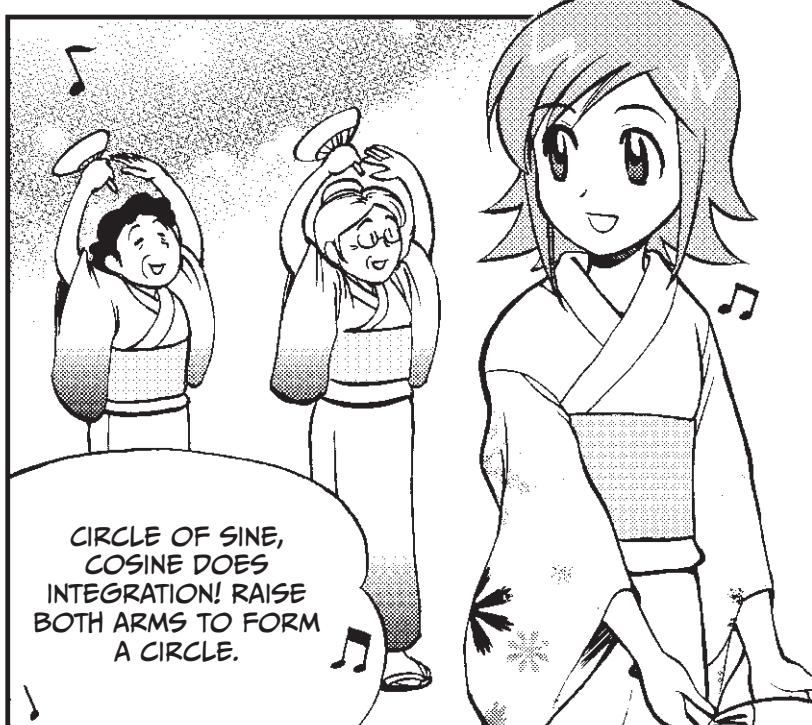
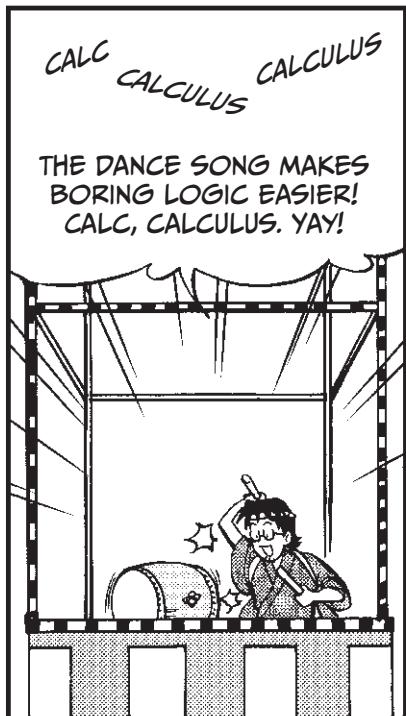
③ $(\cos \theta)' = -\sin \theta$

We find that differentiating or integrating sine gives cosine and vice versa.



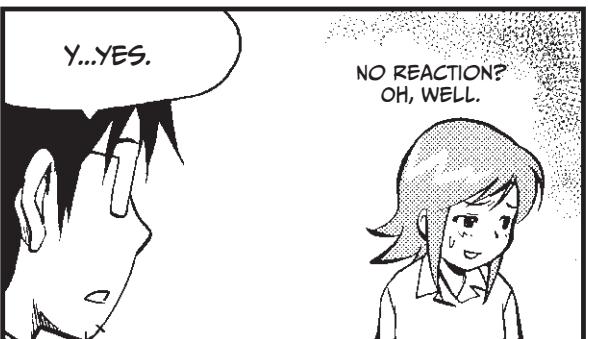
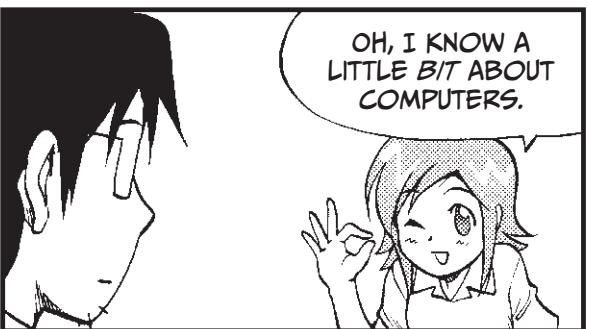
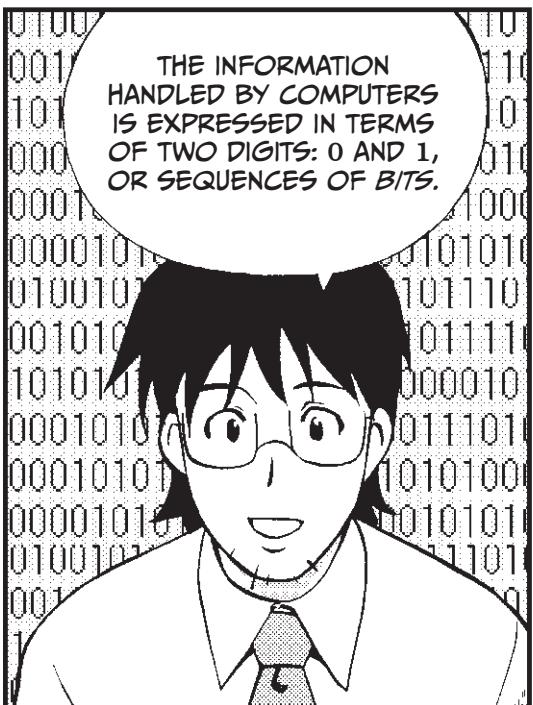
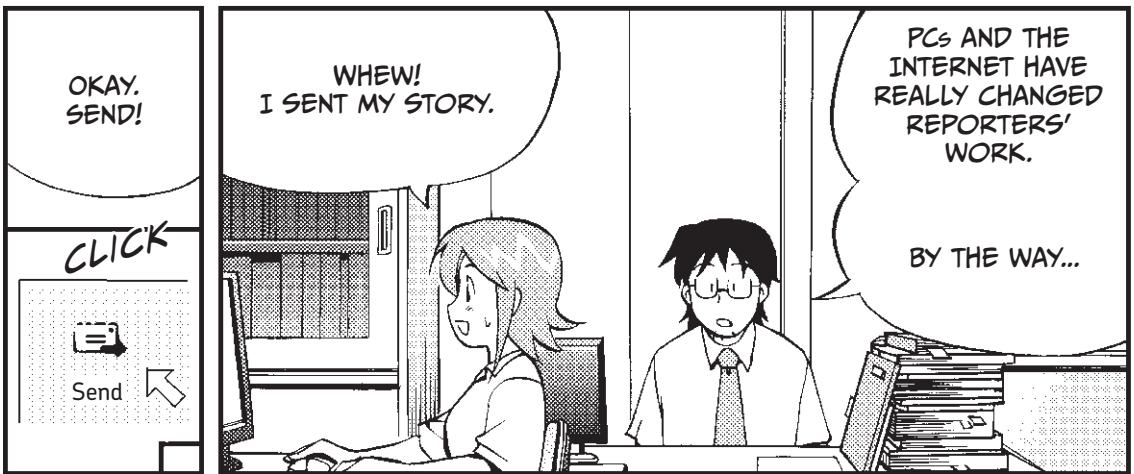
CALCULUS DANCE SONG TRIGONOMETRIC VERSION







USING EXPONENTIAL AND LOGARITHMIC FUNCTIONS



SINCE COMPUTERS HANDLE INFORMATION IN THE BINARY SYSTEM, ONE BIT CAN REPRESENT TWO NUMBERS (0 AND 1); TWO BITS CAN REPRESENT FOUR (00, 01, 10, AND 11); THREE BITS CAN REPRESENT EIGHT; AND n BITS CORRESPOND TO 2^n POSSIBLE NUMBERS.

IF WE SUPPOSE $f(x)$ IS THE NUMBER OF VALUES THAT CAN BE EXPRESSED BY x BITS, THEN $f(x) = 2^x$, WHICH IS AN EXPONENTIAL FUNCTION.

EXPONENTIAL FUNCTION

EXponential
FUNCTION?

AN EXPONENTIAL FUNCTION CAN EXPRESS AN INCREASE LIKE ECONOMIC GROWTH.

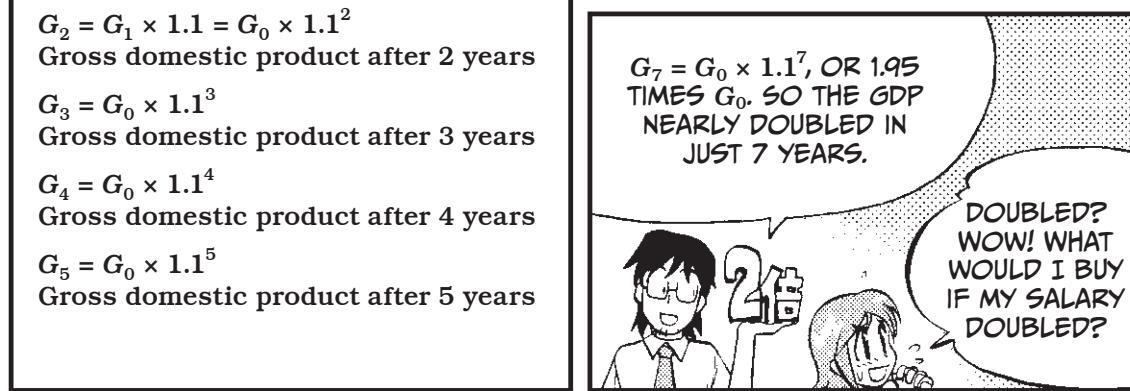
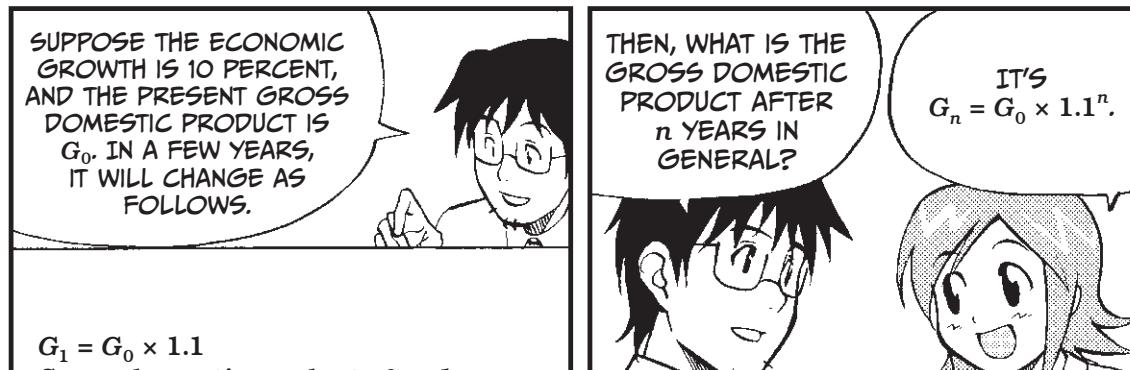
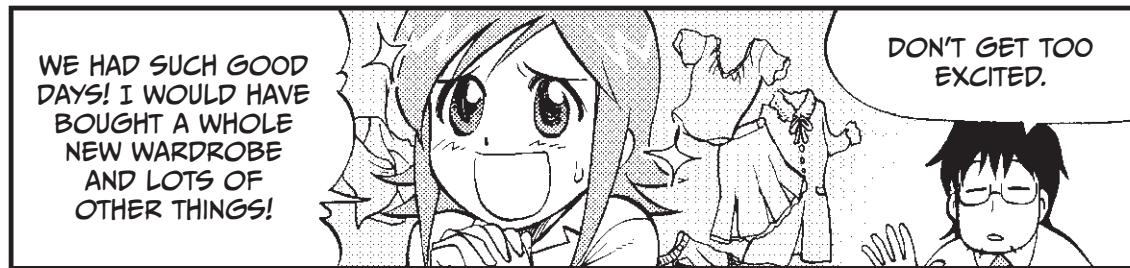
LET ME SEE...
FOR EXAMPLE...

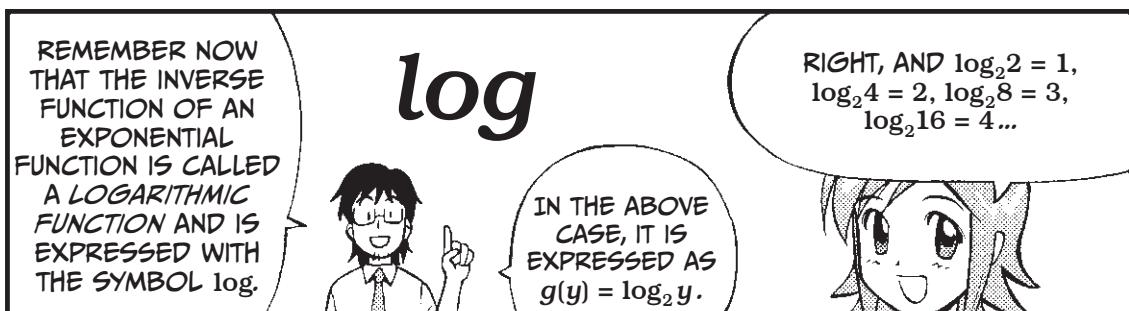
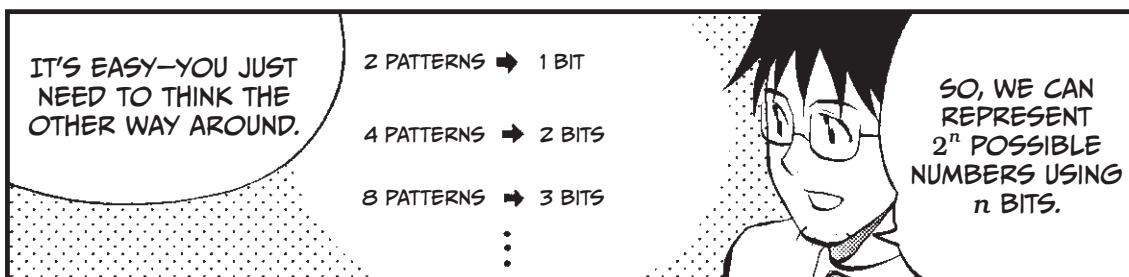
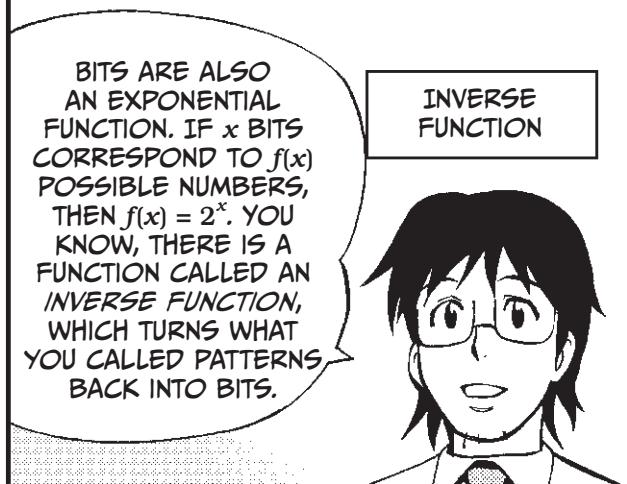
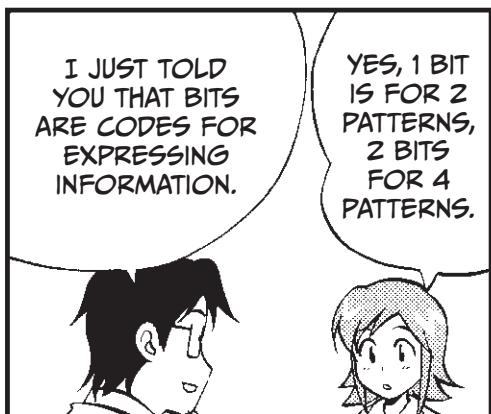
WELL...

IN THE 1950S IN JAPAN, WE HAD A HIGH RATE OF ECONOMIC GROWTH: ABOUT 10 PERCENT A YEAR.

A PERSON WITH AN ANNUAL INCOME OF ¥5 MILLION ONE YEAR EARNED ¥5.5 MILLION THE NEXT YEAR.

HIS SALARY INCREASED 10 PERCENT, AND HE COULD ENJOY 10 PERCENT MORE COMMODITIES AND SERVICES THAN IN THE PREVIOUS YEAR.





GENERALIZING EXPONENTIAL AND LOGARITHMIC FUNCTIONS



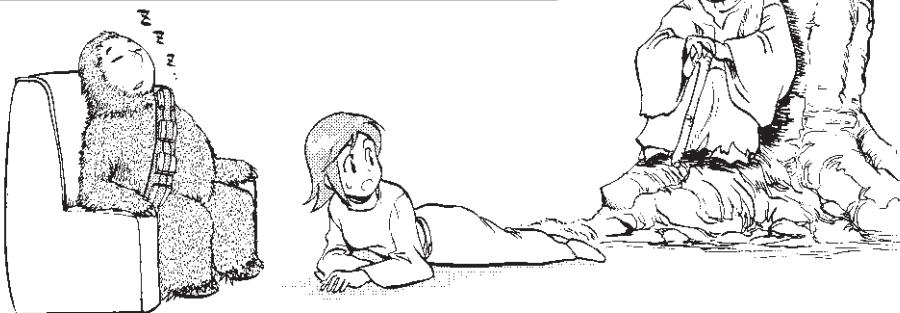
ALTHOUGH EXPONENTIAL AND LOGARITHMIC FUNCTIONS ARE CONVENIENT, OUR DEFINITION OF THEM UP TO NOW ALLOWS ONLY NATURAL NUMBERS FOR x IN $f(x) = 2^x$ AND THE POWERS OF 2 FOR y IN $g(y) = \log_2 y$. WE DON'T HAVE A DEFINITION FOR THE -8TH POWER, THE $\frac{7}{3}$ RD POWER OR THE $\sqrt{2}$ TH POWER, $\log_2 5$, OR $\log_2 \pi$.

HMM, WHAT DO WE DO, THEN?



I WILL TELL YOU HOW WE DEFINE EXPONENTIAL AND LOGARITHMIC FUNCTIONS IN GENERAL, USING EXAMPLES.

GLAD THAT YOU ASKED AM I.
THE POWER OF CALCULUS WE USE
FOR THIS. YES.

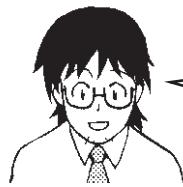


FIRST, USING OUR EARLIER EXAMPLE, LET'S CHANGE THE ECONOMY'S ANNUAL GROWTH RATE TO ITS INSTANTANEOUS GROWTH RATE.

$$\text{Annual growth rate} = \frac{\text{Value after 1 year} - \text{Present value}}{\text{Present value}} = \frac{f(x+1) - f(x)}{f(x)}$$



THIS IS THE EXPRESSION
WE START WITH.



NOW WE DEVELOP THIS INTO THE INSTANTANEOUS GROWTH RATE, AS FOLLOWS.

Instantaneous growth rate

= Idealization of $\left(\frac{\text{Value slightly later} - \text{Present value}}{\text{Present value}} \div \text{Time elapsed} \right)$

= Result obtained by letting $\varepsilon \rightarrow 0$ in $\left(\frac{f(x + \varepsilon) - f(x)}{f(x)} \right) \frac{1}{\varepsilon}$

$$= \lim_{\varepsilon \rightarrow 0} \frac{1}{f(x)} \left(\frac{f(x + \varepsilon) - f(x)}{\varepsilon} \right) = \frac{1}{f(x)} f'(x)$$



SO, WE DEFINE THE
INSTANTANEOUS
GROWTH RATE AS $\frac{f'(x)}{f(x)}$

Now, let's consider a function that satisfies the instantaneous growth rate when it is constant, or

$$\frac{f'(x)}{f(x)} = c \quad \text{where } c \text{ is a constant.}$$

Here we assume $c = 1$, and we will find $f(x)$ that satisfies

$$\frac{f'(x)}{f(x)} = 1$$

FIND $f(x)$? BUT HOW DO WE FIND IT?



1. We first guess this is an exponential function.

SINCE $f'(x) = f(x)$, ① $f'(0) = f(0)$
NOW, RECALL THAT WHEN h WAS CLOSE ENOUGH TO ZERO,
WE HAD $f(h) \approx f'(0)(h - 0) + f(0)$



From ①, we have $f(h) \approx f(0)h + f(0)$ and get

$$\textcircled{2} \quad f(h) \approx f(0)(h+1)$$

If x is close enough to h , we have

$$f(x) \approx f'(h)(x-h) + f(h)$$

Replacing x with $2h$ and using $f'(h) = f(h)$,

$$f(2h) \approx f'(h)(2h-h) + f(h)$$

$$f(2h) \approx f(h)(h) + f(h)$$

$$f(2h) \approx f(h)(h+1)$$

We'll then substitute $f(h) \approx f(0)(h+1)$ into our equation.

$$f(2h) \approx f(0)(h+1)(h+1)$$

$$f(2h) \approx f(0)(h+1)^2$$

In the same way, we substitute $3h, 4h, 5h, \dots$, for x and allow $mh = 1$.

$$f(1) = f(mh) \approx f(0)(h+1)^m$$

Similarly,

$$f(2) = f(2mh) \approx f(0)(h+1)^{2m} = f(0)\{(1+h)^m\}^2$$

$$f(3) = f(3mh) \approx f(0)(h+1)^{3m} = f(0)\{(1+h)^m\}^3$$

Thus, we get

$$f(n) \approx f(0)a^n \quad \text{where we used } a = (1+h)^m$$

which is suggestive of an exponential function.*

* Since $mh = 1$, $h = \frac{1}{m}$. Then, $f(1) \approx f(0)\left(1 + \frac{1}{m}\right)^m$. If we let $m \rightarrow \infty$ here, $\left(1 + \frac{1}{m}\right)^m \rightarrow e$, or Euler's number, a number about equal to 2.718. Thus, $f(1) = f(0) \times e$, which is consistent with the discussion on page 141.

- z. Next we will find out that $f(x)$ surely exists and what it is like.

EXPRESS THE INVERSE FUNCTION
OF $y = f(x)$ AS $x = g(y)$.



FROM $f'(x) = f(x)$ INDICATED ON PAGE 136, THE DERIVATIVE OF $f(x)$ IS ITSELF. BUT THIS DOES NOT HELP US. WHAT IS THE DERIVATIVE OF $g(y)$ THEN?

$$③ \quad g'(y) = \frac{1}{f'(x)}$$

Since we get this generally,*

$$④ \quad g'(y) = \frac{1}{f'(x)} = \frac{1}{f(x)} = \frac{1}{y}$$

we get this result, which shows that the derivative of the inverse function $g(y)$ is explicitly given by $\frac{1}{y}$.

Now, we can use the Fundamental Theorem of Calculus. It gives

$$⑤ \quad \int_1^{\alpha} \frac{1}{y} dy = g(\alpha) - g(1)$$

Since we now know $g'(y) = \frac{1}{y}$, function $g(\alpha)$ is found to be a function obtained by integrating $\frac{1}{y}$ from 1 to α .

If we assume $g(1) = 0$ here . . .

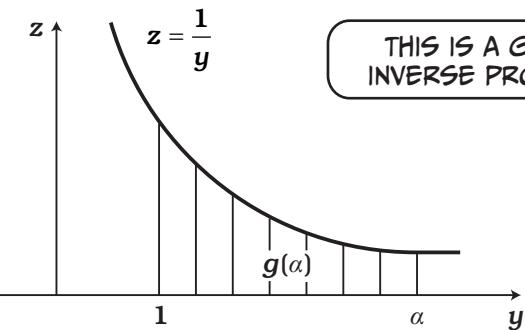


WE GET $g(\alpha) = \int_1^{\alpha} \frac{1}{y} dy$

GOOD! NOW, LET'S DRAW THE GRAPH OF $z = \frac{1}{y}$!



* As shown on page 75, if the inverse function of $y = f(x)$ is $x = g(y)$, $f'(x) g'(y) = 1$.



THIS IS A GRAPH OF INVERSE PROPORTION.



LET'S DEFINE $g(\alpha)$ AS THE AREA BETWEEN THIS GRAPH AND THE Y-AXIS IN THE INTERVAL FROM 1 TO α . THIS IS A WELL-DEFINED FUNCTION. IN OTHER WORDS, $g(\alpha)$ IS STRICTLY DEFINED FOR ANY α , WHETHER IT IS A FRACTION OR $\sqrt{2}$.

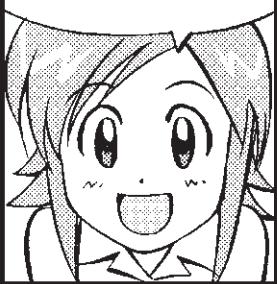
SINCE $z = \frac{1}{y}$ IS AN EXPLICIT FUNCTION, THE AREA CAN BE ACCURATELY DETERMINED.



Since $g(1) = \int_1^1 \frac{1}{y} dy = 0$, $\int_1^\alpha \frac{1}{y} dy = g(\alpha) - g(1)$ which satisfies ③.

Thus, we have found out the inverse function $g(y)$, the area under the curve, which also gives the original function $f(x)$.

AH, HOW ABOUT THE RECENT GROWTH RATE OF THE ASAGAKE TIMES?



PLEASE TELL ME THE TRUTH.
I WON'T BE SURPRISED.



YOU'RE CRYING! IS IT THAT BAD?



SUMMARY OF EXPONENTIAL AND LOGARITHMIC FUNCTIONS

① $\frac{f'(x)}{f(x)}$ is thought to be the growth rate.

② $y = f(x)$ which satisfies $\frac{f'(x)}{f(x)} = 1$ is the function that has a constant growth rate of 1.

This is an exponential function and satisfies

$$f'(x) = f(x)$$

③ If the inverse function of $y = f(x)$ is given by $x = g(y)$, we have

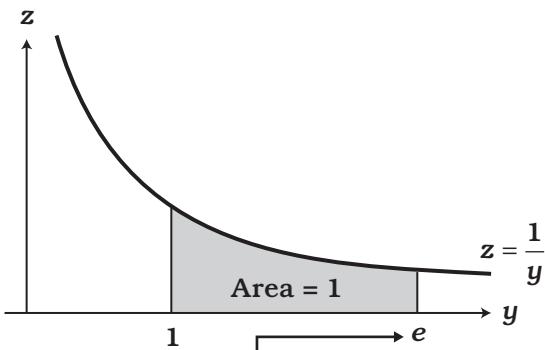
$$g'(y) = \frac{1}{y} \quad *$$

④ If we define $g(\alpha)$, we can find the area of $h(y) = \frac{1}{y}$,

$$g(\alpha) = \int_1^{\alpha} \frac{1}{y} dy$$

The inverse function of $f(x)$ is the function that satisfies * and $g(1) = 0$.

⑤



e is an irrational number that is about 2.7178.

We define e (the base of the natural logarithm) as y that satisfies $g(y) = 1$. That is, it is the α for which the area between the $1/y$ curve and the y -axis in the interval from 1 to α equals 1.

Since $f(x)$ is an exponential function, we can write, using constant a_0 ,

$$f(x) = a_0 a^x$$

Since $f(g(1)) = f(0) = a_0 a^0 = a_0$ and $f(g(1)) = 1$, we get

$$f(g(1)) = 1 = a_0$$

And so we know

$$f(x) = a^x$$

Similarly, since

$$f(g(e)) = f(1) = a^1 \quad \text{and}$$

$$f(g(e)) = e$$

$$e = a^1$$

Thus, we have $f(x) = e^x$.

The inverse function $g(y)$ of this is $\log_e y$, which can be simply written as $\ln y$ (\ln stands for the natural logarithm).

Now let's rewrite ② through ④ in terms of e^x and $\ln y$.

$$\textcircled{6} \quad f'(x) = f(x) \Leftrightarrow (e^x)' = e^x$$

$$\textcircled{7} \quad g'(y) = \frac{1}{y} \Leftrightarrow (\ln y)' = \frac{1}{y}$$

$$\textcircled{8} \quad g(x) = \int_1^x \frac{1}{y} dy \Leftrightarrow \ln y = \int_1^y \frac{1}{y} dy$$

⑤ To define 2^x , a function of bits, for any real number x , we look at

$$f(x) = e^{(\ln 2)x} \quad (x \text{ is any real number})$$

The reason is as follows. Because e^x and $\ln y$ are inverse functions to each other,

$$e^{\ln 2} = 2$$

Therefore, for any natural number x , we have

$$f(x) = (e^{\ln 2})^x = 2^x$$

MORE APPLICATIONS OF THE FUNDAMENTAL THEOREM

Other functions can be expressed in the form of $f(x) = x^\alpha$. Some of them are

$$\frac{1}{x} = x^{-1}, \frac{1}{x^2} = x^{-2}, \frac{1}{x^3} = x^{-3}, \dots$$

For such functions in general, the formula we found earlier holds true.

FORMULA 4-2: THE POWER RULE OF DIFFERENTIATION

$$f(x) = x^\alpha \quad f'(x) = \alpha x^{\alpha-1}$$

EXAMPLE:

For $f(x) = \frac{1}{x^3}$, $f'(x) = (x^{-3})' = -3x^{-4} = -\frac{3}{x^4}$

For $f(x) = \sqrt[4]{x}$, $f'(x) = \left(x^{\frac{1}{4}}\right)' = \frac{1}{4}x^{-\frac{3}{4}} = \frac{1}{4\sqrt[4]{x^3}}$



PROOF:

Let's express $f(x)$ in terms of e . Noting $e^{\ln x} = x$, we have

$$f(x) = x^\alpha = (e^{\ln x})^\alpha = e^{\alpha \ln x}$$

Thus,

$$\ln f(x) = \alpha \ln x$$

Differentiating both sides, remembering that the derivative of $\ln w = \frac{1}{w}$, and applying the chain rule,

$$\frac{1}{f(x)} \times f'(x) = \alpha \times \frac{1}{x}$$

Therefore,

$$f'(x) = \alpha \times \frac{1}{x} \times f(x) = \alpha \times \frac{1}{x} \times x^\alpha = \alpha x^{\alpha-1}$$

INTEGRATION BY PARTS

If $h(x) = f(x) g(x)$, we get from the product rule of differentiation,

$$h'(x) = f'(x)g(x) + f(x)g'(x)$$

Thus, since the function (the antiderivative) that gives $f'(x)g(x) + f(x)g'(x)$ after differentiation is $f(x)g(x)$, we obtain from the Fundamental Theorem of Calculus,

$$\int_a^b \{f'(x)g(x) + f(x)g'(x)\} dx = f(b)g(b) - f(a)g(a)$$

Using the sum rule of integration, we obtain the following formula.

FORMULA 4-3: INTEGRATION BY PARTS

$$\int_a^b f'(x)g(x) dx + \int_a^b f(x)g'(x) dx = f(b)g(b) - f(a)g(a)$$

As an example, let's calculate:

$$\int_0^\pi x \sin x dx$$

We guess the integral's answer will be a similar form to $x \cos x$, so we say $f(x) = x$ and $g(x) = \cos x$. So we try,

$$\int_0^\pi x' \cos x dx + \int_0^\pi x (\cos x)' dx = f(x)g(x) \Big|_0^\pi$$

We can evaluate that

$$= f(\pi)g(\pi) - f(0)g(0)$$

Substituting in our original functions of $f(x)$ and $g(x)$, we find that

$$= \pi \cos \pi - 0 \cos 0 = \pi(-1) - 0 = -\pi$$

We can use this result in our first equation.

$$\int_0^\pi x' \cos x dx + \int_0^\pi x (\cos x)' dx = -\pi$$

We then get:

$$\int_0^\pi \cos x \, dx + \int_0^\pi x(-\sin x) \, dx = -\pi$$

Rearranging it further by pulling out the negatives, we find:

$$\int_0^\pi \cos x \, dx - \int_0^\pi x \sin x \, dx = -\pi$$

And you can see here that we have the original integral, but now we have it in terms that we can actually solve! We solve for our original function:

$$\int_0^\pi x \sin x \, dx = \int_0^\pi \cos x \, dx + \pi$$

Remember that $\int \cos x \, dx = \sin x$, and you can see that

$$\int_0^\pi x \sin x \, dx = \sin x \Big|_0^\pi + \pi$$

$$= \sin \pi - \sin 0 + \pi$$

$$= 0 - 0 + \pi = \pi$$

There you have it.



EXERCISES

1. $\tan x$ is a function defined as $\sin x / \cos x$. Obtain the derivative of $\tan x$.
2. Calculate

$$\int_0^{\frac{\pi}{4}} \frac{1}{\cos^2 x} \, dx$$

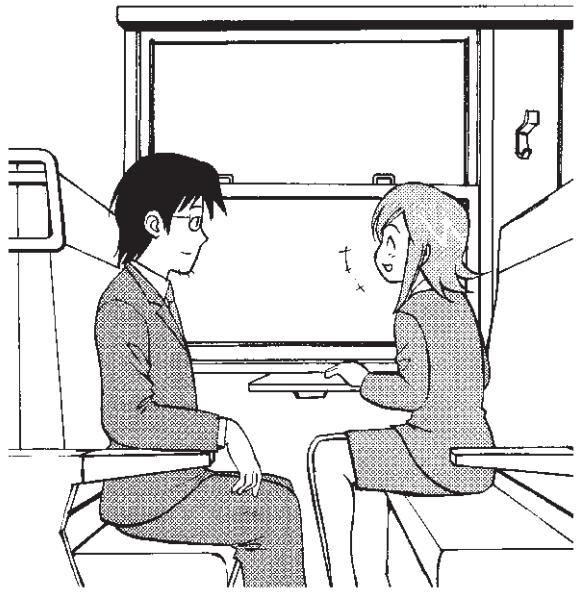
3. Obtain such x that makes $f(x) = xe^x$ minimum.
4. Calculate

$$\int_1^e 2x \ln x \, dx$$

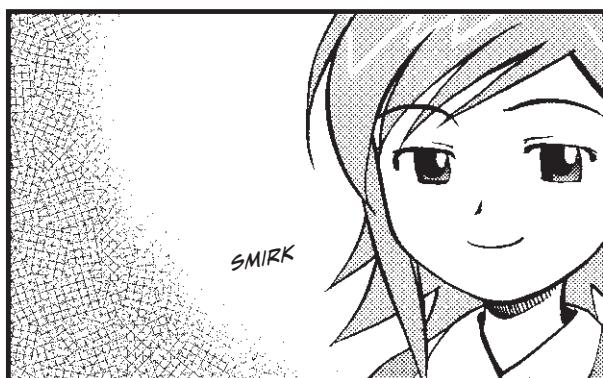
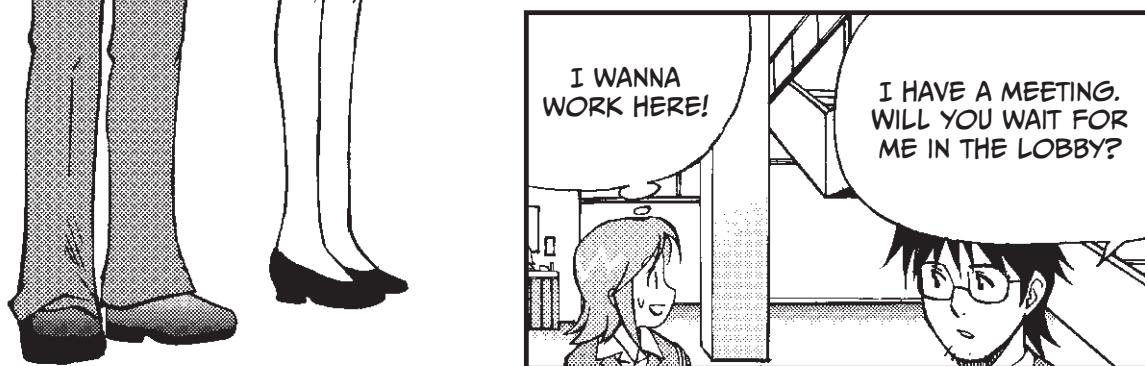
A clue: Suppose $f(x) = x^2$ and $g(x) = \ln x$, and use integration by parts.

5

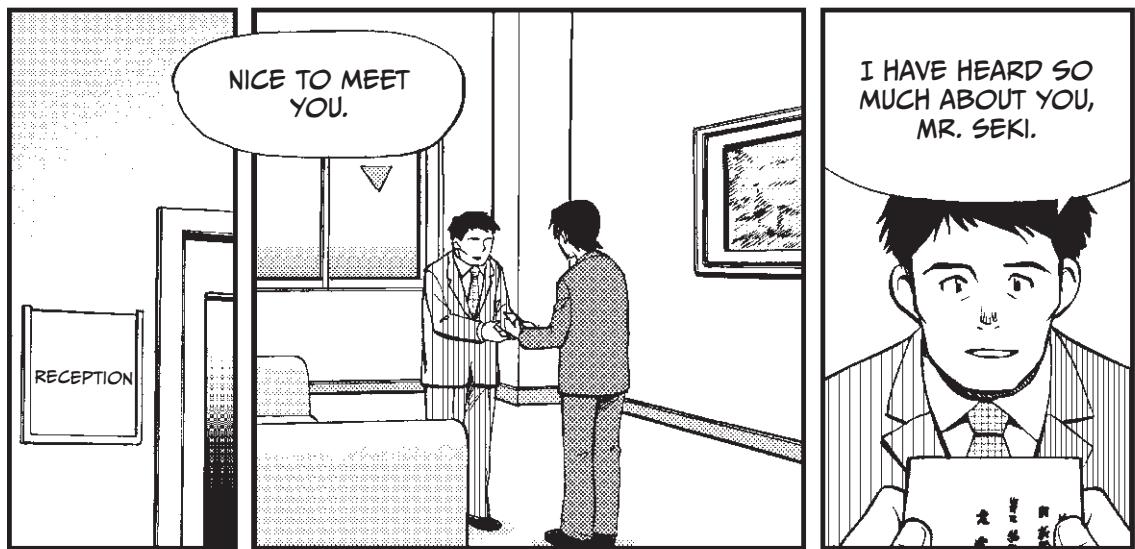
LET'S LEARN ABOUT TAYLOR EXPANSIONS!

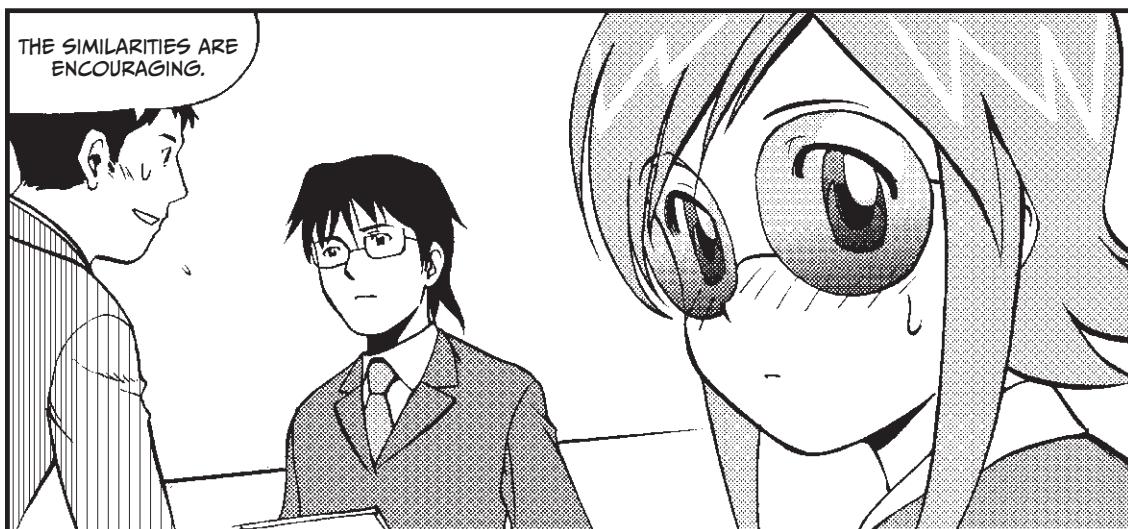
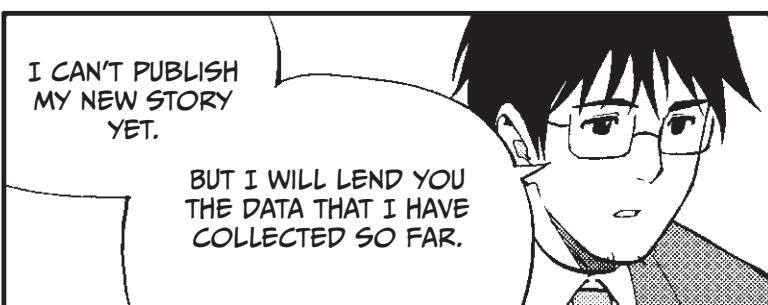
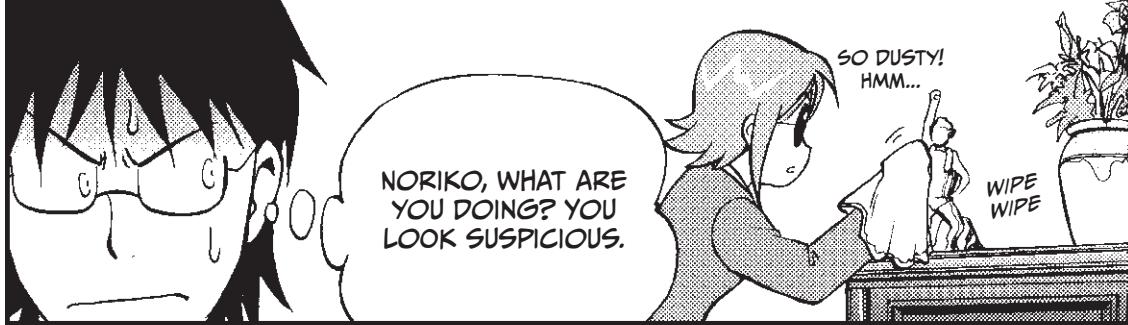


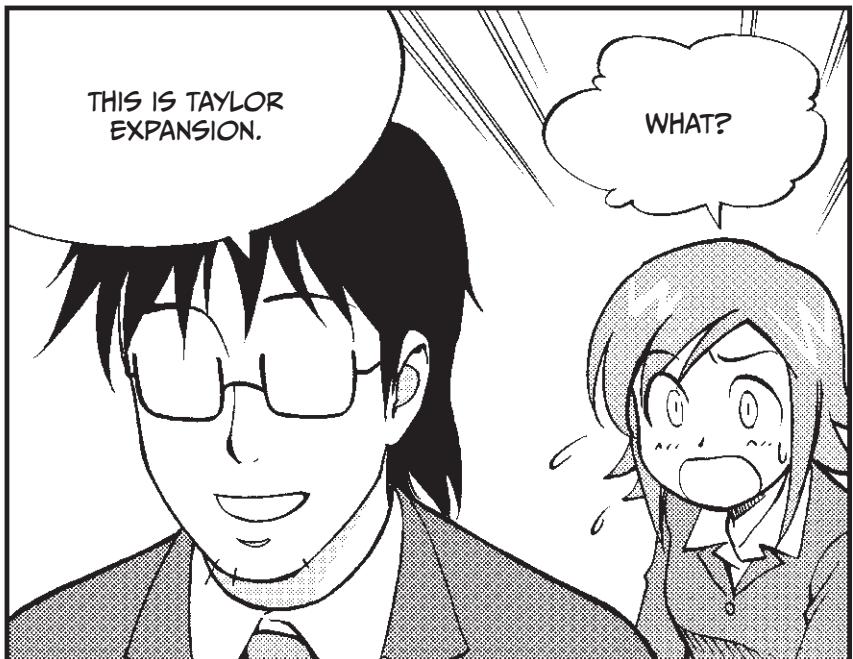
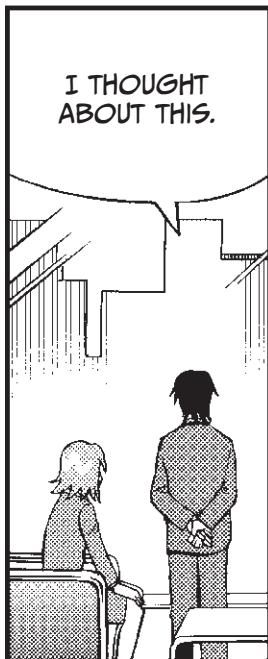
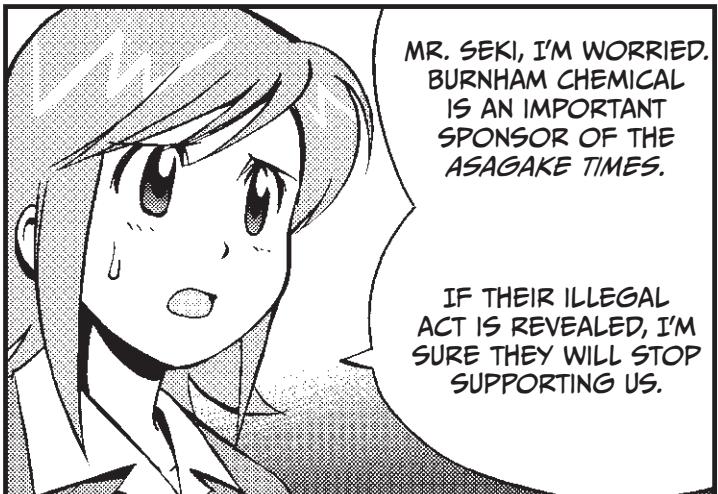
THE ASAGAKE TIMES
MAIN OFFICE



IMITATING WITH POLYNOMIALS







DIFFERENTIATION WAS NOTHING BUT MAKING AN IMITATING LINEAR FUNCTION.

WE IMITATED FUNCTIONS TO GET ROUGH IDEAS BY SIMPLIFYING THINGS, DIDN'T WE?

IF WE SET $p = f'(a)$ AND $q = f(a)$ FOR FUNCTION $f(x)$, FOR EXAMPLE, WE COULD IMITATE $f(x)$ WITH A LINEAR FUNCTION AS $f(x) \approx q + p(x - a)$ VERY NEAR $x = a$.

BUT, IN OTHER CASES, WE IMITATED A FUNCTION WITH A QUADRATIC OR A CUBIC FUNCTION.

YES, AN EXAMPLE IS THE CASE OF JOHNNY FANTASTIC, WHO BEGAN TO GAIN WEIGHT AGAIN BECAUSE OF HIS BREAKUP.

I HAVEN'T DONE THIS RECENTLY. SO, HERE'S ANOTHER EXAMPLE.

ASSUME YOU BORROW M YEN AT AN ANNUAL INTEREST RATE OF x .

IF YOU PAY BACK THE MONEY AFTER 1 YEAR, YOU PAY $M(1 + x)$. IF YOU PAY BACK THE MONEY AFTER 2 YEARS, YOU PAY $M(1 + x)(1 + x)$. IF IT'S AFTER n YEARS, YOU PAY $M(1 + x)^n$. NOW, IF WE WANT TO "EXPAND" THAT FUNCTION...*

$$(1 + x)^n = 1 + nx + \frac{n(n-1)}{2}x^2 + \frac{n(n-1)(n-2)}{6}x^3 + \dots$$

WE HAVE THIS.

$$(1 + x)^n = 1 + {}_nC_1x + {}_nC_2x^2 + {}_nC_3x^3 + \dots + {}_nC_nx^n$$

* THIS IS THE FORMULA OF BINOMIAL EXPANSION, WHERE ${}_nC_r = \frac{n!}{r!(n-r)!}$ AND ${}_nC_1 = n$

$${}_nC_2 = \frac{n(n-1)}{2}, {}_nC_3 = \frac{n(n-1)(n-2)}{6}, \dots, {}_nC_r = \frac{n(n-1)\dots(n-(r-1))}{r!}$$

TAKING ONLY THE FIRST PART, WE CAN IMITATE $(1 + x)^n$ WITH LINEAR FUNCTION $1 + nx$.

$$(1 + x)^n \approx 1 + nx$$

BUT...

THIS IMITATION IS IN FACT TOO ROUGH TO BE OF MUCH USE.

IF YOU USED THIS APPROXIMATION, YOU WOULD EASILY BORROW TOO MUCH MONEY AND SINK INTO DEBTOR'S PRISON.



SO, WE USE THE QUADRATIC FUNCTION TO IMITATE...

JU...JUST A MINUTE!
I THOUGHT TAYLOR EXPANSION APPLIED TO OUR NEWSPAPER!

JUST BEAR WITH ME FOR A MINUTE, WILL YOU?

FORMULA 5-1: THE FORMULA OF QUADRATIC APPROXIMATION

$$(1+x)^n \approx 1 + nx + \frac{n(n-1)}{2}x^2$$

IF WE MODIFY THIS EXPRESSION
A LITTLE, WE GET A VERY
INTERESTING LAW.



For any pair of n and x that satisfy $nx = 0.7$, we get

$$\begin{aligned}(1+x)^n &\approx 1 + nx + \frac{n(n-1)}{2}x^2 \approx 1 + nx + \frac{1}{2}(nx)^2 - \frac{1}{2}nx^2 \\ &\approx 1 + 0.7 + \frac{1}{2} \times 0.7^2 = 1.945 \approx 2 \quad \boxed{\text{Nearly zero, so we neglect it.}}\end{aligned}$$

In short, if $nx = 0.7$, $(1+x)^n$ is almost 2. This can be written as a law as follows.

LAW OF DEBT HELL

When years to repay loan \times interest rate = 0.7, the amount you will repay is about twice as much as you borrowed.

ABOUT TWICE IF BORROWED FOR
35 YEARS AT 2 PERCENT
ABOUT TWICE IF BORROWED FOR
7 YEARS AT 10 PERCENT
ABOUT TWICE IF BORROWED FOR
2 YEARS AT 35 PERCENT



OH, NO!!
THIS IS TERRIBLE!!



THE TERMS x^n FOR WHICH n IS MORE THAN 1 ARE CALLED HIGH-DEGREE TERMS.

IMITATING A FUNCTION WITH A QUADRATIC (2ND-DEGREE) FUNCTION IN THIS WAY OFTEN ALLOWS US TO FIND INTERESTING THINGS. NOW, LET'S CONSIDER IMITATING A FUNCTION WITH A HIGHER-DEGREE POLYNOMIAL. IN FACT, IT IS KNOWN THAT WE CAN MAKE THE EXACT FUNCTION, INSTEAD OF AN IMITATION, WITH AN INFINITE-DEGREE POLYNOMIAL.

For example, if we set $f(x) = \frac{1}{1-x}$, we get

❶ $f(x) = \frac{1}{1-x} = 1 + x + x^2 + x^3 + x^4 + \dots$ (continues infinitely)

Note this is = instead of \approx .



THIS IS A MISTAKE, ISN'T IT? IT CAN'T BE EQUAL TO!

I THOUGHT YOU WOULD SAY THAT. LET'S CALCULATE IT.



Suppose $x = 0.1$. We get

$$f(0.1) = \frac{1}{1-0.1} = \frac{1}{0.9} = \frac{10}{9}$$

$$\begin{aligned}\text{Right side} &= 1 + 0.1 + 0.1^2 + 0.1^3 + 0.1^4 + \dots \\ &= 1 + 0.1 + 0.01 + 0.001 + 0.0001 + \dots \\ &= 1.11111\dots\end{aligned}$$

If we actually calculate $10/9$ by long division, we will obtain the same result.

$$\begin{array}{r} 1.111\dots \\ 9 \overline{)10} \\ 9 \\ \hline 10 \\ 9 \\ \hline 10 \\ 9 \\ \hline 10 \\ 9 \\ \hline \end{array}$$

When a general function $f(x)$ (provided it is differentiable infinitely many times) can be expressed as

$$f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots + a_nx^n + \dots$$

the right side is called the *Taylor expansion* of $f(x)$ (about $x = 0$).



THIS MEANS THAT $f(x)$ PERFECTLY COINCIDES WITH AN INFINITE-DEGREE POLYNOMIAL IN A DEFINITE INTERVAL INCLUDING $x = 0$. IT SHOULD BE NOTED, HOWEVER, THAT THE RIGHT SIDE MAY BECOME MEANINGLESS BECAUSE IT MAY NOT HAVE A SINGLE DEFINED VALUE OUTSIDE THE INTERVAL.

FOR EXAMPLE, SUBSTITUTING $x = 2$ IN BOTH SIDES OF EXPRESSION ①,

$$\text{Left side} = \frac{1}{1-2} = -1$$

$$\text{Right side} = 1 + 2 + 4 + 8 + 16 + \dots$$

SEE? THE TWO SIDES ARE NOT EQUAL.

It turns out that expression ① is correct for all x satisfying $-1 < x < 1$, which is the allowed interval of a Taylor expansion. In technical terms, the interval $-1 < x < 1$ is called the *circle of convergence*.



HOW TO OBTAIN A TAYLOR EXPANSION

When we have

$$\textcircled{2} \quad f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots + a_nx^n + \dots$$

let's find the coefficient a_n .

Substituting $x = 0$ in the above equation and noting $f(0) = a_0$, we find that the 0th-degree coefficient a_0 is $f(0)$.

We then differentiate \textcircled{2}.

$$\textcircled{3} \quad f'(x) = a_1 + 2a_2x + 3a_3x^2 + \dots + na_nx^{n-1} + \dots$$

Substituting $x = 0$ in \textcircled{3} and noting $f'(0) = a_1$, we find that the 1st-degree coefficient a_1 is $f'(0)$.

We differentiate \textcircled{3} to get

$$\textcircled{4} \quad f''(x) = 2a_2 + 6a_3x + \dots + n(n-1)a_nx^{n-2} + \dots$$

$\frac{1}{2}$ Substituting $x = 0$ in \textcircled{4}, we find that the 2nd-degree coefficient a_2 is $\frac{1}{2}f''(0)$.

$\frac{2}{2}$ Differentiating \textcircled{4}, we get

$$f'''(x) = 6a_3 + \dots + n(n-1)(n-2)a_nx^{n-3} + \dots$$

From this, we find that the 3rd-degree coefficient a_3 is $\frac{1}{6}f'''(0)$.

Repeating this differentiation operation n times, we get

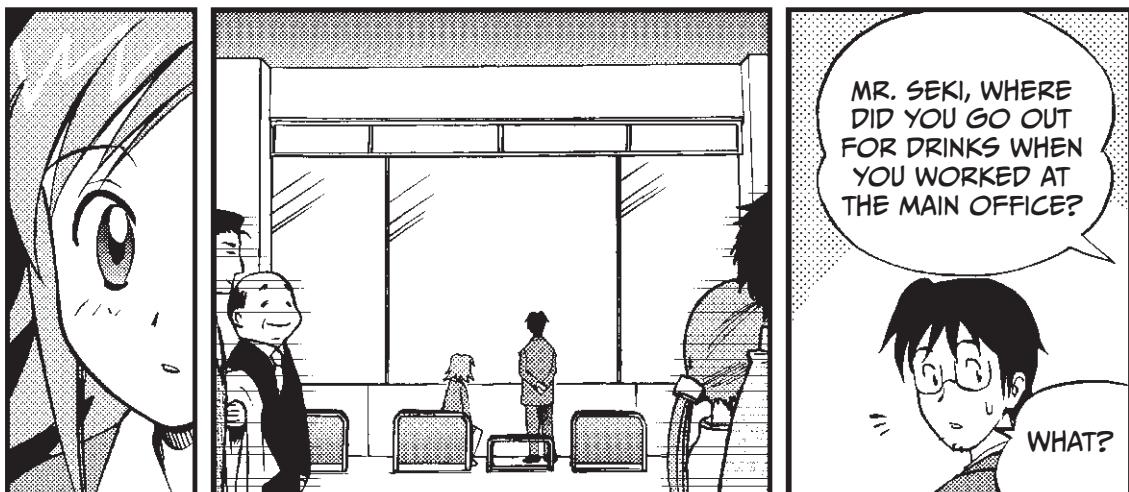
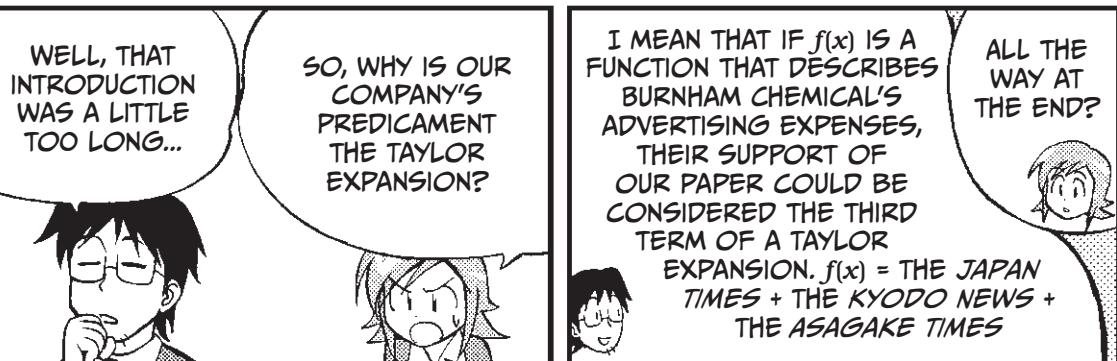
$$f^{(n)}(x) = n(n-1)\dots \times 2 \times 1 a_n + \dots$$

where $f^{(n)}(x)$ is the expression obtained after differentiating $f(x)$ n times.

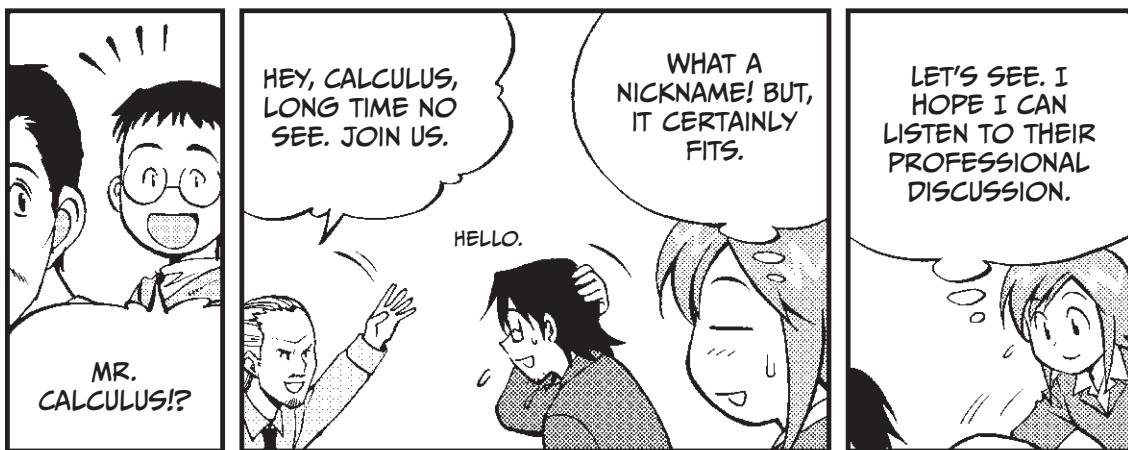
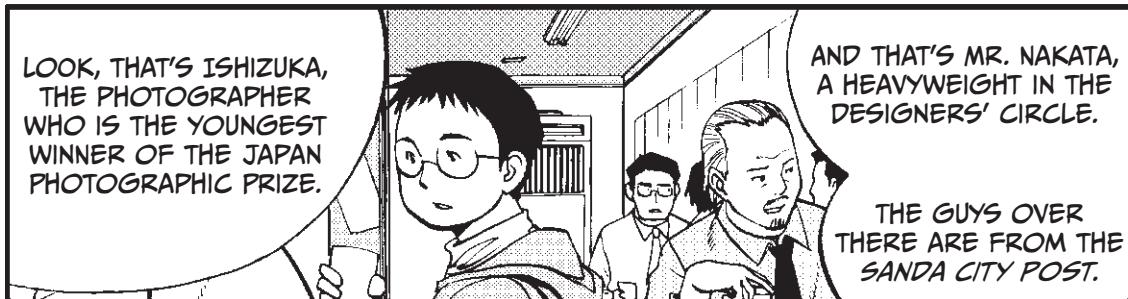
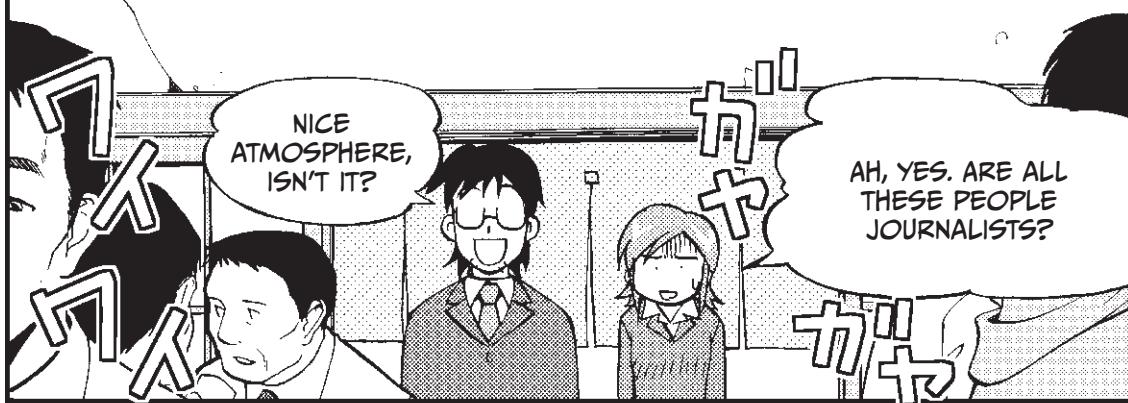
From this result, we find

$$\text{nth-degree coefficient} \quad a_n = \frac{1}{n!} f^{(n)}(0)$$

$n!$ is read “ n factorial” and means $n \times (n-1) \times (n-2) \times \dots \times 2 \times 1$.







FORMULA 5-2: THE FORMULA OF TAYLOR EXPANSION

If $f(x)$ has a Taylor expansion about $x = 0$, it is given by

$$f(x) = f(0) + \frac{1}{1!} f'(0)x + \frac{1}{2!} f''(0)x^2 + \frac{1}{3!} f'''(0)x^3 + \dots + \frac{1}{n!} f^{(n)}(0)x^n + \dots$$

For the above,

$f(0)$	0th-degree constant term	$a_0 = f(0)$
$f'(0)x$	1st-degree term	$a_1 = f'(0)$
$\frac{1}{2!} f''(0)x^2$	2nd-degree term	$a_2 = \frac{1}{2} f''(0)$
$\frac{1}{3!} f'''(0)x^3$	3rd-degree term	$a_3 = \frac{1}{6} f'''(0)$

For the moment, we forget about the conditions for having Taylor expansion and the circle of convergence.

Using this formula, we check ❶ on page 153.

$$f(x) = \frac{1}{1-x}, f'(x) = \frac{1}{(1-x)^2}, f''(x) = \frac{2}{(1-x)^3}, f'''(x) = \frac{6}{(1-x)^4}, \dots$$

$$f(0) = 1, f'(0) = 1, f''(0) = 2, f'''(0) = 6, \dots, f^{(n)}(0) = n!$$

Thus, we have

$$\begin{aligned} f(x) &= f(0) + \frac{1}{1!} f'(0)x + \frac{1}{2!} f''(0)x^2 + \frac{1}{3!} f'''(0)x^3 + \dots + \frac{1}{n!} f^{(n)}(0)x^n + \dots \\ &= 1 + x + \frac{1}{2!} \times 2x^2 + \frac{1}{3!} \times 6x^3 + \dots + \frac{1}{n!} n!x^n + \dots \\ &= 1 + x + x^2 + x^3 + \dots x^n + \dots \end{aligned}$$

THEY COINCIDE!




THE FORMULA ABOVE IS FOR AN INFINITE-DEGREE POLYNOMIAL THAT COINCIDES WITH THE ORIGINAL NEAR $x = 0$. THE FORMULA FOR A POLYNOMIAL THAT COINCIDES NEAR $x = a$ IS GENERALLY GIVEN AS FOLLOWS. TRY THE EXERCISE ON PAGE 178 TO CHECK THIS!

$$\begin{aligned} f(x) &= f(a) + \frac{1}{1!} f'(a)(x-a) + \frac{1}{2!} f''(a)(x-a)^2 \\ &\quad + \frac{1}{3!} f'''(a)(x-a)^3 + \dots + \frac{1}{n!} f^{(n)}(a)(x-a)^n + \dots \end{aligned}$$



TAYLOR EXPANSION IS A SUPERIOR IMITATING FUNCTION.

TAYLOR EXPANSION OF VARIOUS FUNCTIONS

[1] TAYLOR EXPANSION OF A SQUARE ROOT

We set $f(x) = \sqrt{1+x} = (1+x)^{\frac{1}{2}}$.

Thus, from $f'(x) = \frac{1}{2}(1+x)^{-\frac{1}{2}}$

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

$$f'''(x) = \frac{1}{2} \times \frac{1}{2} \times \frac{3}{2}(1+x)^{-\frac{5}{2}}, \dots$$

$$f'(0) = \frac{1}{2}, f''(0) = -\frac{1}{4}, f'''(0) = \frac{3}{8}, \dots$$

$$f(x) = \sqrt{1+x}$$

$$= 1 + \frac{1}{2}x + \frac{1}{2!} \times \left(-\frac{1}{4}\right)x^2 + \frac{1}{3!} \times \frac{3}{8}x^3 + \dots$$

$$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 \dots$$

[3] TAYLOR EXPANSION OF LOGARITHMIC FUNCTION $\ln(1+x)$

We set $f(x) = \ln(x+1)$

$$f'(x) = \frac{1}{1+x} = (1+x)^{-1}$$

$$f''(x) = -(1+x)^{-2}, f^{(3)}(x) = 2(1+x)^{-3},$$

$$f^{(4)}(x) = -6(1+x)^{-4}, \dots$$

$$f(0) = 0, f'(0) = 1, f''(0) = -1, f^{(3)}(0) = 2!,$$

$$f^{(4)}(0) = -3!, \dots$$

Thus, we have

$$\ln(1+x) =$$

$$0 + x - \frac{1}{2}x^2 + \frac{1}{3!} \times 2!x^3 - \frac{1}{4}3!x^4 + \dots$$

$$\ln(1+x) =$$

$$x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots + (-1)^{n+1} \frac{1}{n}x^n + \dots$$

[2] TAYLOR EXPANSION OF EXPONENTIAL FUNCTION e^x

If we set $f(x) = e^x$,

$$f'(x) = e^x, f''(x) = e^x, f'''(x) = e^x, \dots$$

So, from

$$e^x = 1 + \frac{1}{1!}x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \frac{1}{4!}x^4 + \dots$$

$$+ \frac{1}{n!}x^n + \dots$$

Substituting $x = 1$, we get

$$e = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \frac{1}{4!} + \dots + \frac{1}{n!} + \dots$$

IN CHAPTER 4, WE LEARNED THAT e IS ABOUT 2.7. HERE, WE HAVE OBTAINED THE EXPRESSION TO CALCULATE IT EXACTLY.



[4] TAYLOR EXPANSION OF TRIGONOMETRIC FUNCTIONS

We set $f(x) = \cos x$.

$$f'(x) = -\sin x, f''(x) = -\cos x, f^{(3)}(x) = \sin x, f^{(4)}(x) = \cos x, \dots$$

From

$$f(0) = 1, f'(0) = 0, f''(0) = -1,$$

$$f^{(3)}(0) = 0, f^{(4)}(0) = 1, \dots$$

Thus,

$$\cos x = 1 + 0x - \frac{1}{2!} \times 1 \times x^2 + \frac{1}{3!} \times 0 \times x^3 + \frac{1}{4!} \times 1 \times x^4 + \dots$$

$$\cos x = 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 + \dots + (-1)^n \frac{1}{(2n)!}x^{2n} + \dots$$

Similarly,

$$\sin x = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 + \dots + (-1)^{n-1} \frac{1}{(2n-1)!}x^{2n-1} + \dots$$

WHAT DOES TAYLOR EXPANSION TELL US?



TAYLOR EXPANSION REPLACES COMPLICATED FUNCTIONS WITH POLYNOMIALS. CAN YOU DRAW THE GRAPH OF, FOR EXAMPLE, $\ln(1+x)$?

AFTER ALL, IT IS NECESSARY TO APPROXIMATE OR IMITATE FUNCTIONS TO UNCOVER THEIR COMPLICATED WORLD, ISN'T IT?



LET'S USE $\ln(1+x) = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots$, AN EXAMPLE GIVEN ABOVE, TO SEE WHAT WE CAN GAIN FROM A TAYLOR EXPANSION.



$$\ln(1+x) = 0 + x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots$$

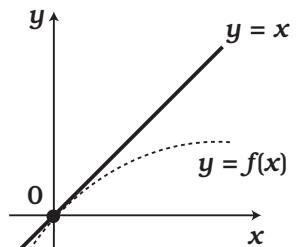
1 Linear approx.
2 Quadratic approx.
3 Cubic approx.
0th degree approx.

FIRST, 0TH-DEGREE APPROXIMATION. $\ln(1+x) \approx 0$ NEAR $x = 0$. WHAT DOES THIS MEAN?

AH, WELL...IT MEANS THAT THE VALUE OF $f(x)$ IS 0 AT $x = 0$ AND IT PASSES THROUGH POINT $(0, 0)$.



THAT'S RIGHT. NEXT IS LINEAR APPROXIMATION. YOU SEE THAT $y = f(x)$ ROUGHLY RESEMBLES $y = x$ NEAR $x = 0$? SO, THIS MEANS THAT THE FUNCTION IS INCREASING AT $x = 0$. (NOTE: THE EQUATION OF A TANGENT LINE = LINEAR APPROXIMATION.)

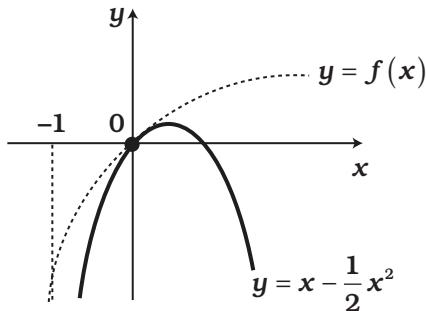




WE'LL NOW TAKE ONE MORE STEP TO QUADRATIC APPROXIMATION. LET'S CONSIDER THE GRAPH OF

$$\ln(1+x) \approx x - \frac{1}{2}x^2$$

AROUND $x = 0$. NORIKO, WHAT DOES THIS MEAN?



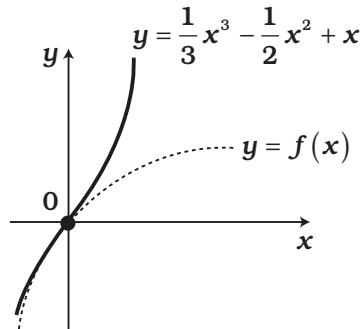
THIS MEANS THAT $y = f(x)$ ROUGHLY RESEMBLES $y = x - \frac{1}{2}x^2$ NEAR $x = 0$ AND ITS GRAPH IS CONCAVE DOWN AT $x = 0$. (QUADRATIC APPROXIMATION ALLOWS US TO FIND HOW IT IS CURVED AT $x = a$.)



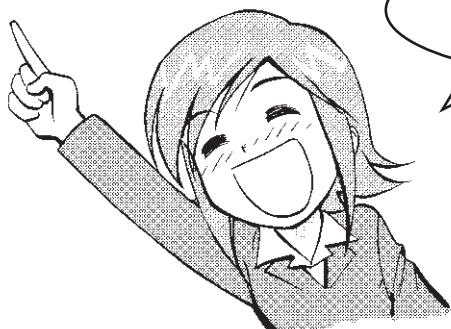
LET'S USE CUBIC APPROXIMATION AS THE LAST PUSH!! NEAR $x = 0$,

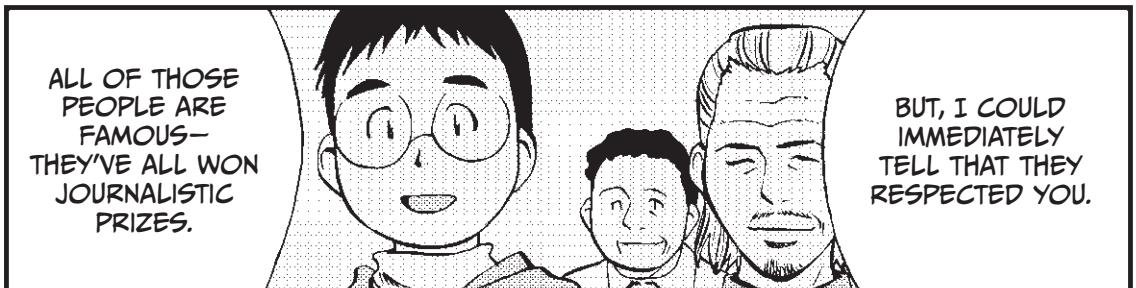
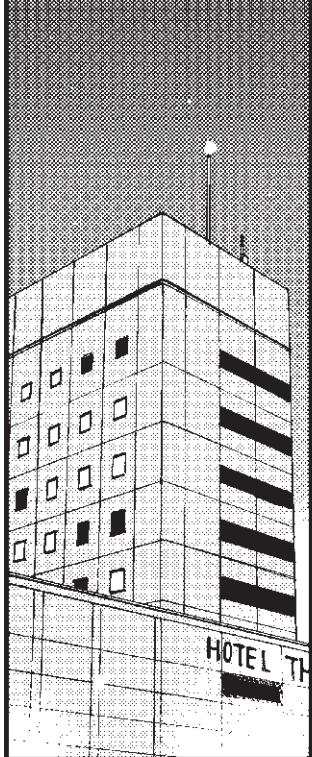
$$\ln(1+x) \approx x - \frac{1}{2}x^2 + \frac{1}{3}x^3$$

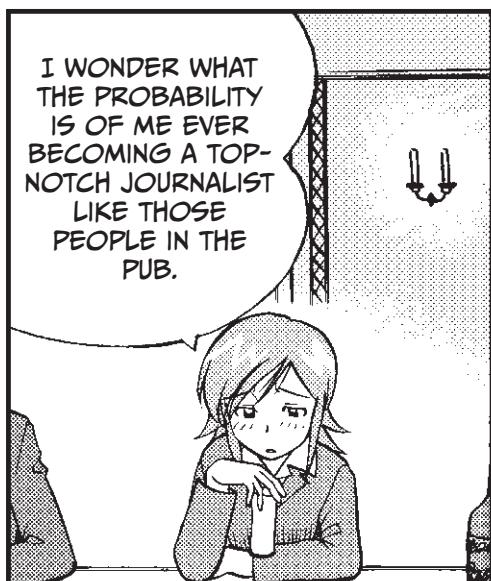
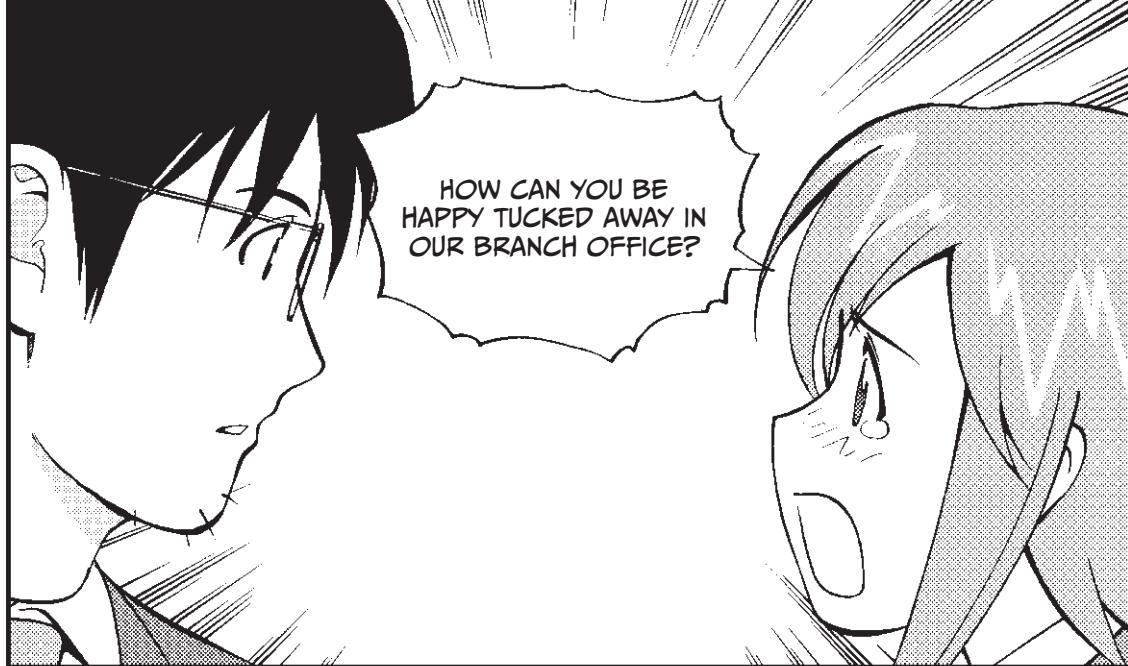
(CUBIC APPROXIMATION FURTHER CORRECTS THE ERROR IN QUADRATIC APPROXIMATION.)

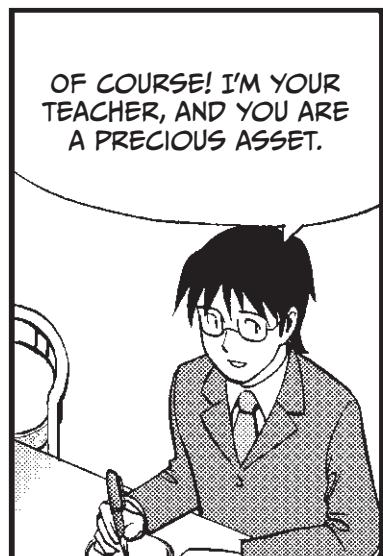
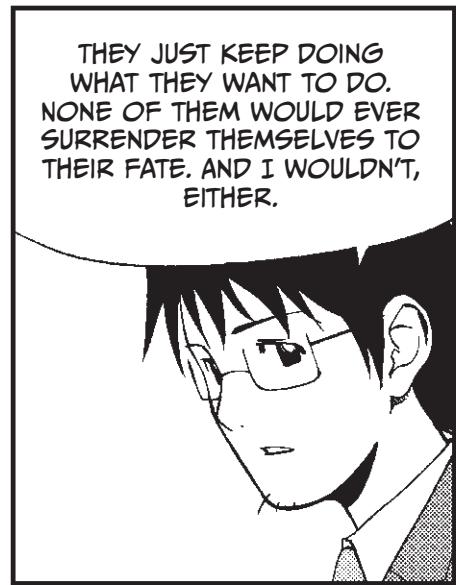
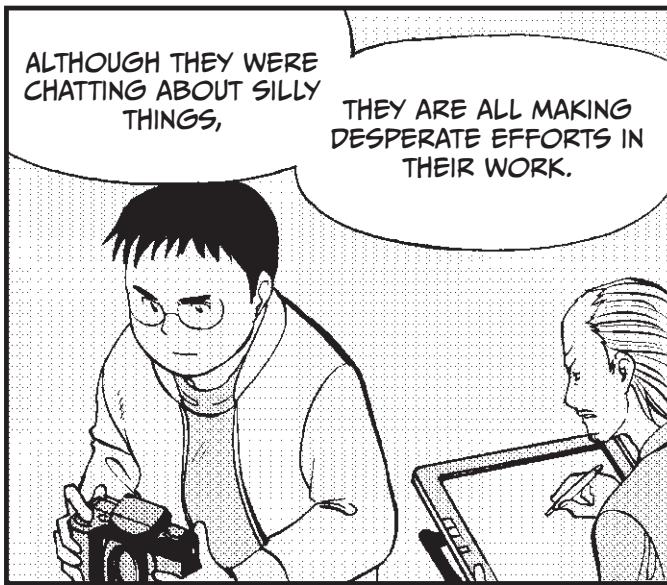


NOW, MR. SEKI,
ON TO THE NEXT BAR!









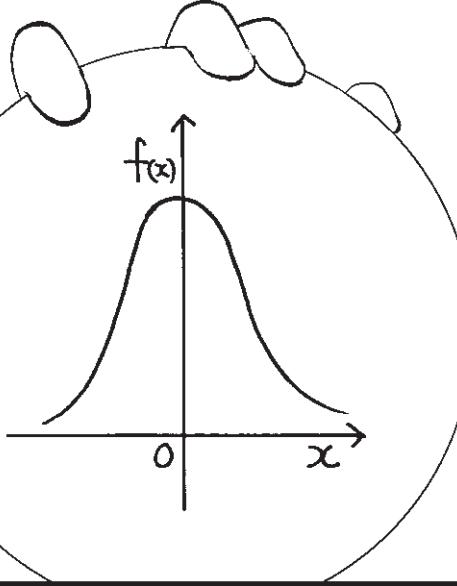
WHEN WE ANALYZE UNCERTAIN THINGS USING PROBABILITY, WE MOST FREQUENTLY USE THE NORMAL DISTRIBUTION.

$f(x)$

0

x

UH-HUH.



THIS DISTRIBUTION IS DESCRIBED BY A PROBABILITY DENSITY FUNCTION THAT IS PROPORTIONAL TO

$$f(x) = e^{-\frac{1}{2}x^2}$$

AFTER SCALING, THE GRAPH OF $f(x)$ IS SYMMETRICAL ABOUT THE Y-AXIS, AS SHOWN IN THIS FIGURE, AND IT LOOKS LIKE A BELL.

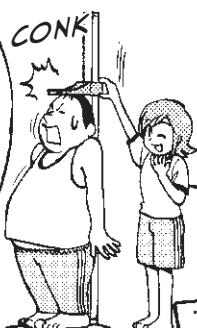


SORRY. HE'S GOING TO BE WRITING A LOT. CAN YOU GIVE US SOME MORE COASTERS?



MANY PHENOMENA HAVE THIS FORM OF DISTRIBUTION. FOR EXAMPLE, THE HEIGHTS OF HUMANS OR ANIMALS TYPICALLY HAVE THIS DISTRIBUTION.

MEASUREMENT ERRORS, TOO.



IN FINANCIAL CIRCLES, THE EARNING RATES OF STOCKS ARE BELIEVED TO HAVE A NORMAL DISTRIBUTION.

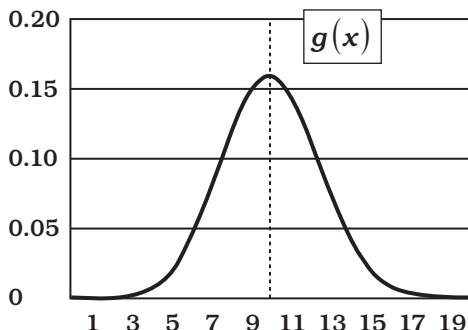
SOME STUDENT GRADING HAS BEEN BASED ON A NORMAL DISTRIBUTION BECAUSE EXAM RESULTS ARE OFTEN EXPECTED TO FALL IN SUCH A WAY.

SO YOU CAN UNDERSTAND, I WILL SHOW YOU, USING A TAYLOR EXPANSION, THAT FLIPPING COINS FOLLOWS A NORMAL DISTRIBUTION. WHAT'S THE PROBABILITY OF A COIN SHOWING HEADS WHEN FLIPPED?

FLIP

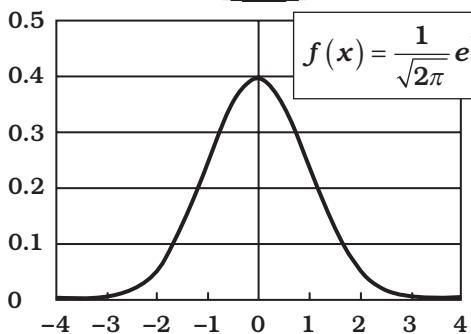
DON'T TAKE ME FOR A FOOL.
IT'S $\frac{1}{2}$.

YES, WE DON'T KNOW WHICH SIDE WILL APPEAR. BUT WE DO KNOW THE CHANCES OF A PARTICULAR SIDE IS 1 IN 2.



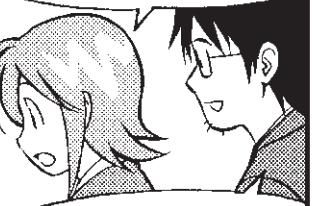
The number of heads when 20 coins are flipped at once
(binomial distribution)

THE GRAPH ON TOP SHOWS THE PROBABILITY OF GETTING HEADS WHEN 20 COINS ARE FLIPPED AT ONCE, PLOTTED WITH THE NUMBER OF HEADS ON THE HORIZONTAL AXIS AND THE PROBABILITY ON THE VERTICAL AXIS.



Standard normal distribution

OH, IT LOOKS LIKE THE LOWER GRAPH.



YES, IT OVERLAPS WITH THE GRAPH OF A NORMAL DISTRIBUTION ALMOST PERFECTLY.

IN FACT, IF WE DEFINE $g_n(x)$ AS "THE PROBABILITY OF GETTING x HEADS WHEN n COINS ARE FLIPPED AT ONCE" AND ALLOW n TO APPROACH $+\infty$ FOR THE GRAPH OF $g_n(x)$... (∞ IS READ AS INFINITY)...

$$f(x) = e^{-\frac{1}{2}x^2}$$



* The distribution of such probabilities as that of getting x heads when n coins are flipped is generally called the *binomial distribution*.

For example, let's find the probability of getting 3 heads when 5 coins are flipped. The probability of getting HHTHT (H: heads, T: tails) is

$$\frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} \times \frac{1}{2} = \left(\frac{1}{2}\right)^5$$

Since there are ${}_5C_3$ ways of getting 3 heads and 2 tails, it is ${}_5C_3 \left(\frac{1}{2}\right)^5$. The general expression is ${}_nC_x \left(\frac{1}{2}\right)^n$. We will show that if n is very large, the binomial distribution is the normal distribution.

USING THE
BINOMIAL
DISTRIBUTION,

$$g_n(x) = {}_n C_x \left(\frac{1}{2}\right)^x \left(\frac{1}{2}\right)^{n-x}$$

$$= {}_n C_x \left(\frac{1}{2}\right)^n$$



$g_n(x)$ CAN BE WRITTEN
IN THIS WAY.

SINCE THE GRAPH OF
 $f(x)$ IS SYMMETRICAL
ABOUT $x = 0$
AND $g_n(x)$ ABOUT $x = \frac{1}{2}$



WE CONSIDER $g_n\left(\frac{n}{2}\right)$
INSTEAD
OF $g_n(x)$.

FIRST...

$$g_n\left(\frac{n}{2}\right) = {}_n C_{\frac{n}{2}} \left(\frac{1}{2}\right)^n$$

DIVIDING $g_n(x)$
BY THIS...

$$h_n(x) = \frac{g_n(x)}{g_n\left(\frac{n}{2}\right)} = \frac{{}_n C_x}{{}_n C_{\frac{n}{2}}}$$

WE GET h_n'
THE SCALED
FUNCTION

SINCE

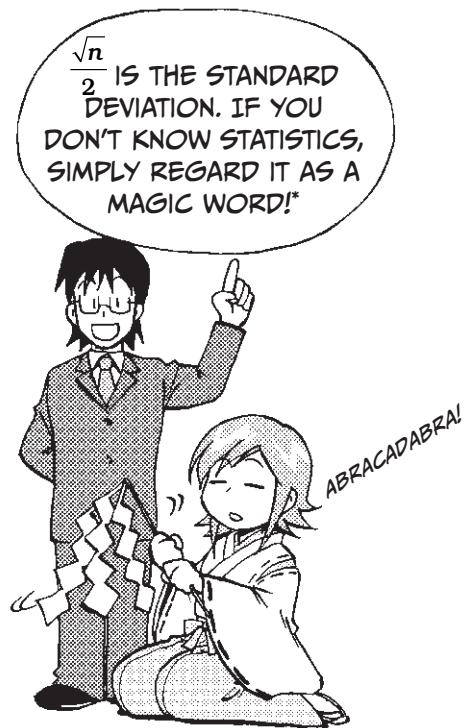
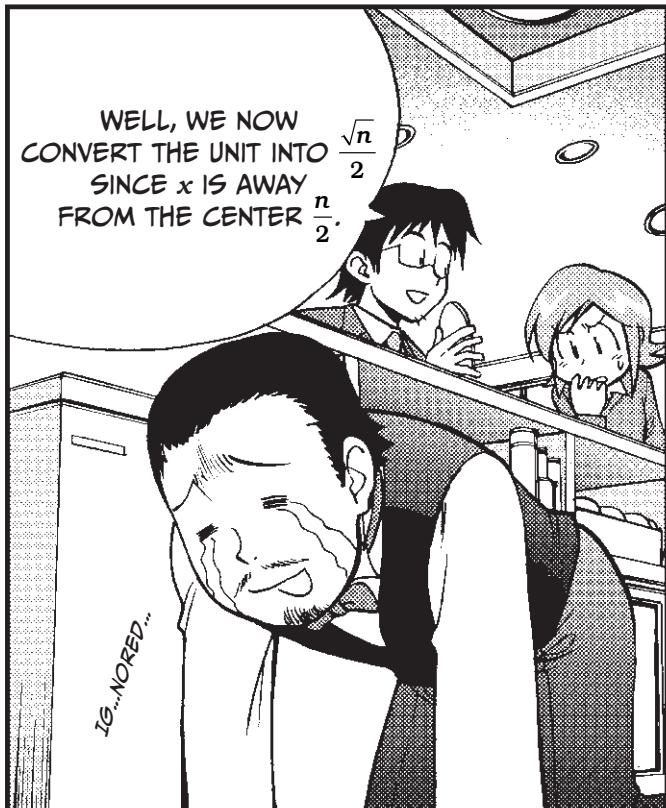
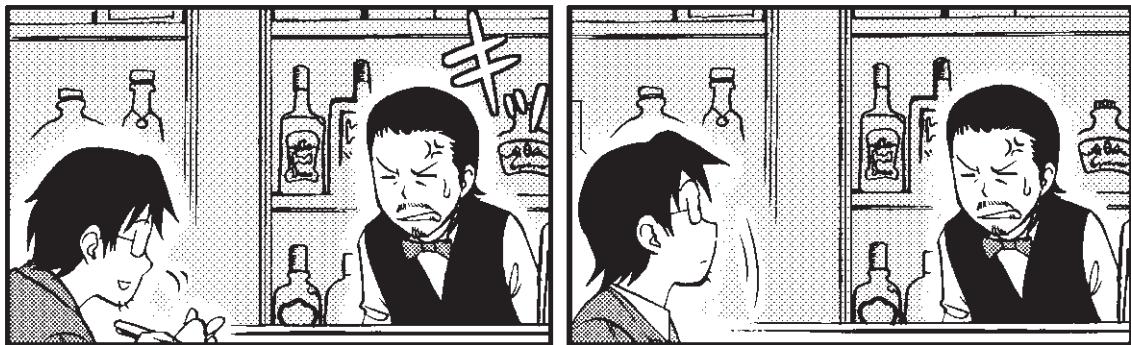
$${}_n C_x = \frac{n!}{x!(n-x)!}$$

SO THEN...

$${}_n C_{\frac{n}{2}} = \frac{n!}{\left(\frac{n}{2}\right)!\left(\frac{n}{2}\right)!}$$

DIVIDE:

$$h_n(x) = \left(\frac{n!}{x!(n-x)!} \right) \times \left(\frac{\left(\frac{n}{2}\right)!\left(\frac{n}{2}\right)!}{n!} \right) = \frac{\left(\frac{n}{2}\right)!\left(\frac{n}{2}\right)!}{x!(n-x)!}$$



* STANDARD DEVIATION IS AN INDEX WE USE
TO DESCRIBE THE SCATTERING OF DATA.

IN OTHER WORDS,

$$\chi = \frac{n}{2} + \frac{\sqrt{n}}{2} \times 1 \rightarrow z = 1$$

IN THIS WAY, WE CHANGE THE VARIABLE. THE NEW ONE, z , IS THE NUMBER OF STANDARD DEVIATIONS AWAY FROM THE CENTER.

$$\chi = \frac{n}{2} + \frac{\sqrt{n}}{2} \times 2 \rightarrow z = 2$$

$$\chi = \frac{n}{2} + \frac{\sqrt{n}}{2} \times 3 \rightarrow z = 3$$

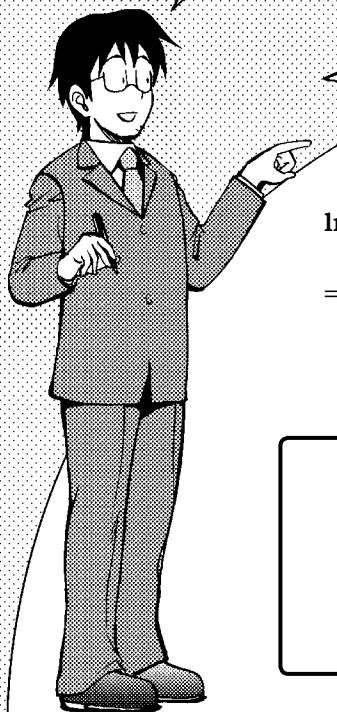


WE SET $\frac{n}{2} + \frac{\sqrt{n}}{2} z = x$
AND SUBSTITUTE z IN h_n .

AND GET $h_n(z) = \frac{\left(\frac{n}{2}\right)! \left(\frac{n}{2}\right)!}{\left(\frac{n}{2} + \frac{\sqrt{n}}{2} z\right)! \left(\frac{n}{2} - \frac{\sqrt{n}}{2} z\right)!}$

$$\left[n - \left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right) \right]$$

WE TAKE A \ln OF EACH SIDE.*



$$\ln h_n(z)$$

$$= \ln \left[\left(\frac{n}{2} \right)! \right] + \ln \left[\left(\frac{n}{2} \right)! \right] - \ln \left[\left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right)! \right] - \ln \left[\left(\frac{n}{2} - \frac{\sqrt{n}}{2} z \right)! \right]$$

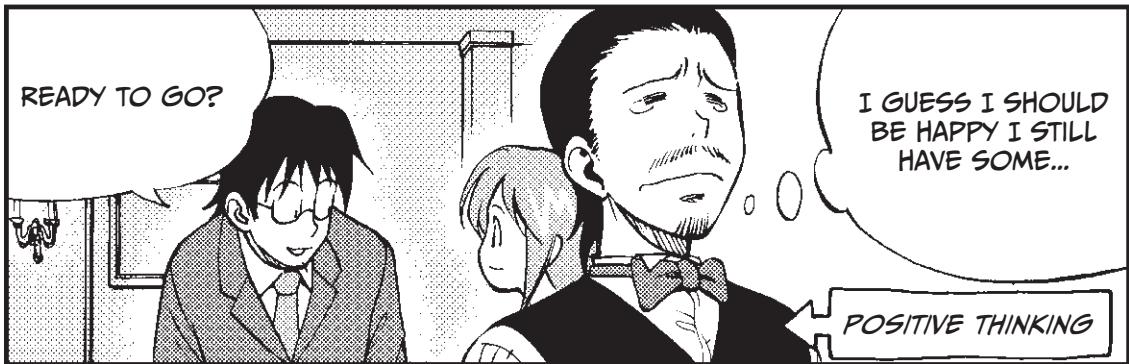
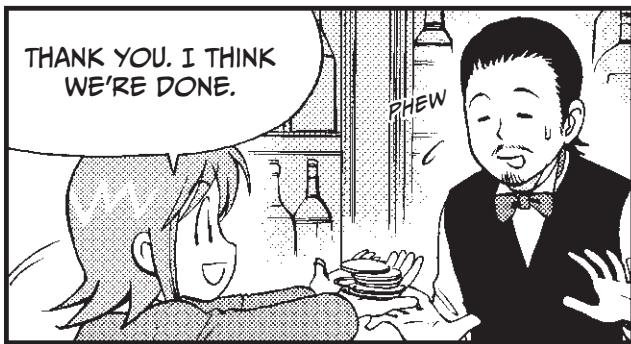
* WE USE

$$\ln ab = \ln a + \ln b$$

$$\ln \frac{d}{c} = \ln d - \ln c$$

NOW WE NEED TO CALCULATE THIS, BUT SHALL WE MOVE ON TO THE NEXT BAR?





Approximating $\ln(m!)$

$$\ln m! = \ln 1 + \ln 2 + \ln 3 + \dots + \ln m$$

If we pack rectangles in the graph of $\ln x$, as shown here, we get

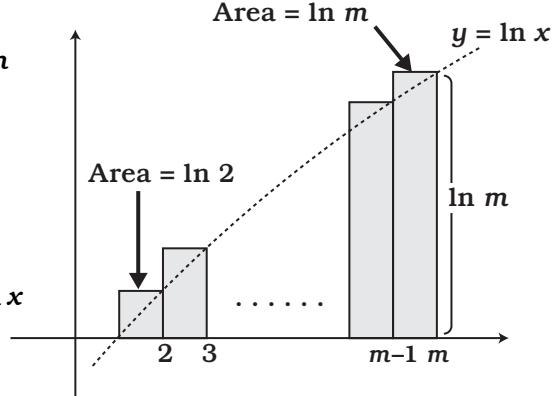
$$\ln 2 + \dots + \ln m \approx \int_1^m \ln x dx$$

$$(x \ln x - x)' = \ln x + x \times \frac{1}{x} - 1 = \ln x$$

Thus,

$$\begin{aligned} \int_1^m \ln x dx &= (m \ln m - m) - (1 \ln 1 - 1) \\ &= m \ln m - m + 1 \end{aligned}$$

Since we will use this where m is very large, $m \ln m$ is the important term. $-m + 1$ is much smaller, so we'll ignore it. Therefore, we can consider roughly that $\ln m! \approx m \ln m$.



WELL, LET'S JUST FINISH
THIS HERE! IF WE USE
 $\ln m! \approx m \ln m$
(SEE THE PREVIOUS
PAGE)...

QUICK, GIVE THESE
TO US!!

AHHHHH!



$$\ln h_n(x) \approx \frac{n}{2} \ln \frac{n}{2} + \frac{n}{2} \ln \frac{n}{2} - \left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right) \ln \left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right) - \left(\frac{n}{2} - \frac{\sqrt{n}}{2} z \right) \ln \left(\frac{n}{2} - \frac{\sqrt{n}}{2} z \right)$$

AFTER A LOT OF ALGEBRA, WE GET

$$\ln h_n(x) \approx - \left[\left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right) \ln \left(1 + \frac{\sqrt{n}}{n} z \right) + \left(\frac{n}{2} - \frac{\sqrt{n}}{2} z \right) \ln \left(1 - \frac{\sqrt{n}}{n} z \right) \right]$$

WE USED, E.G., $\ln \left(\frac{n}{2} + \frac{\sqrt{n}}{2} z \right) = \ln \left\{ \frac{n}{2} \left(1 + \frac{\sqrt{n}}{n} z \right) \right\} = \ln \frac{n}{2} + \ln \left(1 + \frac{\sqrt{n}}{n} z \right)$



NOW, LET'S USE A
TAYLOR EXPANSION,
WHICH YOU'VE BEEN
WAITING FOR.

I HAVEN'T BEEN
WAITING FOR IT.



WHEN t IS CLOSE TO ZERO,

$$\ln(1+t) \approx t - \frac{1}{2}t^2$$

(QUADRATIC APPROXIMATION)*



NOW, $\frac{\sqrt{n}}{n} = \frac{1}{\sqrt{n}}$ IS VERY CLOSE TO ZERO IF n IS LARGE ENOUGH.

$\frac{\sqrt{n}}{n}z$ ALSO IS THEREFORE AS CLOSE AS WE WANT TO ZERO FOR FIXED z .



* SEE PAGE 161.

THEREFORE,

$$\ln\left(1 + \frac{\sqrt{n}}{n}z\right) \approx \frac{\sqrt{n}}{n}z - \frac{1}{2}\frac{1}{n}z^2$$

$$\ln\left(1 - \frac{\sqrt{n}}{n}z\right) \approx -\frac{\sqrt{n}}{n}z - \frac{1}{2}\frac{1}{n}z^2$$

WE PUT THESE BACK.

$$\ln h_n(x) \approx -\left[\left(\frac{n}{2} + \frac{\sqrt{n}}{2}z\right)\left(\frac{\sqrt{n}}{n}z - \frac{1}{2}\frac{1}{n}z^2\right) + \left(\frac{n}{2} - \frac{\sqrt{n}}{2}z\right)\left(-\frac{\sqrt{n}}{n}z - \frac{1}{2}\frac{1}{n}z^2\right)\right]$$

$$= -\left[z^2 - \frac{1}{2}z^2\right] = -\frac{1}{2}z^2$$

SINCE WE NOW KNOW

$$\ln h_n(x) \approx -\frac{1}{2} z^2,$$

WE GET $h_n(x) \approx -e^{-\frac{1}{2}z^2}$.
THAT'S IT!



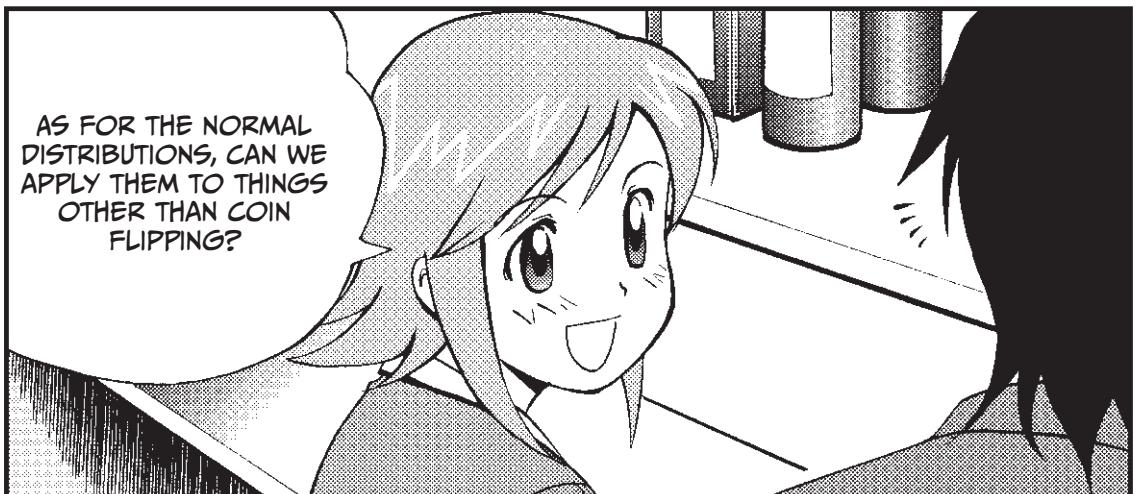
IF YOU ARE AFRAID THAT THE HIGHER-DEGREE TERMS OF x^3 AND MORE THAT APPEAR IN THE TAYLOR EXPANSION OF \ln MIGHT AFFECT THE SHAPE OF $h_n(x)$ (n : LARGE ENOUGH), ACTUALLY CALCULATE $h_n(x)$, USING

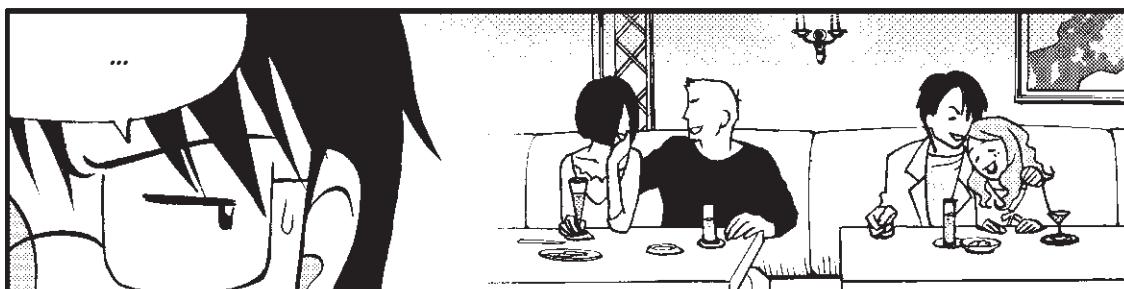
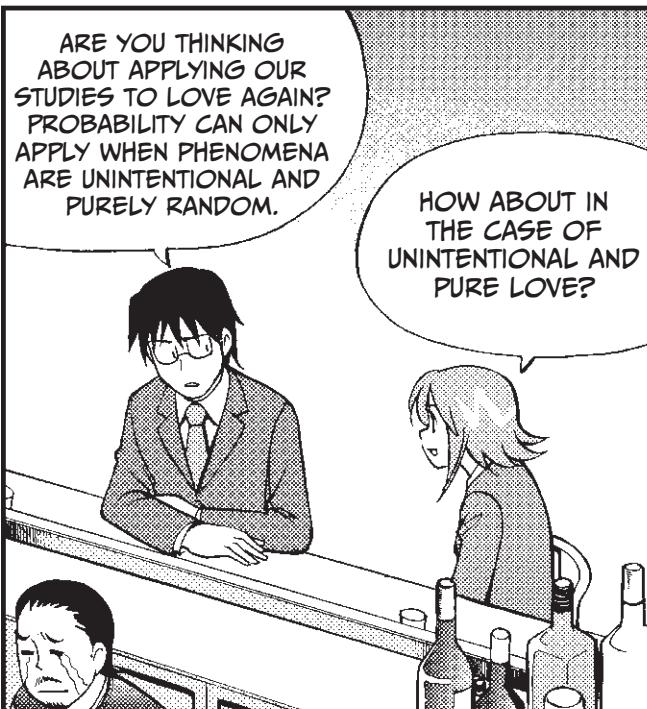
$$\ln(1+t) \approx t - \frac{1}{2}t^2 + \frac{1}{3}t^3$$

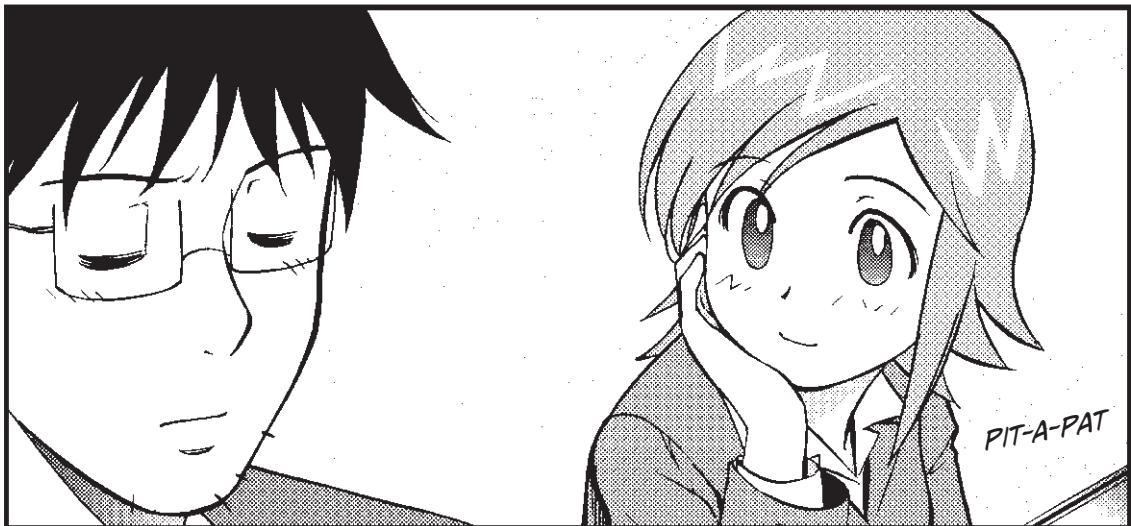
YOU WILL FIND THAT THE TERM OF t^4 HAS n IN THE DENOMINATOR OF ITS COEFFICIENT AND CONVERGES TO ZERO, OR DISAPPEARS, WHEN $n \rightarrow \infty$.



AS FOR THE NORMAL DISTRIBUTIONS, CAN WE APPLY THEM TO THINGS OTHER THAN COIN FLIPPING?







EXERCISES

1. Obtain the Taylor expansion of $f(x) = e^{-x}$ at $x = 0$.
2. Obtain the quadratic approximation of $f(x) = \frac{1}{\cos x}$ at $x = 0$.
3. Derive for yourself the formula for the Taylor expansion of $f(x)$ centered at $x = 1$, which is given on page 159. In other words, work out what c_n must be in the equation:

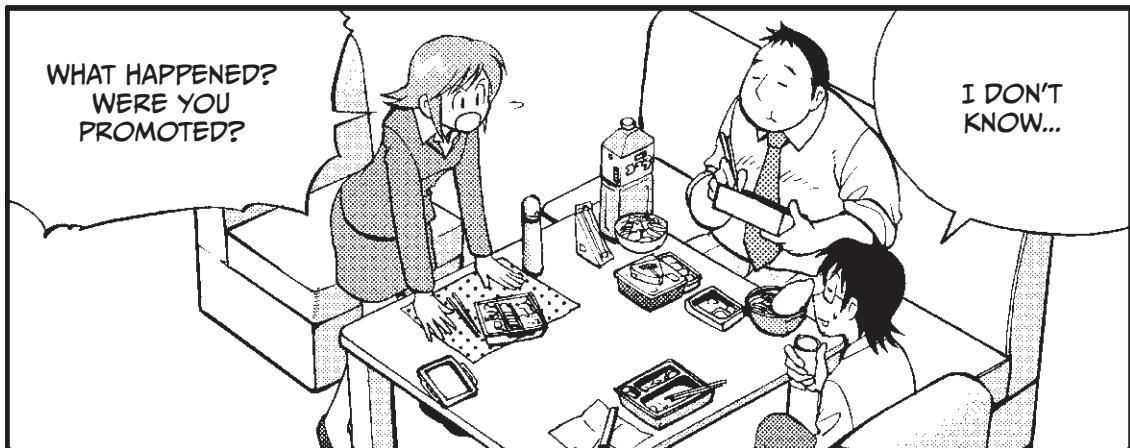
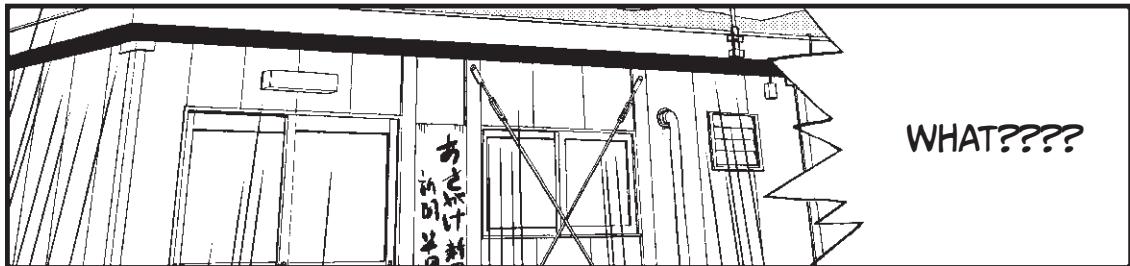
$$f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + \dots + c_n(x - a)^n$$

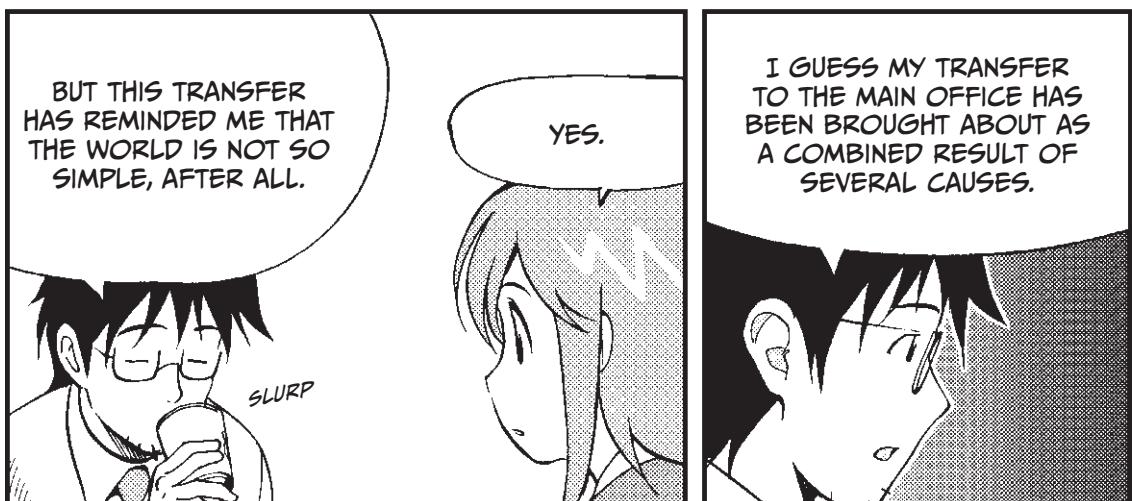
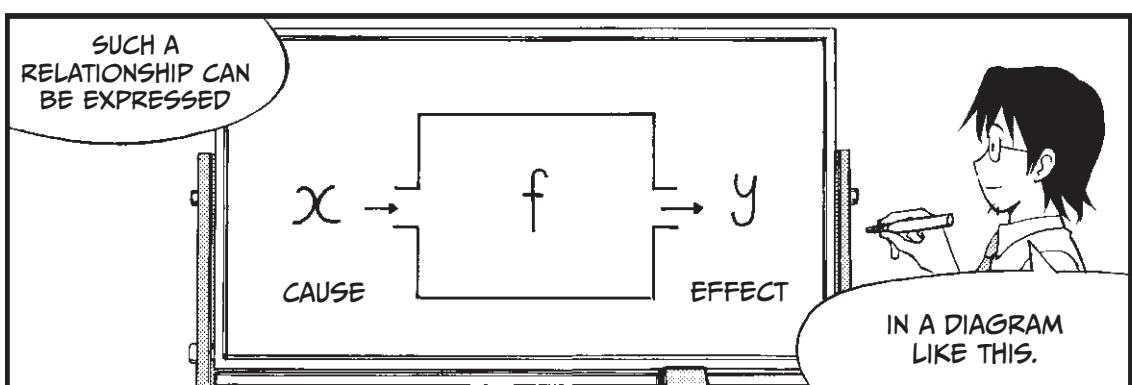
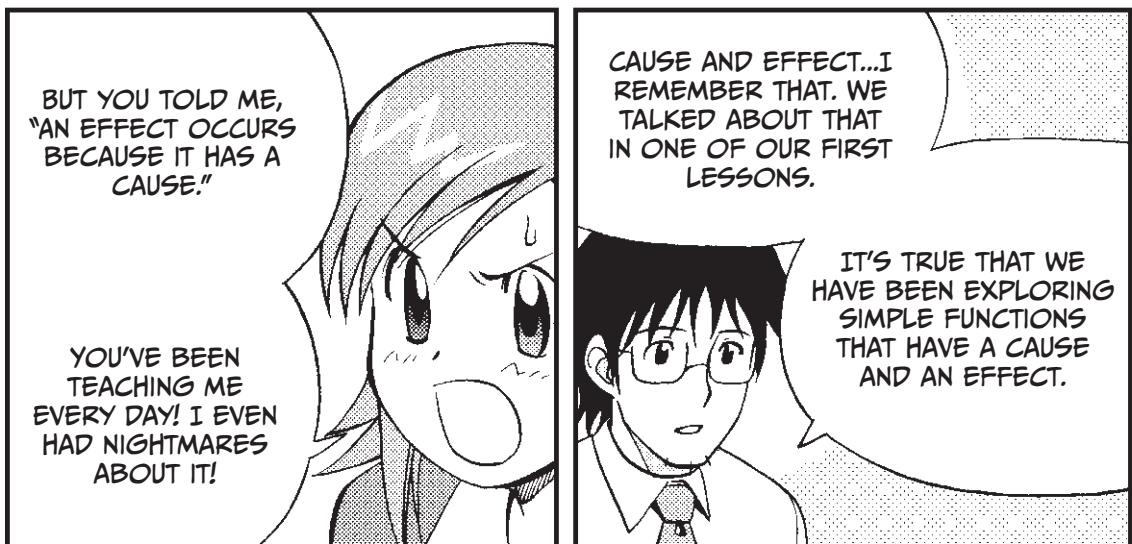
6

LET'S LEARN ABOUT PARTIAL DIFFERENTIATION!

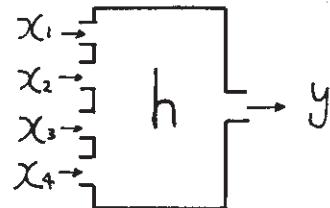
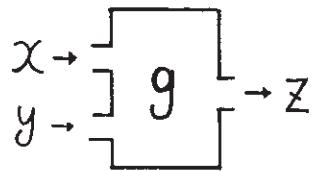


WHAT ARE MULTIVARIABLE FUNCTIONS?





IT CAN BE
EXPRESSED

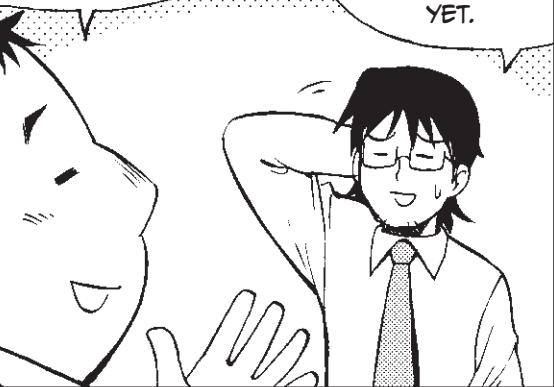


BY THESE DIAGRAMS.

IN THE CASE OF
MR. SEKI, x IS
EXCELLENT WRITING,
 y IS HARD-HITTING
REPORTING, AND
 z IS TRANSFER TO
THE MAIN OFFICE. IS
THAT RIGHT?

WELL, I DON'T
KNOW THE
REASONS FOR
MY TRANSFER
YET.

IN THE CASE OF NORIKO, x_1
IS LAST MONTH'S BLUNDER,
 x_2 IS THIS MONTH'S BLUNDER,
AND x_3 AND x_4 ARE POOR
GROOMING AND HYGIENE,
WHICH MAKES y HER
DEMOTION TO WRITING
OBITUARIES.



SHUT UP,
YOU DUMB
OX!

SQUEEZE

ALL RIGHT, THAT'S
ENOUGH. NORIKO,
WE DON'T HAVE MUCH
TIME LEFT.

LET'S LEARN THE
BASICS QUICKLY.

THE FUNCTION OF THE LEFT DIAGRAM IS WRITTEN AS $z = g(x, y)$, AND THAT OF THE RIGHT DIAGRAM IS WRITTEN AS $y = h(x_1, x_2, x_3, x_4)$.

I WILL GIVE YOU SOME EXAMPLES OF FUNCTIONS THAT HAVE TWO CAUSES, THAT IS, TWO-VARIABLE FUNCTIONS.

EXAMPLE 1

Assume that an object is at height $h(v, t)$ in meters after t seconds when it is thrown vertically upward from the ground with velocity v . Then, $h(v, t)$ is given by

$$h(v, t) = vt - 4.9t^2$$

EXAMPLE 2

The concentration $f(x, y)$ of sugar syrup obtained by dissolving y grams of sugar in x grams of water is given by

$$f(x, y) = \frac{y}{x + y} \times 100$$

EXAMPLE 3

When the amount of equipment and machinery (called *capital*) in a nation is represented with K and the amount of labor by L , we assume that the total production of commodities (GDP: Gross Domestic Product) is given by $Y(L, K)$.



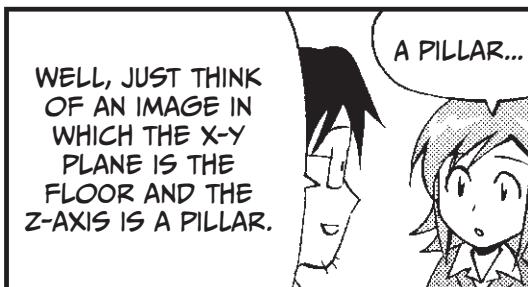
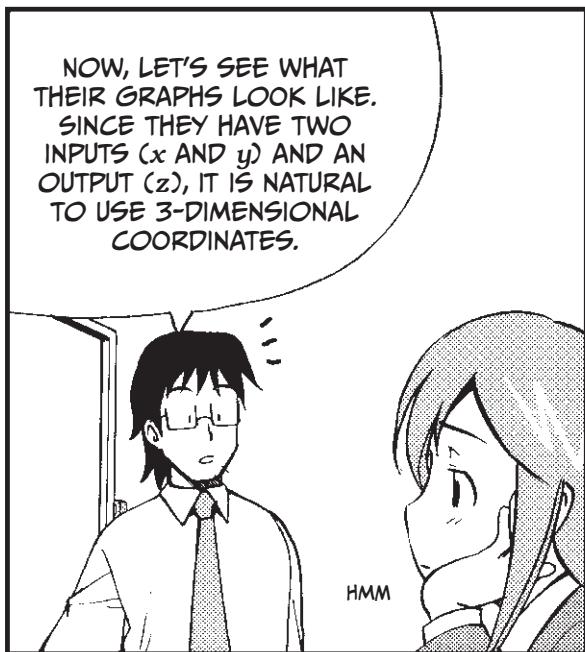
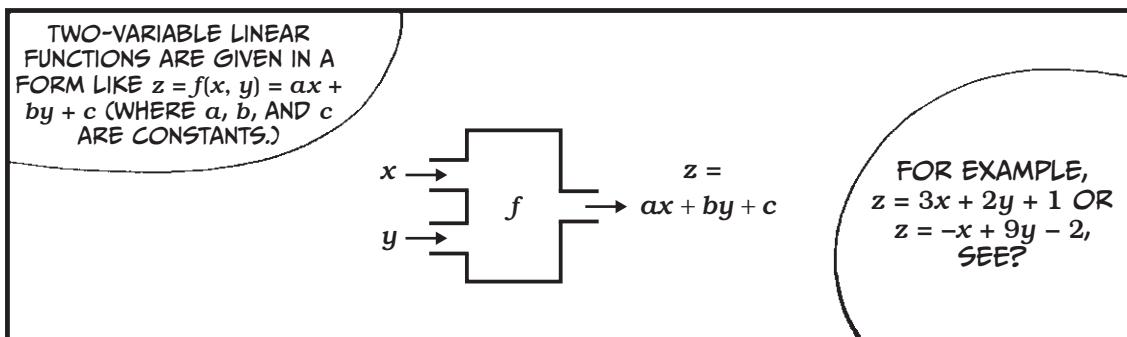
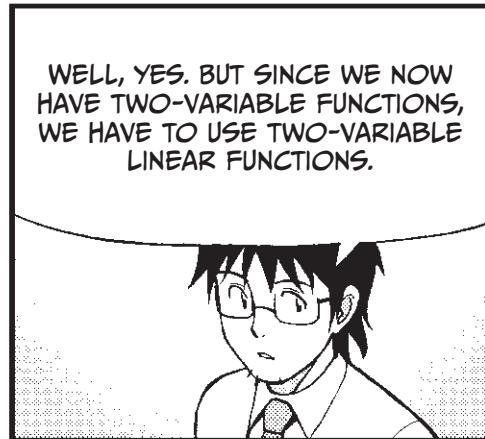
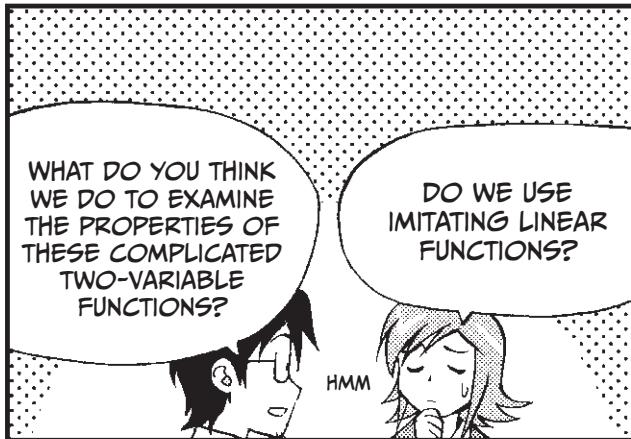
IN ECONOMICS, $Y(L, K) = \beta L^\alpha K^{1-\alpha}$ (CALLED THE COBB-DOUGLAS FUNCTION) (WHERE α AND β ARE CONSTANTS) IS USED AS AN APPROXIMATE FUNCTION OF $Y(L, K)$. SEE PAGE 203.

EXAMPLE 4

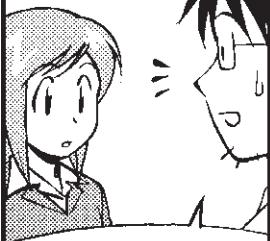
In physics, when the pressure of an ideal gas is given by P and its volume by V , its temperature T is known to be a function of P and V as $T(P, V)$. And it is given by

$$T(P, V) = \gamma PV$$

THE BASICS OF VARIABLE LINEAR FUNCTIONS

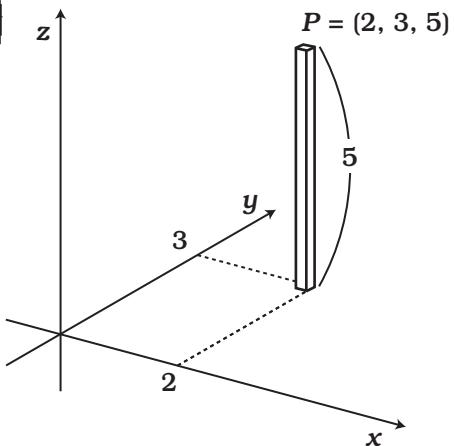


IS SOMETHING
WRONG?

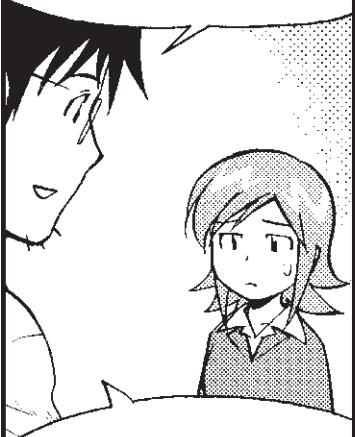


OH! NO, NOTHING.
LET'S CONTINUE.

YOU SEE, THE POINT P AT THE COORDINATES $(2, 3, 5)$ IS THE POINT AT THE TOP OF A STICK STANDING AT $(2, 3)$ ON THE FLOOR AND HAVING A LENGTH OF 5.

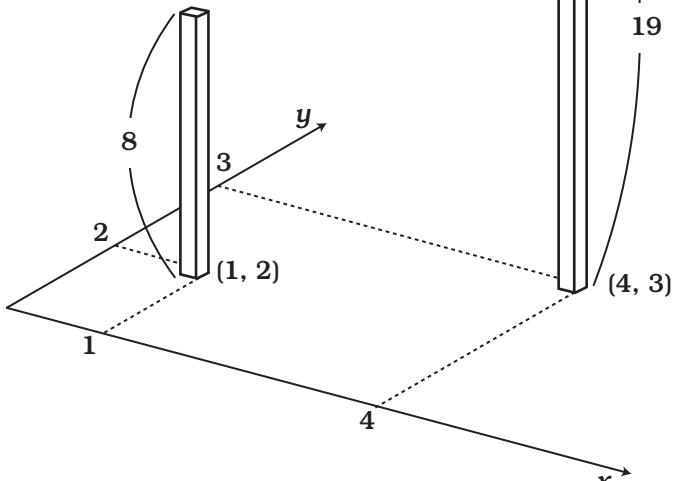


NOW, WHAT DO YOU
THINK THE GRAPH OF
THE TWO-VARIABLE
LINEAR FUNCTION
 $z = f(x, y) = ax + by + c$
LOOKS LIKE?



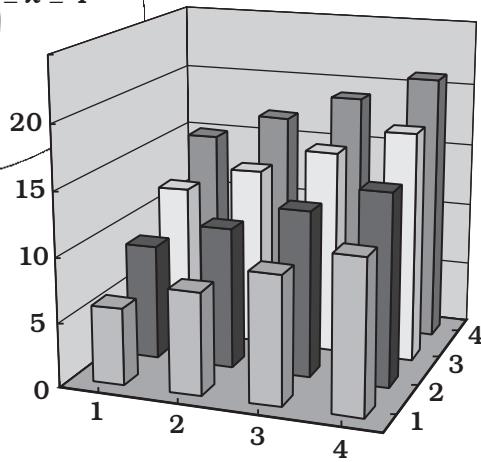
LET'S DRAW
THE GRAPH OF
 $z = f(x, y) = 3x + 2y + 1$
AS AN EXAMPLE.

FIRST, WE PLACE A STICK HAVING THE LENGTH $f(1, 2) = 3 \times 1 + 2 \times 2 + 1 = 8$ AT POINT $(1, 2)$ ON THE FLOOR. IN THE SAME WAY, THE HEIGHT OF THE GRAPH HAS A VALUE OF $f(4, 3) = 3 \times 4 + 2 \times 3 + 1 = 19$ AT POINT $(4, 3)$.*



* ALTHOUGH WE SHOULD ACTUALLY WRITE IT AS $(4, 3, 0)$, WE'LL USE $(4, 3)$ FOR SIMPLICITY.

IN THE SAME WAY, WE PUT UP 16 STICKS AT 16 POINTS (x, y) SATISFYING $1 \leq x \leq 4$ AND $1 \leq y \leq 4$, WHICH ARE SHOWN IN THIS FIGURE.



LOOKING AT THIS FIGURE, YOU CAN VAGUELY SEE THAT THE GRAPH FORMS A PLANE, CAN'T YOU?



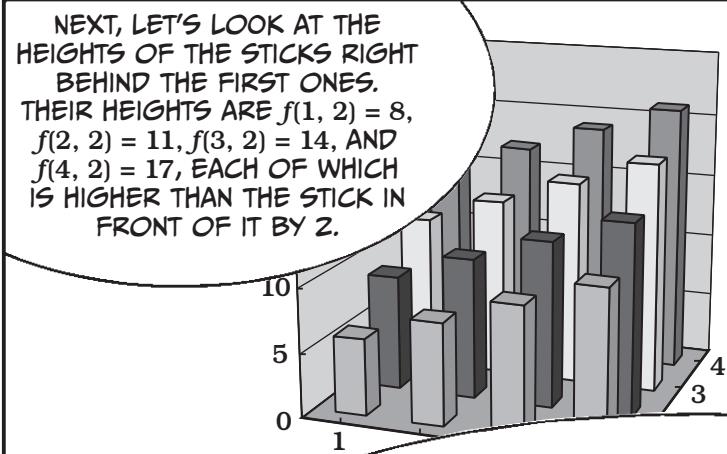
NOW, LET'S LOOK AT THE PILLARS ON THE NEAREST SIDE.

THEIR HEIGHTS ARE, BEGINNING FROM THE LEFT, $f(1, 1) = 6$, $f(2, 1) = 9$, $f(3, 1) = 12$, AND $f(4, 1) = 15$.

THESE POINTS FORM A LINE WHOSE SLOPE IS 3, WHICH IS INTUITIVE BECAUSE IF y IS A CONSTANT ($y = 1$) IN $z = f(x, y) = 3x + 2y + 1$, WE GET $z = 3x + 2 \times 1 + 1 = 3x + 3$.



NEXT, LET'S LOOK AT THE HEIGHTS OF THE STICKS RIGHT BEHIND THE FIRST ONES. THEIR HEIGHTS ARE $f(1, 2) = 8$, $f(2, 2) = 11$, $f(3, 2) = 14$, AND $f(4, 2) = 17$, EACH OF WHICH IS HIGHER THAN THE STICK IN FRONT OF IT BY 2.

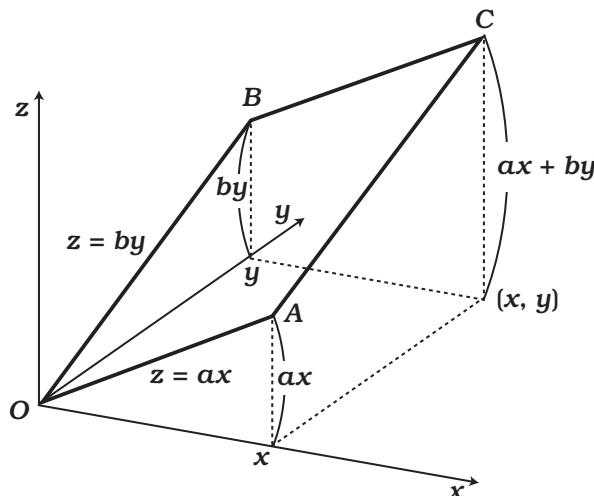


FURTHERMORE, THE HEIGHTS OF THE STICKS BEHIND THESE ONES ARE $f(1, 3) = 10$, $f(2, 3) = 13$, $f(3, 3) = 16$, AND $f(4, 3) = 19$, EACH OF WHICH IS AGAIN HIGHER THAN THE ONE IN FRONT OF IT BY 2.

SINCE THE STICKS BECOME HIGHER BY 2 THE FURTHER AWAY FROM US THEY ARE,

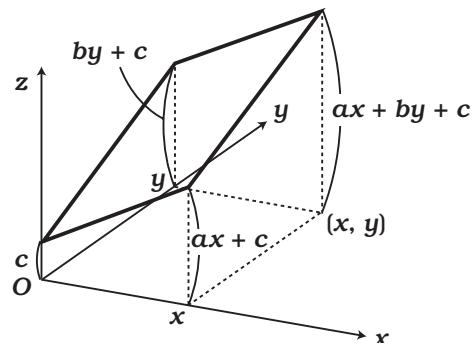
WE FIND THAT THE TOPS OF THE STICKS AS A WHOLE FORM A PLANE. WE CAN NOW GENERALIZE THIS.

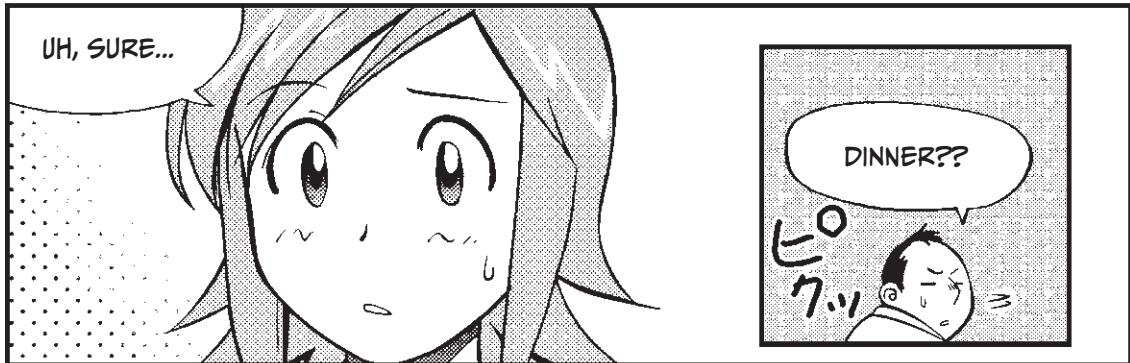
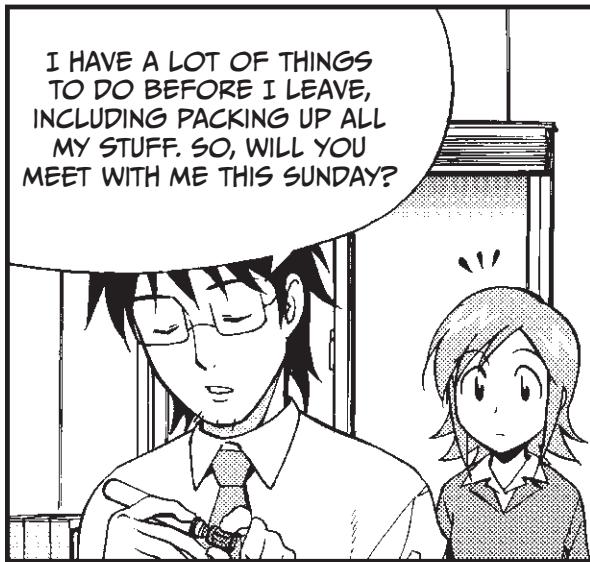
FIRST, LET'S DRAW THE GRAPH OF $z = f(x, y) = ax + by$ (LET CONSTANT $c = 0$).



LET'S CONSIDER A PLANE THAT REPRESENTS THE FUNCTION $f(x, y)$. WE CAN START AT POINT O, WHICH WE KNOW IS $(0, 0, 0)$, OR THE ORIGIN. NOW CONSIDER LINE SEGMENT OA—A FUNCTION TO DESCRIBE THIS LINE CAN BE FOUND IF WE SET $y = 0$. THIS MEANS THAT LINE IS REPRESENTED BY THE FUNCTION $z = ax$, AND HAS SLOPE a . SIMILARLY, WE FIND THAT LINE SEGMENT OB OF THIS PLANE IS REPRESENTED BY THE FUNCTION $z = by$ (AS WE HAVE SET x EQUAL TO ZERO), AND HAS A SLOPE OF b . POINT C ON THE PLANE OACB HAS A HEIGHT EQUAL TO $ax + by$. IF WE WANTED TO PHYSICALLY REPRESENT THIS PLANE, WE COULD TIE A SHEET TO LINE SEGMENTS OA AND OB, AND TIGHTEN THE SHEET.

NOW, IF WE HAVE TO CONSIDER A CONSTANT c AN EQUATION THAT TAKES THE FORM $z = ax + by + c$ WE SIMPLY ADJUST THE GRAPH BY RAISING THE PLANE BY c . POINT O ON OUR PLANE IS NOW AT $(0, 0, c)$, POINT A HAS A HEIGHT OF $(ax + c)$, AND SO ON.





TANAKA SCHOOL
SUNDAY

中学校

THIS SCHOOL WAS
CLOSED A FEW
YEARS AGO.

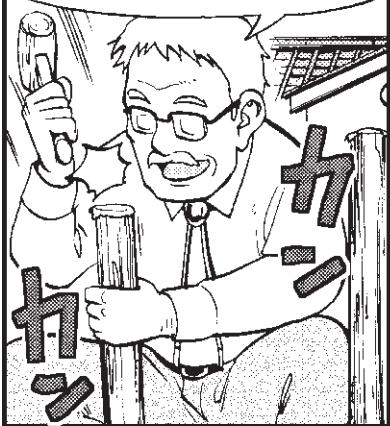
NO. I JUST LIKE IT
HERE BECAUSE IT'S
WHERE I LEARNED
MATH.

REALLY? ARE YOU
GOING TO WRITE A
STORY ABOUT IT?

WOW!
ACTUALLY, I WAS
BORN IN THIS TOWN.

THIS WAS A SMALL SCHOOL.
BUT THERE WAS A TEACHER
HERE WHO GAVE ME THE BEST
LESSONS IN THE WORLD.

IF WE DRAW A GRAPH OF THE TWO-VARIABLE FUNCTION $z = f(x, y) = 3x + 2y + 1$ IN THE 3-DIMENSIONAL COORDINATE SYSTEM, WHAT DOES IT LOOK LIKE, KAKERU?



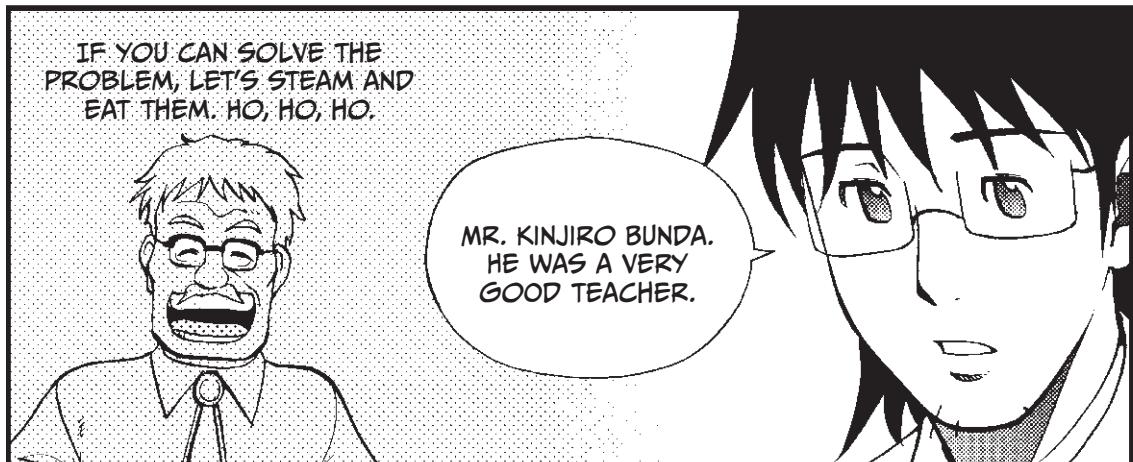
NOW, IF WE MAKE THE PLANE OACB WITH THIS STRAW MAT...



TEACHER, THERE WERE STILL SOME POTATOES IN THERE. WHAT SHOULD WE DO?

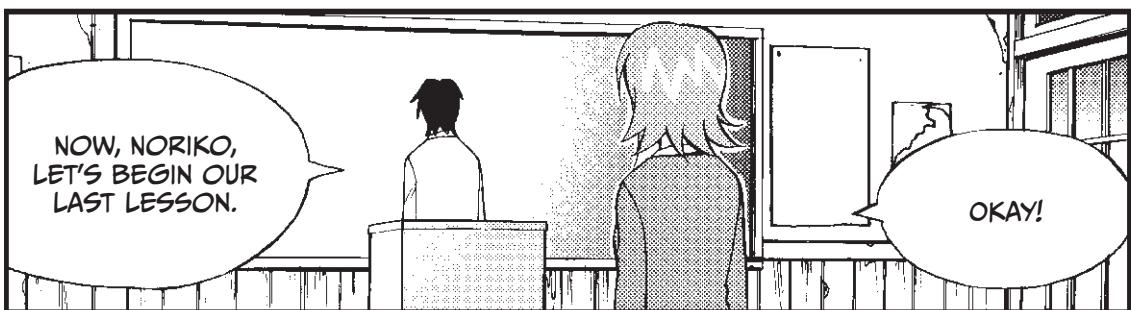


IF YOU CAN SOLVE THE PROBLEM, LET'S STEAM AND EAT THEM. HO, HO, HO.

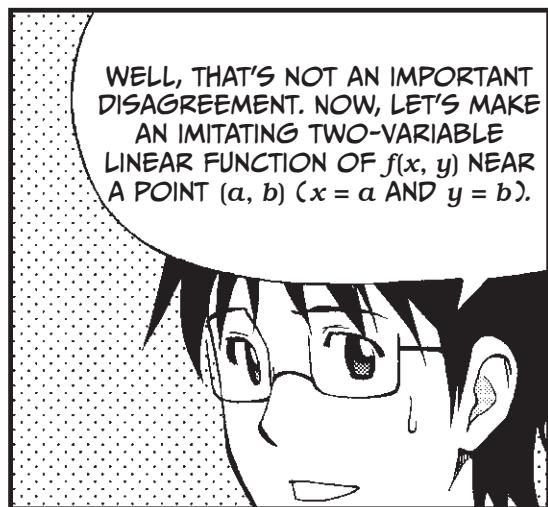
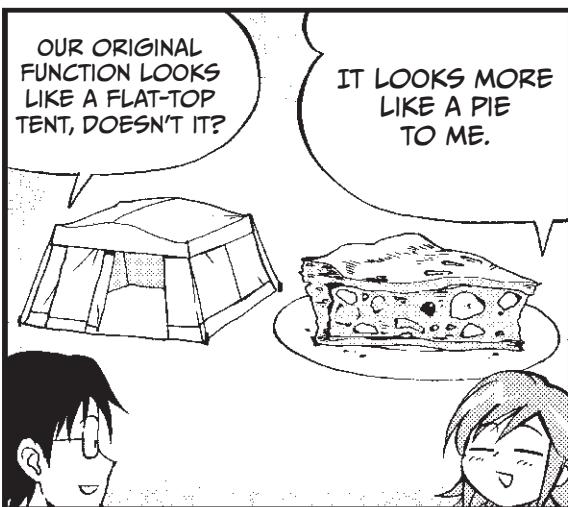
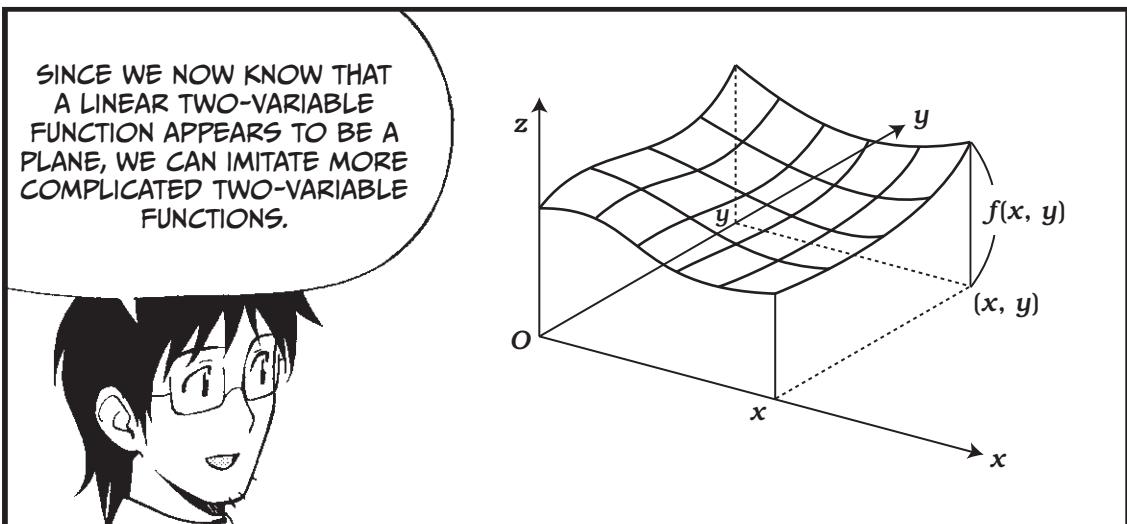


NOW, NORIKO,
LET'S BEGIN OUR
LAST LESSON.

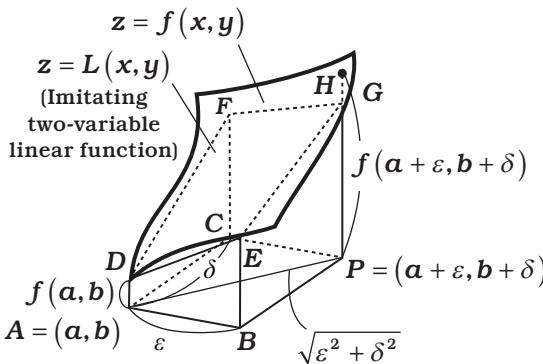
OKAY!



PARTIAL DIFFERENTIATION



We make a two-variable linear function that has the same height as $f(a, b)$ at the point (a, b) . The formula is $L(x, y) = p(x - a) + q(y - b) + f(a, b)$. Substituting a for x and b for y , we get $L(a, b) = f(a, b)$.



While the graph of $z = f(x, y)$ and that of $z = L(x, y)$ pass through the same point above the point $A = (a, b)$, they differ in height at the point $P = (a + \varepsilon, b + \delta)$. The error in this case is $f(a + \varepsilon, b + \delta) - L(a + \varepsilon, b + \delta) = f(a + \varepsilon, b + \delta) - f(a, b) - (p\varepsilon + q\delta)$, and the relative error expresses the ratio of the error to the distance AP .

$$\text{Relative error} = \frac{\text{difference between } f \text{ and } L}{\text{distance } AP}$$

$$\textcircled{1} \quad = \frac{f(a + \varepsilon, b + \delta) - f(a, b) - (p\varepsilon + q\delta)}{\sqrt{\varepsilon^2 + \delta^2}}$$

We consider $L(x, y)$ as the difference between it and f becomes infinitely close to zero (when P is infinitely close to A) as the imitating linear function. For that case, we obtain p and q . p is the slope of DE and q that of DF in the figure. Since ε and δ are arbitrary, we first let $\delta = 0$ and analyze ①. ① becomes

$$\begin{aligned}\text{Relative error} &= \frac{f(a + \varepsilon, b + 0) - f(a, b) - (p\varepsilon + q \times 0)}{\sqrt{\varepsilon^2 + 0^2}} \\ &= \frac{f(a + \varepsilon, b) - f(a, b)}{\varepsilon} - p\end{aligned}$$

Thus, the statement “the relative error $\rightarrow 0$ when $\varepsilon \rightarrow 0$ ” means the following:

$$\textcircled{2} \quad \lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon, b) - f(a, b)}{\varepsilon} = p$$

This is the slope of DE .

Here, we should realize that the left side of this expression is the same as single-variable differentiation. In other words, if we substitute b for y and keep it constant, we obtain $f(x, b)$, which is a function of x only. The left side of $\textcircled{2}$ is then the calculation of finding the derivative of this function at $x = a$.

Although we are very much tempted to write the left side as $f'(a, b)$ since it is a derivative, it would then be impossible to tell with respect to which, x or y , we differentiated it.

So, we write “the derivative of f obtained at $x = a$ while y is fixed at b ” as $f_x(a, b)$.

This f_x is called “the partial derivative of f in the direction of x ”. This is the notation corresponding to the “prime” in single-variable differentiation.

The notation $\frac{df}{dx}(a, b)$, that corresponds to $\frac{\partial f}{\partial x}$, is also used. In short, we have the following:

“The derivative of f in the direction of x obtained at $x = a$ while y is fixed at b ”

$$f_x(a, b) = \frac{\partial f}{\partial x}(a, b) \quad \text{also written as} \quad \left(\left[\frac{\partial f}{\partial x} \right]_{x=a, y=b} \right)$$

= Slope of DE

∂ IS READ AS
“PARTIAL DERIVATIVE.”

In exactly the same way, we can obtain the following.

“The derivative of f in the direction of y obtained at $y = b$ while x is fixed at a ”

$$f_y(a, b) = \frac{\partial f}{\partial y}(a, b)$$

= Slope of DF



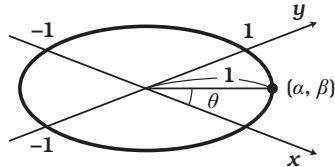
We have now found the following.

If $z = f(x, y)$ has an imitating linear function near $(x, y) = (a, b)$, it is given by

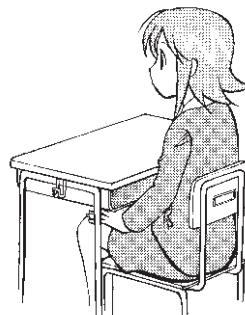
$$\textcircled{3} \quad z = f_x(a, b)(x - a) + f_y(a, b)(y - b) + f(a, b)$$

$$\text{or}^* \quad z = \frac{\partial f}{\partial x}(a, b)(x - a) + \frac{\partial f}{\partial y}(a, b)(y - b) + f(a, b)$$

Consider a point (α, β) on a circle with radius 1 centered at the origin of the $x - y$ plane (the floor). We have $\alpha^2 + \beta^2 = 1$ (or $\alpha = \cos \theta$ and $\beta = \sin \theta$). We now calculate the derivative in the direction from $(0, 0)$ to (α, β) . A displacement of distance t in this direction is expressed as $(a, b) \rightarrow (a + \alpha t, b + \beta t)$. If we set $\varepsilon = \alpha t$ and $\delta = \beta t$ in **1**, we get



$$\begin{aligned}\text{Relative error} &= \frac{f(a + \alpha t, b + \beta t) - f(a, b) - (p\alpha t + q\beta t)}{\sqrt{\alpha^2 t^2 + \beta^2 t^2}} \\ &= \frac{f(a + \alpha t, b + \beta t) - f(a, b)}{t\sqrt{\alpha^2 + \beta^2}} - p\alpha - q\beta \\ &= \frac{f(a + \alpha t, b + \beta t) - f(a, b)}{t} - p\alpha - q\beta\end{aligned}$$



$$\textcircled{4} \quad \text{Since } \sqrt{\alpha^2 + \beta^2} = 1$$

Assuming $p = f_x(a, b)$ and $q = f_y(a, b)$, we modify **4** as follows:

$$\textcircled{5} \quad \frac{f(a + \alpha t, b + \beta t) - f(a, b + \beta t)}{t} + \frac{f(a, b + \beta t) - f(a, b)}{t} - f_x(a, b)\alpha - f_y(a, b)\beta$$

Since the derivative of $f(x, b + \beta t)$, a function of x only, at $x = a$ is

$$f_x(a, b + \beta t)$$

we get, from the imitating single-variable linear function,

$$f(a + \alpha t, b + \beta t) - f(a, b + \beta t) \approx f_x(a, b + \beta t)\alpha t$$

* We have calculated the imitating linear function in such a way that its relative error approaches 0 when $AP \rightarrow 0$ in the x or y direction. It is not apparent, however, if the relative error $\rightarrow 0$ when $AP \rightarrow 0$ in any direction for the linear function that is made up of the derivatives $f_x(a, b)$ and $f_y(a, b)$. We'll now look into this in detail, although the discussion here will not be so strict.

Similarly, for y we get

$$f(\mathbf{a}, \mathbf{b} + \beta t) - f(\mathbf{a}, \mathbf{b}) \approx f_y(\mathbf{a}, \mathbf{b})\beta t$$

Substituting this in ⑤,

$$\begin{aligned} ⑤ &\approx f_x(\mathbf{a}, \mathbf{b} + \beta t)\alpha + f_y(\mathbf{a}, \mathbf{b})\beta - f_x(\mathbf{a}, \mathbf{b})\alpha - f_y(\mathbf{a}, \mathbf{b})\beta \\ &= (f_x(\mathbf{a}, \mathbf{b} + \beta t) - f_x(\mathbf{a}, \mathbf{b}))\alpha \end{aligned}$$

Since $f_x(\mathbf{a}, \mathbf{b} + \beta t) - f_x(\mathbf{a}, \mathbf{b}) \approx 0$ if t is close enough to 0, the relative error = ⑤ ≈ 0 . Thus, we have shown “the relative error $\rightarrow 0$ when $AP \rightarrow 0$ in any direction.”

It should be noted that f_x must be continuous to say $f_x(\mathbf{a}, \mathbf{b} + \beta t) - f_x(\mathbf{a}, \mathbf{b}) \approx 0$ ($t \approx 0$). Unless it is continuous, we don't know whether the derivative exists in every direction, even though f_x and f_y exist. Since such functions are rather exceptional, however, we won't cover them in this book.

EXAMPLES (FUNCTION OF EXAMPLE 1 FROM PAGE 183)

Let's find the partial derivatives of $h(v, t) = vt - 4.9t^2$ at $(v, t) = (100, 5)$.

In the v direction, we differentiate $h(v, 5) = 5v - 122.5$ and get

$$\frac{\partial h}{\partial v}(v, 5) = 5$$

Thus,

$$\frac{\partial h}{\partial v}(100, 5) = h_v(100, 5) = 5$$



In the t direction, we differentiate $h(100, t) = 100t - 4.9t^2$ and get

$$\frac{\partial h}{\partial t}(100, t) = 100 - 9.8t$$

$$\frac{\partial h}{\partial t}(100, 5) = h_t(100, 5) = 100 - 9.8 \times 5 = 51$$

And the imitating linear function is

$$L(x, y) = 5(v - 100) + 51(t - 5) - 377.5$$

In general,

$$\frac{\partial h}{\partial v} = t, \frac{\partial h}{\partial v} = v - 9.8t$$

Therefore, from ❸ on page 194, near $(v, t) = (v_0, t_0)$,

$$h(v, t) \approx t_0(v - v_0) + (v_0 - 9.8t_0)(t - t_0) + h(v_0, t_0)$$

Next, we'll try imitating the concentration of sugar syrup given y grams of sugar in x grams of water.

$$f(x, y) = \frac{100y}{x + y}$$
$$\frac{\partial f}{\partial x} = f_x = -\frac{100y}{(x + y)^2}$$
$$\frac{\partial f}{\partial y} = f_y = \frac{100(x + y) - 100y \times 1}{(x + y)^2} = \frac{100x}{(x + y)^2}$$

Thus, near $(x, y) = (a, b)$, we have

$$f(x, y) \approx -\frac{100b}{(a + b)^2}(x - a) + \frac{100a}{(a + b)^2}(y - b) + \frac{100b}{a + b}$$

DEFINITION OF PARTIAL DIFFERENTIATION

When $z = f(x, y)$ is partially differentiable with respect to x for every point (x, y) in a region, the function $(x, y) \rightarrow f_x(x, y)$, which relates (x, y) to $f_x(x, y)$, the partial derivative at that point with respect to x , is called the partial differential function of $z = f(x, y)$ with respect to x and can be expressed by any of the following:

$$f_x, f_x(x, y), \frac{\partial f}{\partial x}, \frac{\partial z}{\partial x}$$

Similarly, when $z = f(x, y)$ is partially differentiable with respect to y for every point (x, y) in the region, the function

$$(x, y) \rightarrow f_y(x, y)$$

is called the partial differential function of $z = f(x, y)$ with respect to y and is expressed by any of the following:

$$f_y, f_y(x, y), \frac{\partial f}{\partial y}, \frac{\partial z}{\partial y}$$

Obtaining the partial derivatives of a function is called *partially differentiating* it.

TOTAL DIFFERENTIALS



From the imitating linear function of $z = f(x, y)$ at $(x, y) = (a, b)$, we have found

$$f(x, y) \approx f_x(a, b)(x - a) + f_y(a, b)(y - b) + f(a, b)$$

We now modify this as

$$\textcircled{6} \quad f(x, y) - f(a, b) \approx \frac{\partial f}{\partial x}(a, b)(x - a) + \frac{\partial f}{\partial y}(a, b)(y - b)$$

Since $f(x, y) - f(a, b)$ means the increment of $z = f(x, y)$ when a point moves from (a, b) to (x, y) , we write this as Δz , as we did for the single-variable functions.

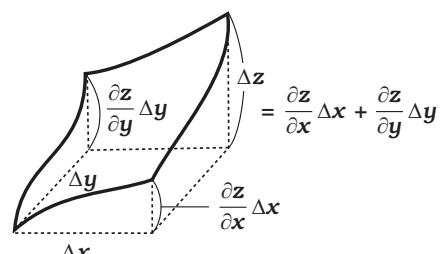
Also, $(x - a)$ is Δx and $(y - b)$ is Δy .

Then, expression **6** can be written as

$$\textcircled{7} \quad \Delta z \approx \frac{\partial z}{\partial x} \Delta x + \frac{\partial z}{\partial y} \Delta y$$

This expression means, "If x increases from a by Δx and y from b by Δy in $z = f(x, y)$, z increases by

$$\frac{\partial z}{\partial x} \Delta x + \frac{\partial z}{\partial y} \Delta y$$



Since $\frac{\partial z}{\partial x} \Delta x$ is “the increment of z in the x direction when y is fixed at b ” and $\frac{\partial z}{\partial y} \Delta y$ is “the increment in the y direction when x is fixed at a ,” expression ⑦ also means “the increment of $z = f(x, y)$ is the sum of the increment in the x direction and that in the y direction.”

When expression ⑦ is idealized (made instantaneous), we have

$$⑧ \quad dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy$$

or

$$⑨ \quad df = f_x dx + f_y dy$$

EXPRESSION ⑧ OR ⑨ IS
CALLED THE FORMULA OF
THE TOTAL DIFFERENTIAL.



(Δ has been changed to d .)

The meaning of the formula is as follows.

Increment of height of a curved surface =

Partial derivative in the x direction \times Increment in the x direction + Partial derivative in the y direction \times Increment in the y direction

Now, let's look at the expression of a total differential from Example 4 (page 183).

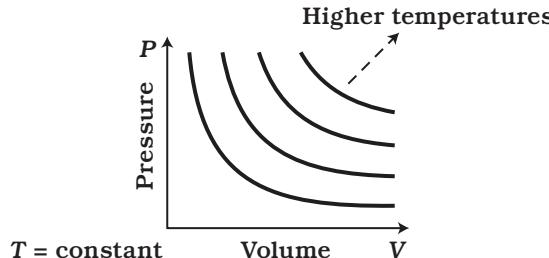
By converting the unit properly, we rewrite the equation of temperature as $T = PV$.

$$\frac{\partial T}{\partial P} = \frac{\partial(PV)}{\partial P} = V \quad \text{and} \quad \frac{\partial T}{\partial V} = \frac{\partial(PV)}{\partial V} = P$$

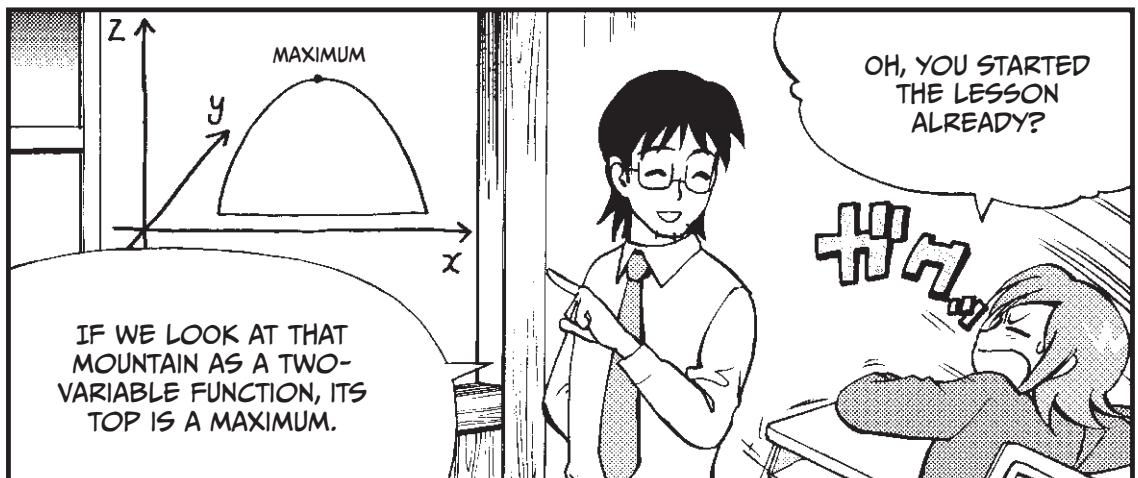
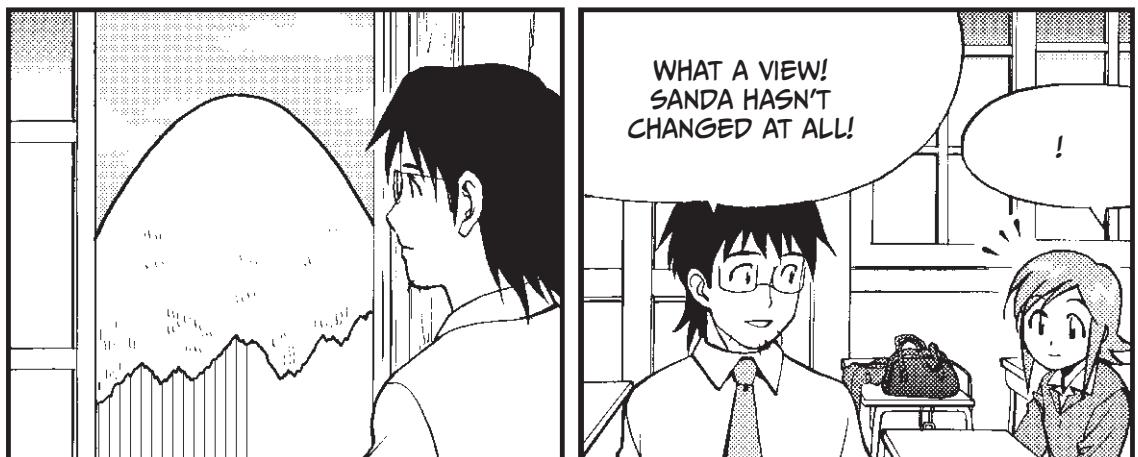
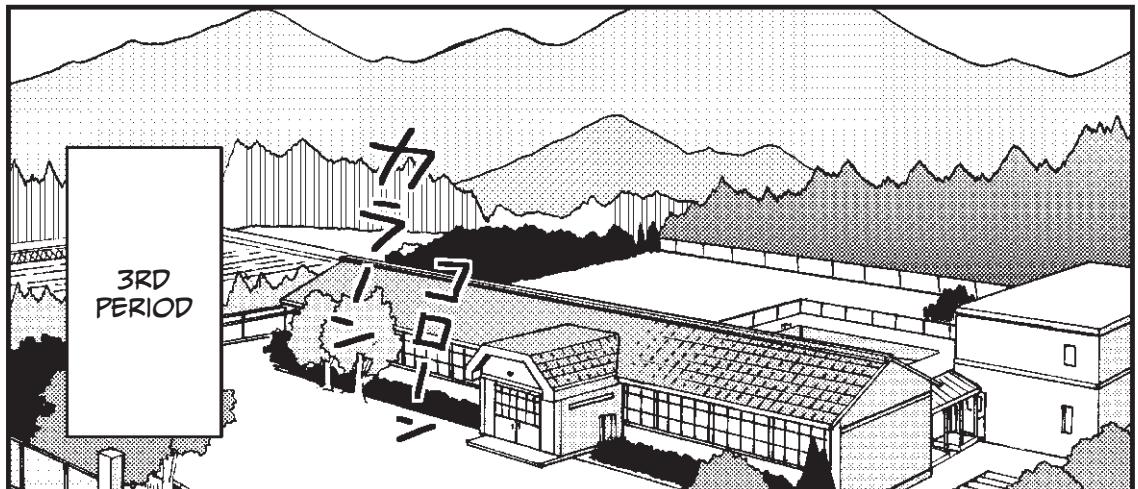
Thus, the total differential can be written as $dT = VdP + PdV$.

In the form of an approximate expression, this is $\Delta T \approx V\Delta P + P\Delta V$.

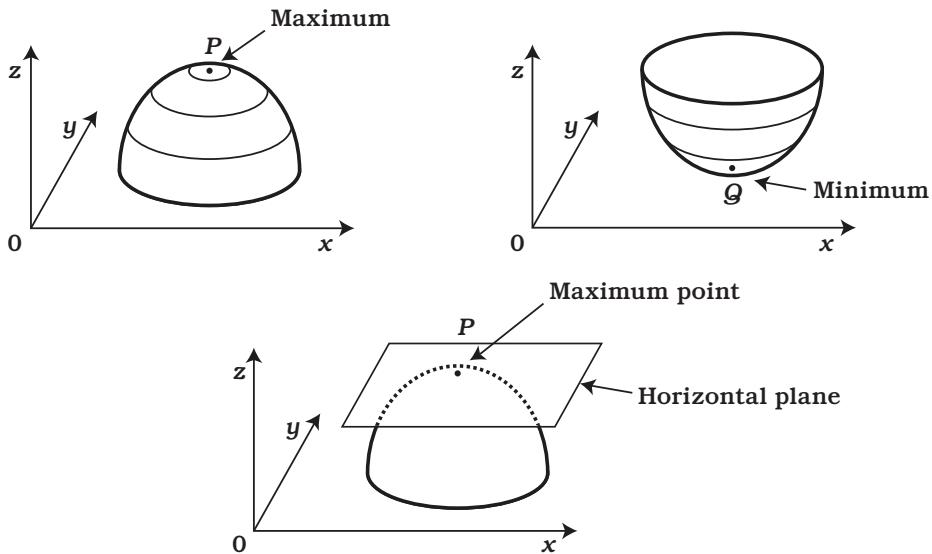
THIS MEANS THAT FOR AN IDEAL GAS, THE INCREMENT OF TEMPERATURE CAN BE CALCULATED BY THE VOLUME TIMES THE INCREMENT OF PRESSURE PLUS THE PRESSURE TIMES THE INCREMENT OF VOLUME.



CONDITIONS FOR EXTREMA



The *extrema* of a two-variable function $f(x, y)$ are where its graph is at the top of a mountain or the bottom of a valley.



Since the plane tangent to the graph at point P or Q is parallel to the x - y plane, we should have

$$f(x, y) \approx p(x - a) + q(y - b) + f(a, b)$$

with $p = q = 0$ in the imitating linear function.

Since

$$p = \frac{\partial f}{\partial x} (= f_x) \quad q = \frac{\partial f}{\partial y} (= f_y)$$

the condition for extrema* is, if $f(x, y)$ has an extremum at $(x, y) = (a, b)$,

$$f_x(a, b) = f_y(a, b) = 0$$

or

$$\frac{\partial f}{\partial x}(a, b) = \frac{\partial f}{\partial y}(a, b) = 0$$

* The opposite of this is not true. In other words, even if $f_x(a, b) = f_y(a, b) = 0$, f will not always have an extremum at $(x, y) = (a, b)$. Thus, this condition only picks up the candidates for extrema.



AT THE EXTREMA OF A TWO-VARIABLE FUNCTION, THE PARTIAL DERIVATIVES IN BOTH THE x AND y DIRECTIONS ARE ZERO.

EXAMPLE

Let's find the minimum of $f(x, y) = (x - y)^2 + (y - 2)^2$. First, we'll find it algebraically.

Since

$$(x - y)^2 \geq 0 \quad (y - 2)^2 \geq 0$$

$$f(x, y) = (x - y)^2 + (y - 2)^2 \geq 0$$

If we substitute $x = y = 2$ here,

$$f(2, 2) = (2 - 2)^2 + (2 - 2)^2 = 0$$

From this, $f(x, y) \geq f(2, 2)$ for all (x, y) . In other words, $f(x, y)$ has a minimum of zero at $(x, y) = (2, 2)$.

On the other hand, $\frac{\partial f}{\partial x} = 2(x - y)$ and $\frac{\partial f}{\partial y} = 2(x - y)(-1) + 2(y - 2) = -2x + 4y - 4$. If we set

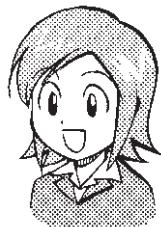
$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$$

and solve these simultaneous equations,

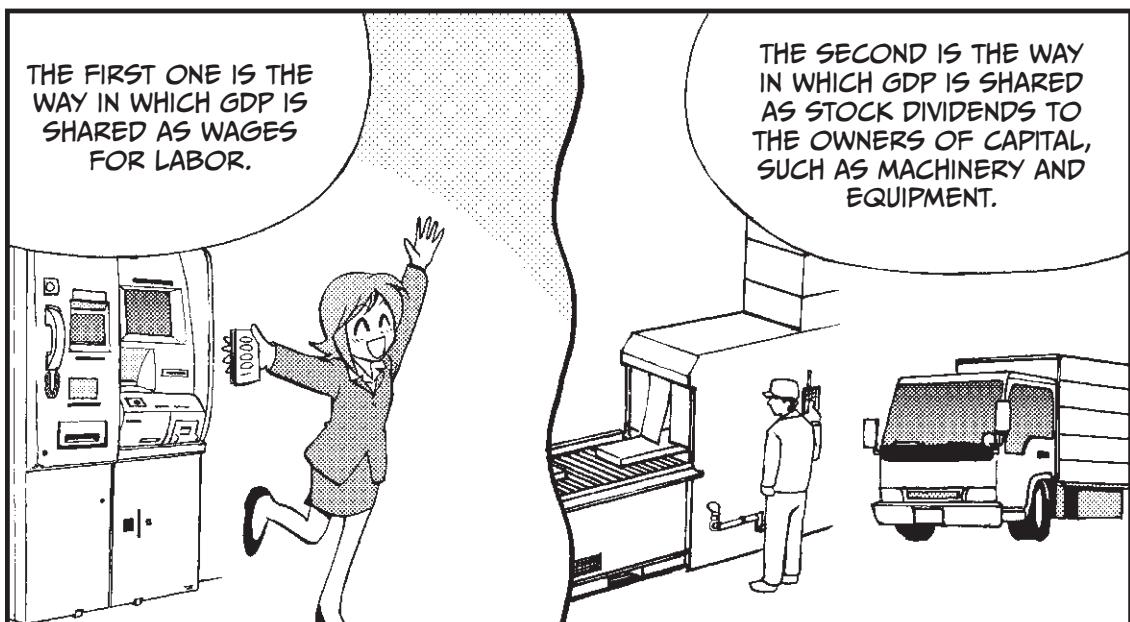
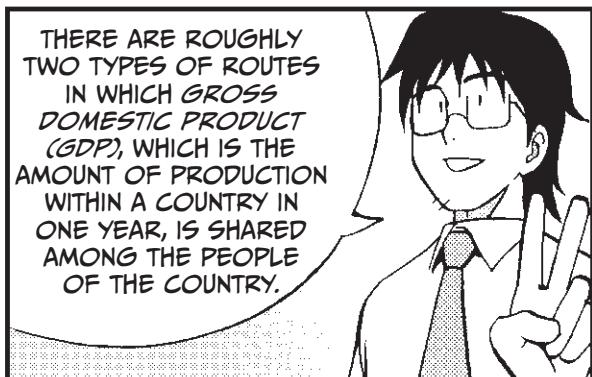
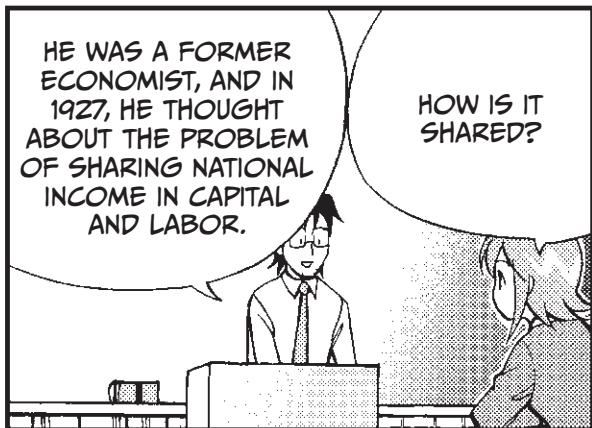
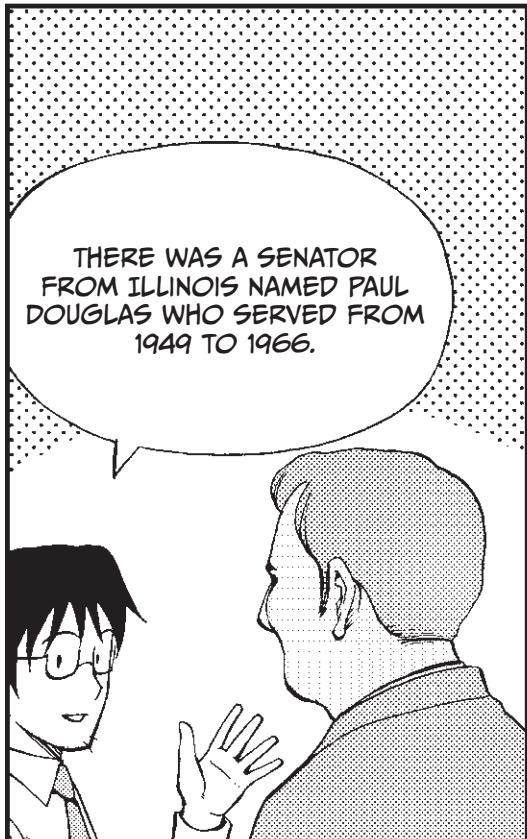
$$\begin{cases} 2x - 2y = 0 \\ -2x + 4y - 4 = 0 \end{cases}$$

we find that $(x, y) = (2, 2)$, just as we found above.

THE SOLUTIONS ARE
THE SAME!



APPLYING PARTIAL DIFFERENTIATION TO ECONOMICS



DOUGLAS STUDIED THE LABOR AND CAPITAL SHARES IN THE UNITED STATES AND FOUND THAT THEIR RATIO HAD BEEN ALMOST CONSTANT FOR ABOUT 40 YEARS.

ABOUT 70 PERCENT (0.7) OF GDP WAS SHARED AS WAGES FOR LABOR, AND 30 PERCENT (0.3) AS STOCK DIVIDENDS TO CAPITAL OWNERS.

IT'S STRANGE THAT THE RATIO WAS CONSTANT, EVEN THOUGH THE ECONOMIC SITUATION WAS CHANGING EVERY MINUTE.

YOU WANT TO KNOW WHAT THE PRODUCTION FUNCTION $f(L, K)$ THAT BRINGS THIS RESULT LOOKS LIKE, DON'T YOU?

DOUGLAS WAS TROUBLED TOO, SO HE ASKED CHARLES COBB, A MATHEMATICIAN, ABOUT IT.

THE FUNCTION THEY FOUND IS THE FAMOUS COBB-DOUGLAS FUNCTION. BELOW, L REPRESENTS LABOR, K REPRESENTS CAPITAL, AND β AND α ARE CONSTANTS.

COBB-DOUGLAS FUNCTION

$$f(L, K) = \beta L^\alpha K^{1-\alpha}$$

AH, WILL YOU TELL ME IN MORE DETAIL ABOUT MY WAGES?

OKAY. THIS IS A GOOD APPLICATION OF TWO-VARIABLE FUNCTIONS.

First, let's suppose that wages are measured in units of w , and capital is measured in units of r . We'll consider the production of the entire country to be given by the function $f(L, K)$ and assume the country is acting as a profit-maximizing business. The profit P is given by the equation:

$$P = f(L, K) - wL - rK$$

Because we know that a business chooses values of L and K to maximize profit (P), we get the following condition for extrema:

$$\frac{\partial P}{\partial L} = \frac{\partial P}{\partial K} = 0$$

$$\textcircled{1} \quad 0 = \frac{\partial P}{\partial L} = \frac{\partial f}{\partial L} - \frac{\partial(wL)}{\partial L} - \frac{\partial(rK)}{\partial L} = \frac{\partial f}{\partial L} - w \Rightarrow w = \frac{\partial f}{\partial L}$$

$$\textcircled{2} \quad 0 = \frac{\partial P}{\partial K} = \frac{\partial f}{\partial K} - \frac{\partial(wL)}{\partial K} - \frac{\partial(rK)}{\partial K} = \frac{\partial f}{\partial K} - r \Rightarrow r = \frac{\partial f}{\partial K}$$

The relations far to the right mean the following.

Wages = Partial derivative of the production function with respect to L

Capital share = Partial derivative of the production function with respect to K

Now, the reward the people of the country receive for labor is Wage \times Labor = wL . When this is 70 percent of GDP, we have

$$\textcircled{3} \quad wL = 0.7f(L, K)$$

Similarly, the reward the capital owners receive is

$$\textcircled{4} \quad rK = 0.3f(L, K)$$

From **1** and **3**,

$$\textcircled{5} \quad \frac{\partial f}{\partial L} \times L = 0.7f(L, K)$$

From **2** and **4**,

$$\textcircled{6} \quad \frac{\partial f}{\partial K} \times K = 0.3f(L, K)$$



Cobb found $f(L, K)$ that satisfies these equations. It is

$$f(L, K) = \beta L^{0.7} K^{0.3}$$

where β is a positive parameter meaning the level of technology.
Let's check if this satisfies the above conditions.

$$\begin{aligned}\frac{\partial f}{\partial L} \times L &= \frac{\partial (\beta L^{0.7} K^{0.3})}{\partial L} \times L = 0.7 \beta L^{(-0.3)} K^{0.3} \times L^1 \\ &= 0.7 \beta L^{0.7} K^{0.3} \\ &= 0.7 f(L, K)\end{aligned}$$

$$\begin{aligned}\frac{\partial f}{\partial K} \times K &= \frac{\partial (\beta L^{0.7} K^{0.3})}{\partial K} \times K = 0.3 \beta L^{0.7} K^{(-0.7)} \times K^1 \\ &= 0.3 \beta L^{0.7} K^{0.3} \\ &= 0.3 f(L, K)\end{aligned}$$



YES, IT SURELY
DOES.

SO, PARTIAL DIFFERENTIATION
REVEALED A MYSTERIOUS
LAW HIDING IN A LARGE-
SCALE ECONOMY—RULES
THAT DETERMINE A
COUNTRY'S WEALTH.

PARTIAL
DIFFERENTIATION
IS ALIVE AND WELL
BEHIND THE SCENES,
ISN'T IT?

THE CHAIN RULE

We have seen single-variable composite functions before (page 14).

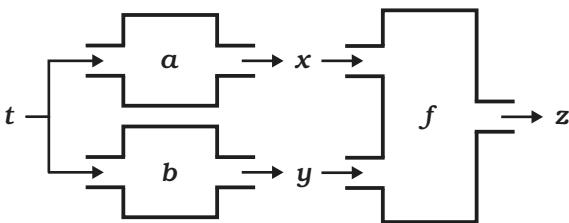
$$y = f(x), z = g(y), z = g(f(x)),$$

$$g(f(x))' = g'(f(x))f'(x)$$



HERE, LET'S DERIVE THE FORMULA OF PARTIAL DIFFERENTIATION (THE CHAIN RULE) FOR MULTIVARIABLE COMPOSITE FUNCTIONS.

We assume that z is a two-variable function of x and y , expressed as $z = f(x, y)$, and that x and y are both single-variable functions of t , expressed as $x = a(t)$ and $y = b(t)$, respectively. Then, z can be expressed as a function of t only, as shown below.



This relationship can be written as

$$z = f(x, y) = f(a(t), b(t))$$

What is the form of $\frac{dz}{dt}$ then?

We assume $a(t_0) = x_0$, $b(t_0) = y_0$ and $f(x_0, y_0) = f(a(t_0), b(t_0)) = z_0$ when $t = t_0$, and consider only the vicinities of t_0 , x_0 , y_0 , and z_0 .

If we obtain an α that satisfies

$$\textcircled{1} \quad z - z_0 \approx \alpha \times (t - t_0)$$

it is $\frac{dz}{dt}(t_0)$.

First, from the approximation of $x = a(t)$,

$$\textcircled{2} \quad x - x_0 \approx \frac{da}{dt}(t_0)(t - t_0)$$

Similarly, from the approximation of $y = b(t)$,

$$\textcircled{3} \quad y - y_0 \approx \frac{db}{dt}(t_0)(t - t_0)$$

Next, from the formula of total differential for a two-variable function $f(x, y)$,

$$\textcircled{4} \quad z - z_0 \approx \frac{\partial f}{\partial x}(x_0, y_0)(x - x_0) + \frac{\partial f}{\partial y}(x_0, y_0)(y - y_0)$$

Substituting **2** and **3** in **4**,

$$\begin{aligned}\textcircled{5} \quad z - z_0 &\approx \frac{\partial f}{\partial x}(x_0, y_0) \frac{da}{dt}(t_0)(t - t_0) + \frac{\partial f}{\partial y}(x_0, y_0) \frac{db}{dt}(t_0)(t - t_0) \\ &= \left(\frac{\partial f}{\partial x}(x_0, y_0) \frac{da}{dt}(t_0) + \frac{\partial f}{\partial y}(x_0, y_0) \frac{db}{dt}(t_0) \right) (t - t_0)\end{aligned}$$

Comparing **1** and **5**, we get

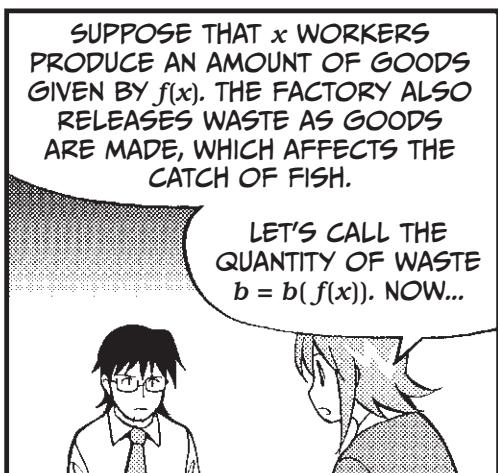
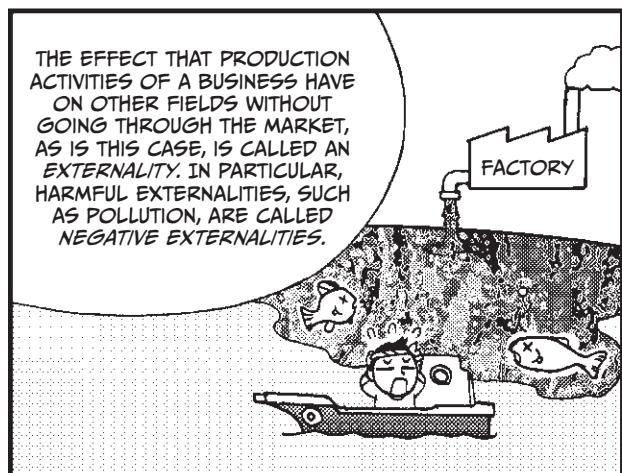
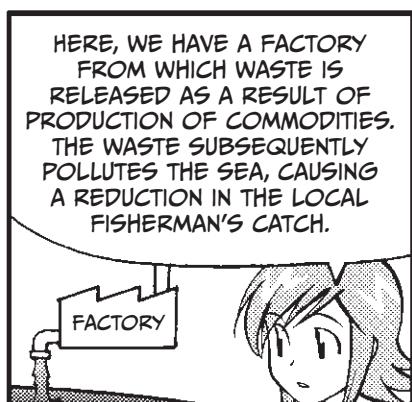
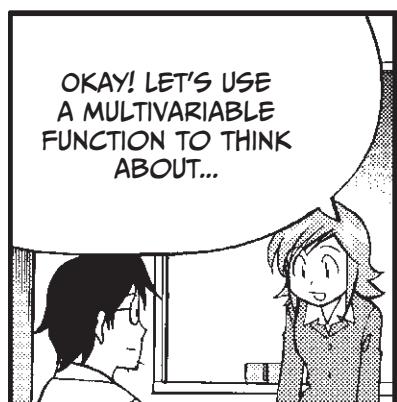
$$az = \frac{\partial f}{\partial x}(x_0, y_0) \frac{da}{dt}(t_0) + \frac{\partial f}{\partial y}(x_0, y_0) \frac{db}{dt}(t_0)$$

This is what we wanted, and we now have the following formula!

FORMULA 6-1: THE CHAIN RULE

When $z = f(x, y), x = a(t), y = b(t)$

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{da}{dt} + \frac{\partial f}{\partial y} \frac{db}{dt}$$



We assume that the catch of fish can be expressed as a two-variable function $g(y, b)$ of the amount of labor y and the amount of waste b .

(The catch $g(y, b)$ decreases as b increases. Thus, $\frac{\partial g}{\partial b}$ is negative.)

Since the variable x is contained in $g(y, b) = g(y, b(f(x)))$, production at the factory influences fisheries without going through the market. This is an externality.

First, let's see what happens if the factory and the fishery each act (selfishly) only for their own benefit. If the wage is w for both of them, the price of a commodity produced at the factory p and the price of a fish q , the profit for the factory is given by

$$\textcircled{1} \quad P_1(x) = pf(x) - wx$$

Thus, the factory wants to maximize this, and the condition for extrema is

$$\textcircled{2} \quad \frac{dP_1}{dx} = pf'(x) - w = 0 \Leftrightarrow pf'(x) = w$$

Let s be such x that satisfies this condition. Thus, we have

$$\textcircled{3} \quad pf'(s) = w$$

This s is the amount of labor employed by the factory, the amount of production is $f(s)$, and the amount of waste is given by

$$b^* = b(f(s))$$

Next, the profit P_2 for the fishery is given by

$$P_2 = qg(y, b) - wy$$

Since the amount of waste from the factory is given by $b^* = b(f(s))$,

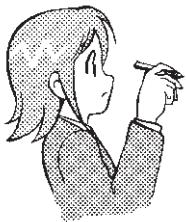
$$\textcircled{4} \quad P_2 = qg(y, b^*) - wy$$

which is practically a single-variable function of y . To maximize P_2 , we use only the condition about y for extrema of a two-variable function.

$$\textcircled{5} \quad \frac{\partial P_2}{\partial y} = q \frac{\partial g}{\partial y}(y, b^*) - w = 0 \Leftrightarrow q \frac{\partial g}{\partial y}(y, b^*) = w$$

Therefore, the optimum amount of labor t to be input satisfies

$$\textcircled{6} \quad q \frac{\partial g}{\partial y}(t, b^*) = w$$



IN SUMMARY...

The production at the factory and the catch in the fishery when they act freely in this model are given by $f(s)$ and $g(t, b^*)$, respectively, where s and t satisfy the following.

$$③ \quad pf'(s) = w$$

$$⑥ \quad b^* = b(f(s)), q \frac{\partial g}{\partial y}(t, b^*) = w$$



NOW, MR. SEKI, LET'S CHECK IF THIS IS THE BEST RESULT FOR THE WHOLE SOCIETY. IF WE TAKE BOTH THE FACTORY AND THE FISHERY INTO ACCOUNT, WE SHOULD MAXIMIZE THE SUM OF THE PROFIT FOR BOTH.

$$P_3 = pf(x) + qg(y, b(f(x))) - wx - wy$$

Since P_3 is a two-variable function of x and y , the condition for extrema is given by

$$\frac{\partial P_3}{\partial x} = \frac{\partial P_3}{\partial y} = 0$$

The first partial derivative is obtained as follows.

$$\begin{aligned}\frac{\partial P_3}{\partial x} &= pf'(x) + q \frac{\partial g(y, b(f(x)))}{\partial x} - w \\ &= pf'(x) + q \frac{\partial g}{\partial b}(y, b(f(x))) b'(f(x)) f'(x) - w\end{aligned}$$

(Here, we used the chain rule.)

Thus,

$$\frac{\partial P_3}{\partial x} = 0 \Leftrightarrow \left(p + q \frac{\partial g}{\partial b}(y, b(f(x))) b'(f(x)) \right) f'(x) = w$$

Similarly,

$$⑧ \quad \frac{\partial P_3}{\partial y} = 0 \Leftrightarrow q \frac{\partial g}{\partial y}(y, b(f(x))) = w$$

Thus, if the optimum amount of labor is S for the factory and T for the fishery, they satisfy

$$⑨ \quad \left(p + q \frac{\partial g}{\partial b}(T, b(f(S))) b'(f(S)) \right) f'(S) = w$$

$$⑩ \quad q \frac{\partial g}{\partial y}(T, b(f(S))) = w$$

Although these equations look complicated, they are really just two-variable simultaneous equations.

If we compare these equations with equations ③ and ⑥, we find that ③ and ⑨ are different while ⑥ and ⑩ are the same. Then, how do they differ?

$$③ \quad p \times f'(s) = w$$

$$⑪ \quad (p + \heartsuit) \times f'(S) = w$$

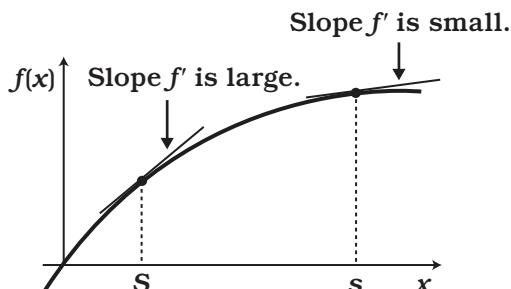
As you see here, \heartsuit has appeared in the expression.

Since $(\heartsuit = q \frac{\partial g}{\partial b} b'(f(S)))$ is negative, $p + \heartsuit$ is smaller than p .

Since $f'(S)$ or $f'(s)$ is multiplied to the first part to give the same value w , $f'(S)$ must be larger than $f'(s)$.



NOW, SINCE
THE GRAPH OF
 $f(x)$ GENERALLY
LOOKS LIKE THIS,



FOR THE BENEFIT OF SOCIETY, THE FACTORY SHOULD REDUCE PRODUCTION DOWN TO S FROM s_1 , THEIR PRODUCTION IN THE CASE OF PURELY SELFISH ACTIVITIES.

WHILE THE BENEFIT OF THE SOCIETY BASICALLY REACHES A MAXIMUM AT THE INTERSECTION OF THE DEMAND CURVE, WHICH EXPRESSES SELFISH ACTIVITIES, AND THE SUPPLY CURVE,* IT DOES NOT HAPPEN IF A NEGATIVE EXTERNALITY EXISTS, SUCH AS POLLUTION, IN THIS CASE.

* SEE PAGE 105.

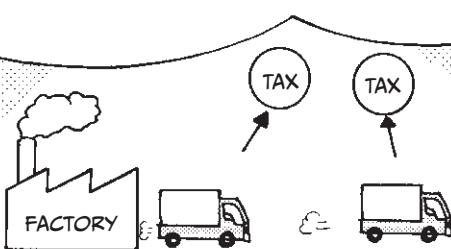
SO ARE THERE ANY GOOD MEANS TO MAKE THE FACTORY VOLUNTARILY REDUCE PRODUCTION FROM s_1 TO S?

IF THE GOVERNMENT FORCES THE FACTORY TO REDUCE PRODUCTION, IT BECOMES A PLANNED ECONOMY, OR SOCIALISM.

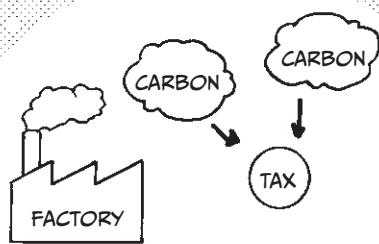
A GOOD MEANS OTHER THAN THAT IS TAXATION.

THE GOVERNMENT TAXES THE FACTORY IN PROPORTION TO ITS PRODUCTION.

THIS IS CALLED AN ENVIRONMENTAL TAX.



TO ALLEVIATE GLOBAL WARMING, A CARBON TAX, TAXATION ON THE EMISSION OF CARBON, IS ALSO BEING DISCUSSED.



LET'S ASSUME THAT THE TAX ON A UNIT COMMODITY PRODUCED AT THE FACTORY IS
- \heartsuit .

$$-\heartsuit = -q \frac{\partial g}{\partial b} b'(f(s))$$

THIS IS A POSITIVE CONSTANT.

THEN, THE PROFIT ① IN THE CASE OF SELFISH ACTIVITIES BECOMES LIKE THIS.

$$⑫ P_1(x) = pf(x) - wx - (-\heartsuit f(x))$$

THE CONDITION FOR EXTREMA THAT MAXIMIZE THIS IS...

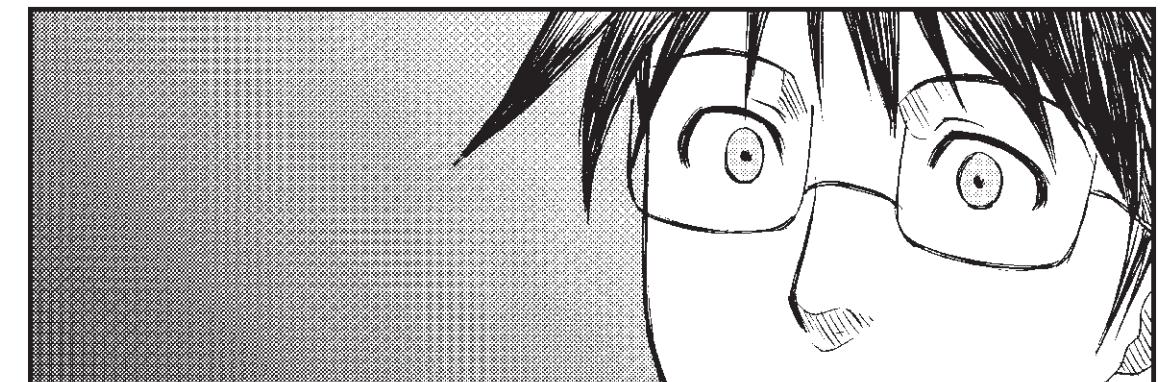
$$⑬ \frac{\partial P_1}{\partial x} = pf'(x) - w + \heartsuit f'(x) = 0 \Leftrightarrow (p + \heartsuit) f'(x) = w$$

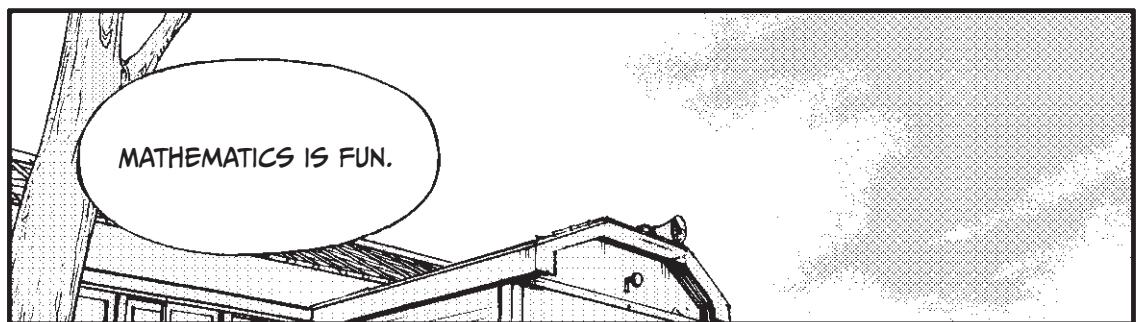
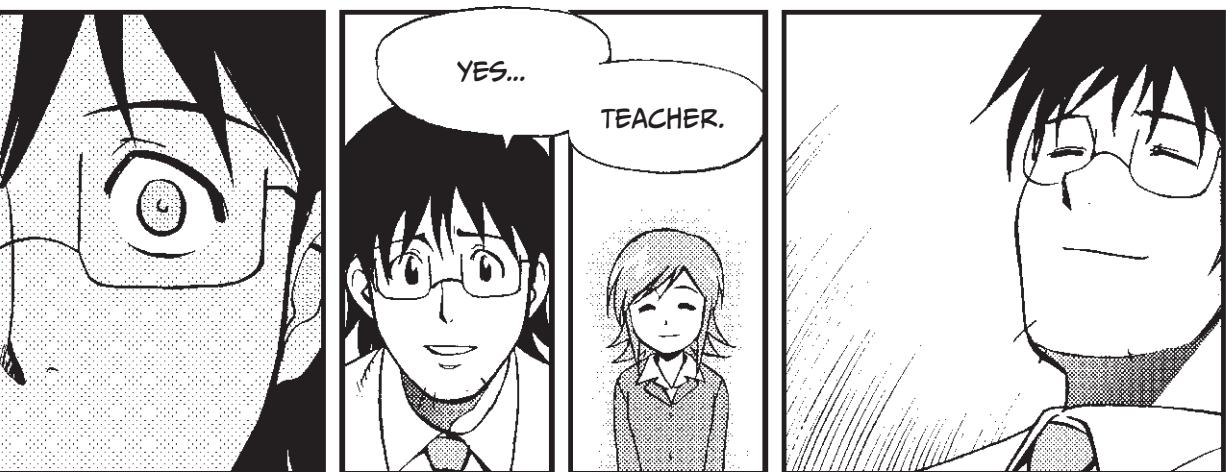
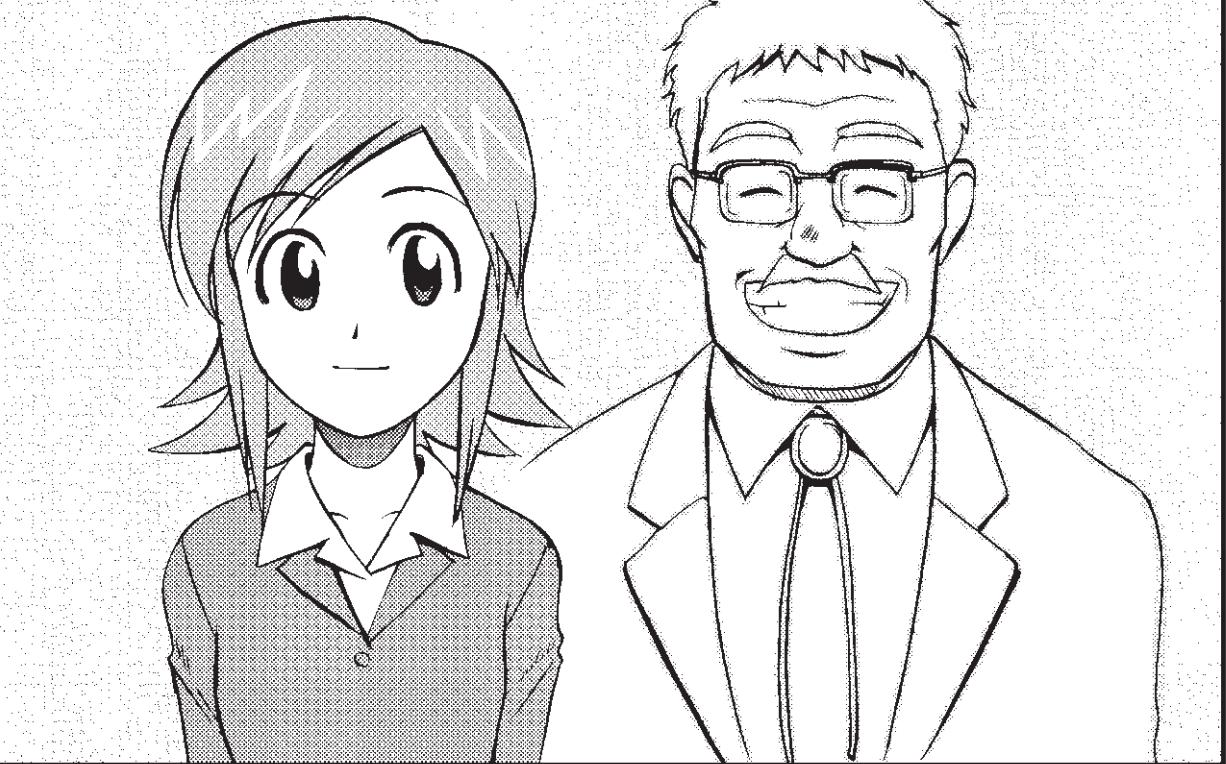
SINCE ⑬ IS THE SAME EQUATION AS ⑨, THE PRODUCTION AT THE FACTORY NOW MAXIMIZES THE BENEFIT FOR SOCIETY.

ORDINARY TAXES (INCOME TAX, CONSUMPTION TAX) ARE FOR PUBLIC INVESTMENT...

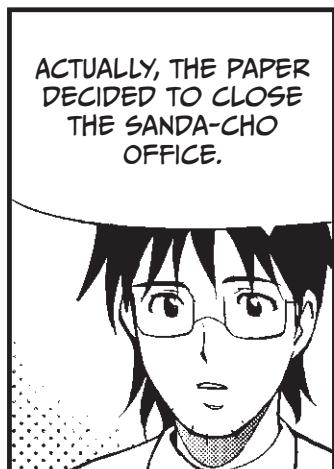
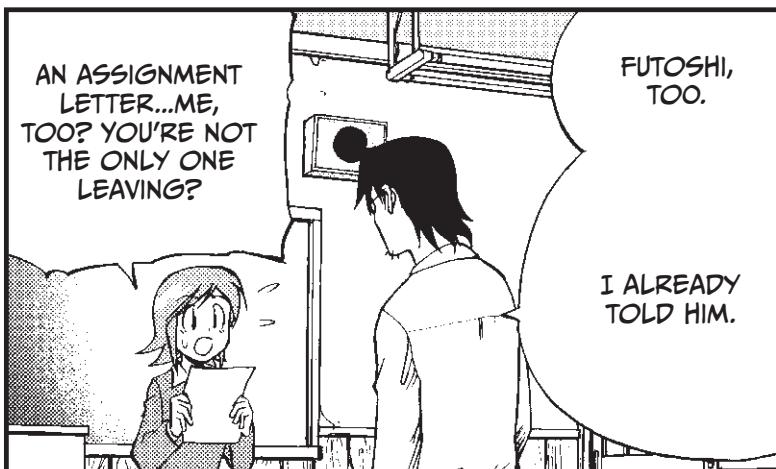
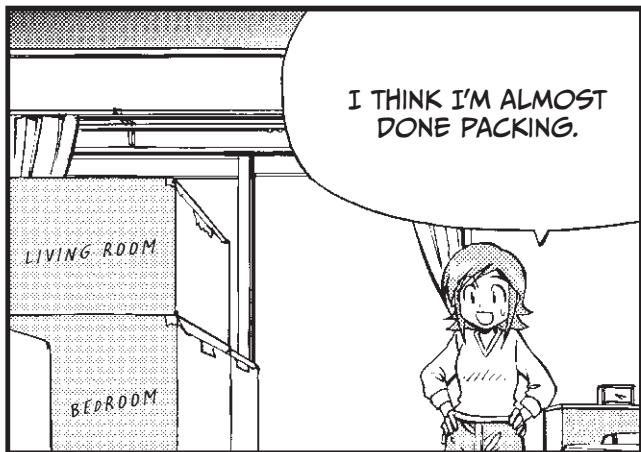
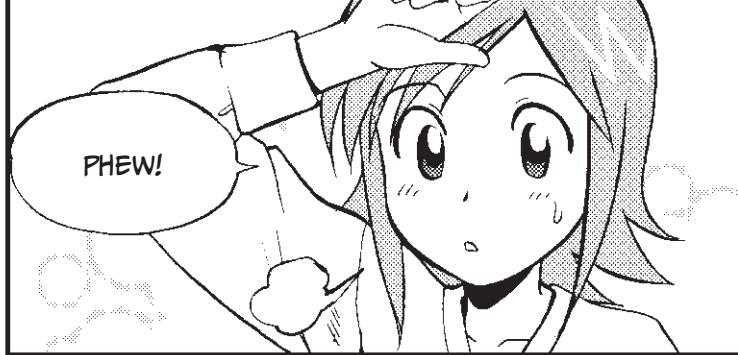
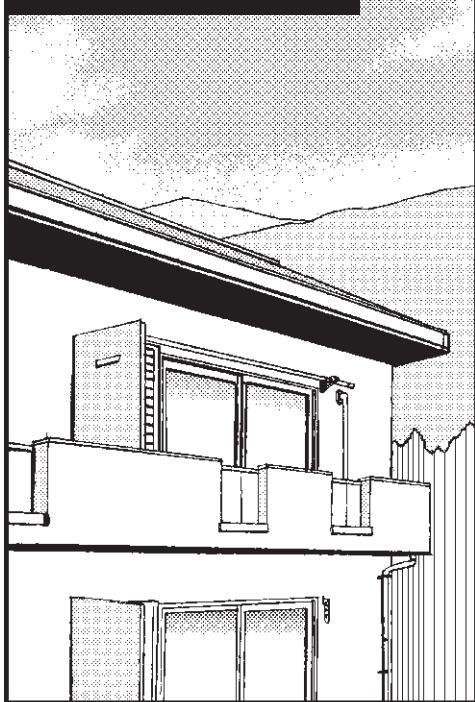
AN ENVIRONMENTAL TAX IS FOR MAINTAINING A HEALTHY ENVIRONMENT BY CONTROLLING THE ECONOMY.

HAVE YOU GOT IT, MR. SEKI?

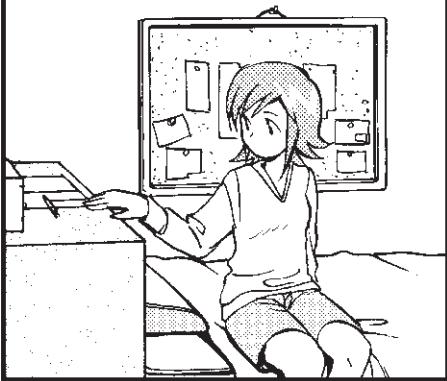




NORIKO'S APARTMENT
A FEW DAYS LATER



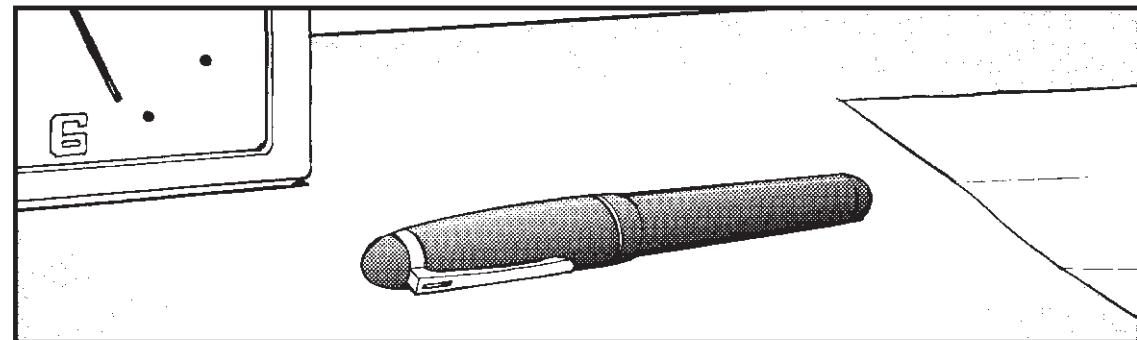
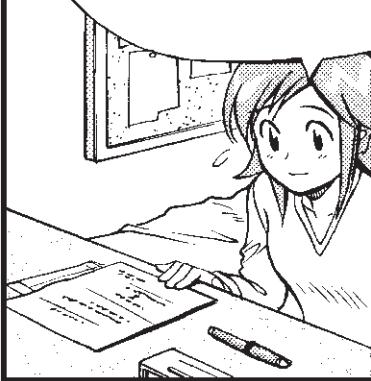
YOU WILL BE
NOTIFIED SOON
WHERE YOU ARE
GOING.



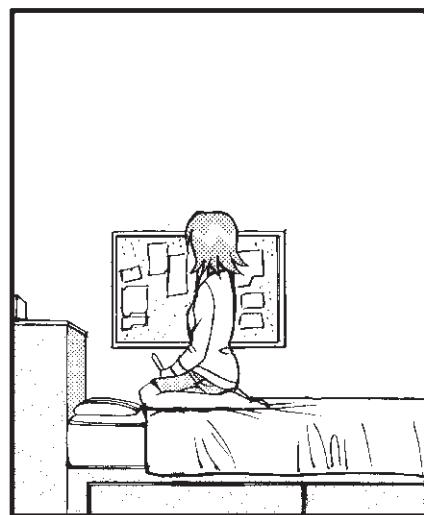
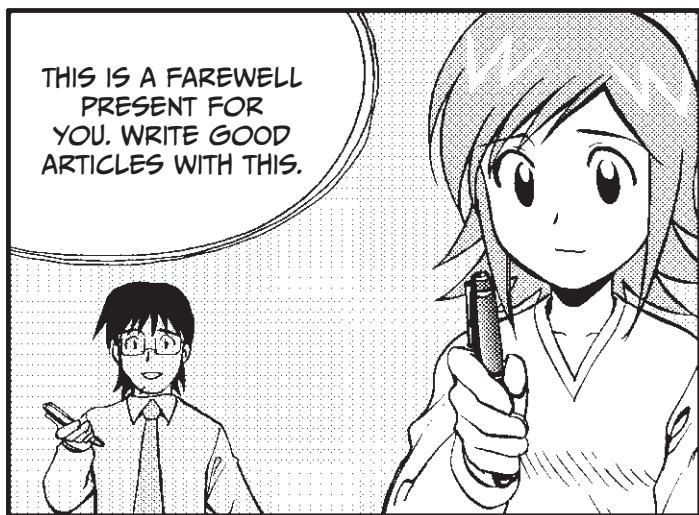
I NEVER
IMAGINED I'D BE
GOING TO WORK
IN OKINAWA.



I DIDN'T EVEN KNOW
OUR COMPANY HAD
AN OKINAWA OFFICE.



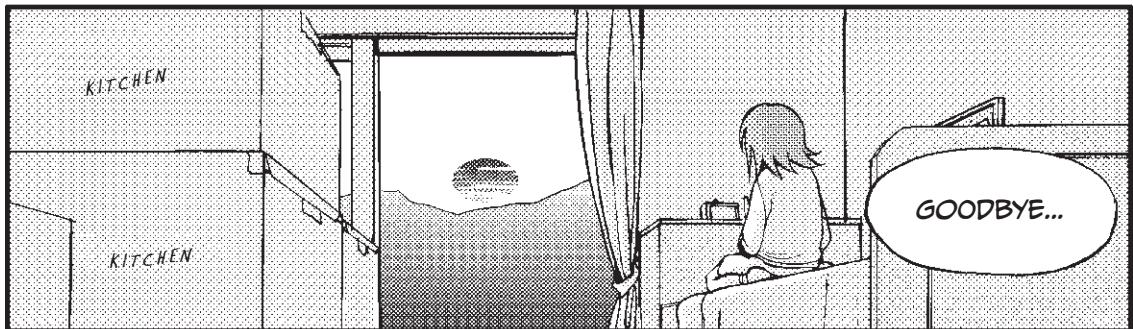
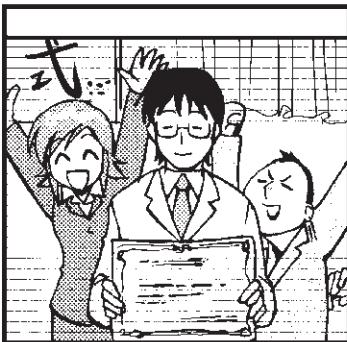
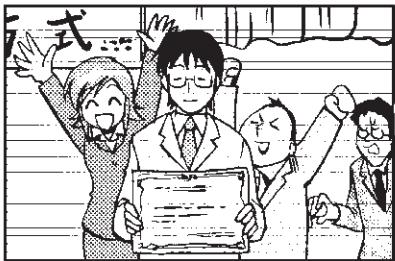
THIS IS A FAREWELL
PRESENT FOR
YOU. WRITE GOOD
ARTICLES WITH THIS.



Series: Environment and Economy

Burnham
Chemical
Apologizes
Ox Bay Pollution

Reconciliation
with Fishery
Cooperative
Expected



DERIVATIVES OF IMPLICIT FUNCTIONS

A point (x, y) for which a two-variable function $f(x, y)$ is equal to constant c describes a graph given by $f(x, y) = c$. When a part of the graph is viewed as a single-variable function $y = h(x)$, it is called an *implicit function*. An implicit function $h(x)$ satisfies $f(x, h(x)) = c$ for all x defined. We are going to obtain $h(x)$ here.

When $z = f(x, y)$, the formula of total differentials is written as $dz = f_x dx + f_y dy$. If (x, y) moves on the graph of $f(x, y) = c$, the value of the function $f(x, y)$ does not change, and the increment of z is 0, that is, $dz = 0$. Then, we get $0 = f_x dx + f_y dy$. Assuming $f_y \neq 0$ and modifying this, we get

$$\frac{dy}{dx} = -\frac{f_x}{f_y}$$

The left side of this equation is the ideal expression of the increment of y divided by the increment of x at a point on the graph. It is exactly the derivative of $h(x)$. Thus,

$$h'(x) = -\frac{f_x}{f_y}$$

EXAMPLE

$f(x, y) = r^2$, where $f(x, y) = x^2 + y^2$, describes a circle of radius r centered at the origin. Near a point that satisfies $x^2 \neq r^2$, we can solve $f(x, y) = x^2 + y^2 = r^2$ to find the implicit function $y = h(x) = r^2 - x^2$ or $y = h(x) = -\sqrt{r^2 - x^2}$. Then, from the formula, the derivative of these functions is given by

$$h'(x) = -\frac{f_x}{f_y} = -\frac{x}{y}$$

EXERCISES

1. Obtain f_x and f_y for $f(x, y) = x^2 + 2xy + 3y^2$.
2. Under the gravitational acceleration g , the period T of a pendulum having length L is given by

$$T = 2\pi \sqrt{\frac{L}{g}}$$

(the gravitational acceleration g is known to vary depending on the height from the ground).

Obtain the expression for total differential of T .

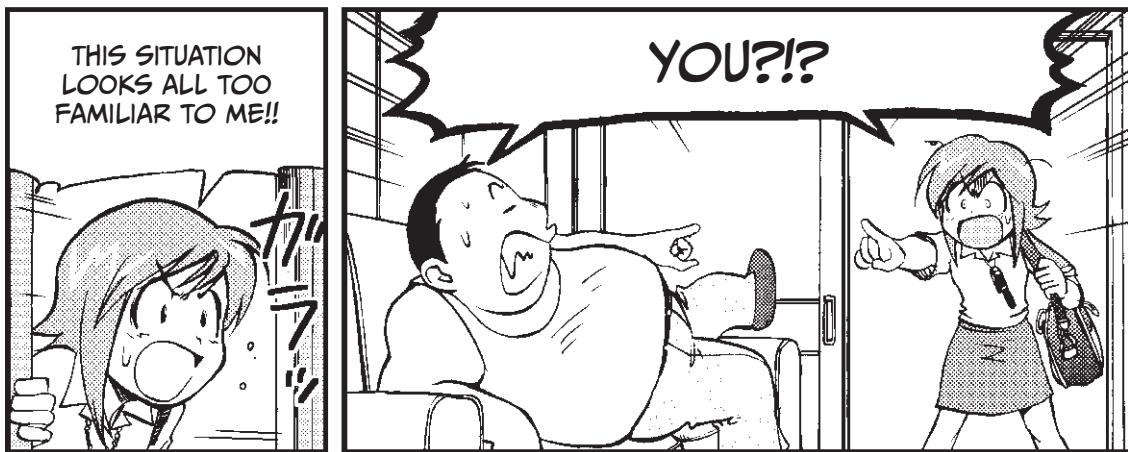
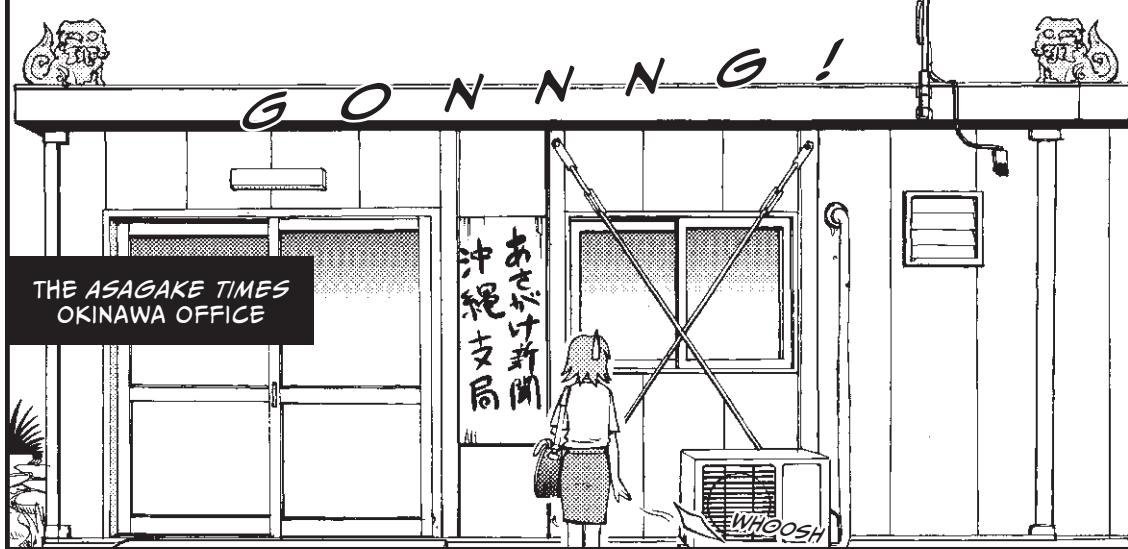
If L is elongated by 1 percent and g decreases by 2 percent, about what percentage does T increase?

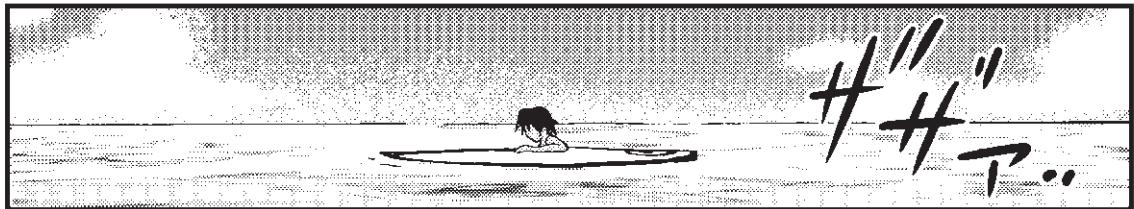
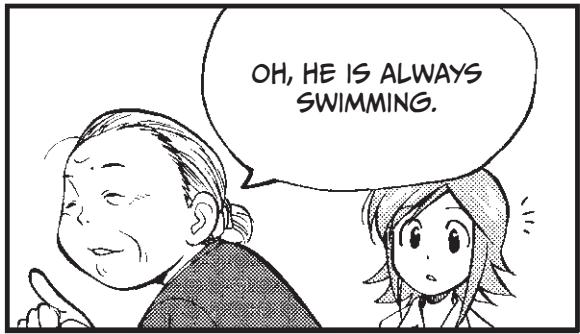
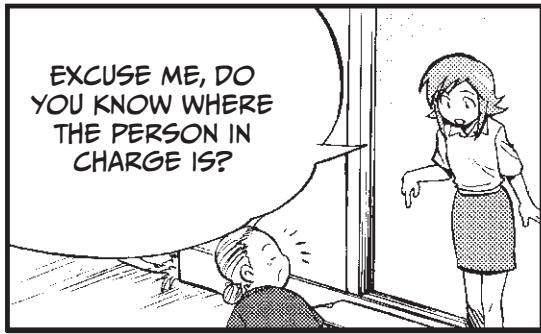
3. Using the chain rule, calculate the differential formula of the implicit function $h(x)$ of $f(x, y) = c$ in a different way than above.

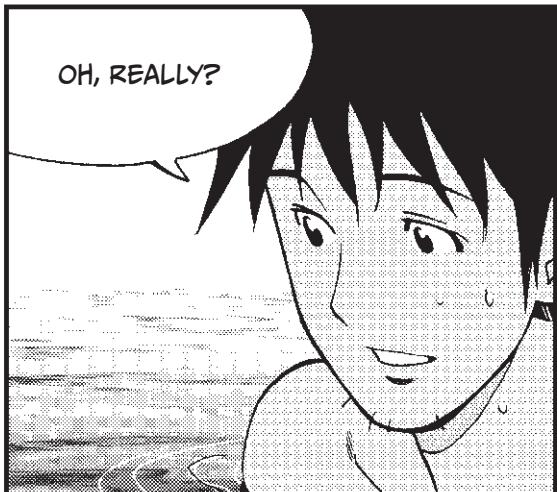
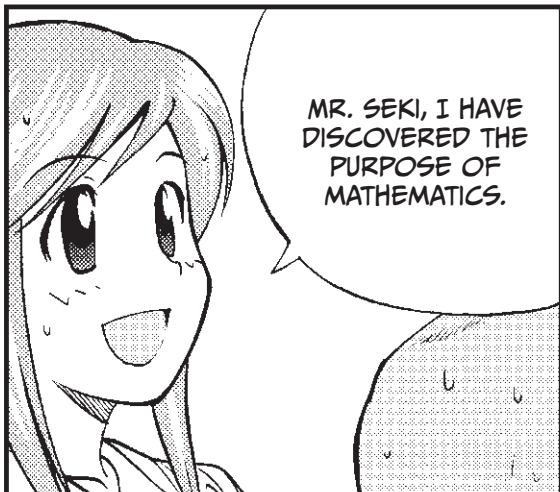
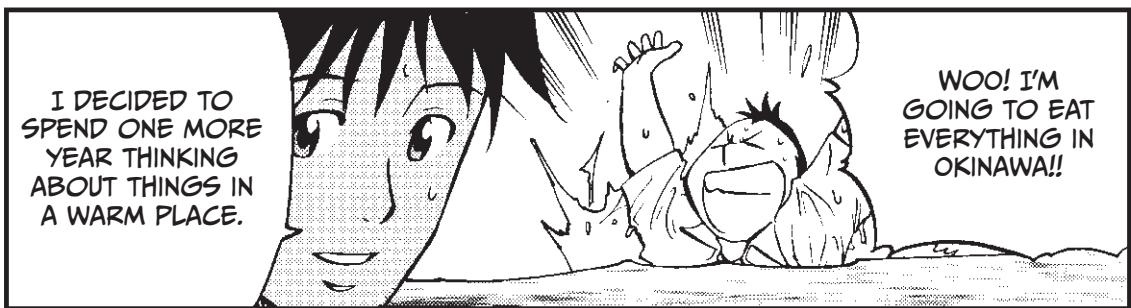
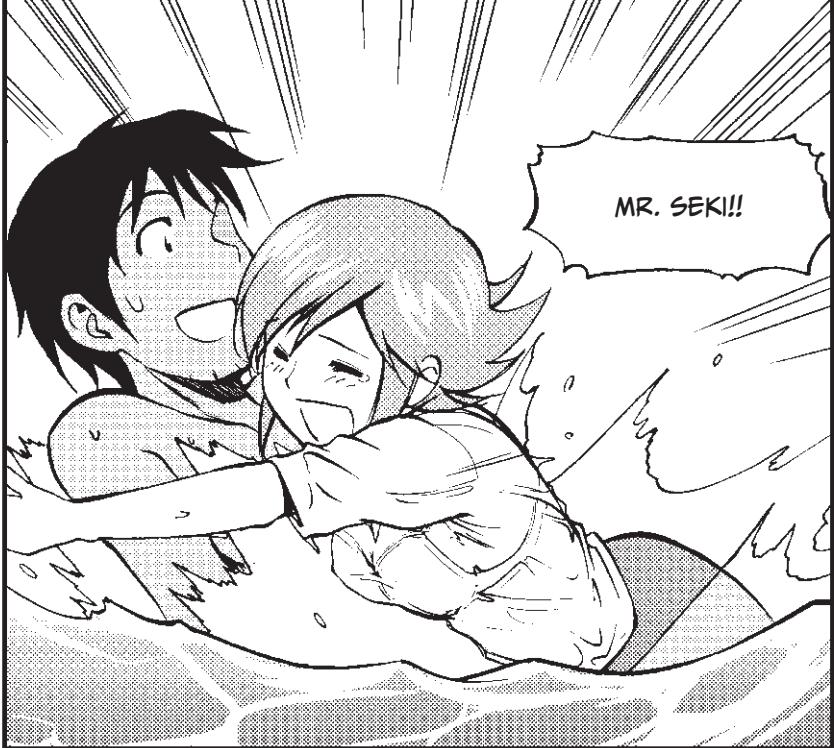
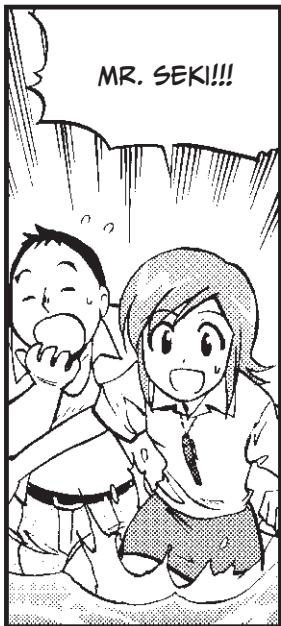
EPILOGUE: WHAT IS MATHEMATICS FOR?

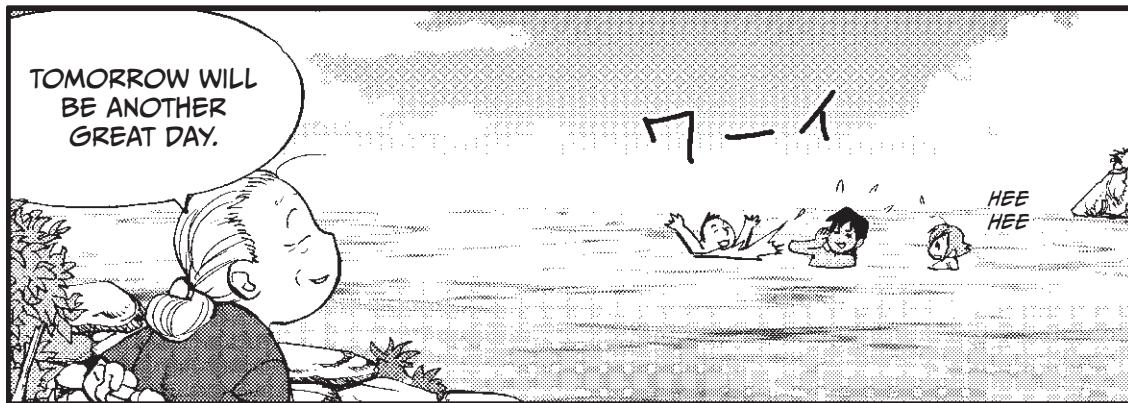
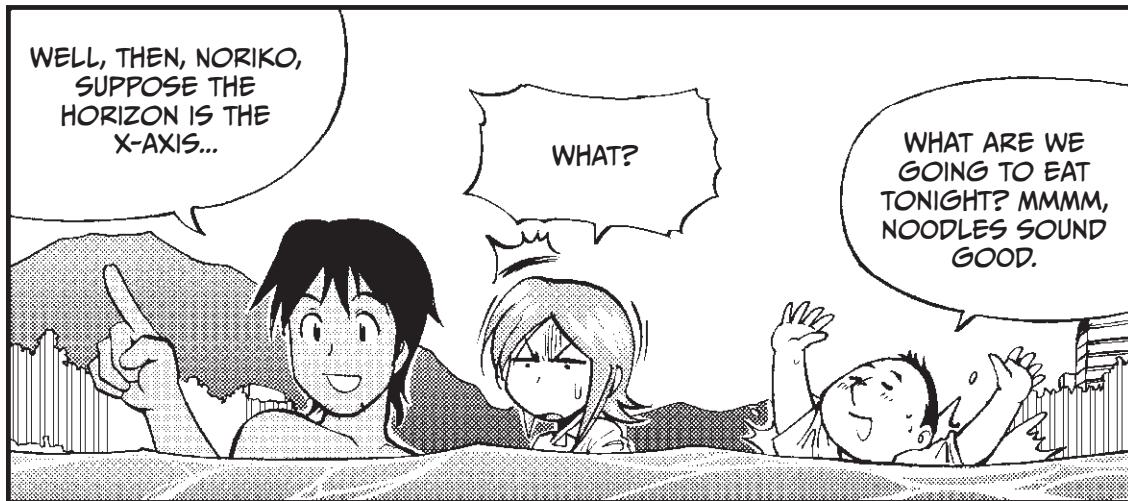












A SOLUTIONS TO EXERCISES

PROLOGUE

1. Substituting

$$y = \frac{5}{9}(x - 32) \text{ in } z = 7y - 30, z = \frac{35}{9}(x - 32) - 30$$

CHAPTER 1

1. A. $f(5) = g(5) = 50$
B. $f'(5) = 8$

$$\begin{aligned}2. \quad \lim_{\varepsilon \rightarrow 0} \frac{f(a + \varepsilon) - f(a)}{\varepsilon} &= \lim_{\varepsilon \rightarrow 0} \frac{(a + \varepsilon)^3 - a^3}{\varepsilon} = \lim_{\varepsilon \rightarrow 0} \frac{3a^2\varepsilon + 3a\varepsilon^2 + \varepsilon^3}{\varepsilon} \\&= \lim_{\varepsilon \rightarrow 0} (3a^2 + 3a\varepsilon + \varepsilon^2) = 3a^2\end{aligned}$$

Thus, the derivative of $f(x)$ is $f'(x) = 3x^2$.

CHAPTER 2

1. The solution is

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

2. $f'(x) = 3x^2 - 12 = 3(x - 2)(x + 2)$

When $x < -2$, $f'(x) > 0$, when $-2 < x < 2$, $f'(x) < 0$, and when $x > 2$, $f'(x) > 0$. Thus at $x = -2$, we have a maximum with $f(-2) = 16$, and at $x = 2$, we have a minimum with $f(2) = -16$.

3. Since $f(x) = (1 - x)^3$ is a function $g(h(x))$ combining $g(x) = x^3$ and $h(x) = 1 - x$.

$$f'(x) = g'(h(x))h'(x) = 3(1-x)^2(-1) = -3(1-x)^2$$

4. Differentiating $g(x) = x^2(1-x)^3$ gives

$$\begin{aligned} g'(x) &= (x^2)'(1-x)^3 + x^2((1-x)^3)' \\ &= 2x(1-x)^3 + x^2(-3(1-x)^2) \\ &= x(1-x)^2(2(1-x) - 3x) \\ &= x(1-x)^2(2-5x) \\ g'(x) = 0 \text{ when } x &= \frac{2}{5} \text{ or } x = 1, \text{ and } g(1) = 0. \end{aligned}$$

Thus it has the maximum $g\left(\frac{2}{5}\right) = \frac{108}{3125}$ at $x = \frac{2}{5}$

CHAPTER 3

1. The solutions are

$$\textcircled{1} \quad \int_1^3 3x^2 dx = x^3 \Big|_1^3 = 3^3 - 1^3 = 26$$

$$\begin{aligned} \textcircled{2} \quad \int_2^4 \frac{x^3 + 1}{x^2} dx &= \int_2^4 \left(x + \frac{1}{x^2} \right) dx = \int_2^4 x dx + \int_2^4 \frac{1}{x^2} dx \\ &= \frac{1}{2}(4^2 - 2^2) - \left(\frac{1}{4} - \frac{2}{4} \right) = \frac{25}{4} \end{aligned}$$

$$\textcircled{3} \quad \int_0^5 x + (1+x^2)^7 dx + \int_0^5 x - (1+x^2)^7 dx = \int_0^5 2x dx = 5^2 - 0^2 = 25$$

2. A. The area between the graph of $y = f(x) = x^2 - 3x$ and the x-axis equals

$$-\int_0^3 x^2 - 3x \, dx$$

$$\text{B. } -\int_0^3 x^2 - 3x \, dx = -\left(\frac{1}{3}x^3 - \frac{3}{2}x^2\right)\Big|_0^3 = -\frac{1}{3}(3^3 - 0^3) + \frac{3}{2}(3^2 - 0^2) = \frac{9}{2}$$

CHAPTER 4

1. The solution is

$$\begin{aligned} (\tan x)' &= \left(\frac{\sin x}{\cos x} \right)' = \frac{(\sin x)' \cos x - \sin x (\cos x)'}{\cos^2 x} \\ &= \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x} \end{aligned}$$

2. Since

$$\begin{aligned} (\tan x)' &= \frac{1}{\cos^2 x} \\ \int_0^{\frac{\pi}{4}} \frac{1}{\cos^2 x} \, dx &= \tan \frac{\pi}{4} - \tan 0 = 1 \end{aligned}$$

3. From

$$f'(x) = (x)' e^x + x (e^x)' = e^x + x e^x = (1+x)e^x$$

the minimum is

$$f(-1) = -\frac{1}{e}$$

4. Setting $f(x) = x^2$ and $g(x) = \ln x$, integrate by parts.

$$\int_1^e (x^2)' \ln x \, dx + \int_1^e x^2 (\ln x)' \, dx = e^2 \ln e - \ln 1$$

Thus,

$$\int_1^e 2x \ln x dx + \int_1^e x^2 \frac{1}{x} dx = e^2$$

$$\begin{aligned}\int_1^e 2x \ln x dx &= -\int_1^e x dx + e^2 = -\frac{1}{2}(e^2 - 1)^2 + e^2 \\ &= \frac{1}{2}e^2 + \frac{1}{2}\end{aligned}$$

CHAPTER 5

1. For

$$f(x) = e^{-x}, f'(x) = -e^{-x}, f''(x) = e^{-x}, f'''(x) = -e^{-x}$$

$$f(0) = 1, f'(0) = -1, f''(0) = 1, f'''(0) = -1\dots$$

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

2. Differentiate

$$f(x) = (\cos x)^{-1}, f'(x) = (\cos x)^{-2} \sin x$$

$$\begin{aligned}f''(x) &= 2(\cos x)^{-3} (\sin x)^2 + (\cos x)^{-2} \cos x \\ &= 2(\cos x)^{-3} (\sin x)^2 + (\cos x)^{-1}\end{aligned}$$

$$\text{from } f(0) = 1, f'(0) = 0, f''(0) = 1$$

3. Proceed in exactly the same way as on page 155 by differentiating $f(x)$ repeatedly. Since you are centering the expansion around $x = a$, plugging in a will let you work out the c_n 's. You should get $c_n = 1/n! f^{(n)}(a)$, as shown in the formula on page 159.

CHAPTER 6

1. For $f(x, y) = x^2 + 2xy + 3y^2$, $f_x = 2x + 2y$, and $f_y = 2x + 6y$.

2. The total differential of

$$T = 2\pi \sqrt{\frac{L}{g}} = 2\pi g^{-\frac{1}{2}} L^{\frac{1}{2}}$$

is given by

$$dT = \frac{\partial T}{\partial g} dg + \frac{\partial T}{\partial L} dL = -\pi g^{-\frac{3}{2}} L^{\frac{1}{2}} dg + \pi g^{-\frac{1}{2}} L^{-\frac{1}{2}} dL$$

Thus,

$$\Delta T \approx -\pi g^{-\frac{3}{2}} L^{\frac{1}{2}} \Delta g + \pi g^{-\frac{1}{2}} L^{-\frac{1}{2}} \Delta L$$

Substituting $\Delta g = -0.02g$, $\Delta L = 0.01L$, we get

$$\begin{aligned}\Delta T &\approx 0.02\pi g^{-\frac{3}{2}} L^{\frac{1}{2}} g + 0.01\pi g^{-\frac{1}{2}} L^{-\frac{1}{2}} L \\ &= 0.03\pi g^{-\frac{1}{2}} L^{\frac{1}{2}} = 0.03 \frac{T}{2} = 0.015T\end{aligned}$$

So T increases by 1.5%.

3. If we suppose $y = h(x)$ is the implicit function of $f(x, y) = c$.

Thus, since the left side is a constant in this region, $f(x, h(x)) = c$ near x .

From the chain rule formula

$$\frac{df}{dx} = 0, \frac{df}{dx} = f_x + f_y h'(x) = 0$$

Therefore

$$h'(x) = -\frac{f_x}{f_y}$$

B

MAIN FORMULAS, THEOREMS, AND FUNCTIONS COVERED IN THIS BOOK

LINEAR EQUATIONS (LINEAR FUNCTIONS)

The equation of a line that has slope m and passes through a point (a, b) :

$$y = m(x - a) + b$$

DIFFERENTIATION

DIFFERENTIAL COEFFICIENTS

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

DERIVATIVES

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

Other notations for derivatives

$$\frac{dy}{dx}, \frac{df}{dx}, \frac{d}{dx} f(x)$$

CONSTANT MULTIPLES

$$\{\alpha f(x)\}' = \alpha f'(x)$$

DERIVATIVES OF NTH-DEGREE FUNCTIONS

$$\{x^n\}' = nx^{n-1}$$

SUM RULE OF DIFFERENTIATION

$$\{f(x) + g(x)\}' = f'(x) + g'(x)$$

PRODUCT RULE OF DIFFERENTIATION

$$\{f(x)g(x)\}' = f'(x)g(x) + f(x)g'(x)$$

QUOTIENT RULE OF DIFFERENTIATION

$$\left\{\frac{g(x)}{f(x)}\right\}' = \frac{g'(x)f(x) - g(x)f'(x)}{\{f(x)\}^2}$$

DERIVATIVES OF COMPOSITE FUNCTIONS

$$\{g(f(x))\}' = g'(f(x))f'(x)$$

DERIVATIVES OF INVERSE FUNCTIONS

When $y = f(x)$ and $x = g(y)$

$$g'(y) = \frac{1}{f'(x)}$$

EXTREMA

If $y = f(x)$ has a maximum or a minimum at $x = a$, $f'(a) = 0$.

$y = f(x)$ is increasing around $x = a$, if $f'(a) > 0$.

$y = f(x)$ is decreasing around $x = a$, if $f'(a) < 0$.

THE MEAN VALUE THEOREM

For a, b ($a < b$), there is a c with $a < c < b$, so that

$$f(b) = f'(c)(b - a) + f(a)$$

DERIVATIVES OF POPULAR FUNCTIONS

TRIGONOMETRIC FUNCTIONS

$$\{\cos \theta\}' = -\sin \theta, \{\sin \theta\}' = \cos \theta$$

EXPONENTIAL FUNCTIONS

$$\{e^x\}' = e^x$$

LOGARITHMIC FUNCTIONS

$$\{\log x\}' = \frac{1}{x}$$

INTEGRALS

DEFINITE INTEGRALS

When $F'(x) = f(x)$

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

CONNECTION OF INTERVALS OF DEFINITE INTEGRALS

$$\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$$

SUM OF DEFINITE INTEGRALS

$$\int_a^b \{f(x) + g(x)\} dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

CONSTANT MULTIPLES OF DEFINITE INTEGRALS

$$\int_a^b \alpha f(x) dx = \alpha \int_a^b f(x) dx$$

SUBSTITUTION OF INTEGRALS

When $x = g(y)$, $b = g(\beta)$, $a = g(\alpha)$

$$\int_a^b f(x) dx = \int_{\alpha}^{\beta} f(g(y)) g'(y) dy$$

INTEGRATION BY PARTS

$$\int_a^b f'(x) g(x) dx + \int_a^b f(x) g'(x) dx = f(b)g(b) - f(a)g(a)$$

TAYLOR EXPANSION

When $f(x)$ has a Taylor expansion near $x = a$,

$$f(x) = f(a) + \frac{1}{1!} f'(a)(x - a) + \frac{1}{2!} f''(a)(x - a)^2 + \frac{1}{3!} f'''(a)(x - a)^3 + \dots + \frac{1}{n!} f^{(n)}(a)(x - a)^{(n)} + \dots$$

TAYLOR EXPANSIONS OF VARIOUS FUNCTIONS

$$\cos x = 1 - \frac{1}{2!} x^2 + \frac{1}{4!} x^4 + \dots + (-1)^n \frac{1}{(2n)!} x^{2n} + \dots$$

$$\sin x = x - \frac{1}{3!} x^3 + \frac{1}{5!} x^5 + \dots + (-1)^{n-1} \frac{1}{(2n-1)!} x^{2n-1} + \dots$$

$$e^x = 1 + \frac{1}{1!} x + \frac{1}{2!} x^2 + \frac{1}{3!} x^3 + \frac{1}{4!} x^4 + \dots + \frac{1}{n!} x^n + \dots$$

$$\ln(1+x) = x - \frac{1}{2} x^2 + \frac{1}{3} x^3 - \frac{1}{4} x^4 + \dots + (-1)^{n+1} \frac{1}{n} x^n + \dots$$

PARTIAL DERIVATIVES

PARTIAL DERIVATIVES

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

$$\frac{\partial f}{\partial y} = \lim_{k \rightarrow 0} \frac{f(x, y+k) - f(x, y)}{k}$$

TOTAL DIFFERENTIALS

$$dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy$$

FORMULA OF CHAIN RULE

When $z = f(x, y)$, $x = a(t)$, $y = b(t)$

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{da}{dt} + \frac{\partial f}{\partial y} \frac{db}{dt}$$

INDEX

A

algebra, 74, 173, 201
antiderivatives, 90, 112, 143
antitrust laws, 44, 46–47,
 52, 58
approximate linear functions, 26, 30, 34, 39,
 41, 65, 72, 111, 161
approximation
 cubic, 161–162
 exact value, 89–94
 with functions, 16–26, 48
 quadratic, 152, 161–162,
 174, 178

B

binomial distribution,
 167–169
binomial expansion, 150
bits, computer, 131–132

C

calculus, fundamental
 theorem of. *See* fundamental theorem of calculus
calculus dance song,
 128–129
causality, 8, 13, 14
cause and effect, 181
chain rule, 142, 206–211,
 218, 229, 234
circle of convergence,
 154, 159
circumference, 24, 119–120
Cobb-Douglas function,
 183, 203
coefficients, 35, 49, 72, 75,
 76, 112, 155, 175
differential, 39–40,
 49, 231

complicated two-variable functions, 184, 191.
 See also two-variable functions
composite functions, 75, 76
computer bits, 131–132
conditions for extrema theorem, 64, 199–201.
 See also extrema
constant functions, 40, 65
constant multiplication, 62,
 76, 231, 233
conversion, unit, 13
cosine functions, 118,
 122–129
criteria for increasing and decreasing theorem, 65–71
cubic approximation,
 161–162
cubic functions, 150
curve, demand, 101,
 103–105, 212

D

definite integrals, 93,
 95, 108, 111, 113,
 154, 233
deflation, 19–20
delta (symbol), 91
demand curve, 101,
 103–105, 212
density, constant, 82–86
density functions, 108, 166
derivatives. *See also* differentiation; partial differentiation
 antiderivatives, 90,
 112, 143
 calculating, 39–41, 75,
 76, 231
 definition of, 39

vs. integrals, 125–127
of *n*th-degree functions,
 62–63, 155, 231
partial, 193, 195–198,
 201, 204, 210, 234
differential coefficients,
 39–40, 49, 231
differentiation
 composite functions,
 derivatives of, 75, 76
 constant multiplication,
 62, 76, 231, 233
 derivatives, calculating,
 39–41, 75, 76, 231
extrema, 64, 78, 102,
 103n, 199–201,
 200n, 204, 209–210,
 213, 232
formulas of, 74–76,
 231–232
integration of trigonometric functions and,
 128, 129, 232
inverse functions, derivatives of, 75, 76
mean value theorem,
 72–73, 94, 232
*n*th-degree functions,
 derivatives of, 62–63,
 155, 231
polynomials,
 differentiating, 62
power rule of, 142
product rule of, 53–59,
 62, 74, 143, 232
quotient rule of, 74, 76
sum rule of, 47, 48–52,
 62, 76, 232
total differentials,
 197–198, 207, 218,
 229, 234

- distribution**
 binomial, 167–169
 normal, 166–168,
 175, 176
distribution functions, 108
- E**
- economics, 101, 132–133,
 183, 202–205
environmental taxes, 212
Euler's number, 137n
exercises
 answers/solutions to,
 225–229
 derivatives,
 calculating, 41
differentiation
 formulas, 76
 functions,
 substituting, 14
 integration, 113, 144
 partial differentiation,
 218
 Taylor expansion, 178
exponential functions, 13,
 131–132, 140–141,
 160, 233
 Taylor expansion of,
 160, 234
extrema, 64, 78, 102, 103n,
 200n, 204, 209–210,
 213, 232
 conditions for theorem,
 64, 199–201
 maxima/minima, 64–65
- F**
- formulas and rules. *See also theorems*
binomial expansion, 150
chain rule, 142, 206–211,
 218, 229, 234
composite functions,
 75, 76
- constant multiplication,
 62, 76
definite integrals, 233
derivative of the n th-degree function,
 62–63, 155, 231
of differentiation, 74–76,
 231–232
exponential functions,
 133–135, 140–141,
 160, 233, 234
integral formulas, 95,
 106–107, 111–112
integration by parts,
 143–144, 233
inverse functions, derivatives of, 75, 76
logarithmic functions,
 134, 140, 160,
 233, 234
power rule of differentiation, 142
power rule of integration, 112
product rule of differentiation, 53–59,
 62, 74, 143, 232
quadratic approximation,
 161–162, 174, 178
quotient rule of differentiation, 74, 76
substitution rule of integration, 111–112, 233
sum of definite integrals,
 95, 233
sum rule of differentiation, 47,
 48–52, 62, 76, 232
Taylor expansion,
 159, 234
trigonometric functions,
 differentiation and
 integration of, 128,
 129, 232
- functions, 32–38, 183–185,
 191–192, 200, 206,
 207, 209–211, 218.
See also linear functions; trigonometric functions
approximate linear, 26,
 30, 34, 39, 41, 65, 72,
 111, 161
approximation with,
 16–26
characteristics of, 13
Cobb-Douglas, 183, 203
complicated two-variable,
 184, 191
composite, 75, 76
composition of, 14
constant, 40, 65
cosine, 118, 122–129
cubic, 150
demand curve, 101,
 103–105, 212
density, 108, 166
distribution, 108
exponential, 13,
 131–132, 140–141,
 160, 233, 234
imitating linear, 39, 87,
 88, 150–151, 184,
 192, 194–195, 194n,
 197, 200
implicit, 218
inverse, 75, 76, 134,
 138–141, 138n, 232
logarithmic, 131,
 134–135, 140–141,
 160, 233, 234
multivariable, 180–183,
 206, 208
 n th-degree, 62–63,
 155, 231
overview, 8–14
quadratic, 40, 150,
 151–153

- sine, 127–129
 supply curve, 101,
 102–103
fundamental theorem of
 calculus
 applying, 101–108
 illustrating, 82–90
 review of, 110–112
 using, 91–93, 142–144
- G**reenhouse gases, 79–81
Gross domestic product
 (GDP), 202
- H**igh-degree terms, 153
Higher-degree polynomials,
 153, 175
- I**mitating linear functions,
 39, 87, 88, 150–151,
 184, 192, 194–195,
 194n, 197, 200
implicit functions, 218
infinite-degree polynomials,
 153–154, 159
infinity, 168
integral formulas, 95,
 106–107, 233
integrals
 definite, 93, 95, 108, 111,
 113, 154, 233
 formulas of, 233
 integration by parts,
 143–144, 233
 power rule of
 integration, 112
 substitution rule of
 integration, 111–112,
 233
- L**aws, antitrust, 44, 46–47,
 52, 58
linear approximation, 161
linear equations, 231
linear expressions, 20, 26
linear functions
 approximate, 30, 34, 39,
 41, 65, 72, 111
 calculating the derivative of, 40
 imitating, 39, 87, 88,
 150–151, 184, 192,
 194–195, 194n,
 197, 200
 overview, 13, 34, 39–41
 two-variable, 184–187,
 190–192. *See also*
 two-variable functions
 variable, 184–192
logarithmic functions, 131,
 134–135, 140–141,
 160, 233, 234
 Taylor expansion of,
 160, 234
log (symbol), 134
- M**axima/minima, 64–65. *See also* extrema
mean value theorem, 72–73,
 94, 232
- s**um of definite, 95, 233
trigonometric functions,
 differentiation and
 integration of, 128,
 129, 232
integration by parts,
 143–144, 233
inverse functions, 75,
 76, 134, 138–141,
 138n, 232
inverse proportion, 139
- N**atural logarithm, 140, 141
normal distribution,
 166–168, 175, 176
nth degree functions,
 62–63, 155, 231
- P**artial differentiation
 chain rule, 142, 206–211,
 218, 229, 234
 conditions for extrema,
 199–201
 definition of, 196–198
 economics, applying to,
 202–205
 implicit functions,
 derivatives of, 218
 overview of, 191–198
 partial derivatives, 193,
 195–198, 201, 204,
 210, 234
 total differentials,
 197–198, 207, 218,
 229, 234
polynomials
 differentiating, 62
 higher-degree, 153, 175
 infinite-degree, 153–154,
 159
positive constants, 213
power rule of
 differentiation, 142
power rule of
 integration, 112
probabilities, distribution
 of, 165–168, 177
product rule of
 differentiation, 53–59,
 62, 74, 143, 232

Q		T		U
quadratic approximation, 152, 161–162, 174, 178	tangent lines, 34, 40, 72n, 73, 126, 161		unit conversion, 13	
quadratic functions, 40, 150, 151–153	Taylor expansion		V	
quotient rule of differentiation, 74, 76	formulas of, 159, 234	variable linear functions, 184–190		
R	of logarithmic functions, 160, 234	variation, 27, 29		
radian, 119–120, 124	obtaining, 155	velocity, 105, 106–107, 183		
rate of change, 40	overview, 149–156, 161–162	X		
relationships, expression, 9–10, 13, 89, 134, 181, 206	of a square root, 160, 234	x-axis, 86, 93, 94, 108, 110, 113, 124, 224, 227		
relative error, 27–30, 35, 39, 41, 192–195, 194n	of trigonometric functions, 160, 234	x^n (power), 76		
rules. <i>See</i> formulas and rules	theorems			
S	of calculus, fundamental, 91–93, 101–108, 110–112, 142–144			
sigma (symbol), 91–92	conditions for extrema, 64, 199–201			
sine functions, 127–129	criteria for increasing and decreasing, 65–71			
slopes, 26, 39–40, 72–73, 186–187, 192–193, 211, 231	extrema, 64, 78, 102, 103n, 199–201, 200n, 204, 209–210, 213, 232			
square root, 107	mean value, 72–73, 94, 232			
Taylor expansion of, 160, 234	total differentials, 197–198, 207, 218, 229, 234			
standard deviation, 169–170	trigonometric functions			
substitution rule of integration, 111–112, 233	differentiation and integration of, 128, 129, 232			
sum of definite integrals, 95, 233	integrals with, 125			
sum rule of differentiation, 47, 48–52, 62, 76, 232	Taylor expansion of, 160, 234			
supply curve, 101, 102–103, 105, 212	using, 116, 118–124			
supply and demand, 55, 101, 104	two-variable functions, 183–185, 191–192, 200, 206, 207, 209–211, 218			
	linear, 184–187, 190–192			

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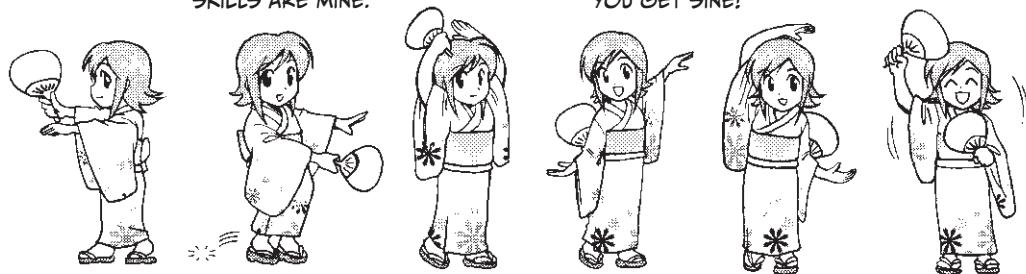
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INTEGRATE COSINE AND
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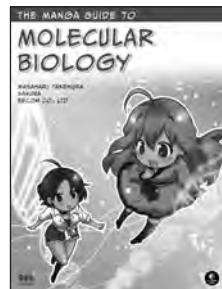
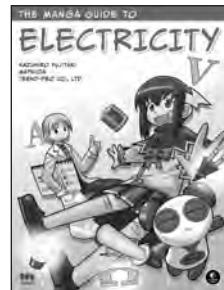
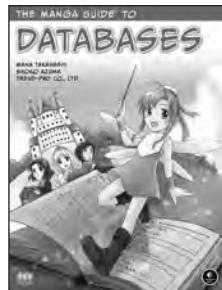
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