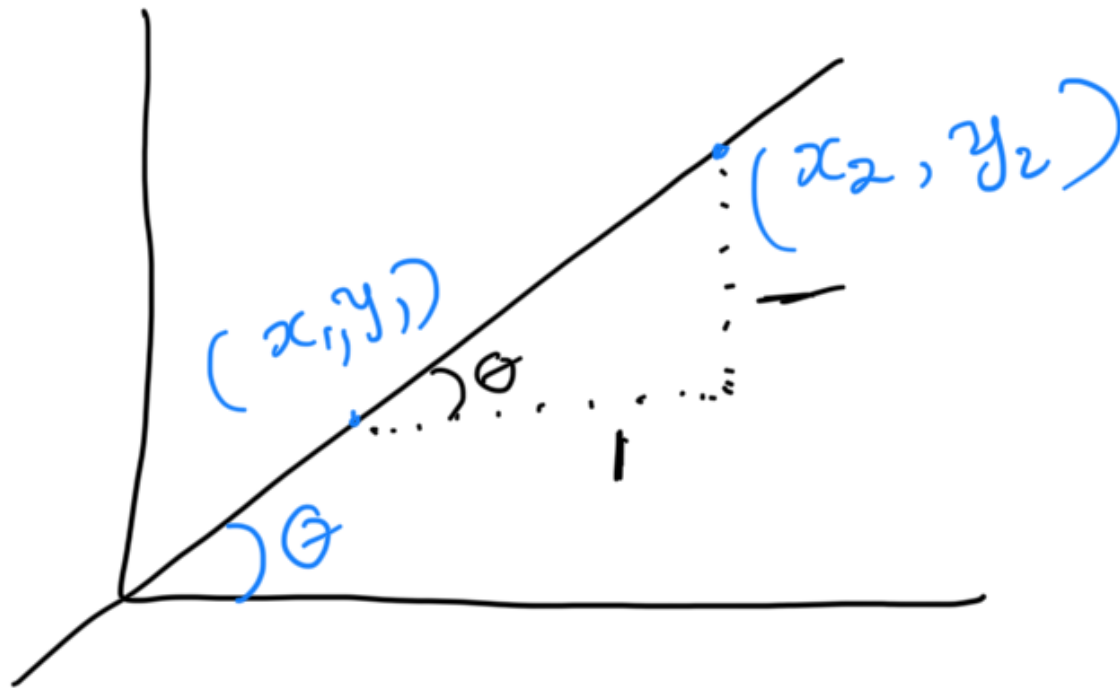
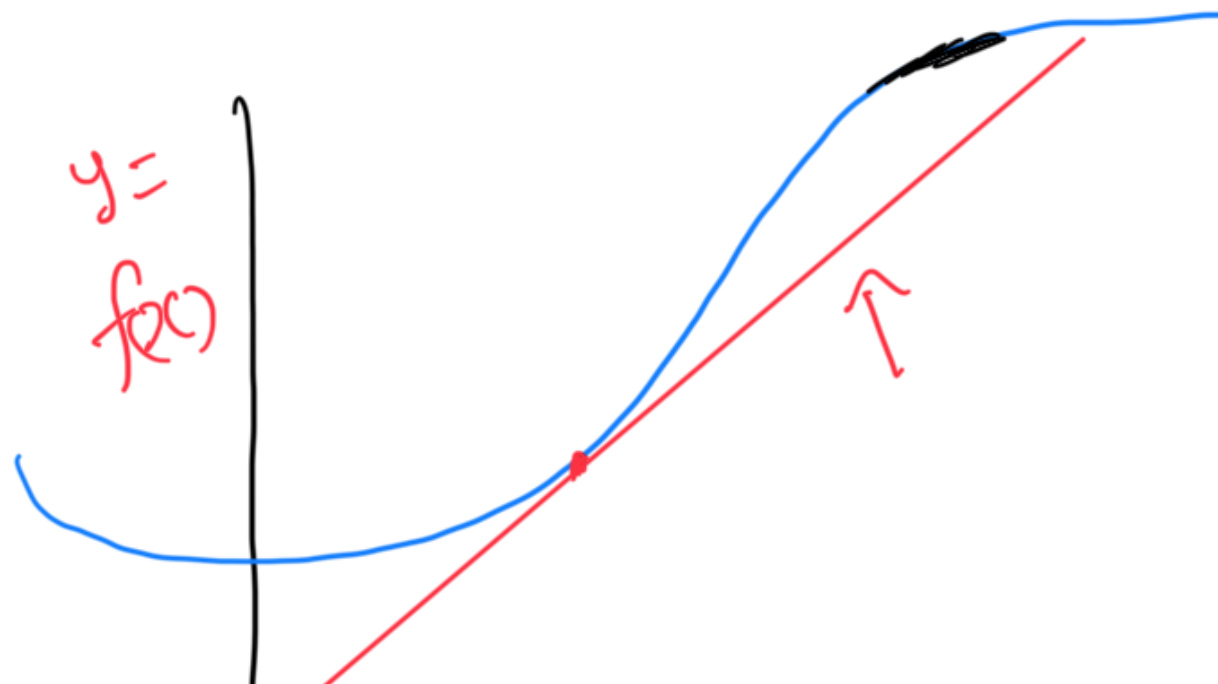


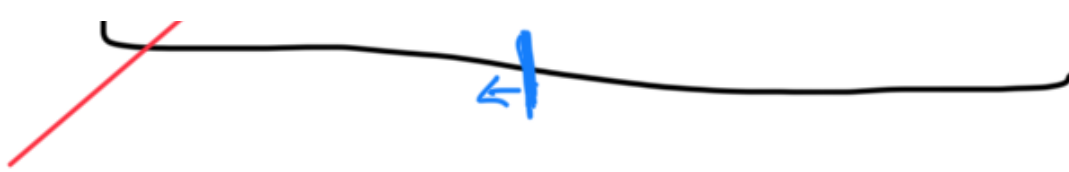
Optimization - 2



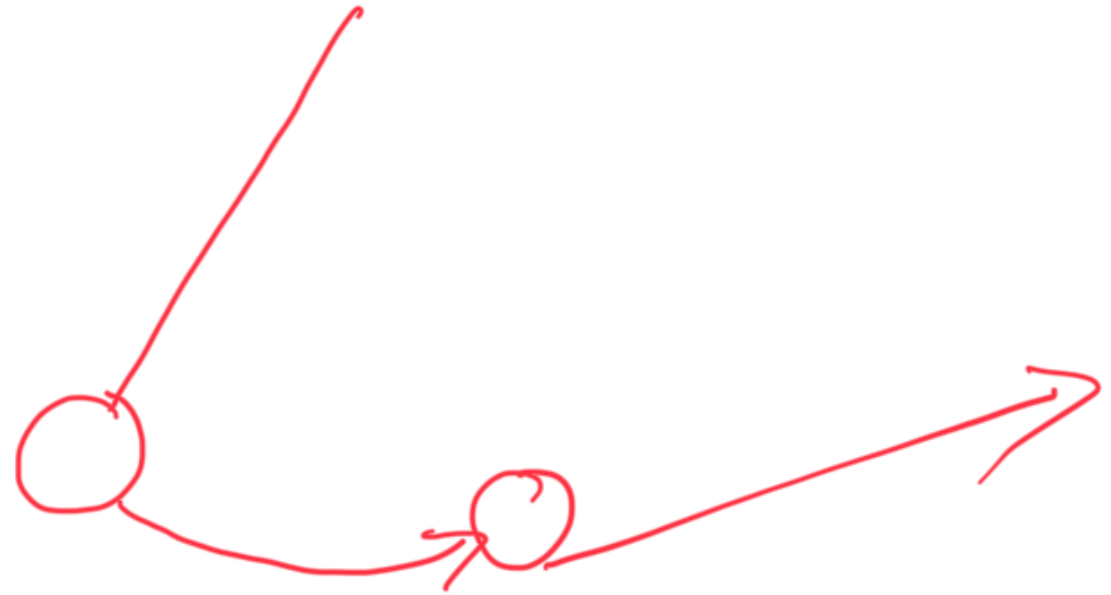
$$m = \frac{y_2 - y_1}{x_2 - x_1}$$
$$= \tan(\theta)$$



a small change in
 x
↓
what change in



$f(x)$



$$m = \frac{y_2 - y_1}{x_2 - x_1}$$

$$= \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$x_2 - x_1$$

$$= \frac{f(x_1 + \Delta x) - f(x_1)}{(x_1 + \Delta x) - x_1}$$

$$= \frac{f(x_1 + \Delta x) - f(x_1)}{\Delta x}$$

$$\frac{d}{dx} f(x) = f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x_1 + \Delta x) - f(x_1)}{\Delta x}$$

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

$$f'(x) = \lim_{\Delta x \rightarrow 0}$$

$$\frac{(x + \Delta x)^2 - x^2}{\Delta x}$$

$$= \lim_{\Delta x \rightarrow 0} \frac{\cancel{x^2} + (\Delta x)^2 + 2x \cdot \Delta x - \cancel{x^2}}{\Delta x}$$

$$= \lim_{\Delta x \rightarrow 0} \frac{\Delta x + 2x}{1}$$

$$= \underline{\underline{2x}}$$

$$f(x) = \begin{cases} x & \text{if } x > 0 \\ -x & \text{if } x < 0 \end{cases}$$

$$f(x) = |x|$$

if $x = 0$

Case 1: $x > 0$

$$f(x) = x$$

$$f'(x) = 1$$

Case 2 $x < 0$

$$f(x) = -x$$

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

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

$$= \frac{-x - \cancel{\Delta x} + x}{\cancel{\Delta x}}$$

$$= \boxed{-1} \checkmark$$

Case 3 $x = 0$

LHL

$$\lim_{x \rightarrow 0^-} f'(x) = -1$$

RHL

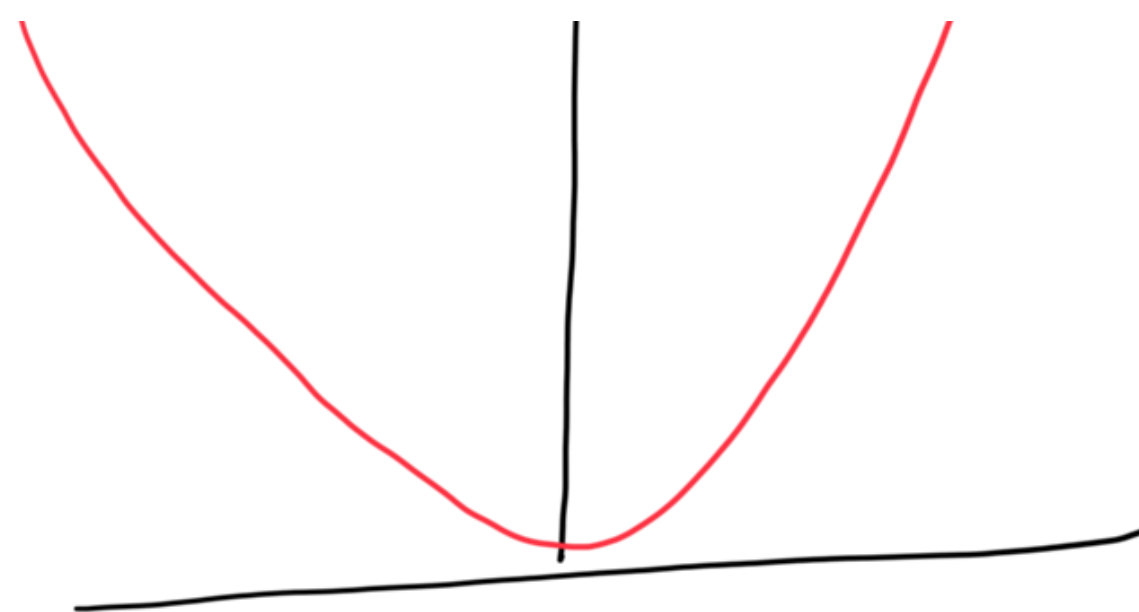
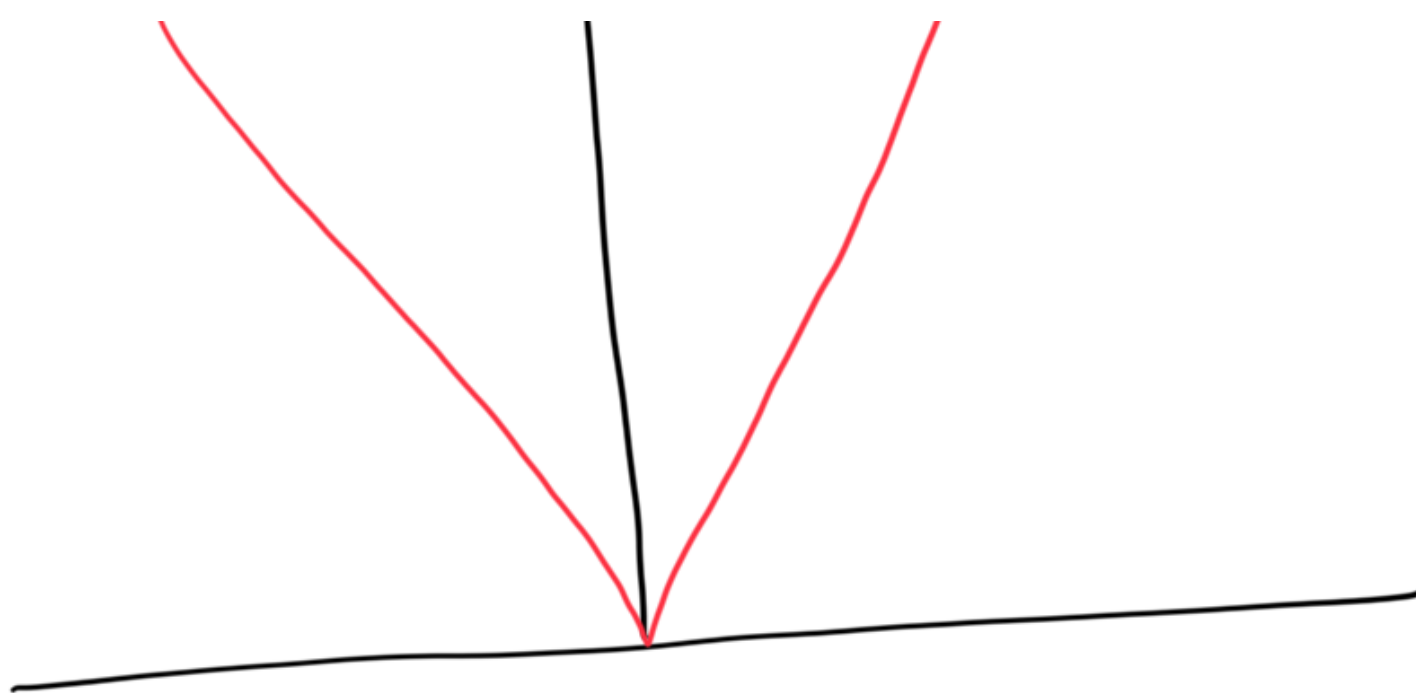
$$\lim_{x \rightarrow 0^+} f'(x) = 1$$

$x = 0$

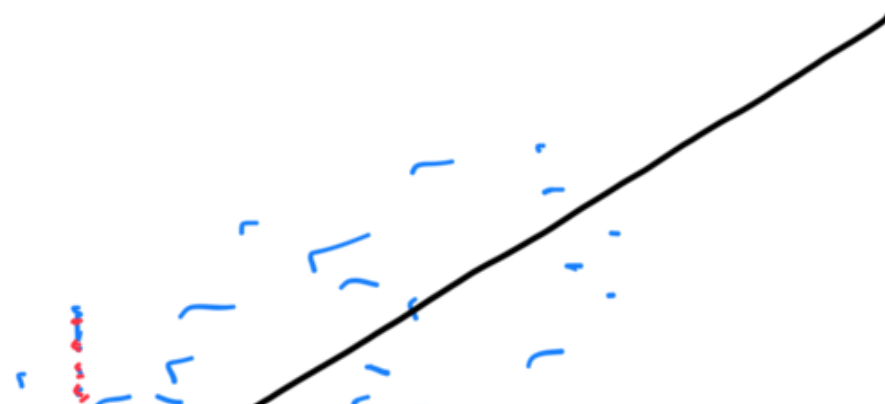
$f(x) = |x|$ is not differentiable

✓✓
 $|x|$

x^2 ✓✓



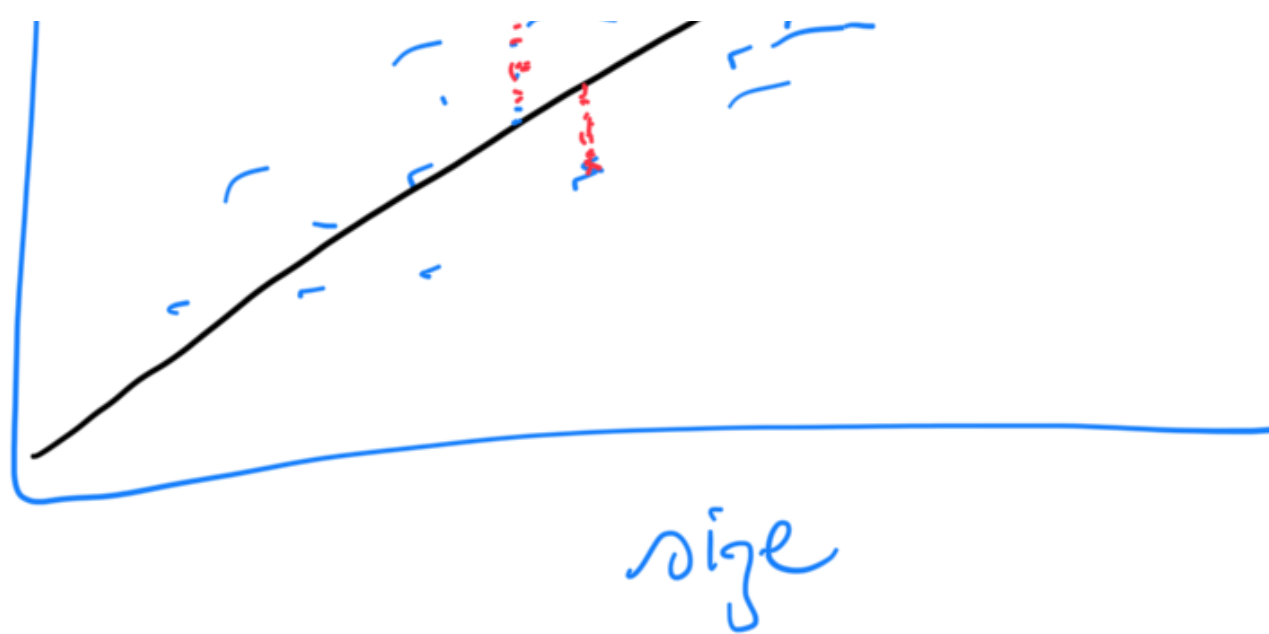
price



$$\sum_{i=1}^n$$

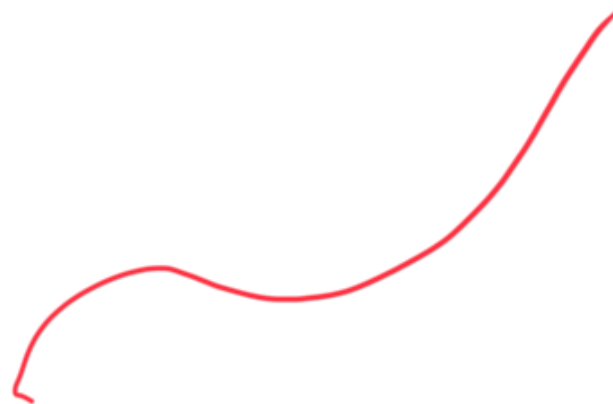
$$|x|$$

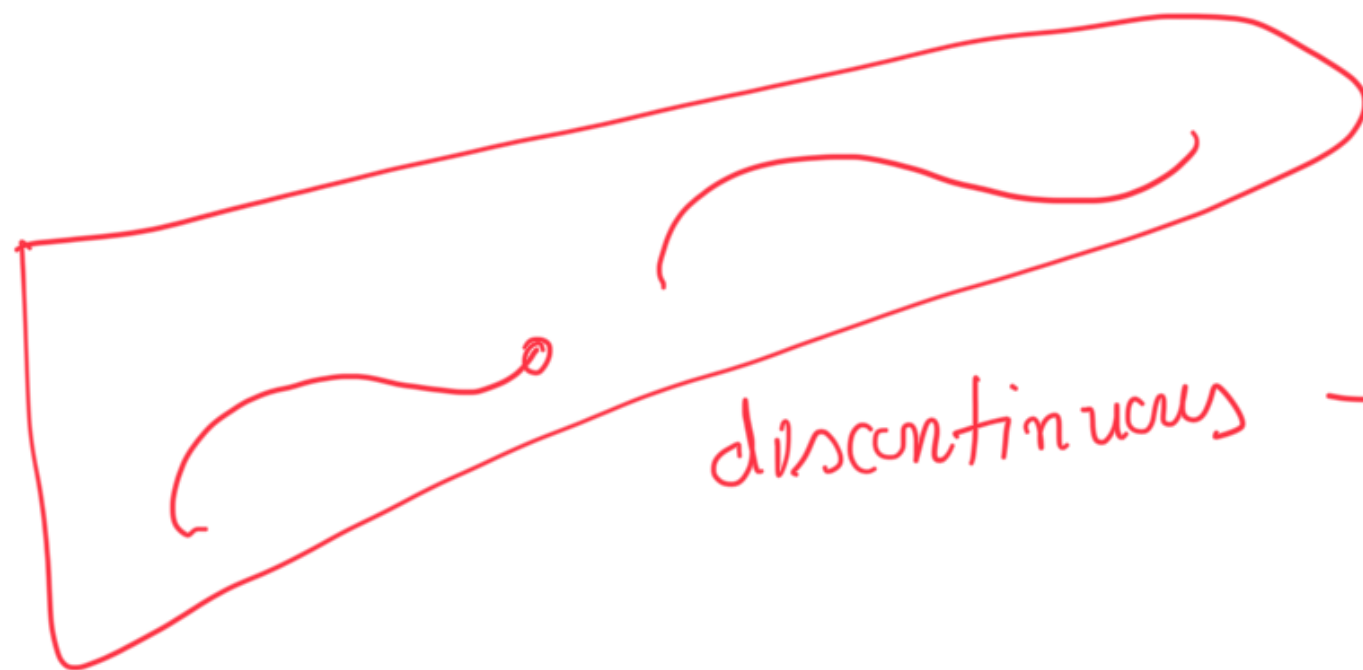
$$(x^2)$$



MAE

MSE





discontinuous \rightarrow non differentiable.

ii) $\underbrace{f'(x)}$ is continuous, then f is differentiable.

$$1 \quad x \quad x^{n-1}$$

$$\frac{d}{dx} x = 1$$

$$\frac{d}{dx} c = \underline{\underline{0}}$$

$$\frac{d}{dx} \log x = 1/x$$

$$\frac{d}{dx} e^x = e^x$$

Rules of differentiation

Linearity:

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

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

$$f(x) = x^3 + \log(x)$$

1 (2)

$$f'(x) = 3x^2 + 1/x$$

Product Rule

$$f(x) = g(x) \cdot h(x)$$

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

Chain Rule

$$h(x) = f(g(x)) \rightarrow$$

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

$$e^{g(x)}$$

$$f = e^{g(x)}$$

$$\ln(x) = -x$$

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

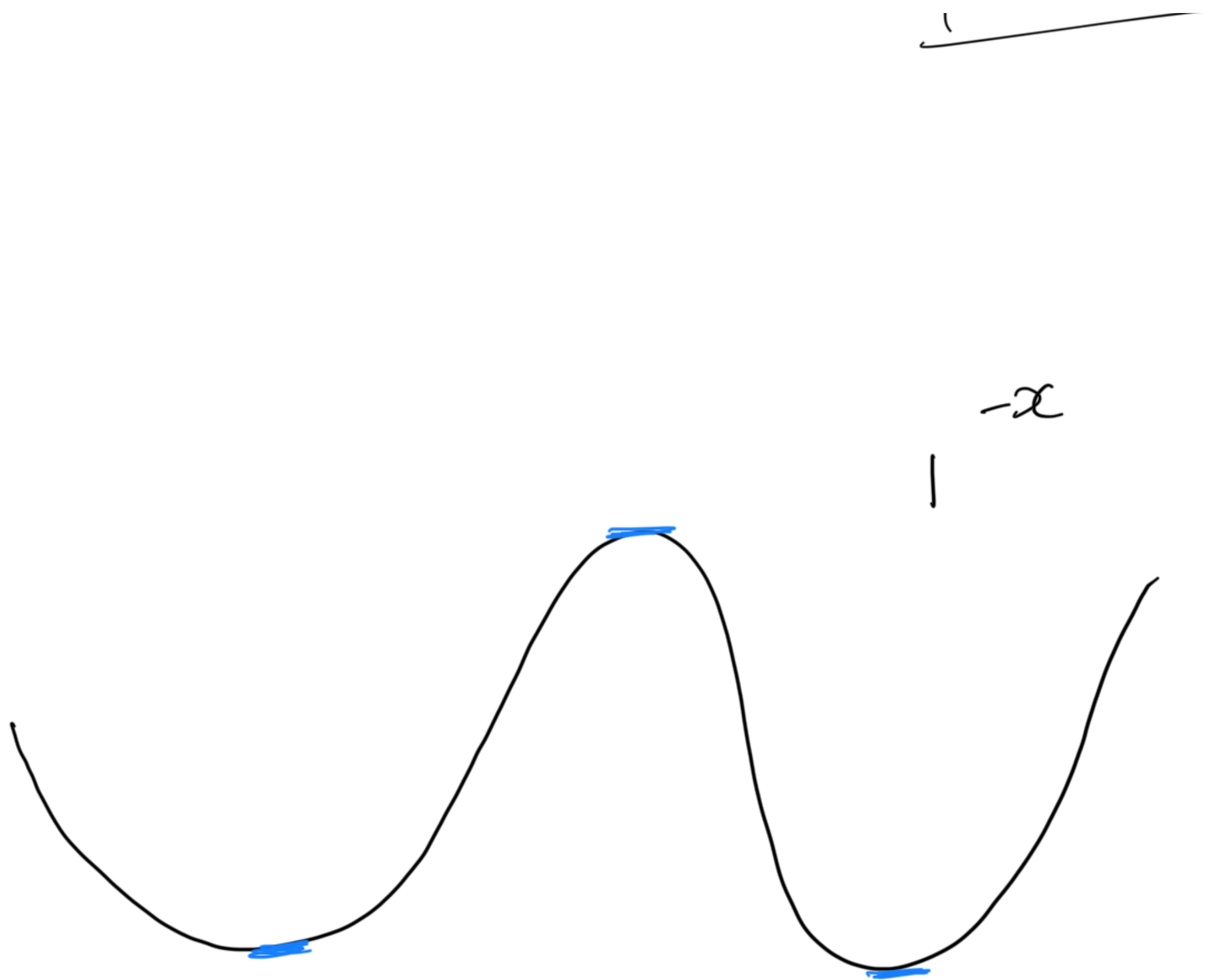
$$\begin{aligned} & \frac{d}{dx} (\log y) \\ &= \frac{1}{y} \cdot \frac{d}{dx} y \\ &= \frac{1}{x^2} \cdot \frac{d}{dx} x^2 \\ &= \frac{1}{x^2} \cdot 2x \\ &= \frac{2}{x} \end{aligned}$$

$$y = x^2$$

$$f(x) = e^{(-x)}$$

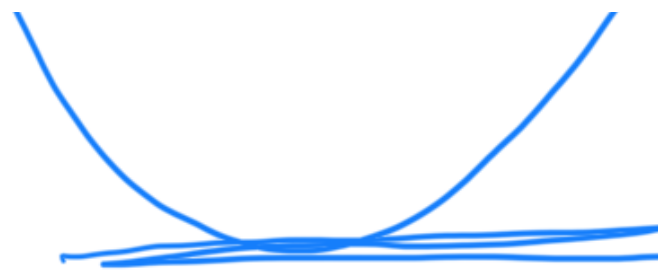
$$y = -x //$$

$$\begin{aligned} & \frac{d}{dx} e^y \\ &= e^y \cdot \frac{d}{dx} y \\ &= e^{-x} \cdot \frac{d}{dx} (-x) \\ &= e^{-x} \cdot (-1) \\ &= -e^{-x} \end{aligned}$$



minima

$$f'(x) = 0$$



How to distinguish b/w minima and maxima