


engineer notation:

$$\begin{bmatrix} 4 \\ 4 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} .5 \\ -.2 \\ .7 \end{bmatrix} \quad \text{dot product!}$$

OR

$$\langle 4, 4, 1 \rangle \cdot \langle .5, -.2, .7 \rangle$$

$$= |\langle 4, 4, 1 \rangle| |\langle .5, -.2, .7 \rangle| \cos \theta$$

where 

9/25/14

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^1$$

$$\text{nabla} = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle$$

$$\text{if } f: \mathbb{R}^3 \rightarrow \mathbb{R}^1$$

$$\nabla f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right\rangle =$$

$$\begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \\ \frac{\partial f}{\partial z} \end{bmatrix}$$

gradient of
 f (grad. f)

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^1$$

$$f(p + \Delta p) \approx f(p) + f'(p) \Delta p$$

$$= f(p) + \nabla f(p) \cdot \Delta p$$

$$\text{EX) } g: \mathbb{R}^2 \rightarrow \mathbb{R}^1$$

$$g(x, y) = x^2 y + y \quad g(1, 2) = 4$$

$$p = (1, 2)$$

$$\text{Approximation } g(1.02, 1.97) \approx g(1, 2) + \nabla g(1, 2) \cdot \langle .02, -.03 \rangle$$

$$\nabla g(x, y) = \langle 2xy, x^2 + 1 \rangle$$

$$\approx 4 + \langle 4, 2 \rangle \cdot \langle .02, -.03 \rangle = 4 + .08 - .06 = \boxed{4.02}$$

$$f: \mathbb{R}^1 \rightarrow \mathbb{R}^1$$

$$f(x+\Delta x) = f(x) + f'(x)\Delta x + \epsilon(x, \Delta x)$$
$$= f(x) + f'(x)\Delta x + \frac{1}{2}f''(c)\Delta x^2$$

where c is b/w x & $x+\Delta x$

$$f(t) = g(1+(.02)t, 2+(-.03)t)$$

$$f'(0) =$$

$$g(x+\Delta x, y+\Delta y) \approx g(x,y) + \nabla g(x,y) \cdot \langle \Delta x, \Delta y \rangle$$

$$\text{error} \leq \frac{1}{2}M(|\Delta x| + |\Delta y|)^2$$

$$M \geq |g_{xx}|, |g_{xy}|, |g_{yy}|$$

$$g_{xx} = 2y$$

$$g_{xy} = 2x$$

$$g_{yy} = 0$$

$$0.98 \leq x \leq 1.02$$

$$1.97 \leq y \leq 2.03$$

$$M \geq 4.06, \quad M \geq 2.04$$

$$\epsilon = \frac{1}{2}(4.06)(.02 + .03)^2$$

$$\epsilon = 2.03(.0025) = 0.005$$

$$f(p + \Delta p) \approx f(p) + \nabla f(p) \cdot \Delta p \quad f: \mathbb{R}^n \rightarrow \mathbb{R}$$

$$\text{error} = \frac{1}{2} m (\|\Delta p\|_1)^2$$

$$m = |f_{xx}|, |f_{yy}|, |f_{zz}|, \dots$$

$$\|\Delta p\|_1 = |\Delta x| + |\Delta y| + \dots$$

$$g: \mathbb{R}^3 \rightarrow \mathbb{R}^1$$

$$g(x, y, z) = xy + z^2$$

$$p = (1, 2, 3)$$

$$\nabla g(x, y, z) = \langle y, x, 2z \rangle$$

$$g_{xx} = 0 \quad g_{yy} = 1 \quad g_{zz} = 0 \quad g_{xz} = 0 \quad g_{yz} = 0 \quad g_{zx} = 2$$

$$\Delta p = \langle .02, -.03, .01 \rangle$$

$$M \geq 2$$

$$\text{error} \leq \frac{1}{2}(2) ((.02) + (.03) + (.01))^2 = \boxed{.0036}$$

$$\begin{aligned} \text{approx} &= g(1.02, 1.97, 3.01) \approx g(1, 2, 3) + \nabla g(1, 2, 3) \cdot \Delta p \\ &= 11 + \langle 2, 1, 6 \rangle \cdot \langle .02, -.03, .01 \rangle \\ &= \boxed{11.07} \end{aligned}$$