

# Lecture 4

## Function Limits and Differentiation

Jan Tekülve

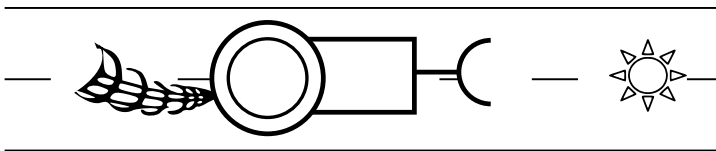
jan.tekuelve@ini.rub.de

Computer Science and Mathematics  
Preparatory Course

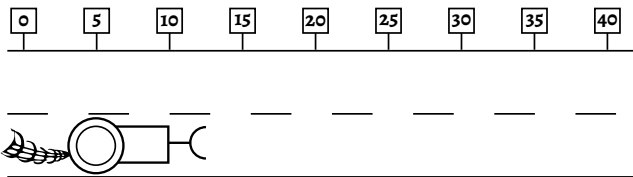
25.09.2019

# Motivation

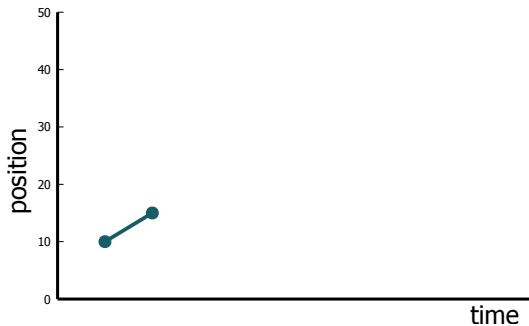
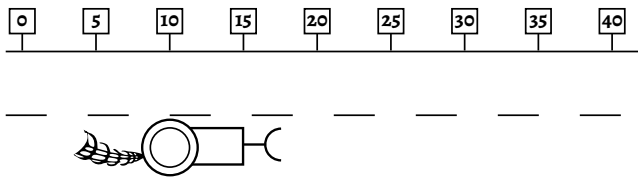
## Estimating Velocity by Differentiation



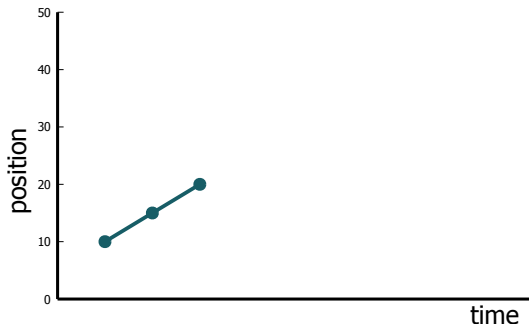
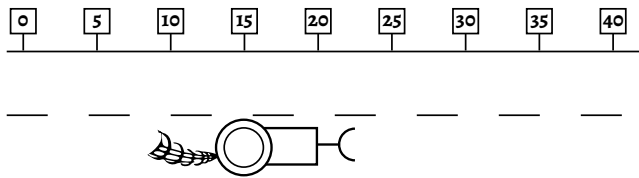
# The Vehicle's Position



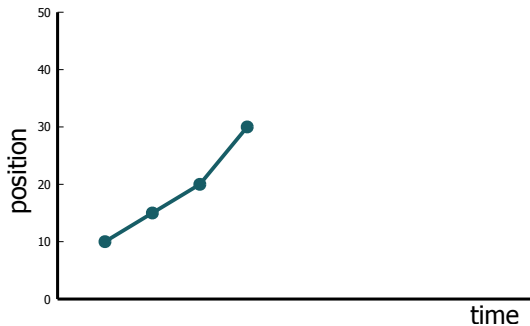
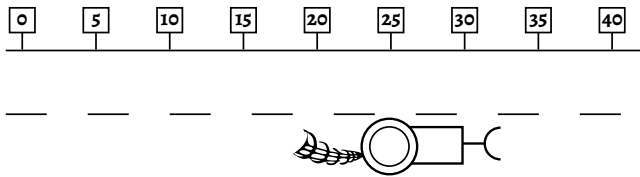
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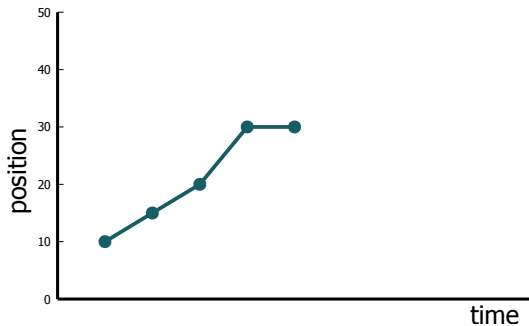
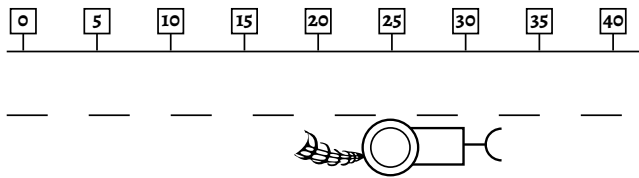
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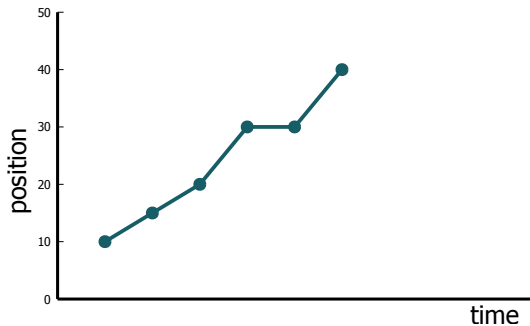
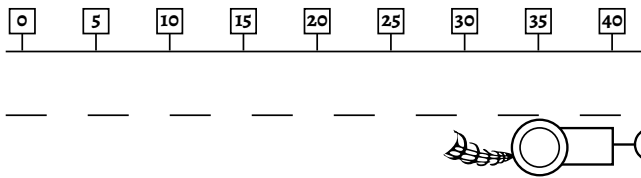
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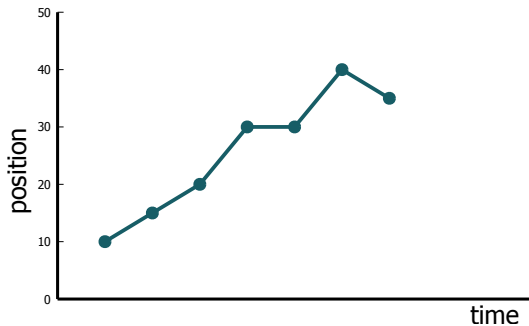
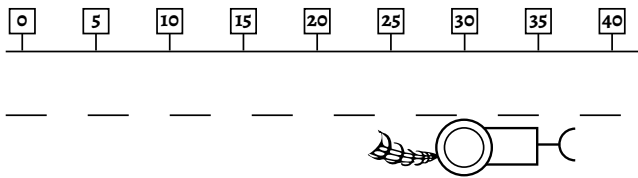


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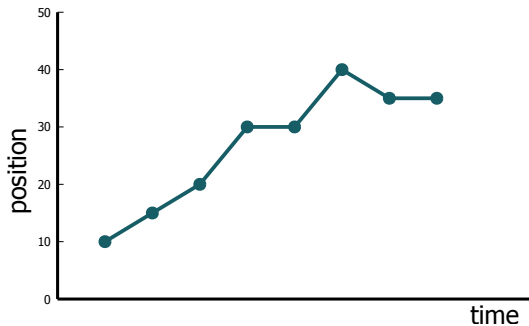
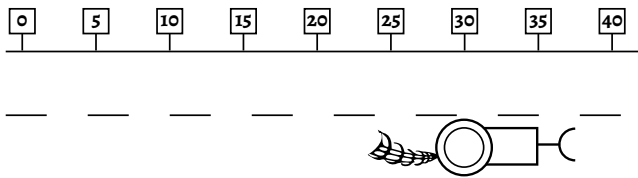




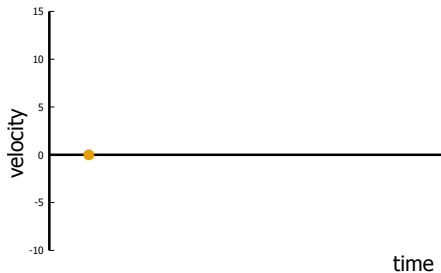
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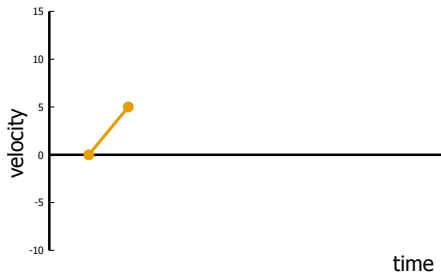
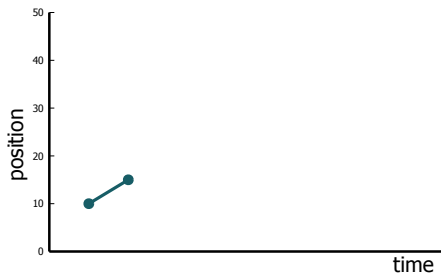
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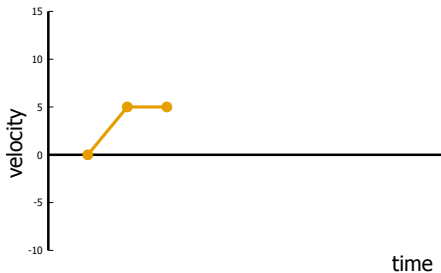
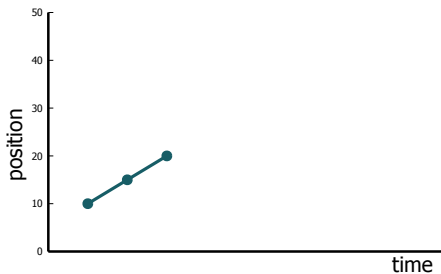
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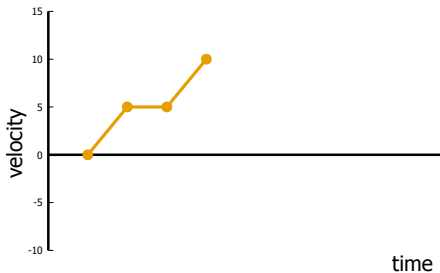
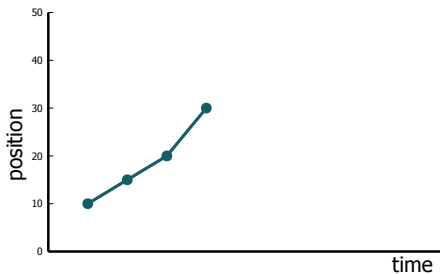
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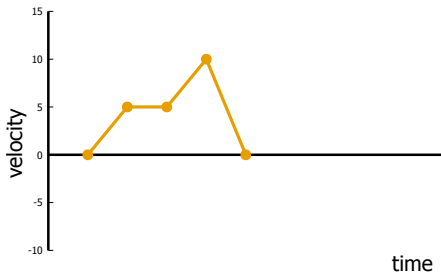
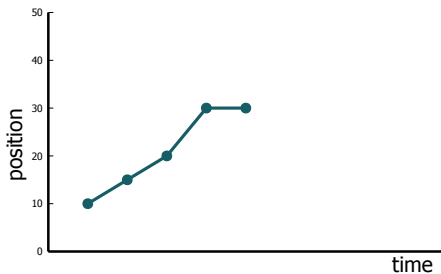
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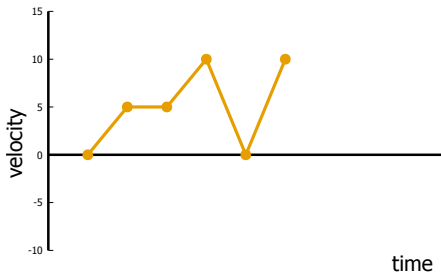
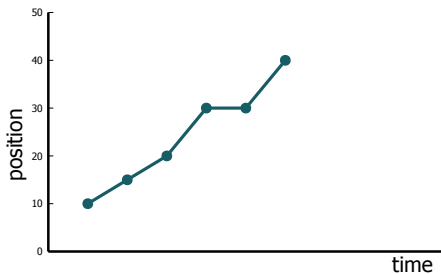
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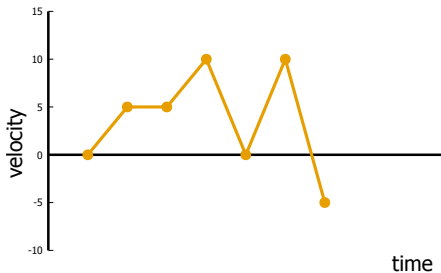
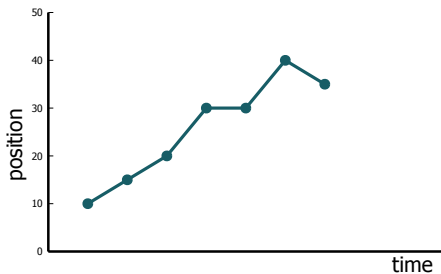


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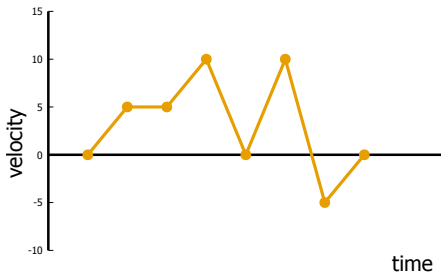
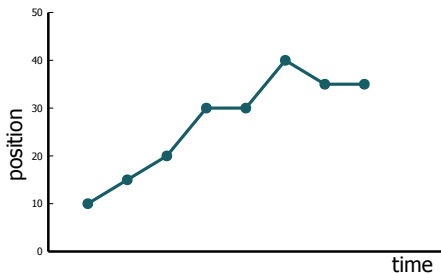




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# Overview

## 1. Motivation

## 2. Function Limits

- Sequences
- Limit Definition

## 3. Differentiation

- Graphical Interpretation
- Formal Description
- Rules for Differentiation
- Numerical Differentiation

## 4. Tasks

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# Sequences

## Sequence Definition

Functions with the domain  $\mathbb{N}$  are called **sequence**. A sequence with the codomain  $\mathbb{R}$  is called a sequence of real numbers:  $f : \mathbb{N} \rightarrow \mathbb{R}, n \rightarrow f(n)$

Examples:

- ▶ Constant sequence:  $(3)_{n \in \mathbb{N}} = (3, 3, 3, 3, 3, \dots)$
- ▶ Sequence of natural numbers:  $(n)_{n \in \mathbb{N}} = (1, 2, 3, 4, 5, \dots)$
- ▶ Harmonic sequence:  $(\frac{1}{n})_{n \in \mathbb{N}} = (1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots)$
- ▶ Geometric sequence:  $(q^n)_{n \in \mathbb{N}} = (q, q^2, q^3, q^4, q^5, \dots)$
- ▶ Alternating sequence:  $((-1)^n)_{n \in \mathbb{N}} = (-1, 1, -1, 1, -1, \dots)$

# Recursive Sequences

## Recursive Sequence Definition

A sequence  $(a_n)_{n \in \mathbb{N}}$  may be recursively defined by:

1. The first sequence element :  $a_1$ , called **initial value**
2. A recursive rule defining element  $a_{n+1}$  through previous elements  $a_n$

Example: The Fibonacci Sequence

$$a_{n+1} = a_n + a_{n-1} = (1, 1, 2, 3, 5, 8, 13, 21, \dots),$$

with  $a_1 = 1$  and  $a_2 = 1$

# Properties of Sequences

## Boundedness

A sequence  $(a_n)_{n \in \mathbb{N}}$  has

- ▶ an **upper bound**, if there is a  $K \in \mathbb{R}$ , such that  $a_n \leq K$  for all  $n \in \mathbb{N}$
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## Monotonicity

A sequence  $(a_n)_{n \in \mathbb{N}}$  is :

- ▶ **(strictly) monotonically increasing**, if  $a_n(<) \leq a_{n+1}$  for all  $n \in \mathbb{N}$
- ▶ **(strictly) monotonically decreasing**, if  $a_n(>) \geq a_{n+1}$  for all  $n \in \mathbb{N}$



# Convergence and Divergence

## Definitions

- ▶ A sequence  $(a_n)_{n \in \mathbb{N}}$  of real numbers **converges** to a real number  $L$ , if for all  $\epsilon > 0$ , there exists a natural number  $N$ :

$$|a_n - L| < \epsilon \text{ for all } n \geq N$$

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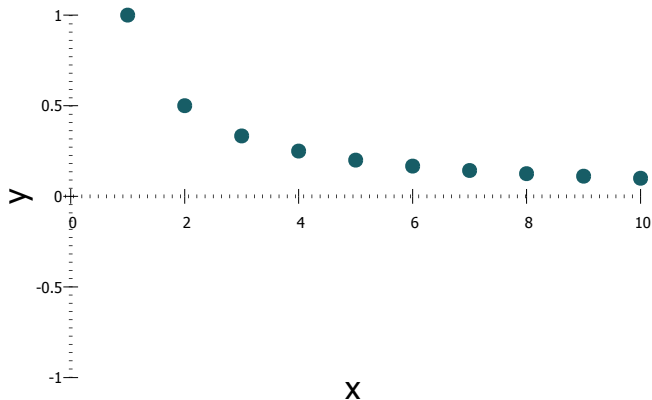
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- ▶ A sequence that does not converge is called **divergent**

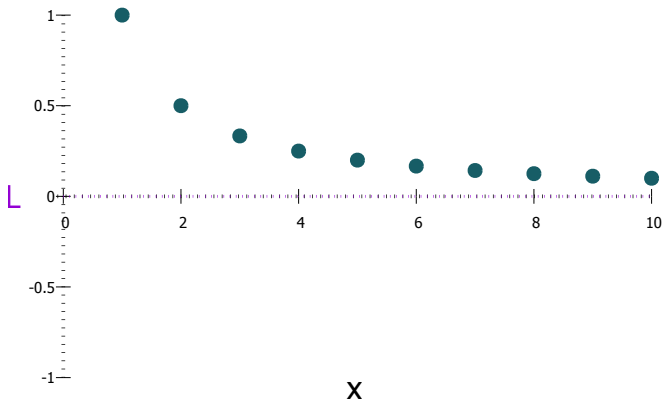
# Convergence Example

The harmonic sequence  $(\frac{1}{n})_{n \in \mathbb{N}} = (1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \dots)$  converges to **Zero**



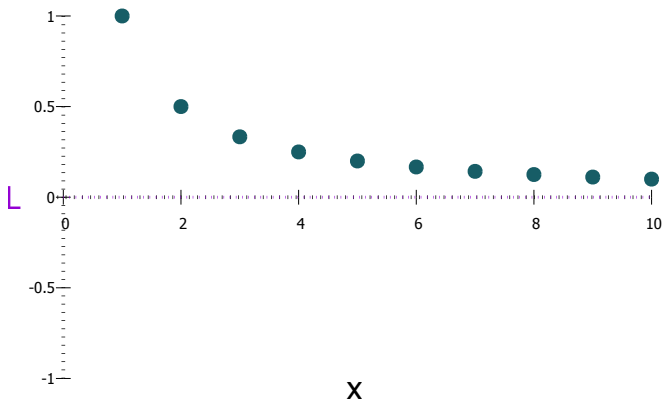
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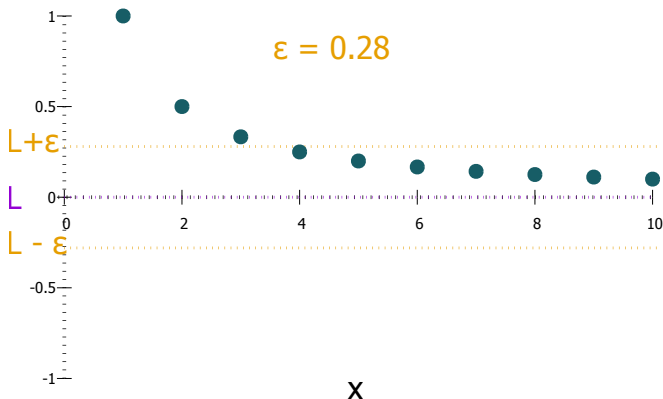
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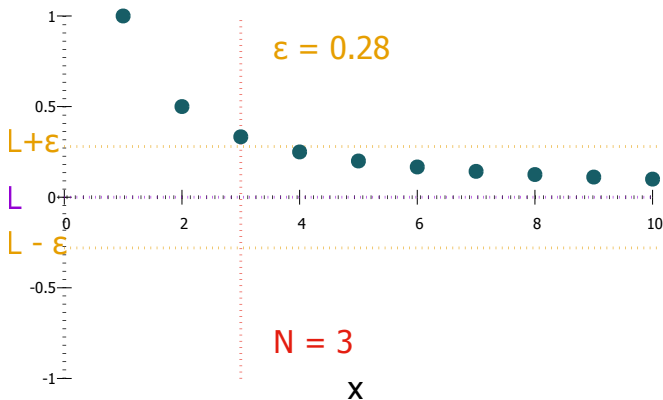
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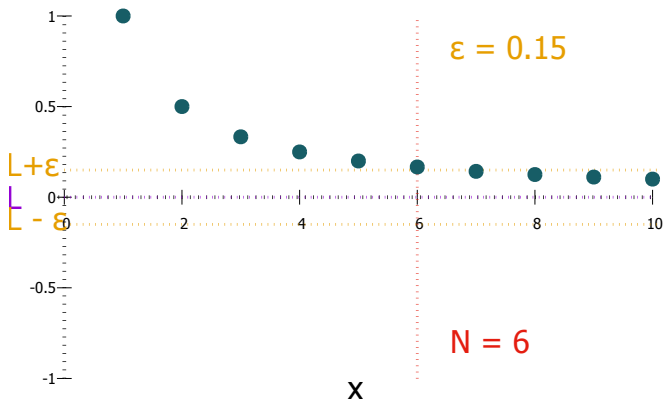
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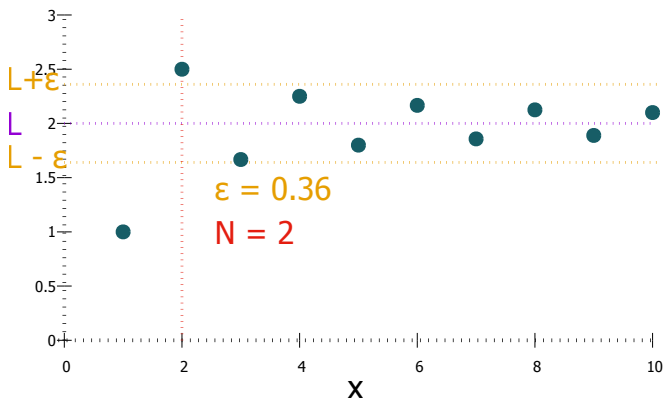
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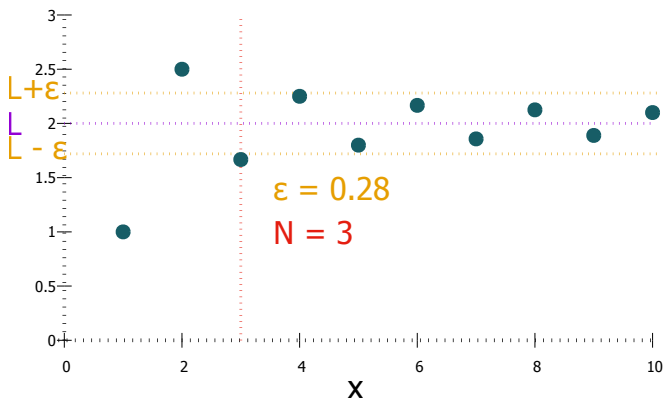
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# Properties of Limits

## Calculating with Limits

For two converging sequences  $(x_n)_{n \in \mathbb{N}}$  and  $(y_n)_{n \in \mathbb{N}}$  with limits  $\lim_{n \rightarrow \infty} x_n = L_x$  and  $\lim_{n \rightarrow \infty} y_n = L_y$  the following holds:

- ▶ **Scalar multiplication:**  $\lim_{n \rightarrow \infty} (ax_n) = aL_x$  for  $a \in \mathbb{R}$
- ▶ **Addition:**  $\lim_{n \rightarrow \infty} (x_n + y_n) = L_x + L_y$
- ▶ **Multiplication:**  $\lim_{n \rightarrow \infty} (x_n y_n) = L_x L_y$
- ▶ **Division:**  $\lim_{n \rightarrow \infty} \left(\frac{x_n}{y_n}\right) = \frac{L_x}{L_y}$
- ▶ **Norm:**  $\lim_{n \rightarrow \infty} (|x_n|) = |L_x|$

## 1. Motivation

## 2. Function Limits

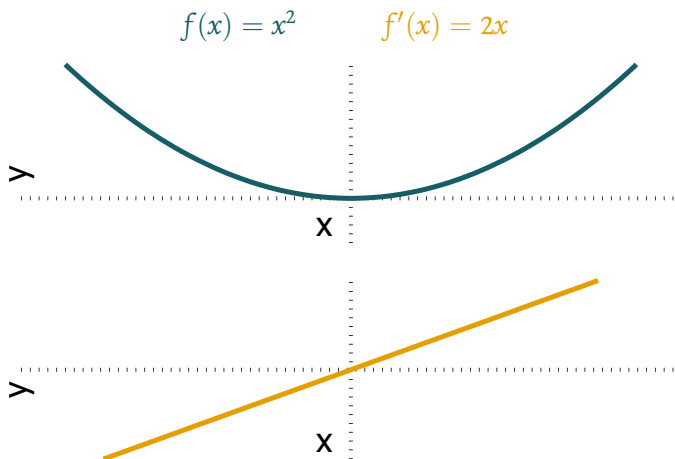
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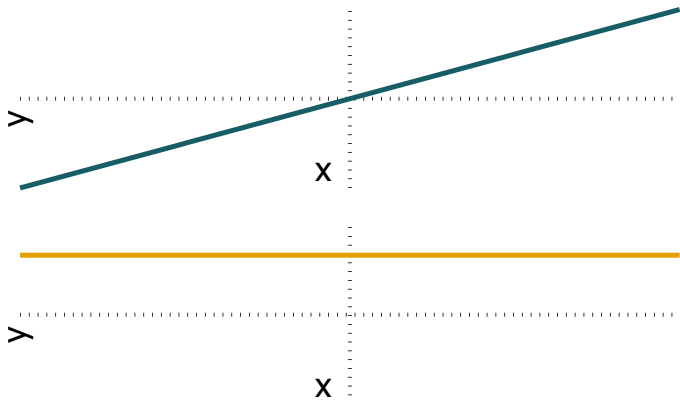
# A function and its derivative



# A function and its derivative

$$f(x) = x$$

$$f'(x) = 1$$

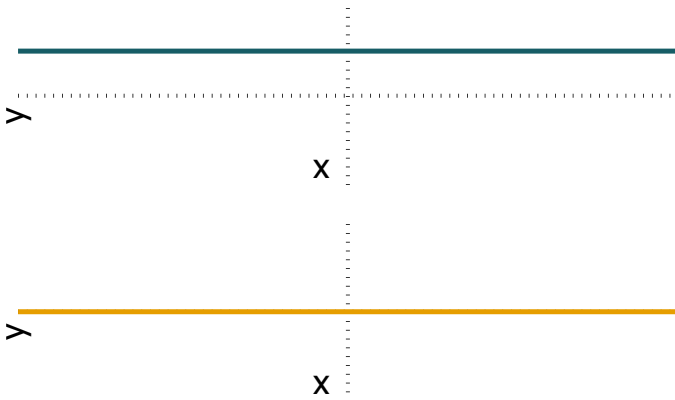




# A function and its derivative

$$f(x) = 0.5$$

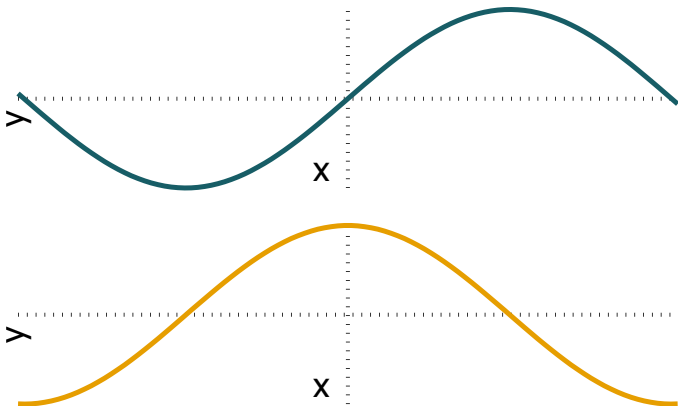
$$f'(x) = 0$$



## A function and its derivative

$$f(x) = \sin(x)$$

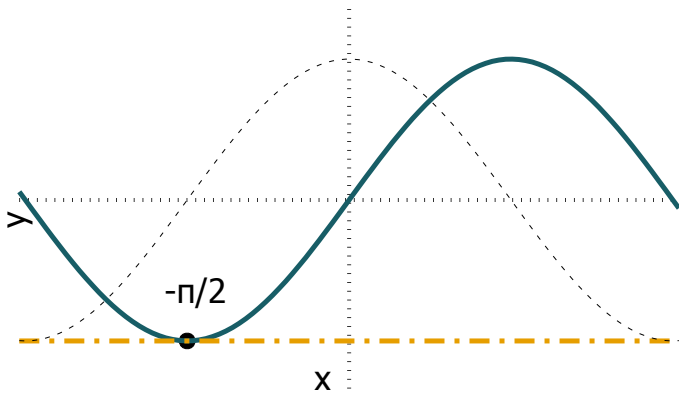
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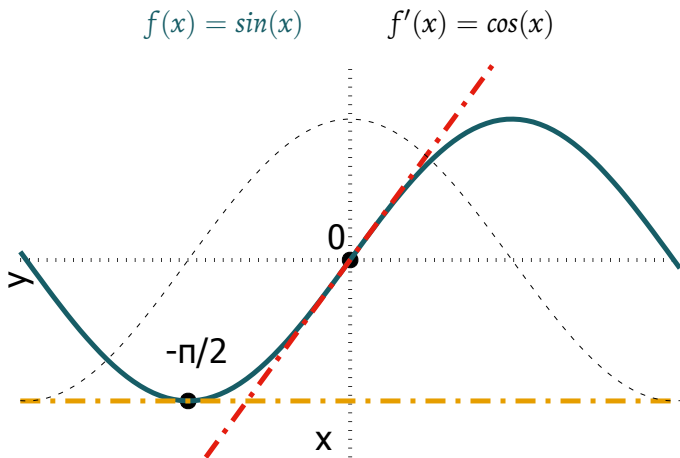
# Derivative as a Tangent

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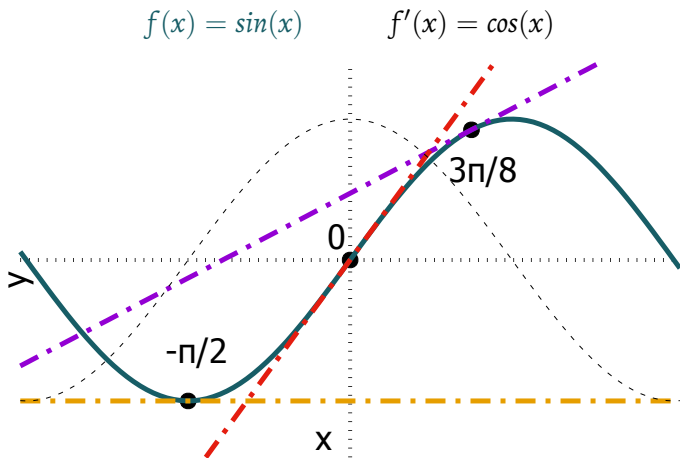
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## Formal Definition

### Differentiable Function

- ▶ A function  $f$  with domain  $M$  is called differentiable at position  $x_0$  if, if the limit value

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$$

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- ▶ Alternate notations:

$$f'(x_0) = \frac{df}{dx}(x_0) = \lim_{x \rightarrow x_0} \frac{f(x+h) - f(x_0)}{h}$$



## Differentiation as Limit Example

- ▶ **Statement:** The derivative of  $f(x) = x^2$  is  $f'(x) = 2x$

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- ▶ Simplifying

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- ▶ Applying the limit:

$$\lim_{x \rightarrow x_0} (x + x_0) = 2x$$

# Differentiation is a linear operator

## Rules

► **Constant Factor**

$$\frac{d}{dx}(af) = a \frac{d}{dx}(f)$$

► **Sums**

$$\frac{d}{dx}(f + g) = \frac{d}{dx}(f) + \frac{d}{dx}(g)$$

**Example:**

$$\frac{d}{dx}(4x^2) = 4 \frac{d}{dx}(x^2) = 4(2x) = 8x$$

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### Example:

$$\frac{d}{dx}(4x^2) = 4 \frac{d}{dx}(x^2) = 4(2x) = 8x$$

$$\frac{d}{dx}(4x^2 + x^2) = 4 \frac{d}{dx}(x^2) + \frac{d}{dx}(x^2) = 4(2x) + 2x = 10x$$

# Differentiation for Products and Quotients

## Rules

► **Multiplication**

$$\frac{d}{dx}(fg) = \frac{d}{dx}(f)g + f\frac{d}{dx}(g)$$

► **Exponentiation**

$$\frac{d}{dx}(f^n) = n\frac{d}{dx}(f)^{n-1}$$

► **Division**

$$\frac{d}{dx}\left(\frac{f}{g}\right) = \frac{\frac{d}{dx}(f)g - f\frac{d}{dx}(g)}{g^2}$$

# Examples

## ► Multiplication

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



## Examples

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### ► Division

$$\frac{d}{dx} \left( \frac{1}{x} \right) = \frac{\frac{d}{dx}(1)x - 1 \frac{d}{dx}(x)}{x^2} = \frac{0 - 1}{x^2} = \frac{-1}{x^2}$$

## Exponentiation Rule derives from Multiplication Rule

► Example  $f'(x^3)$

$$\frac{d}{dx}(x^3) = \frac{d}{dx}(x^2x) = \frac{d}{dx}(x^2)x + x^2 \frac{d}{dx}(x)$$

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## Special cases

- ▶ The derivative of  $f(x) = e^x$  is  $f'(x) = e^x$
- ▶ The derivative of  $f(x) = \ln(x)$  is  $f'(x) = \frac{1}{x}$
- ▶ The derivative of  $f(x) = \sin(x)$  is  $f'(x) = \cos(x)$

# Composite functions

## Chain Rule

- ▶ Function  $h$  is a composition of functions  $g$  and  $f$

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

- ▶ If  $g$  and  $f$  are differentiable,  $h$  is also differentiable

$$\frac{d}{dx}(h(x)) = \frac{d}{dx}(g(y)) \frac{d}{dx}(f(x)), \text{ with } y = f(x)$$

- ▶ Verbal rule: **Inner derivative times outer derivative**

## Chain Rule Examples

▶  $h(x) = 5(7x + 2)^4 = g(f(x))$



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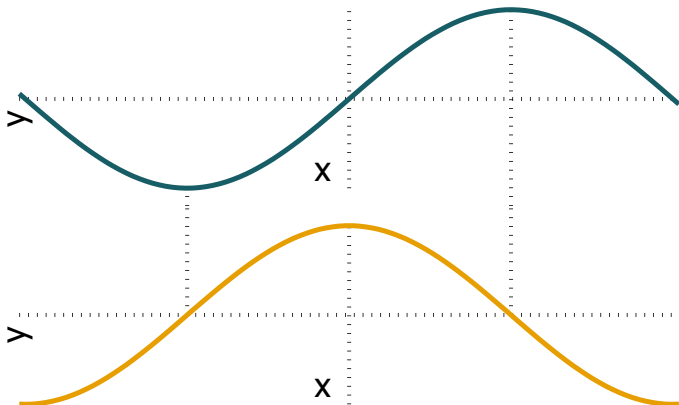
$$g'(x) = e^x \wedge f'(x) = 5$$

$$h'(x) = e^{5x} 5 = 5e^{5x}$$

# Finding Local Extrema

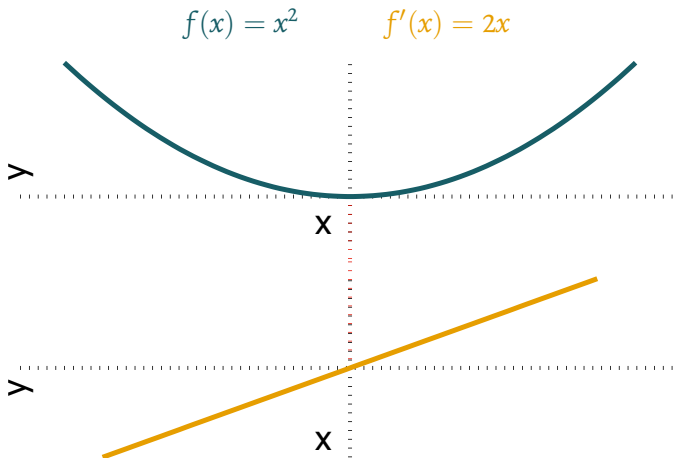
$$f(x) = \sin(x)$$

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# Finding Local Extrema



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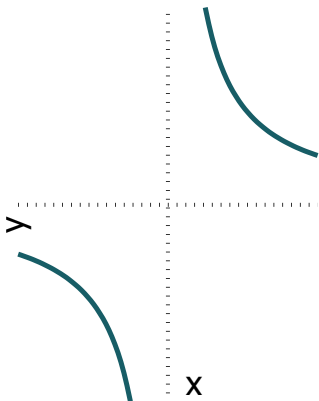
$$f'(x) = \cos(x) \stackrel{!}{=} 0$$

$$\iff x = \cos^{-1}(0)$$

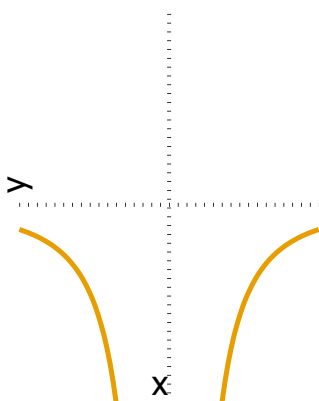
$$\iff x = 90^\circ = \frac{\pi}{2}, 270^\circ = \frac{3\pi}{2}, \dots$$

# Differentiability is not given

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



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



# Numerical Differentiation

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### (Simple) Numerical Differentiation

The set  $\mathbb{I}$  describes the computable domain of  $f$  in the given context. It is possible to calculate function value  $f(x_i)$ , where  $x_i \in \mathbb{I}$ .

$$f'(x_i) \approx \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i},$$

where  $x_{i+1}$  is the smallest positive distance from  $x_i$  in  $\mathbb{I}$ .

## Numerical Differentiation Example

- ▶ From a sensor we receive the following values:

$x_i$	0	1	2	3	4	5	6	7	8	9
$f(x_i)$	3.1	2.9	2.4	1.4	1.6	3	3.1	3.3	3.5	4.2

- ▶ The derivative at  $x_3$  equals:

$$f'(x_3) = \frac{f(x_{3+1}) - f(x_3)}{x_{3+1} - x_3} \Rightarrow \frac{f(x_4) - f(x_3)}{4 - 3} = \frac{1.6 - 1.4}{1} = 0.2$$

- ▶ The change at position  $x_3$  is 0.2



## Task Template Braitenberg

- ▶ Download the archive *task\_template\_4.zip* from the course homepage. Extract it into a folder of your choice.
- ▶ The archive contains *task\_4\_1.py*, *task\_4\_1\_student\_code.py* and *braitenberg.png*.
- ▶ Use *task\_4\_1.py* to run the program, but edit code only in *task\_4\_1\_student\_code.py*.

**Explain Task Template!**

# Tasks

1. Calculate the vehicle's velocity through numerical differentiation.
  - ▶ Open `task_4_1_student_code.py` and implement the function `calc_velocity_from_position`.
  - ▶ Use the given list of positions to estimate the vehicles velocity using numerical differentiation.
  - ▶ Append the resulting velocity values to the `player_velocities_x` list.
  - ▶ **Tip:** Use a for-loop that runs through the position values and compares the current list-entry to the preceding one.
2. Write a script the calculates the Fibonacci sequence for an arbitrary number  $N$  of elements. Print the numbers to the console.
  - ▶ The first two elements of  $a_1$  and  $a_2$  are always 1
  - ▶ Write a loop that runs  $N$  times and calculates the Fibonacci number  $a_{n+1} = a_n + a_{n-1}$
  - ▶ **Tip:** Use variables to store the values for the current value  $a_n$  and the previous value  $a_{n-1}$  and update them in each loop.