

單變數純量函數
導數（應用篇）

算近似值

Linear Approximation

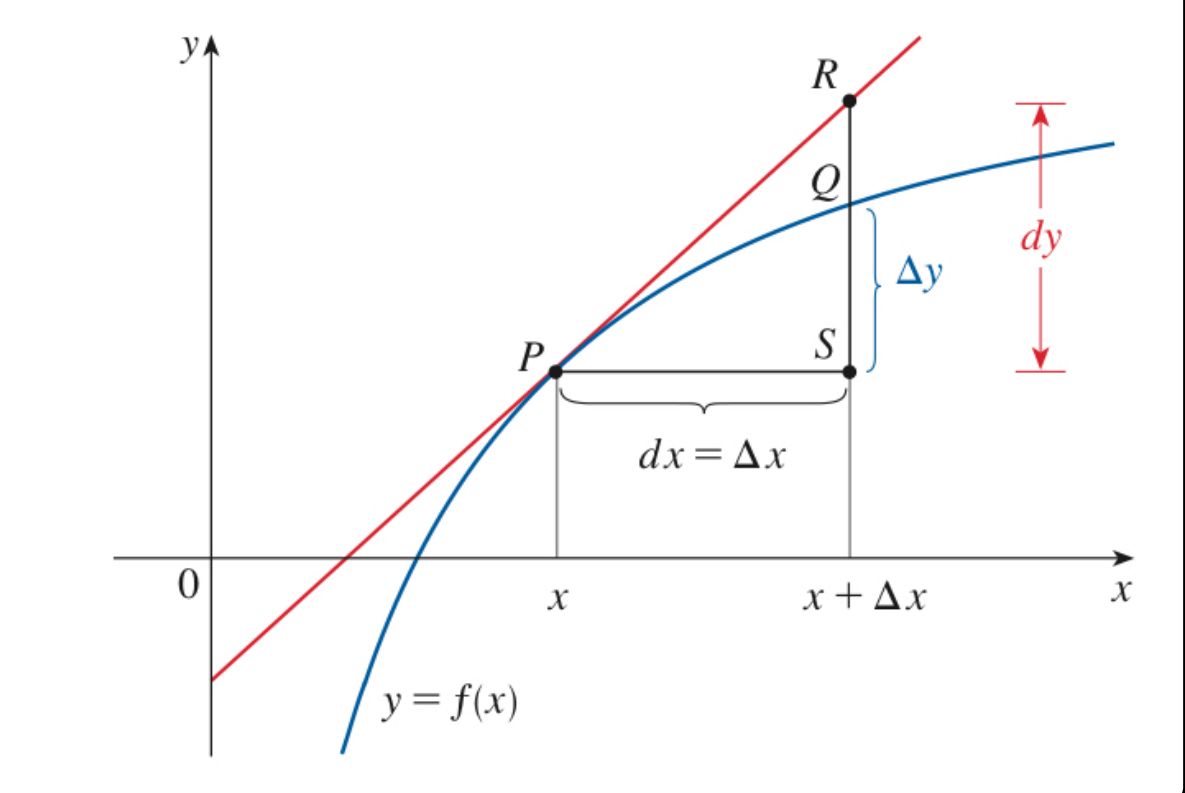
Newton's Method

之前有提到可微則存在切線，我們可以用切線作線性近似，說明如下。

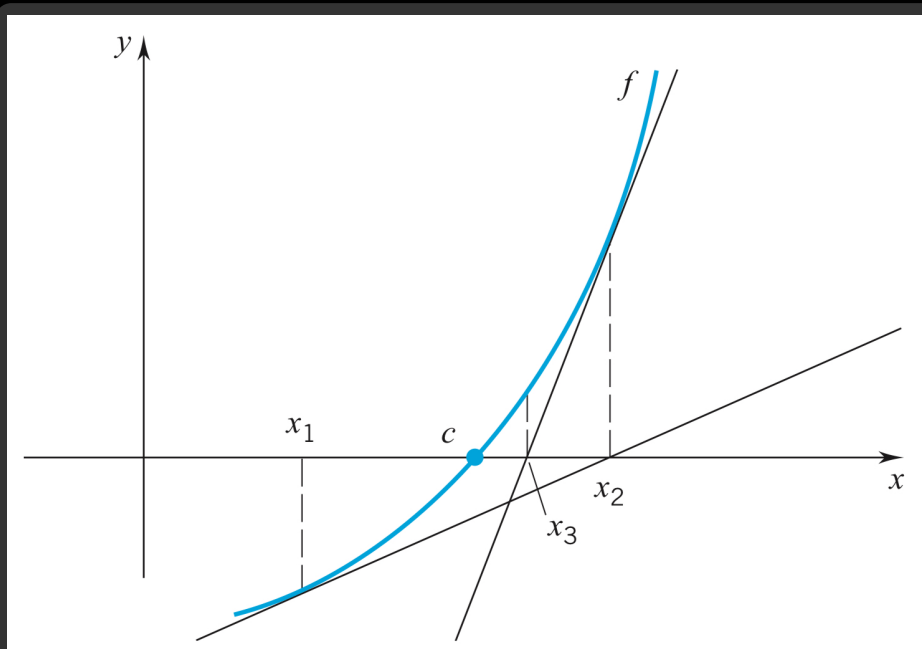
If f is differentiable at $x = a$, then the approximating function $L(x) = f(a) + f'(a)(x - a)$ is the linearization of f at a . The approximation $f(x) \approx L(x)$ is called the linear approximation of f at a .

The method of locating a root of an equation $f(x) = 0$ is call the Newton-Raphson method.

The idea behind linear approximations are sometimes formulated in the terminology and notation of differentials. If $y = f(x)$, where f is a differentiable, then the differential dx is an independent variable; Differential that is, dx can be given the value of any real number. The differential dy is then defined in terms of dx by the equation $dy = f'(x)dx$ so dy is an dependent variable; it depends on the values of x and dx .



c is the solution of the equation $f(x) = 0$. We can approximate c as follows:
Start at x_1 . The tangent line at $(x_1, f(x_1))$ intersects the x -axis at a point x_2 which is closer to c than x_1 . The tangent line at $(x_2, f(x_2))$ intersects the x -axis at point x_3 which in turn is closer to c than x_2 . In this manner, we obtain numbers x_1, \dots, x_n, x_{n+1} , which more and more closely approximate c .



- Suppose that f is twice differentiable.
1. Make an initial estimate $x_1 \in (a, b)$ that is close to c . ($f(x)f''(x) > 0$ for all x between c and x_1 .)
 2. Determine a new approximation using the iterative relation: $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$.
 3. When $|x_n - x_{n+1}|$ is within the desired accuracy, let x_{n+1} serve as the final approximation.

算不定型極限

Indeterminate Forms (不定型)

L'Hospital's Rule (算不定型極限定理)

Consider $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$:

Indeterminate Products

Indeterminate Differences

Indeterminate Powers

其他不定型

1.若 $x \rightarrow a$ 時，有 $f(x) \rightarrow 0$ 及 $g(x) \rightarrow 0$ ，則我們稱該極限為「 $\frac{0}{0}$ 不定型」。

2.若 $x \rightarrow a$ 時，有 $f(x) \rightarrow \infty$ 及 $g(x) \rightarrow \infty$ ，則我們稱該極限為「 $\frac{\infty}{\infty}$ 不定型」。(∞ 可改為 $-\infty$)

上述所提及的 $x \rightarrow a$ 可改為 $x \rightarrow a^+, x \rightarrow a^-, x \rightarrow \infty$ 或 $x \rightarrow -\infty$

Suppose f and g are differentiable and $g'(x) \neq 0$ on an open interval I that contains a (except possibly at a).

若 $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ 屬於 $\frac{0}{0}$ 或 $\frac{\infty}{\infty}$ 不定型，則 $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$ if the limit on the right side exists (or is ∞ or $-\infty$).

Consider $\lim_{x \rightarrow a} f(x)g(x)$:

若 $x \rightarrow a$ 時，有 $f(x) \rightarrow 0$ 及 $g(x) \rightarrow \infty$ ，則我們稱該極限為「 $0 \cdot \infty$ 不定型」。(∞ 可改為 $-\infty$)

Consider $\lim_{x \rightarrow a} [f(x) - g(x)]$:

若 $x \rightarrow a$ 時，有 $f(x) \rightarrow \infty$ 及 $g(x) \rightarrow \infty$ ，則我們稱該極限為「 $\infty - \infty$ 不定型」。

Consider $\lim_{x \rightarrow a} [f(x)]^{g(x)}$ ，其中 $f(x) > 0$:

(1)若 $x \rightarrow a$ 時，有 $f(x) \rightarrow 0$ 及 $g(x) \rightarrow 0$ ，則我們稱該極限為「 0^0 不定型」。

(2)若 $x \rightarrow a$ 時，有 $f(x) \rightarrow \infty$ 及 $g(x) \rightarrow 0$ ，則我們稱該極限為「 ∞^0 不定型」。

(3)若 $x \rightarrow a$ 時，有 $f(x) \rightarrow 1$ 及 $g(x) \rightarrow \infty$ ，則我們稱該極限為「 1^∞ 不定型」。

這種不定型有兩種計算方式，哪個好用就用哪個！

1. 因為 $\lim_{x \rightarrow a} f(x)g(x) = \lim_{x \rightarrow a} \frac{f(x)}{\frac{1}{g(x)}}$ ，所以 $0 \cdot \infty$ 不定型可化為 $\frac{0}{0}$ 不定型。
2. 因為 $\lim_{x \rightarrow a} f(x)g(x) = \lim_{x \rightarrow a} \frac{g(x)}{\frac{1}{f(x)}}$ ，所以 $0 \cdot \infty$ 不定型可化為 $\frac{\infty}{\infty}$ 不定型。

此種不定型的計算重點在於把減改成除，再用 $\frac{0}{0}$ 或 $\frac{\infty}{\infty}$ 不定型來算。

此種不定型的計算重點在於「令 $y = f(x)^{g(x)}$ 」，此時 $\lim_{x \rightarrow a} \ln y = \lim_{x \rightarrow a} g(x) \ln f(x)$ 為 $0 \cdot \infty$ 不定型，然後因為 $\lim_{x \rightarrow a} f(x)^{g(x)} = \lim_{x \rightarrow a} y = \lim_{x \rightarrow a} e^{\ln y} = e^{\lim_{x \rightarrow a} \ln y}$ 。因此只要能算出 $\lim_{x \rightarrow a} \ln y$ ，就能得到 $\lim_{x \rightarrow a} f(x)^{g(x)}$ 的答案。

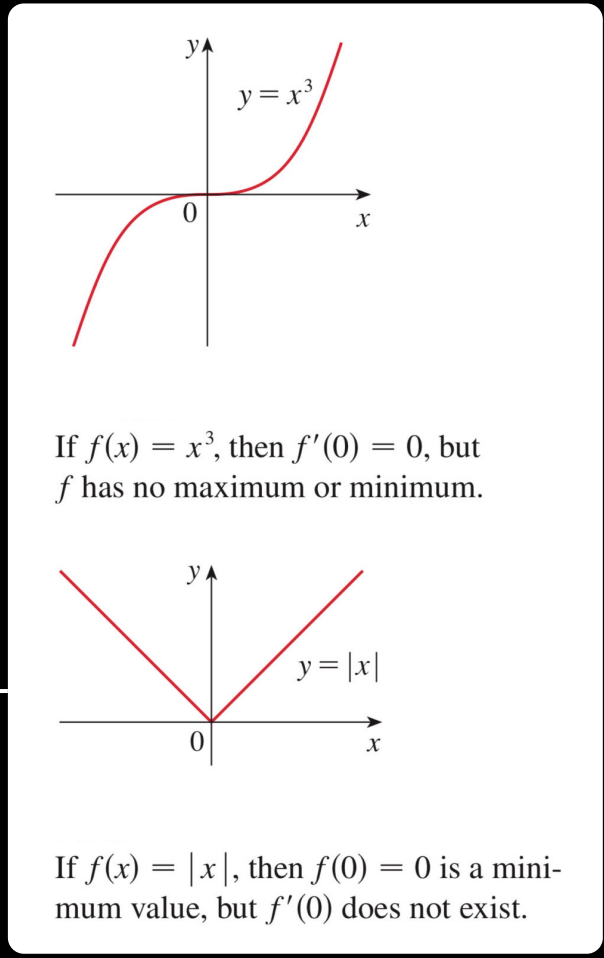
極值介紹

- 絕對極值 · (Absolute) Maximum value of f on D if $f(c) \geq f(x)$ for all x in D .
- (Absolute) Minimum value of f on D if $f(c) \leq f(x)$ for all x in D .
- The number $f(c)$ is a
- 局部極值 · Local Maximum value of f if $f(c) \geq f(x)$ when x is near c .
- Local Minimum value of f if $f(c) \leq f(x)$ when x is near c .

● Fermat's Theorem If f has a local maximum or minimum at c and $f'(c)$ exists, then $f'(c) = 0$.

- 綜合上述，我們發現極值不是在 $f'(c) = 0$ 就是在 $f'(c)$ 不存在的點上，
- 因此，可以把 Fermat's Theorem 改成如下：
- If f has a local maximum or minimum at c , then c is a critical number of f .

▲謹記：若 P 則 Q；非 Q 則非 P！
1. 就算 $f'(c) = 0$ ，也有可能沒有局部極值！
2. 就算 $f'(c)$ 不存在，也有可能局部極值！



Critical Number A critical number of a function f is a number c in the domain of f such that either $f'(c) = 0$ or $f'(c)$ doesn't exists.

Increasing/Decreasing

Let f be defined on an interval I .

定義

1. f is increasing on I if for all $x_1, x_2 \in I, x_1 < x_2$ implies $f(x_1) < f(x_2)$.

2. f is decreasing on I if for all $x_1, x_2 \in I, x_1 < x_2$ implies $f(x_1) > f(x_2)$.

Let f be continuous on a closed interval $[a, b]$ and f be differentiable on an open interval (a, b) .

判別方式

1. If $f'(x) > 0$ for all $x \in (a, b)$, then f is increasing on $[a, b]$.

2. If $f'(x) < 0$ for all $x \in (a, b)$, then f is decreasing on $[a, b]$.

3. If $f'(x) = 0$ for all $x \in (a, b)$, then f is constant on $[a, b]$.

A function that is increasing or decreasing on an interval is said to be monotonic on the interval.

前面的定理只告訴我們若該點有相對極值，該點一定是 Critical Number 上。因此我們需要 The First Derivative Test，來告訴我們在 Critical Number 是否有相對極值！

找極值

● The First Derivative Test (找相對極值方法 1)

Suppose that c is a critical number of a continuous function f .

1. If f' changes from positive to negative at c , then f has a local maximum at c .
2. If f' changes from negative to positive at c , then f has a local minimum at c .
3. If f' is positive to the left and right of c , or negative to the left and right of c , then f has no local extrema at c .

Concave Upward/Downward

Let f be differentiable on an open interval I .

定義

1. The graph of f is concave upward on I if f' is increasing on I .

2. The graph of f is concave downward on I if f' is decreasing on I .

判別方式

1. If $f''(x) > 0$ on an interval I , then the graph of f is concave upward on I .

2. If $f''(x) < 0$ on an interval I , then the graph of f is concave downward on I .

Inflection Point Let f be a differentiable on an open interval containing c . The point $(c, f(c))$ is called an inflection point of the graph of f if the concavity of f changes from upward to downward or downward to upward at this point.

● The Second Derivative Test (找相對極值方法 2)

Suppose that f'' is continuous near c .

1. If $f'(c) = 0$ and $f''(c) > 0$, then f has a local minimum at c .

2. If $f'(c) = 0$ and $f''(c) < 0$, then f has a local maximum at c .

3. If $f'(c) = 0$ and $f''(c) = 0$ or doesn't exist, then the test fails.

通常會用 The First Derivative Test！

絕對極值

「有可能」沒有絕對極值的情況

The Closed Interval Method (找絕對極值方法 1)

The First Derivative Test for Absolute Extrema (找絕對極值方法 2)

If f is continuous on a closed interval $[a, b]$, we can follow below to find the absolute maximum and minimum:

1. Find critical numbers of f in (a, b) .

2. Evaluate f at each critical points in (a, b) .

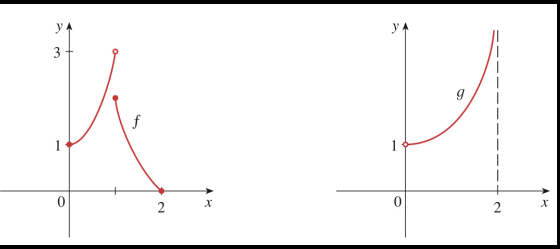
3. Evaluate f at the end-points in $[a, b]$.

4. Compare the values of 2 and 3. (這些值中最大的就是絕對極大值；最小的就是絕對極小值！)

Suppose that c is a critical number of a continuous function f defined on an interval.

1. If $f'(x) > 0$ for all $x < c$ and $f'(x) < 0$ for all $x > c$, then $f(c)$ is the absolute maximum value of f .

2. If $f'(x) < 0$ for all $x < c$ and $f'(x) > 0$ for all $x > c$, then $f(c)$ is the absolute minimum value of f .



還記得我們在連續函數提到的 Extreme Value Theorem 嗎？這邊提醒大家只要極值定理中的其中一個條件沒有被滿足就「有可能」沒有絕對極值。
1. 左邊的圖沒有連續 (只有絕對極小)
2. 右邊的圖沒有在閉區間上 (沒有絕對極大也沒有絕對極小)

除了這兩種方法，也可以在找到全部的相對極值後，直接和端點比較就知道最大最小值了！

Curve Skeching

- Domain: 確定定義域
- Intercepts: 找出 x 截距、y 截距
- Symmetry: 確定函數是否具有對稱性
- Asymptotes: 判斷是否有水平、垂直、斜漸近線
- Intervals of Increase or Decrease: 找出函數的遞增遞減區間
- Local Extrema: 利用 Critical Numbers 與一次導數判別法找出局部極值
- Concavity and Points of Inflection: 利用反曲點確定函數的凹性
- Sketch the Curve: 綜合上述畫圖

