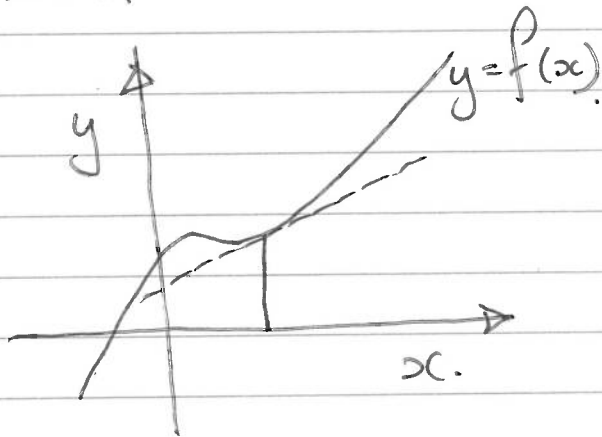


①

Lecture to GSS.

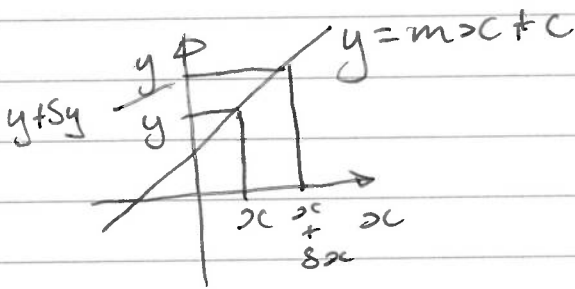
First need to start with some of the basic mathematical tools.

Differentiation.



differentiation is just finding the gradient of a line at any point.

Consider simple case of a straight line.



$$\frac{\delta y}{\delta x} = \frac{f(x + \delta x) - f(x)}{\delta x}$$

$$= \frac{m(x + \delta x) + c - (mx + c)}{\delta x}$$

$$= \frac{mx + m\delta x + c - mx - c}{\delta x}$$

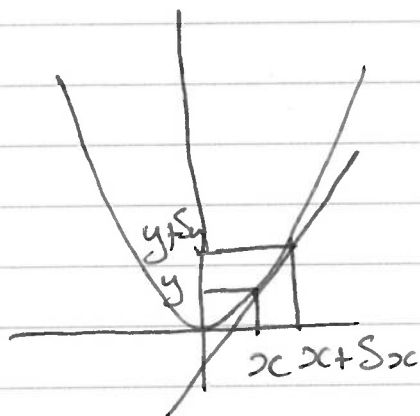
$$= m$$

No Surprise

Note constant has no effect.

Let's try $y = x^2$.

(2)



$$\begin{aligned}\frac{\delta y}{\delta x} &= \frac{(x + \delta x)^2 - x^2}{\delta x} \\ &= \frac{x^2 + 2x\delta x + \delta x^2 - x^2}{\delta x} \\ &= \frac{2x\delta x + \delta x^2}{\delta x}\end{aligned}$$

$$= 2x + \delta x.$$

$$\text{in } \mathcal{L} \quad \frac{\delta y}{\delta x} \xrightarrow{\delta x \rightarrow 0} \frac{dy}{dx} = 2x \quad (+\delta x \rightarrow 0)$$

$$\therefore \frac{dy}{dx} = 2x \quad \text{for } y = x^2.$$

Can show that for $y = x^n$ (where n can be +ve or -ve or fractional)

$$\frac{dy}{dx} = nx^{n-1}$$

$$\text{so } \frac{dx^3}{dx} = 3x^2 \quad \text{etc.}$$

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

(3)

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

Other functions

$$\frac{d \sin x}{dx} = \cos x.$$

$$\frac{d \cos x}{dx} = -\sin x.$$

Also $\frac{d \sin f(x)}{dx} = f'(x) \cos f(x)$ where $f'(x) = \frac{df(x)}{dx}.$

so $\frac{d \sin wx}{dx} = w \cos wx.$

Special example.

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

$$\frac{d e^x}{dx} = e^x. \quad ; \quad \frac{d e^{f(x)}}{dx} = f'(x) e^{f(x)}.$$

Note $\ln(e^x) = x$

④

Also $\frac{d \ln(x)}{dx} = \frac{1}{x}$.

Integration

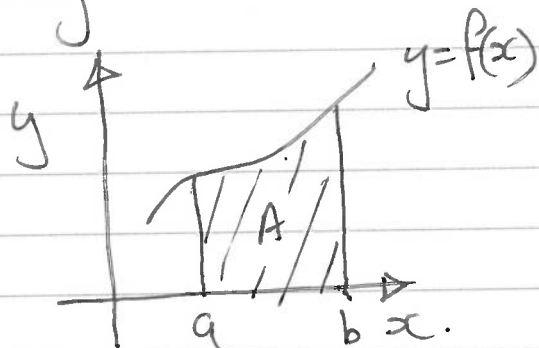
Is the opposite to differentiation

$$\frac{dy}{dx} = f(x)$$

Old fashioned! $\rightarrow \int dy = \int f(x) dx$

$$y = \int f(x) dx \quad \leftarrow \text{indefinite integral}$$

Actually a measure of the area.



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

Definite integral

