Bootcamp : Maths

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1 Session 1

1.1 Calculus

Calculus : study of changes.

2 types of calculus : differential and integral calculus.

Differential : distance $\rightarrow$ speed
Integration : speed $\rightarrow$ distance

1.1.1 Derivative

Definition
The derivative is the slope of the tangent line on a point.
Definition : The derivative of f at x_0 is the slope of the line tangent to the graph of f at x_0.

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

Some derivatives $f(x) = \frac{1}{x}(x > 0)$
$\frac{\Delta f}{\Delta x} = \frac{\frac{1}{x_0 + \Delta x} - \frac{1}{x_0}}{\Delta x} = -\frac{1}{x_0^2 + x_0 \Delta x}$

$$f'(x_0) = \lim_{\Delta x \to 0} ; -\frac{1}{x_0^2 + x_0 \Delta x} = -\frac{1}{x_0^2}$$

$f(x) = x^n$

$$f'(x) = \lim_{\Delta x \to 0} ; \frac{(x + \Delta x)^n - x^n}{\Delta x} = \lim_{\Delta x \to 0} ; \frac{(\binom{n}{0} x^n \Delta x^0 + \binom{n}{1} x^n \Delta x^1 + ...) - x^n}{\Delta x} = nx^{n-1}$$

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

Continuity
Notations : $f'(x) = \frac{dy}{dx} = \frac{df}{dx} = Df = \frac{d}{dx} f =$ y'

Example : 400 ft , $y = 400 - 16t^2$
$400 - 16t^2 = 0$
$t = 5$
On average, -80 ft per second. But we want to know the instantaneous speed when the pumpkin hits the ground :
$f'(x) = -32t$

$f'(5) = -160 ft.s^{-1}$

$f(x)$ is continuous at x_0 if

$$lim_{x \to x_0}; f(x) = f(x_0) \Leftrightarrow \lim_{x \to x_0}; f(x) - f(x_0) = 0$$

Theorem : If f is differentiable at x_0 then f is continuous at x_0

$$\lim_{x \to x_0}; f(x) - f(x_0) = \lim_{x \to x_0}; \frac{f(x) - f(x_0)}{x - x_0}(x - x_0) = f'(x_0).0 = 0$$

Derivatives of composed functions

$$(u+v)'(x) = \lim_{\Delta x \to 0}; \frac{(u+v)(x+\Delta x) - (u+v)(x)}{\Delta x} = \lim_{\Delta x \to 0}; \frac{u(x+\Delta x) + v(x+\Delta x) - u(x) - v(x)}{\Delta x} = u'(x)+$$

$$(uv)' = u'v + v'u(\frac{u}{v})' = \frac{u'v - v'u}{v^2}$$

$$\lim_{x \to 0}; \frac{\sin x}{x} = 1 \lim_{x \to 0}; \frac{\cos x - 1}{x} = 0$$

$$f'(x) = \frac{d}{dx} \sin x = \lim_{x+\Delta x} \frac{\sin(x+\Delta x) - \sin x}{\Delta x} = \lim_{x+\Delta x} \frac{\sin x \cos \Delta x + \sin \Delta x \cos x - \sin x}{\Delta x} = \lim_{x+\Delta x} \frac{\sin(\cos \Delta x}{\Delta x}$$

Chain rules $y = f(g(t))$

$$\frac{dy}{dt} = \frac{dy}{dx}\frac{dx}{dx}$$

$y = f(x) = \sin x$
$x = g(t) = t^2$
$y = sin(t^2)$

$$\frac{d}{dt}(\sin t^2) = (\frac{dy}{dx})(\frac{dx}{dt}) = (\cos x)(2t) = \cos(t^2)2t$$

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

Higher derivatives

Implicit differntiation

1.2 Differential equations

1.3 Linear Algebra