MATH7501: Mathematics for Data Science I

Unit 7: Derivatives, Optimisation and basic ODEs

Motivation: The Need for Derivatives

Derivatives are "instantaneous rates of change."

Fundamentally, these are important because everything in life is changing, and we need rigorous ways of describing and quantifying these changes.

Motivation: The Need for Derivatives

There is often a practical need for derivatives. For example, when we are driving, our speedometer gives us the instantaneous rate of change of our location.

Why does the speedometer give us this information instead of, for example, our average speed over the last minute?

Possible answer: the instantaneous car speed at the precise moment of a crash is much more significant than the average speed over the last minute.

The idea of 'instantaneous rate of change'

The rate of change of a function f at a point a is the slope of a line that lies tangential to the graph of f.

Such a tangent line can be approximated with a straight line joining (a, f(a)) to (b, f(b)), where b is close to a. Using the 'rise over run' formula, the slope of this line is

$$\frac{f(b)-f(a)}{b-a}=\frac{f(a+h)-f(a)}{h},$$

where b = a + h. This slope should be a good approximation to the actual tangent line by making b close to a (equivalently, having h close to 0).

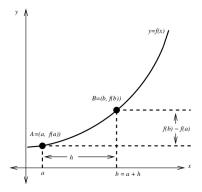


Figure 47: We want to determine the tangent line at the point A.

Definition (Derivative at a Point)

The derivative of a function f at a point a is defined to be

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h},$$

provided this limit exists. If this limit exists, we say that f is differentiable at the point a. Otherwise, we say that f is not differentiable at the point a.

Definition (Differentiability)

If f is differentiable at every point on an open interval (a,b), then f is said to be differentiable on (a,b). In this case, we quite often write $\frac{df}{dx}$ to denote the function which assigns to each x the derivative at that point.

Question

Using the definition of derivative, calculate f'(x), where $f(x) = x^2 + x$.

Solution

For each x, we have

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

$$= \lim_{h \to 0} \frac{x^2 + 2xh + h^2 + x + h - x^2 - x}{h}$$

$$= \lim_{h \to 0} \frac{2xh + h^2 + h}{h}$$

$$= 2x + 1.$$

Therefore, f is differentiable on \mathbb{R} and f'(x) = 2x + 1.

Question

Using the definition of derivative, calculate f'(x), where $f(x) = e^x$.

Solution

For each x, we have

$$\lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \to 0} \frac{e^{x+h} - e^x}{h}$$
$$= \lim_{h \to 0} \frac{e^x(e^h - 1)}{h}.$$

Recall that $\lim_{h\to 0} \frac{e^h-1}{h} = 1$, so $\lim_{h\to 0} \frac{f(x+h)-f(x)}{h} = e^x$. Therefore, f is differentiable on \mathbb{R} and $f'(x) = e^x$.

Mathematica can compute derivatives:

In[7]:=
$$D[x^2 + x^3, x]$$

Out[7]:= $2x + 3x^2$
In[8]:= $f[x_] = x^2 + x^3$
 $D[f[x], x]$
Out[8]:= $x^2 + x^3$
Out[9]:= $2x + 3x^2$
In[10]:= $f'[x]$
Out[10]:= $2x + 3x^2$

Some Useful Derivatives

- The derivative of a constant is 0 (because it does not change);
- $\frac{d(x)}{dx} = 1$, i.e., the function f(x) = x has a slope of 1 everywhere;
- $\frac{d(x^{\alpha})}{dx} = \alpha x^{\alpha-1}$ whenever these expressions are well-defined (be careful with expressions like $(-1)^{\frac{1}{2}}$);

Higher Derivatives

If f' is the derivative of f, then f'' is the derivative of f'. Repeating this gives the nth order derivative of f, denoted $f^{(n)}(x)$ or $\frac{d^n f}{dx^n}$. For example, $\frac{d^2 \sin(x)}{dx^2} = -\sin(x)$. If f(t) is the displacement of an object after time t, then f'(t) is the object's velocity, and f''(t) is its acceleration.

Mathematica can compute higher derivatives:

Theorem (Rules for Differentiation)

If f and g are differentiable functions and c is a constant, then:

- (cf)' = cf';
- $(f \pm g)' = f' \pm g';$
- (fg)' = f'g + fg' (this is called the product rule, or the Leibniz rule);
- $\left(\frac{f}{g}\right)' = \frac{f'g g'f}{g^2}$, if $g \neq 0$ (this is called the quotient rule).

In Leibniz notation, these rules are:

- $\frac{d(cf)}{dx} = c\frac{df}{dx}$;

Question (Derivative of the tangent function)

Consider the function $f(x) = \tan(x) = \frac{\sin(x)}{\cos(x)}$. Calculate f'(x), whenever it exists.

Solution

If $x = (n + \frac{1}{2})\pi$ for some integer n, then $\cos(x) = 0$ and the function is not defined. Otherwise, we can use the quotient rule:

$$(\tan(x))' = \frac{(\sin(x))' \cos(x) - (\cos(x))' \sin(x)}{\cos(x)^2}$$

$$= \frac{\cos(x)^2 + \sin(x)^2}{\cos(x)^2}$$

$$= \frac{1}{\cos(x)^2}$$

$$= \sec(x)^2.$$

Theorem (The Chain Rule)

Suppose g and h are differentiable functions. Then the function $f = g \circ h$ (i.e., f(x) = g(h(x))) is differentiable, and

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

In Leibniz notation, we write u = h(x) and y = g(u) so that

$$\frac{dy}{dx} = \frac{dy}{du}\frac{du}{dx}.$$

Question

Let $y = \sqrt{\sin(x)}$. Calculate $\frac{dy}{dx}$.

Solution

Let $u = \sin(x)$ so that $y = \sqrt{u}$. Then

$$\frac{dy}{dx} = \frac{1}{2\sqrt{u}} \frac{du}{dx}$$
$$= \frac{\cos(x)}{2\sqrt{\sin(x)}}$$

as long as sin(x) > 0.

Inverse Function Derivatives

Suppose f is a function, and $y = f^{-1}(x)$ is the inverse function. Then, for all x on an appropriate domain,

$$x = f(f^{-1}(x)).$$

Then by differentiating, we obtain

$$1 = \frac{df(y)}{dx}$$
$$= \frac{df}{dy}\frac{dy}{dx}.$$

This implies that $\frac{dy}{dx} = \frac{1}{\frac{df}{dy}}$. In Newton's notation this is

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

Question (Derivative of Log)

Let g(x) = In(x), with domain $(0, \infty)$ and range \mathbb{R} . Find g'(x).

Solution

Let $f(x) = e^x$, so that $g(x) = f^{-1}(x)$. Then

$$g'(x) = \frac{1}{f'(g(x))}$$
$$= \frac{1}{e^{\ln(x)}}$$
$$= \frac{1}{x},$$

whenever x > 0.

Question (Derivative of arcsin)

Let $g(x) = \arcsin(x)$, with domain [-1,1] and range $[-\frac{\pi}{2}, \frac{\pi}{2}]$. Find g'(x).

Solution

Let $f(x) = \sin(x)$ so that $g(x) = f^{-1}(x)$. Then

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

$$= \frac{1}{\cos(\arcsin(x))}$$

$$= \frac{1}{\sqrt{1 - \sin(\arcsin(x))^2}}$$

$$= \frac{1}{\sqrt{1 - x^2}}.$$

Similar techniques show that

$$(arcos)'(x) = -\frac{1}{\sqrt{1-x^2}}, \ (arctan)'(x) = \frac{1}{1+x^2}.$$

Theorem (L'Hôpital's Rule)

Suppose that f and g are defined and differentiable, and $g'(x) \neq 0$ near a (except possibly at a itself). Suppose that

$$\lim_{x\to a} f(x) = \lim_{x\to a} g(x) = 0,$$

or

$$\lim_{x\to a} f(x) = \pm \infty, \ \lim_{x\to a} g(x) = \pm \infty.$$

Then

$$\lim_{x \to a} \frac{f(x)}{g(x)} = \lim_{x \to a} \frac{f'(x)}{g'(x)},$$

if the right hand side exists.

Question

Evaluate $\lim_{x\to 1} \frac{\ln(x)}{x-1}$.

Solution

Note that $\lim_{x\to 1} \ln(x) = \lim_{x\to 1} (x-1) = 0$, so the quotient rule for limits is not applicable. However, l'Hôpital's rule implies that

$$\lim_{x\to 1} \frac{\ln(x)}{x-1} = \lim_{x\to 1} \frac{1/x}{1},$$

provided the right hand limit exists. But this limit does exist, and is equal to 1.

Question

Evaluate $\lim_{x\to 0^+} x \ln(x)$.

Solution

Write $x \ln(x) = \frac{\ln(x)}{1/x}$. Then by L'Hôpital's rule,

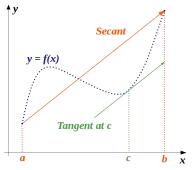
$$\lim_{x \to 0^+} x \ln(x) = \lim_{x \to 0^+} \frac{1/x}{-1/x^2},$$

provided this right-hand-side limit exists. This limit does exist, and is equal to 0.

Theorem (The Mean Value Theorem)

Suppose $f:[a,b]\to\mathbb{R}$ is continuous, and is differentiable on (a,b). Then there exists a $c\in(a,b)$ so that

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



 $https://en.wikipedia.org/wiki/Mean_value_theorem$

Question

Let $f(x) = x^4 + 4x + 1$. Show that f(x) = 0 has exactly two real solutions, without finding the solutions.

Solution

- Step One: Show there are at least two solutions.
 - Note that f(-2) = 9, f(-1) = -2 and f(1) = 6.
 - Since f is continuous, the IVT implies that f has a root in (-2, -1), and has another root in (-1, 1).
- Step Two: Show there are no more than two solutions.
 - We compute $f'(x) = 4x^3 + 4$. Therefore, f'(x) < 0 if $x \in (-\infty, -1)$ and f'(x) > 0 if $x \in (-1, \infty)$.
 - If a and b were two distinct roots for f in $(-\infty, -1]$, the MVT would imply the existence of $c \in (-\infty, -1)$ with f'(c) = 0, which is a contradiction. Thus f can have no more than one root in $(-\infty, -1]$.
 - Similarly, there is at most one root of f on $[-1, \infty)$, so f can have no more than two real roots.

Theorem (Differentiability implies Continuity)

If f is differentiable at a, then f is continuous at a.

To see this, note that differentiability implies that the limit

$$f'(a) = \lim_{x \to a} \frac{f(x) - f(a)}{x - a}$$

exists. But then

$$\lim_{x \to a} (f(x) - f(a)) = \lim_{x \to a} \frac{f(x) - f(a)}{x - a} \cdot (x - a) = f'(a) \cdot 0 = 0,$$

so f is continuous at a.

Question

Show that the function f(x) = |x| is continuous, but not differentiable at x = 0.

Solution

Note that

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

It is clear that f is continuous at x=0. To see that f is not differentiable at x=0, note that

$$\lim_{x \to 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0^+} \frac{x}{x} = 1, \qquad \text{while } \lim_{x \to 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0^-} \frac{-x}{x} = -1.$$

These one-sided limits do not agree, so the overall limit, i.e., the derivative, does not exist.

We can also find multi-variable functions that do not have tangent planes everywhere:

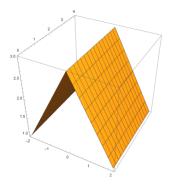
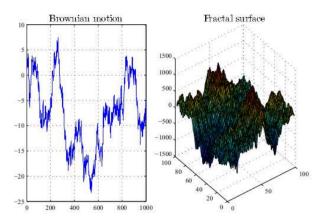


Figure 49: The function $z=f(x)=3-|x|.\ f_x(0)$ is undefined.

In general, we say that a surface z = f(x, y) is smooth if f, f_x, f_y all exist and are continuous.

Many fractals (like Brownian motion) are continuous, but not smooth.



Definition (Increasing)

A function defined on a closed interval I is said to be *increasing* on I if $f(x_1) < f(x_2)$ for all $x_1 < x_2$ in I.

Definition (Decreasing)

A function defined on an closed interval I is said to be decreasing on I if $f(x_1) > f(x_2)$ for all $x_1 < x_2$ in I.

Theorem (Derivatives of Increasing/Decreasing Functions)

Suppose $f:[a,b]\to\mathbb{R}$ is continuous, and differentiable on (a,b).

- ① If f'(x) > 0 on (a, b), then f is increasing on [a, b].
- ② If f'(x) < 0 on (a, b), then f is decreasing on [a, b].
- If f'(x) = 0 on (a, b), then f is constant on [a, b].

Proof

Choose any $x_1 < x_2$ in [a, b]. Then by applying the MVT, we can find $c \in (x_1, x_2) \subseteq (a, b)$ so that

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

If f' > 0, then $f(x_2) - f(x_1) > 0$, so item 1 is true. The other claims follow similarly.

Question

Find the intervals on which $f(x) = x^3 + x$ is increasing or decreasing.

Solution

We compute $f'(x) = x^2 + 1 > 0$. Therefore, f is increasing on \mathbb{R} .

Definition (Local Extrema)

A function f is said to have a *local maximum* (*local minimum*) at a point a if there is an open interval I containing a so that $f(a) \ge f(x)$ ($f(a) \le f(x)$) for all $x \in I \cap dom(f)$.

Definition (Global Extrema)

A function f is said to have a global maximum (global minimum) at a point $a f(a) \ge f(x)$ ($f(a) \le f(x)$) for all $x \in dom(f)$.

All global maximums (minimums) are local maximums (minimums).

Definition (Critical Point)

A function f is said to have a *critical point* at $a \in dom(f)$ if f'(a) vanishes, or does not exist.

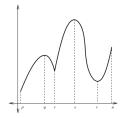


Figure 50: What do the points x = p, q, r, s, t, u represent?

Theorem (Local Extrema are Critical Points)

If $a \in dom(f)$ is a local minimum or maximum of f, then a is a critical point of f.

Proof

If a is a local maximum, then $f(x) \le f(a)$ for all x close to a. If f'(a) does not exist, then a is a CP. If f'(a) does exist, then

$$f'(a) = \lim_{x \to a^+} \frac{f(x) - f(a)}{x - a} \le 0$$

and

$$f'(a) = \lim_{x \to a^{-}} \frac{f(x) - f(a)}{x - a} \ge 0,$$

so f'(a) = 0 as required. The case that a is a local minimum is almost identical.

Theorem (First Derivative Test)

Suppose $f:[a,b]\to\mathbb{R}$ is continuous, and differentiable on (a,b). Choose a point $c\in(a,b)$.

- If f'(x) > 0 for all $x \in (a, c)$ and f'(x) < 0 for all $x \in (c, b)$, then f has a local maximum at c.
- ② If f'(x) < 0 for all $x \in (a, c)$ and f'(x) > 0 for all $x \in (c, b)$, then f has a local minimum at c.

Proof of 1 (proof of 2 is similar)

We know that f is increasing on (a, c), so $f(x) \le f(c)$ for all a < x < c. Similarly, f is decreasing on (c, b), so $f(x) \le f(c)$ for all $x \in (c, b)$, as required.

Theorem (Second Derivative Test)

Suppose $f:[a,b]\to\mathbb{R}$ is continuous. Suppose that f'' exists and is continuous at a point $c\in(a,b)$.

- ① If f'(c) = 0 and f''(c) < 0, then c is a local maximum of f.
- ② If f'(c) = 0 and f''(c) > 0, then c is a local minimum of f.

Proof of 1 (proof of 2 is similar)

If f''(c) < 0, then f''(x) < 0 for x close to c, by continuity of f''. Then f'(x) is a decreasing function for x close to c. Since f'(c) = 0, we find that f'(x) > 0 for x < c, and f'(x) < 0 for x > c. The first derivative test implies that c is a local maximum of f.

Mathematica can *sort of* deal with optimisation.

Question

Find all local maximums and minimums of $f : \mathbb{R} \to \mathbb{R}$ with $f(x) = 2x^3 + 3x^2 - 12x + 4$.

Solution

- We differentiate to find $f'(x) = 6x^2 + 6x 12$ and f''(x) = 12x + 6; these functions exist and are continuous everywhere.
- Therefore the critical points are x = -2 and x = 1.
- We have f''(-2) < 0, so the x = -2 critical point is a local maximum. We have f(-2) = 24.
- We have f''(1) > 0, so the x = 1 critical point is a local minimum. We have f(1) = -3.
- All local extrema are critical points, so we have found all local extrema.

Theorem (Extreme Value Theorem)

If $f:[a,b]\to\mathbb{R}$ is continuous, then f achieves a global maximum and a global minimum. Each of these values is achieved at an interior critical point, or at an end point.

Bonus Theorem

Suppose $f:(a,b)\to\mathbb{R}$ is differentiable, and has only one critical point. If the critical point is a local minimum, then it is the global minimum. If the critical point is a local maximum then it is a global maximum.

This still works if a is $-\infty$, or if b is ∞ .

Question

Find the global maximum and minimum of $f(x) = x^3 - 3x^2 + 1$ on the interval $[-\frac{1}{2}, 4]$.

Solution

The derivative is

$$f'(x) = 3x^2 - 6x,$$

so the only critical points are x=0,2. Therefore, the global maximums and minimums have to occur at 0,2, $-\frac{1}{2}$ or 4 (being the end points of the interval). We compute:

$$f(0) = 1, \ f(2) = -3, \ f(\frac{1}{2}) = \frac{1}{8}, \ f(4) = 17,$$

so (4,17) is the global maximum, and (2,-3) is the global minimum

Functions of interest often arise as solutions to *differential* equations which specify how a function is changing with respect to its input variables. There are two main types:

- ordinary differential equations, where the unknown functions depend on only one variable (like time, or a single spatial variable);
- partial differential equations, where the unknown functions depend on several variables.

The *order* of a differential equation is the order of the highest derivative that appears in the equation.

Example (Population Modelling)

Let P(t) be some population at some time t. Assuming that the rate of change of the population is proportional to the population itself at any time, we find that there is a constant k so that

$$\frac{dP}{dt} = kP.$$

If k > 0, the population is growing; if k < 0, the population is shrinking; if k = 0, the population is constant.

Question

Show that $y(x) = A \exp(\frac{x^2}{2})$ is a solution to the ODE y' = xy for any real constant A.

Solution

For any A, $y'(x) = xAe^{\frac{x^2}{2}}$, and $xy = xAe^{\frac{x^2}{2}}$ as required.

Solutions of differential equations

When asked to solve an ordinary differential equation (ODE), you must find *all* possible solutions. ODEs involving only one function and its first derivative (first order ODEs of one function) typically have one arbitrary constant that must be accounted for.

Question

Solve the ODE $y'(x) = x^2$.

Solution

By integrating, we find that $y(x) = \frac{x^3}{3} + C$ for some arbitrary real constant C.

Question

Suppose you are throwing apples. Find an expression for the position (x(t), y(t)) of the apple if you assume the initial position is x(0) = y(0) = 0, and the initial velocity is x'(0) = u, y'(0) = v.

Solution

The ODEs arise by specifying acceleration:

$$\frac{d^2x}{dt^2} = 0,$$
 $\frac{d^2y}{dt^2} = -g \approx -9.81.$

Integrating once and using the initial velocity gives

$$\frac{dx}{dt} = u, \qquad \frac{dy}{dt} = v - gt.$$

Integrating once more and using the initial position gives

$$x(t) = ut,$$
 $y(t) = vt - \frac{gt^2}{2}.$

Numerical v Analytic Solutions of ODEs

To solve an ODE analytically means to explicitly find the solution in terms well-understood continuous functions (like polynomials, trigonometric functions, exponentials, as well as sums, products, quotients and inverses of these functions).

This is not always possible, so sometimes, it is useful to solve an ODE numerically, which means to use an algorithm to generate a function which is *almost* solution.

7.6 Application: Maximising Profits

Question (Maximising Farming Land)

Suppose a farmer has 400m of fencing with which to fence off a rectangular paddock for grazing. What is the maximal area of the paddock?

Solution

- Let x, y be the side lengths of the rectangle in meters.
- Then 2(x + y) = 400 and we wish to maximise A = xy.
- We find

$$A = x(200 - x);$$

we have A'(x) = 200 - 2x and A''(x) = -2, so x = 100 is the only critical point, which is a global maximum.

• The answer is A = 10000 in m^2 (achieved by the square of side length 100m).

7.6 Application: Maximising Profits

Bonus Question (Maximising Farming Land)

Suppose a farmer has 400m of fencing with which to fence off a paddock for grazing (any shape, not necessarily rectangular). What is the maximal area of the paddock?

The best shape is the circle, but why?