3.9 linearization and Differentials

Def: If f is differentiable at $x=a$, then the approximating function

$$L(x) = f'(a)(x-a) + f(a)$$ is the linearization of f at a.

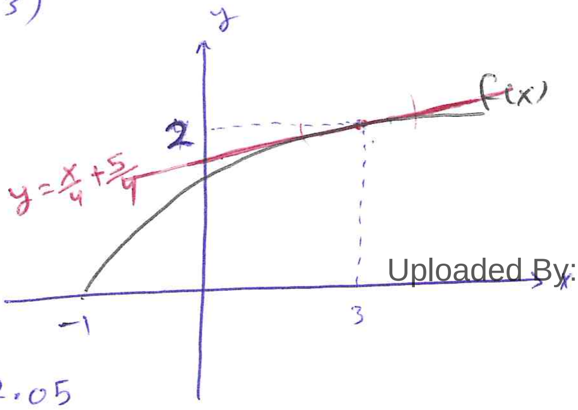
- We approximate f by L and we write $f(x) \approx L(x)$ is the standard linear approximation of f at a.
- The point $x=a$ is the center of the approximation.

Example: Find the linearization of $f(x) = \sqrt{1+x}$ at $x=3$.

$f(3) = \sqrt{1+3} = \sqrt{4} = 2$, $\quad f'(x) = \frac{1}{2}(1+x)^{-\frac{1}{2}}$

$f'(3) = \frac{1}{2} \frac{1}{\sqrt{1+3}} = \frac{1}{4}$

$$f(x) \approx L(x) = f'(3)(x-3) + f(3)$$
$$= \frac{1}{4}(x-3) + 2$$
$$= \frac{x}{4} + \frac{5}{4}$$



Take $x=3.2 \Rightarrow L(3.2) = \frac{3.2}{4} + \frac{5}{4} = \frac{8.2}{4} = 2.05$

$\Rightarrow f(3.2) = \sqrt{1+3.2} = \sqrt{4.2} \approx 2.04939$

Example: Find the linearization of $f(x) = \sqrt{1+x}$ at $x = 0$. (73)

$f(0) = \sqrt{1+0} = 1$, $f'(x) = \dfrac{1}{2\sqrt{1+x}}$

$f'(0) = \frac{1}{2}$

$L(x) = f'(0)(x-0) + f(0)$

$L(x) = \frac{x}{2} + 1$

- If $f(x) = (1+x)^k$, k any number, then the linearization of f at $x=0$ is $L(x) = 1 + kx$
- f can be any roots or powers

Example: $(1+x)^{\frac{1}{2}} \approx 1 + \frac{x}{2}$

$\dfrac{1}{1-x} = (1-x)^{-1} \approx 1 + x$

$\sqrt[3]{1+5x^4} = (1+5x^4)^{\frac{1}{3}} \approx 1 + \frac{1}{3}(5x^4) = 1 + \frac{5}{3}x^4$

$\dfrac{1}{\sqrt{1-x^2}} = (1-x^2)^{-\frac{1}{2}} \approx 1 + (-\frac{1}{2})(-x^2) = 1 + \frac{x^2}{2}$

Example: Estimate $(1.0001)^{1000}$

$(1.0001)^{1000} = (1 + 0.0001)^{1000} \approx 1 + (0.0001)(1000) = 1 + 0.1$
$= 1.1$

Estimate $\sqrt{1.004}$

$(1.004)^{\frac{1}{2}} = (1 + 0.004)^{\frac{1}{2}} \approx 1 + 0.004(\frac{1}{2}) = 1 + 0.002$
$= 1.002$

Def: Let $y = f(x)$ be differentiable function. The differential dy is

$$dy = f'(x)\,dx$$ where dx is the independent differential

Example: Find dy if $y = x^3 - 3\sqrt{x}$

$$dy = 3x^2\,dx - \frac{3}{2}x^{-\frac{1}{2}}\,dx$$

$$= 3\left[x^2 - \frac{1}{2\sqrt{x}}\right]dx$$

Find the differential dy if

$$xy^2 - 4x^{3/2} - y = 0$$

$$y^2\,dx + 2yx\,dy - 6x^{\frac{1}{2}}\,dx - dy = 0$$

$$dy\,[2yx - 1] = \left(6x^{\frac{1}{2}} - y^2\right)dx$$

$$dy = \frac{6\sqrt{x} - y^2}{2xy - 1}\,dx$$

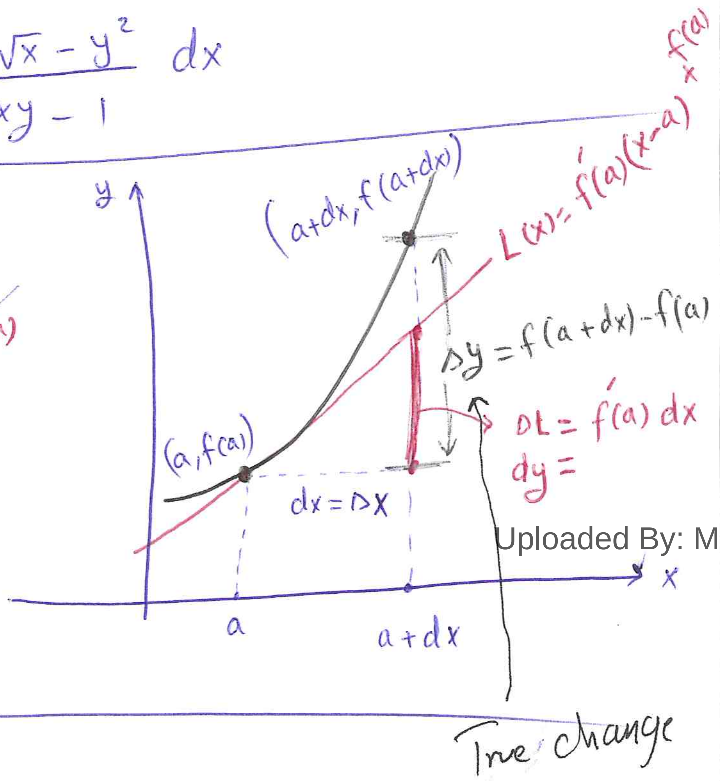
Estimated change

$$\Delta L = L(a + dx) - L(a)$$

$$= f'(a)\left((a+dx) - a\right) + \cancel{f(a)} - \cancel{f(a)}$$

$$= f'(a)\,dx$$

$$= dy$$



Estimating with Differentials

True change $\Delta f = f(a + \overset{\Delta x}{\overset{\shortparallel}{dx}}) - f(a)$

Estimated change $df = f'(a)\, \overset{\Delta x}{\overset{\shortparallel}{dx}}$

↳ Differential

Relative True change $\dfrac{\Delta f}{f(a)}$

Relative Estimated change $\dfrac{df}{f(a)}$

True Percentage change $\dfrac{\Delta f}{f(a)} \times 100$

Estimated Percentage change $\dfrac{df}{f(a)} \times 100$

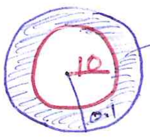
Sensitivity to change

$df = f'(x)\, dx$

how sensitive the output f is ~~to~~ a change in the input at different values x

Example: The radius of a circle increases from $a = 10$ m to 10.1 m.

[a] Estimate the increase in the circle's area.



$dA = A'(10)\, dr$

$= (20\pi)(0.1)$

$= 2\pi \ m^2$

$\Rightarrow A(r) = r^2 \pi$

$A' = 2r\pi$

$A'(10) = 2(10)\pi = 20\pi$

$\Rightarrow \underset{\Delta r}{dr} = r_2 - r_1 = 10.1 - 10 = 0.1$ m

[d] Estimate the enlarged circle area and compar it with the true area

- $A(10.1) \approx A(10) + dA$

$(10)^2 \pi + 2\pi = 102\pi \ m^2$

- True area $A(10.1) = (10.1)^2 \pi = 102.01\pi \ m^2$

[b] Find the true change in the area?

$\Delta A = A(10.1) - A(10) = (102.01 - 100)\pi = 2.01\pi \, m^2$

[c] Find the error? $\left| \overset{\Delta A}{2.01\pi} - \overset{dA}{2\pi} \right| = 0.01\pi \ m^2 = \epsilon \Delta x$

Error in Differential Approximation

Approximating error = The true change − The differential Estimated change

$= \Delta f - df$

$= f(a+\Delta x) - f(a) - f'(a)\Delta x$

$= \left[\dfrac{f(a+\Delta x) - f(a)}{\Delta x} - f'(a)\right]\Delta x$

$= \epsilon \cdot \Delta x$

as $\Delta x \to 0 \Rightarrow$. $\dfrac{f(a+\Delta x) - f(a)}{\Delta x} \to f'(a)$

thus, $\epsilon \to 0$ which is very small.

$$\underbrace{\Delta f}_{\text{True change}} = \underbrace{df}_{\text{Estimated change}} + \underbrace{\epsilon \Delta x}_{\text{Error}}$$

$$\boxed{\Delta f = f'(a)\Delta x + \epsilon \Delta x}$$

In the previous example $\Rightarrow$ $\Delta A = 2.01 \pi m^2$
$dA = 2\pi \; m^2$
$\Delta r = 0.1 \; m$

$\Delta A = dA + \epsilon \Delta r$

$2.01\pi = 2\pi + \epsilon \; 0.1 \Leftrightarrow \epsilon \; 0.1 = 0.01\pi \Leftrightarrow \epsilon = 0.1\pi \, m$

approximating error

Example: How does a 10% decrease in r affect V if $V = kr^4$.

$dV = 4kr^3 \, dr \Rightarrow$ The relative change $\dfrac{dV}{V} = \dfrac{4\cancel{k}r^3}{\cancel{k}r^4} dr$

$\Leftrightarrow \dfrac{dV}{V} = 4 \dfrac{dr}{r}$

The relative change in V is 4 times the relative change in r.
Thus, a decrease of 10% r will decrease V by 40%.