

DAY 8
Mon Sep 14

HIGHER DERIVATIVES & OPTIMIZATION

I. HIGHER DERIVATIVES

There's no reason to stop at "one" derivative, we can find higher derivatives to get a better (local) approximation to some complicated function!

Q1

If $f(x) = e^{-\sin(x)}$ find $f''(\pi)$.

Ans

First, use the CHAIN RULE:

$$f'(x) = e^{-\sin x} \cdot \frac{d}{dx}(-\sin x)$$

So, $f'(x) = e^{-\sin x} \cdot (-\cos x)$ ----- (*)

Do NOT plug $x = \pi$ yet — We need to differentiate again! This time, use the PRODUCT RULE.

$$f''(x) = \frac{d}{dx}(e^{-\sin x}) \cdot (-\cos x) + \frac{d}{dx}(-\cos x) \cdot e^{-\sin x}$$

We ALREADY KNOW $\frac{d}{dx}(e^{-\sin x})$ [see (*)], so don't re-compute it. Now,

$$f''(x) = [e^{-\sin x} \cos^2 x + e^{-\sin x} \sin x]$$

$$= e^{-\sin x} [\sin x - \cos^2 x]$$

Plug in $x = \pi$ now. $\sin(\pi) = 0$, $\cos(\pi) = -1$:

$$f''(\pi) = e^0 \cdot [0 - (-1)^2] = \boxed{1}$$

CHAIN
 $\frac{d}{dx} u(v(x)) = u'(v(x)) \cdot v'(x)$

PRODUCT
 $\frac{d}{dx} [u(x) \cdot v(x)] = u'(x)v(x) + u(x)v'(x)$

The two essential things here are:

1. Do not plug $x = \langle \text{value} \rangle$ early, and
2. Do not re-compute derivatives you already have

Q2

If $f(x) = x^2 \ln x$, find $f^{(3)}(2)$.

Ans

This is NOT bad, even though we need three derivatives, look: by product rule,

$$\begin{aligned} f'(x) &= (2x) \ln x + x^2 \cdot \left(\frac{1}{x}\right) \\ &= 2x \ln x + x \end{aligned}$$

Next, more product rule...

$$\begin{aligned} f''(x) &= 2 \left[x \left(\frac{1}{x}\right) + (1) \ln x \right] + 1 \\ &= 2 [1 + \ln x] + 1 \\ &= 3 + 2 \ln x \end{aligned}$$

Finally,

$$f^{(3)}(x) = \frac{2}{x},$$

So

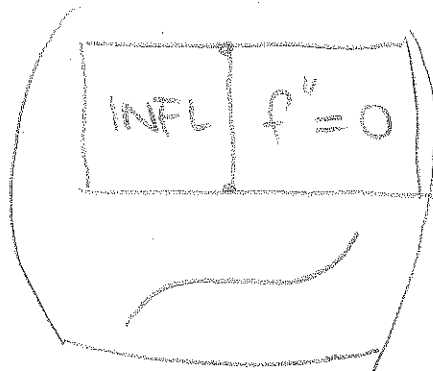
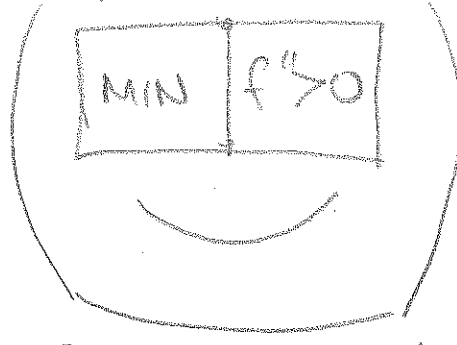
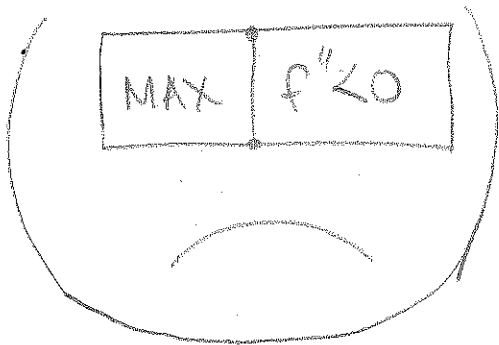
$$f^{(3)}(2) = 1$$

OPTIMIZATION

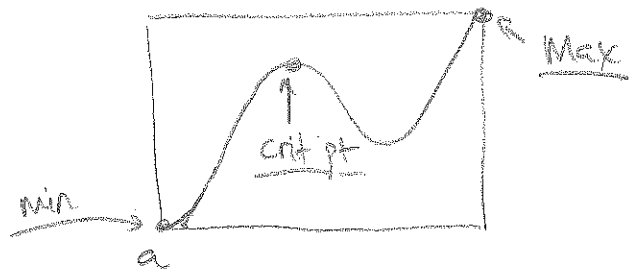
To find MAXIMA/MINIMA of $f(x)$ in $[a, b]$, we must:

- Find CRITICAL POINTS, where $f'(x) = 0$ or $f'(x)$ is undefined, and

•• CLASSIFY critical points as



••• COMPARE with $f(a)$ and $f(b)$ to avoid situations like this:



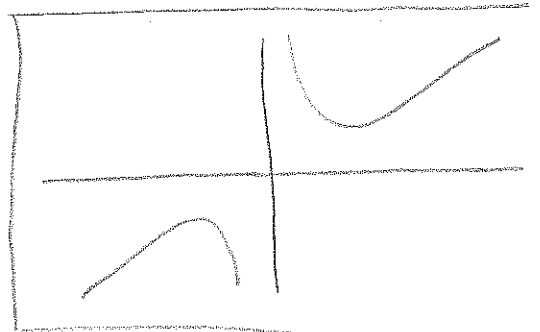
Q3

For which x values is the sum $x + \frac{1}{x}$ minimized?

Ans

$$f(x) = x + \frac{1}{x}, \text{ so}$$

$$f'(x) = 1 - \frac{1}{x^2}$$



CRITICAL POINTS are solutions to

$$f'(x) = 0, \text{ so } \frac{1}{x^2} = 1, \text{ so } \boxed{x = \pm 1}$$

BUT note $f'(0)$ is undefined, so we must consider $\{-1, 0, 1\}$. Now,

$$f(-1) = -2, \quad f(1) = 2, \text{ and}$$

$$f(0) = \dots \text{ uh } \dots$$

Well, $\lim_{x \rightarrow 0^-} f(x) = -\infty$, and $\lim_{x \rightarrow 0^+} f(x) = +\infty$,

so the function HAS NO MINIMUM!

$f(x) = \frac{x^2+1}{x}$
 so
 $\lim_{x \rightarrow \pm\infty} f(x) = \pm\infty$
By L'Hôpital

Q4

Find the max and min of $f(x) = x^3 - 12x$
in the region $[0, 5]$

Ans.

Crit points are $f'(x) = 0$, so

$$3x^2 - 12 = 0$$

$$\text{so, } x^2 = 4,$$

$$\text{so } x = \pm 2.$$

Note $f''(x) = 4x$, so:

✓ $+2$ is a MIN.

x -2 is a MAX

But not in $[0, 5]$,
so discard!

Moreover, $f(2) = 8 - 24 = \underline{-16}$

We're NOT DONE: check f at endpoints:

$$f(0) = -12 \quad \leftarrow \text{not lower than } f(+2), \text{ oh...}$$

$$f(5) = 125 - 60 = \underline{65}, \quad \leftarrow \text{bigger than } f(-2)!$$

So, MIN is at $x=2$, value $\underline{-16}$,
MAX is at $x=5$, value $\underline{65}$.