

TOPIC IV CALCULUS

[1] Limit

- Suppose that we have a function $y = f(x)$.

What would happen to y as $x \rightarrow x_0$?

Definition:

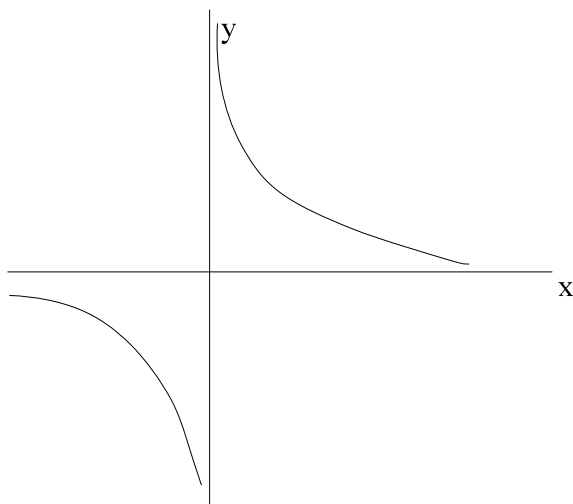
Let $y = f(x)$. Then, the limit value of y as $x \rightarrow a$ is denoted by $\lim_{x \rightarrow a} f(x)$.

EX 1: $y = 1 + 2x$.

As $x \rightarrow 0$, $y \rightarrow 1$. $\Rightarrow \lim_{x \rightarrow 0} y = 1$.

EX 2: $y = 1/x$, $x \neq 0$.

As $x \rightarrow 0$, $y \rightarrow \infty$ or $-\infty \Rightarrow$ Limit does not exist.



As $x \rightarrow 0$ from the right, $y \rightarrow \infty$.

$$\Rightarrow \lim_{x \rightarrow 0^+} \frac{1}{x} = \infty.$$

As $x \rightarrow 0$ from the left, $y \rightarrow -\infty$.

$$\Rightarrow \lim_{x \rightarrow 0^-} \frac{1}{x} = -\infty.$$

EX 3: $y = \frac{1}{x-1}$.

- $\lim_{x \rightarrow 2} y = 1$;
- $\lim_{x \rightarrow 1^+} y = \infty$; • $\lim_{x \rightarrow 1^-} y = -\infty$.
- $\lim_{x \rightarrow \infty} y = 0$; • $\lim_{x \rightarrow -\infty} y = 0$.

EX 4: $y = \frac{1-x^2}{1-x}$, $x \neq 1$.

- $\lim_{x \rightarrow 1} y = \frac{0}{0} = 0$ (?)

\Rightarrow Nope!!!.

$$\Rightarrow \lim_{x \rightarrow 1} \frac{1-x^2}{1-x} = \lim_{x \rightarrow 1} \frac{(1-x)(1+x)}{1-x} = \lim_{x \rightarrow 1} (1+x) = 2!!!$$

EX 5: $y = \frac{x^2}{x}$, $x \neq 0$.

- $\lim_{x \rightarrow 0} y = \lim_{x \rightarrow 0} x = 0$.
- $\lim_{x \rightarrow \infty} y = \lim_{x \rightarrow \infty} x = \infty$.

Note:

- Before computing a limit, better to simplify the function f .
- Although $f(x)$ may not be defined at $x = x_0$, $f(x)$ could have a limit.

EX 6: $y = \frac{x+a}{x}$.

- $\lim_{x \rightarrow \infty} y = \lim_{x \rightarrow \infty} (1 + \frac{a}{x}) = 1$.

Theorem:

Suppose that $\lim f(x)$ and $\lim g(x)$ exists. (Here, $\lim = \lim_{x \rightarrow x_0}$.) Then,

(R1) $\lim [f(x) \pm g(x)] = \lim f(x) \pm \lim g(x)$.

(R2) $\lim [f(x)g(x)] = [\lim f(x)][\lim g(x)]$

(R3) $\lim [f(x)/g(x)] = [\lim f(x)]/[\lim g(x)]$, if $\lim g(x) \neq 0$.

EX: $y = e^x/x^2$.

- $\lim_{x \rightarrow \infty} y = [\lim_{x \rightarrow \infty} e^x]/[\lim_{x \rightarrow \infty} x^2]$ (?)

⇒ Nope!!!, since $\lim_{x \rightarrow \infty} e^x$ and $\lim_{x \rightarrow \infty} x^2$ do not exist.

⇒ In fact, $\lim_{x \rightarrow \infty} e^x/x^2 = \infty$.

- $\lim_{x \rightarrow 0} y = [\lim_{x \rightarrow 0} e^x]/[\lim_{x \rightarrow 0} x^2]$ (?)

⇒ Nope!!!, since $\lim_{x \rightarrow 0} x^2 = 0$.

⇒ In fact, $\lim_{x \rightarrow 0} y = \infty$.

EX: $y = (x^2-1)/(x-1)$, $x \neq 1$.

- $\lim_{x \rightarrow 1} y = [\lim (x^2-1)]/[\lim (x-1)]$ (?)

⇒ Nope!!!, since $\lim_{x \rightarrow 1} (x-1) = 0$.

⇒ In fact, $\lim_{x \rightarrow 1} y = \lim_{x \rightarrow 1} (x+1) = 2$.

EX: $y = (x^2+2)/(x^2+2x+2)$.

- $\lim_{x \rightarrow \infty} y = [\lim_{x \rightarrow \infty} (x^2+2)] / [\lim_{x \rightarrow \infty} (x^2+2x+2)]$ (?)

⇒ Nope!!!, since $\lim_{x \rightarrow \infty} (x^2+2)$ does not exist.

- $$\lim_{x \rightarrow \infty} \frac{x^2 + 2}{x^2 + 2x + 2} = \lim_{x \rightarrow \infty} \frac{1 + 2/x^2}{1 + 2/x + 2/x^2}$$
$$= [\lim (1+2/x^2)] / [\lim (1+2/x+2/x^2)]$$
$$= 1.$$

L'Hôpital's Theorem

Suppose that we have two functions $f(x)$ and $g(x)$. Suppose:

$$\lim f(x) = 0 \text{ and } \lim g(x) = 0 ,$$

or, $\lim f(x) = \pm \infty$ and $\lim g(x) = \pm \infty$.

Then, $\lim \frac{f(x)}{g(x)} = \lim \frac{f'(x)}{g'(x)}$.

[2] Derivative

- $y = f(x)$
- We want to know changes in y (Δy) when x changes by Δx .

- rate of change = $\frac{\Delta y}{\Delta x}$

- $\frac{\Delta y}{\Delta x} \Big|_{x=x_0} = \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x}$

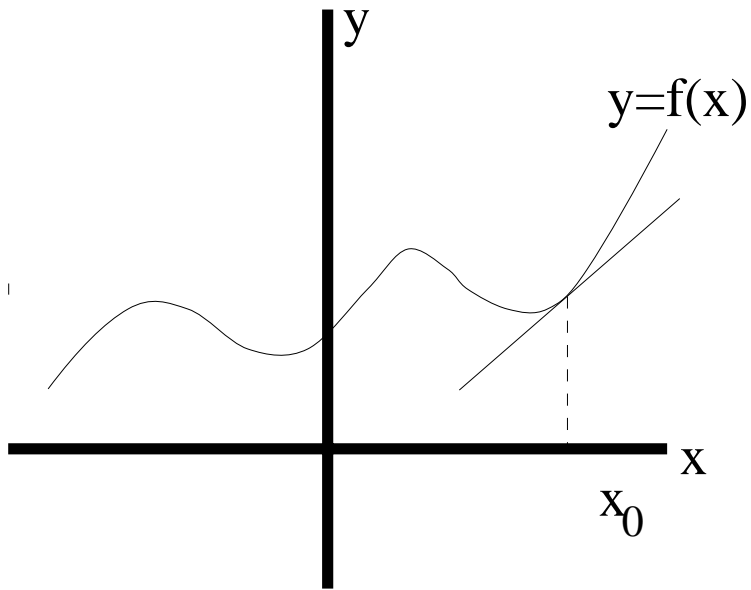
- $\frac{dy}{dx} = y' = f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$.

$$\Rightarrow \frac{dy}{dx} \Big|_{x=x_0} = \text{derivative evaluated at } x_0 = f'(x_0)$$

Note:

If $\lim_{\Delta x \rightarrow 0^+} \neq \lim_{\Delta x \rightarrow 0^-}$, then, we say that derivative does not exist.

Question: What is derivative?



- / : tangent line at $x = x_0$
- $f'(x_0)$: measures slope of tangent line

[3] Continuity vs. differentiability

Definition:

Consider a function $y = f(x)$. Suppose:

1) f is defined at x_0 ;

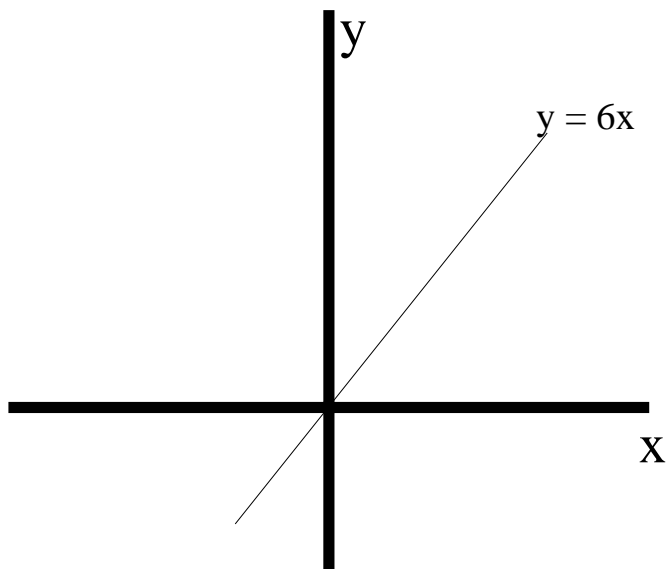
2) $\lim_{x \rightarrow x_0^+} f(x) = \lim_{x \rightarrow x_0^-} f(x) = \lim_{x \rightarrow x_0} f(x)$;

3) $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

Then, f is called continuous at $x = x_0$.

EX 1) $y = f(x) = 6x$, for all x .

- Is this function continuous at $x = 1$?



1) $f(1) = 6;$

2) $\lim_{x \rightarrow 1} y = 6;$

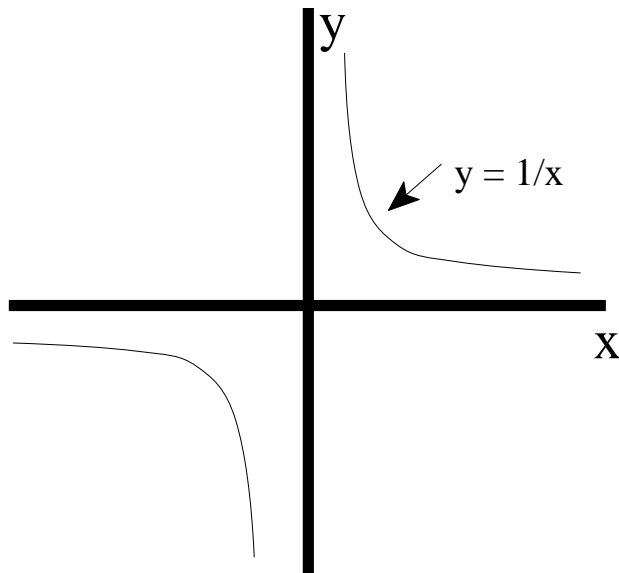
3) $\lim_{x \rightarrow 1} y = f(1)$

\Rightarrow Continuous.

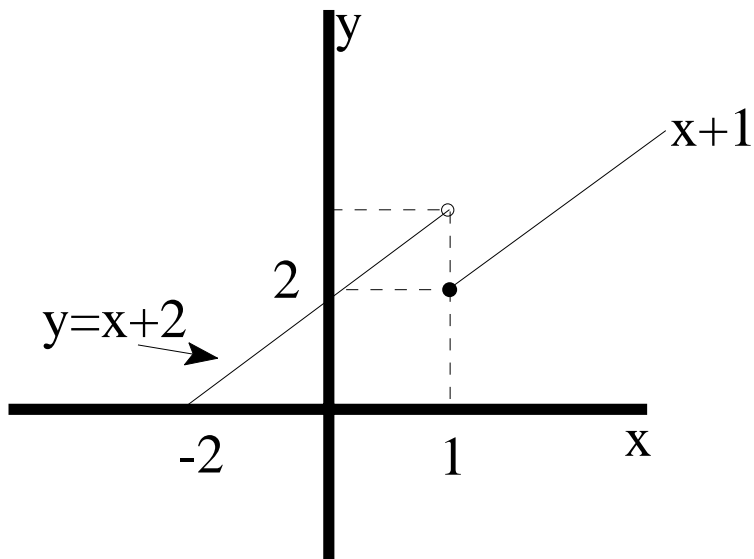
EX 2) $y = \frac{1}{x}$

• Is this function continuous at $x = 0$

1) $f(0)$ not defined.



\Rightarrow y is not continuous at $x = 0$.



EX 3) $y = \begin{cases} x+1 & \text{if } x \geq 1 \\ x+2 & \text{if } x < 1 \end{cases}$

1) $f(1) = 2.$

2) $\lim_{x \rightarrow 1^+} f(x) = 2; \lim_{x \rightarrow 1^-} f(x) = 3$

\Rightarrow Not continuous.

Definition:

Suppose that at x_0 ,

$$f'(x_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} \text{ exists.}$$

Then, we say that f is differentiable at x_0 .

Note:

- If $\lim_{\Delta x \rightarrow 0^+} \neq \lim_{\Delta x \rightarrow 0^-}$, we say that derivative does not exist.

Theorem:

If f is differentiable at x_0 , then, f is continuous at x_0 .

<proof>

Note that:

$$f(x) - f(x_0) = \frac{f(x) - f(x_0)}{x - x_0} \cdot (x - x_0).$$

Then,

$$\lim_{x \rightarrow x_0} [f(x) - f(x_0)] = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} \cdot (x - x_0) = f'(x_0) \cdot 0 = 0.$$

$$\text{Thus, } \lim_{x \rightarrow x_0} f(x) - f(x_0) = 0 \Rightarrow \lim_{x \rightarrow x_0} f(x) = f(x_0).$$

Corollary:

If f is not continuous, then f is not differentiable.

$$\text{EX 1) } y = \begin{cases} x+1 & x \geq 1 \\ x+2 & x < 1 \end{cases}$$

- Not continuous at $x = 1$

⇒ not differentiable.

Note:

- If a function is continuous, it may or may not be differentiable.

Definition:

$$|a| = \begin{cases} a & \text{if } a \geq 0 \\ -a & \text{if } a < 0 \end{cases}$$

EX 1) $|-4| = 4$; $|4| = 4$

EX2) $y = f(x) = |x-2| + 1$

$$\Rightarrow y = \begin{cases} x-1 & \text{if } x \geq 2 \\ -x+3 & \text{if } x < 2 \end{cases}$$

⇒ Continuous?

1) $f(2)$ defined and $f(2) = 1$

2) $\lim_{x \rightarrow 2^+} f(x) = \lim_{x \rightarrow 2^-} f(x) = 1$

3) $\lim_{x \rightarrow 2} f(x) = f(2)$.

⇒ So, f is continuous.

⇒ Differentiable?

$$\lim_{\Delta x \rightarrow 0^+} \frac{f(2 + \Delta x) - f(2)}{\Delta x} = \lim_{\Delta x \rightarrow 0^+} \frac{\{(2 + \Delta x) - 1\} - 1}{\Delta x}$$

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

$$\begin{aligned}\lim_{\Delta x \rightarrow 0^-} \frac{f(2 + \Delta x) - f(2)}{\Delta x} &= \lim_{\Delta x \rightarrow 0^-} \frac{\{-(2 + \Delta x) + 3\} - 1}{\Delta x} \\ &= \lim_{\Delta x \rightarrow 0^-} -\frac{\Delta x}{\Delta x} = -1\end{aligned}$$

\Rightarrow not differentiable

[4] Rules for Derivatives

$$(1) \quad y = f(x) = k.$$

$$\frac{dy}{dx} = 0.$$

$$(2) \quad y = ax^n$$

$$y' = anx^{n-1}$$

$$\text{EX 1) } y = 3x^6$$

$$\Rightarrow y' = 3 \times 6 \times x^{6-1} = 18x^5$$

$$\text{EX 2) } y = 3\sqrt{x} = 3x^{\frac{1}{2}}$$

$$\Rightarrow y' = 3 \times \frac{1}{2} \times x^{\frac{1}{2}-1} = \frac{3}{2}x^{-\frac{1}{2}} = \frac{3}{2} \frac{1}{x^{\frac{1}{2}}} = \frac{3}{2\sqrt{x}}$$

$$(3) \quad \frac{d}{dx}(f(x) + g(x)) = \frac{d}{dx}f(x) + \frac{d}{dx}g(x) = f'(x) + g'(x)$$

$$\text{EX) } y = 2x^2 + x$$

$$\Rightarrow \frac{dy}{dx} = 4x + 1.$$

$$(4) \quad \frac{d}{dx}(f(x)g(x)) = \left(\frac{d}{dx}f(x)\right)g(x) + f(x)\left(\frac{d}{dx}g(x)\right)$$

$$(5) \quad \frac{d}{dx}\left(\frac{f(x)}{g(x)}\right) = \frac{\left(\frac{d}{dx}f(x)\right)g(x) - f(x)\left(\frac{d}{dx}g(x)\right)}{[g(x)]^2}.$$

EX) $f(x) = 6x^2 + 6x$

$$g(x) = 3x^3 + 6x^2$$

$$\Rightarrow f'(x) = 12x + 6; g'(x) = 9x^2 + 12x$$

$$\Rightarrow \frac{d}{dx}(f(x) \cdot g(x)) = (12x + 6)(3x^3 + 6x^2) + (6x^2 + 6x)(9x^2 + 12x)$$

$$\Rightarrow \frac{d}{dx}\left(\frac{f}{g}\right) = \frac{(12x + 6)(3x^3 + 6x^2) - (6x^2 + 6x)(9x^2 + 12x)}{(3x^3 + 6x^2)^2}$$

[5] Chain Rule

- $x \rightarrow y \rightarrow z$
 - $z = f(y)$
 - $y = g(x)$
 - $\frac{dz}{dx} = \frac{dz}{dy} \frac{dy}{dx} = f'(y) \cdot g'(x)$
- $x \rightarrow y \rightarrow z \rightarrow w$
 - $\frac{dw}{dx} = \frac{dw}{dz} \frac{dz}{dy} \frac{dy}{dx}$

EX 1) $z = 3y^2; y = 2x + 5$

$\Rightarrow x \rightarrow y \rightarrow z$

$$\Rightarrow \frac{dz}{dx} = \frac{dz}{dy} \frac{dy}{dx} = (6y) \cdot 2 = 12y = 12(2x + 5) = 24x + 60$$

$$\Rightarrow \left. \frac{dz}{dx} \right|_{x=1} = 24 \times 1 + 60 = 84$$

EX 2) $y = 3(2x^2+1)^3$.

\Rightarrow Set $z = 2x^2 + 1$.

\Rightarrow Then, $y = 3z^3; z = 2x^2 + 1$.

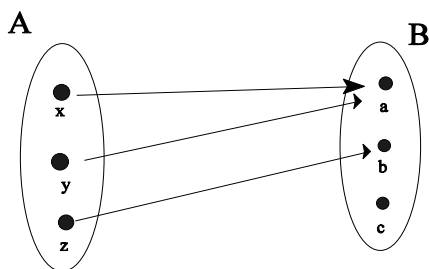
$$\Rightarrow dy/dx = (dy/dz)(dz/dx) = (9z^2)(4x) = 36xz^2 = 36x(2x^2+1)^2.$$

EX 3) $TR = f(Q); Q = g(L)$

$$\Rightarrow \frac{dTR}{dL} = \frac{dTR}{dQ} \cdot \frac{dQ}{dL} = MR \cdot MP_L = MRP_L$$

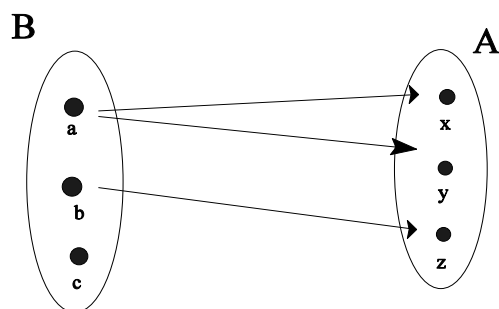
[6] Inverse Function

(EX 1) Consider the following example.

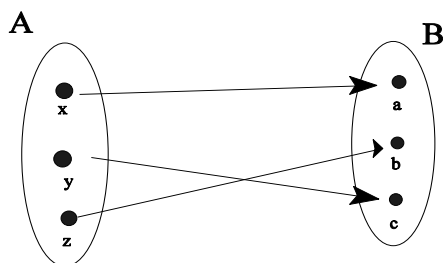


This is a function.

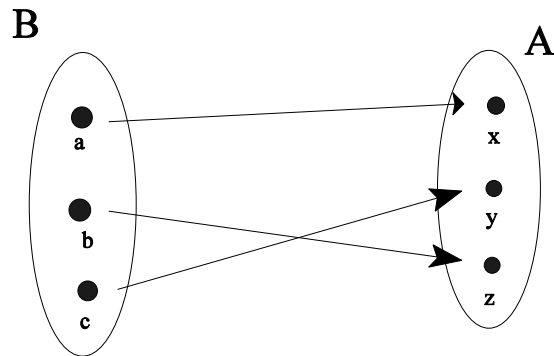
- Looking at the reversed relation:



(EX 2) Consider the following example.



Now, look at the reversed relation:



Definition:

If the reversed relation is also a function, we say that there exists the inverse function, and we denote it by f^{-1} .

Definition:

A function $y = f(x)$ is strictly increasing (decreasing) iff $f(x_1) > (<) f(x_2)$, whenever $x_1 > (<) x_2$.

Theorem:

If a function $y = f(x)$ is strictly increasing or strictly decreasing, then $x = f^{-1}(y)$ (inverse function) exists.

Note:

- (1) “Function”: If you know what happened yesterday (cause), you can predict what will happen today (result).
- (2) “Inverse function”: If you know what happens today (result), you can figure out what happened yesterday (cause).

EX) $y = f(x) = 5x + 25, -\infty < x < \infty.$

$$\Rightarrow x = y/5 - 5 = f^{-1}(y).$$

Theorem:

Suppose that a function $y = f(x)$ has an inverse function. Then,

$$\frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}.$$

EX) For the above example,

- $dy/dx = 5 ; dx/dy = 1/5.$
- Clearly, $dx/dy = 1/(dy/dx).$

[7] Partial Differentiation

- Consider a function:

$$y = f(x_1, x_2, \dots, x_n),$$

where x_i 's are independent variables and y is a dependent variables.

Suppose we would like to know the rate of change of y when x_1 changes.

Definition:

$$\frac{\partial y}{\partial x_1} = \frac{dy}{dx_1} \Big|_{ceteris\ paribus} = \lim_{\Delta x_1 \rightarrow 0} \frac{\Delta y}{\Delta x_1} .$$

(Here, we treat all other variables as constant!!!!)

EX 1) $y = 3x_1^2 + x_1x_2 + 4x_2^2$

- $\partial y / \partial x_1 = 6x_1 + x_2 .$
- $\partial y / \partial x_2 = x_1 + 8x_2 .$

EX 2) $y = (x_1 + 4)(3x_1 + 4x_2) .$

- $\partial y / \partial x_1 = [\partial(x_1+4)/\partial x_1](3x_1+4x_2) + (x_1+4)[\partial(3x_1+4x_2)/\partial x_1]$
 $= 3x_1 + 4x_2 + (x_1+4) 3 = 6x_1 + 4x_2 + 12.$
- $\partial y / \partial x_2 = 4x_1 + 16$ (Show this at home.)

EX 3) $y = \frac{x_1x_2^2}{x_1 - x_2} .$

- $$\frac{\partial y}{\partial x_1} = \frac{\frac{\partial(x_1 x_2^2)}{\partial x_1}(x_1 - x_2) - (x_1 x_2^2) \frac{\partial(x_1 - x_2)}{\partial x_1}}{(x_1 - x_2)^2}$$

$$= \frac{x_2^2(x_1 - x_2) - x_1 x_2^2(1)}{(x_1 - x_2)^2} = \frac{-x_2^3}{(x_1 - x_2)^2}.$$

- Similarly,

$$\partial y / \partial x_2 = (2x_1^2 x_2 - x_1 x_2^2) / (x_1 - x_2)^2.$$

[8] Jacobian Determinant

- There are n equations:

$$y_1 = f^1(x_1, x_2, \dots, x_n, x_{n+1}, x_{n+2}, \dots, x_m)$$

$$y_2 = f^2(x_1, x_2, \dots, x_n, x_{n+1}, x_{n+2}, \dots, x_m)$$

\vdots

$$y_n = f^n(x_1, x_2, \dots, x_n, x_{n+1}, x_{n+2}, \dots, x_m).$$

- Let's treat x_{n+1}, \dots, x_m as given. (Treat them as constants)
- Sometimes, we wish to know whether all the functions are distinctive, that is, whether there are redundant functions or not.
- For this case, we use Jacobian matrix:

$$J = \begin{pmatrix} \frac{\partial y_1}{\partial x_1} & \frac{\partial y_1}{\partial x_2} & \dots & \frac{\partial y_1}{\partial x_n} \\ \frac{\partial y_2}{\partial x_1} & \frac{\partial y_2}{\partial x_2} & \dots & \frac{\partial y_2}{\partial x_n} \\ \vdots & & & \\ \frac{\partial y_n}{\partial x_1} & \frac{\partial y_n}{\partial x_2} & \dots & \frac{\partial y_n}{\partial x_n} \end{pmatrix}$$

- If $|J| = 0$, we say that the functions are functionally dependent.
- If $|J| \neq 0$, we say that the functions are functionally independent.

$$\text{EX 1) } y_1 = 2x_1^2 + x_2^3; y_2 = x_1^2 x_2$$

$$\frac{\partial y_1}{\partial x_1} = 2 \times 2x_1 + 0; \quad \frac{\partial y_1}{\partial x_2} = 3x_2^2$$

$$\frac{\partial y_2}{\partial x_1} = 2x_1 x_2 \quad ; \quad \frac{\partial y_2}{\partial x_2} = x_1^2$$

$$\Rightarrow |J| = \begin{vmatrix} 4x_1 & 3x_2^2 \\ 2x_1 x_2 & x_1^2 \end{vmatrix} = 4x_1^3 - 6x_1 x_2^3 \neq 0$$

$$\text{EX 2) } y_1 = x_1 + 2x_2$$

$$\Rightarrow y_2 = x_1^2 + 4x_1 x_2 + 4x_2^2 = (x_1 + 2x_2)^2$$

$$\Rightarrow |J| = \begin{vmatrix} 1 & 2 \\ 2x_1 + 4x_2 & 4x_1 + 8x_2 \end{vmatrix} = 4x_1 + 8x_2 - 2(2x_1 + 4x_2) = 0$$

[9] Differentials

- $\frac{dy}{dx}$: derivatives
- dy, dx : differentials (small changes)
- $\frac{dy}{dx} = f'(x) \Rightarrow dy = f'(x)dx$

EX) $y = 3x^2 + 7x$

$$\Rightarrow \frac{dy}{dx} = f'(x) = 6x + 7$$

$$\Rightarrow dy = (6x + 7)dx$$

One important application of differentials:

- ϵ_d (price-elasticity of demand)

$$= \frac{\% \text{ changes in demand}}{\% \text{ changes in price}}$$

$$= \% \text{ changes in demand when price changes by } 1\%$$

$$= \frac{\frac{\Delta Q_d}{Q_d}}{\frac{\Delta P}{P}} \approx \frac{\frac{dQ_d}{Q_d}}{\frac{dP}{P}} = \frac{dQ}{dP} \cdot \frac{P}{Q_d}$$

EX) $Q_d = 100 - 2P$

$$\Rightarrow \frac{dQ_d}{dP} = -2$$

$$\Rightarrow \frac{P}{Q_d} = \frac{P}{100 - 2P}$$

$$\Rightarrow \epsilon_d = (-2) \times \frac{P}{100 - 2P} = \frac{P}{P - 50}$$

$$\Rightarrow \text{When } P = 10, \epsilon_d = \frac{10}{10 - 50} = -\frac{1}{4} = -0.25$$

Total differentiation:

- $y = f(x_1, \dots, x_n)$
- Denote $f_j = \frac{\partial y}{\partial x_j}$
- Then,
 - $dy = f_1 dx_1 + f_2 dx_2 + \dots + f_n dx_n$
 - $dy \Big|_{dx_2 = \dots = dx_n = 0} = f_1 dx_1.$

EX) $U = U(x_1, x_2)$

$$\Rightarrow dU = \frac{\partial U}{\partial x_1} dx_1 + \frac{\partial U}{\partial x_2} dx_2 = U_1 dx_1 + U_2 dx_2$$

⇒ Suppose that $dU = 0$. Then, $U_1 dx_1 + U_2 dx_2 = 0$

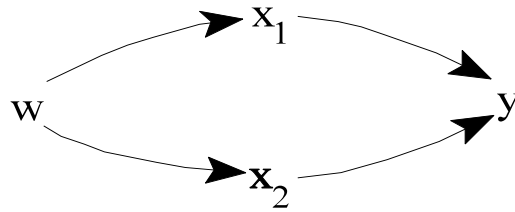
$$\Rightarrow \left. \frac{dx_2}{dx_1} \right|_{dU=0} = -\frac{U_1}{U_2} \text{ (slope of indifference curve)}$$

EX) $y = x_1^2 + 2x_1x_2 + 4x_2^2$

$$\Rightarrow dy = (2x_1 + 2x_2)dx_1 + (2x_1 + 8x_2)dx_2$$

[10] Total derivatives

- CASE I: $y = f(x_1, x_2)$; $x_1 = g(w)$; $x_2 = h(w)$



- $$\frac{dy}{dw} = \frac{\partial y}{\partial x_1} \frac{dx_1}{dw} + \frac{\partial y}{\partial x_2} \frac{dx_2}{dw}$$

EX 1) $y = x_1^2 x_2^3$; $x_1 = 6w + 6$; $x_2 = 3w^2 + 4w$

$$\Rightarrow \frac{dy}{dw} = \frac{\partial y}{\partial x_1} \frac{dx_1}{dw} + \frac{\partial y}{\partial x_2} \frac{dx_2}{dw}$$

$$= (2x_1 x_2^3)6 + (3x_1^2 x_2^2)(6w + 4)$$

$$= 12(6w+6)(3w^2+4w) + 3(6w+6)^2(3w^2+4w)^2(6w+4)$$

$$= 72(w+1)(3w^2+4w) + 108(w+1)^2(3w^2+4w)^2(6w+4).$$

EX 2) $y = (6w+6)^2(3w^2+4w)^3$

$$\Rightarrow \text{Set } x_1 = 6w + 6; x_2 = 3w^2 + 4w.$$

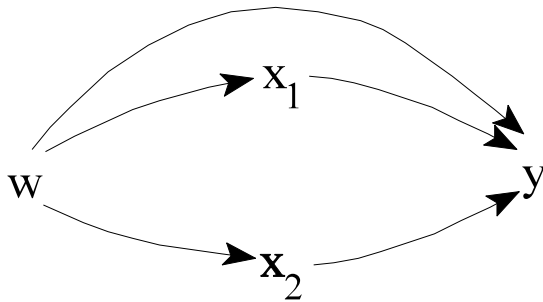
$$\Rightarrow \frac{dy}{dw} = \frac{\partial y}{\partial x_1} \frac{dx_1}{dw} + \frac{\partial y}{\partial x_2} \frac{dx_2}{dw}$$

- CASE II:

$$y = f(x_1, x_2, w) \text{ — ①}$$

$$x_1 = g(w) \text{ — ②}$$

$$x_2 = h(w) \text{ — ③}$$



- $$\frac{dy}{dw} = \frac{\partial f}{\partial x_1} \frac{dx_1}{dw} + \frac{\partial f}{\partial x_2} \frac{dx_2}{dw} + \frac{\partial f}{\partial w}$$

Note:

- dy/dw = total derivative.
- $\partial f/\partial w$ = partial derivative from ①

EX 1) $y = x_1^2 + x_2 + w$; $x_1 = 6w$; $x_2 = 3w^2$

$$\Rightarrow \frac{dy}{dw} = \frac{\partial y}{\partial x_1} \frac{dx_1}{dw} + \frac{\partial y}{\partial x_2} \frac{dx_2}{dw} + \frac{\partial y}{\partial w}$$

$$= (2x_1) \times 6 + 1 \times 6w + 1 = 12(6w) + 6w + 1 = 78w + 1.$$

EX 2) $y = 3x - w^2$; $x = 2w^2 + w + 4$

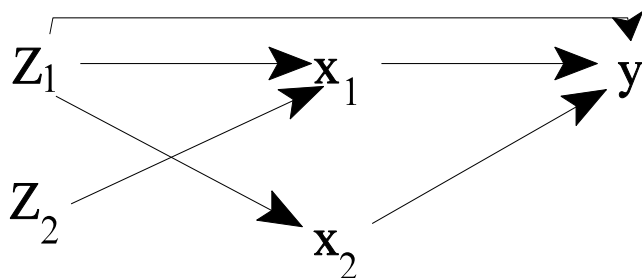
Show that $\frac{dy}{dw} = 10w + 3$.

Total Partial Derivatives:

$y = f(x_1, x_2, z_1, z_2)$ — ①

$x_1 = g(z_1, z_2)$ — ②

$x_2 = h(z_1, z_2)$ — ③

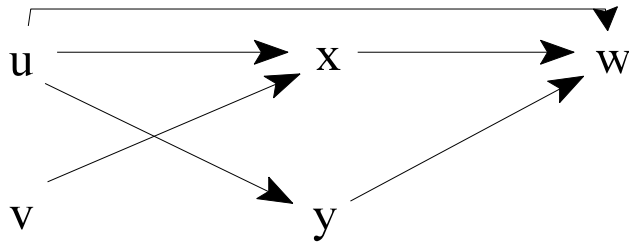


- Want to know $\left. \frac{dy}{dz_1} \right|_{dz_2 = 0} = \frac{\partial y}{\partial z_1}$ (in textbook, $\frac{\xi y}{\xi z_1}$)

- $\frac{\partial y}{\partial z_1} = \frac{\partial f}{\partial x_1} \frac{\partial x_1}{\partial z_1} + \frac{\partial f}{\partial x_2} \frac{\partial x_2}{\partial z_1} + \frac{\partial f}{\partial z_1}$

fr.① fr. ② fr.① fr.③ fr.①

EX 3) $w = ax^2 + bxy + cu$; $x = \alpha u + \beta v$; $y = \gamma u$



$$\frac{\partial w}{\partial u} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial f}{\partial u}.$$

$$= (2ax + by)\alpha + (bx)\gamma + c$$

$$= 2a\alpha x + b\alpha y + b\gamma x + c$$

$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} = (2ax + by) \cdot \beta$$

$$dw = \frac{\partial w}{\partial u} du + \frac{\partial w}{\partial v} dv$$