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Calculus

$$\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R} \subset \mathbb{R}^*$$

NB Goal today: derivative

Def. Two hyperreal numbers  $b$  and  $c$  are said to be infinitely close to each other if written

$$b \approx c$$

if their diff.  $b - c$  is infinitesimal.

Notation  $b \not\approx c$  means that  $b$  is not infinitely close to  $c$ .

Def Rq (1) If  $\epsilon$  is infinitesimal then  $b \approx b + \epsilon$   ~~$b$~~ .

(2)  $b$  is infinitesimal if  $b \approx 0$ .

(3) if  $b$  and  $c$  are real and  $b$  is inf. close to  $c$ , then  $b = c$ .

Theorem 1

- (i)  $a \approx a$
- (ii) if  $a \approx b$  ~~then~~  $b \approx c$  ~~then~~
- (iii)  $a \approx b + b \approx c \Rightarrow a \approx c$

Thm 2. Assume  $a \approx b$ . Then

- (i) if  $a$  is infinitesimal, then so is  $b$
- (ii) if  $a$  is finite, so is  $b$
- (iii) if  $a$  is infinite, so is  $b$ .

Standard part principle

Every finite hyperreal number is infinitely close to exactly one real number.

Definition Let  $b$  be a finite hyperreal.  
The standard part of  $b$ , denoted

$$\text{st}(b)$$

is the real number which is inf. close to  $b$ .

Remark If  $b$  real then  $\text{st}(b) = b$ .

Theorem. Let  $a$  and  $b$  be finite hyperreal numbers. Then

(i)  $\text{st}(-a) = -\text{st}(a)$

(ii)  $\text{st}(a+b) = \text{st}(a) + \text{st}(b)$

(iii)  $\text{st}(a-b) = \text{st}(a) - \text{st}(b)$

(iv)  $\text{st}(ab) = \text{st}(a) \cdot \text{st}(b)$ .

(v) If  $\boxed{\text{st}(b) \neq 0}$  then  $\text{st}\left(\frac{a}{b}\right) = \frac{\text{st}(a)}{\text{st}(b)}$

(vi)  $\text{st}(a^n) = (\text{st}(a))^n$

(vii) If  $a \geq 0$  then  $\text{st}(\sqrt[n]{a}) = \sqrt[n]{\text{st}(a)}$ .

(viii) If  $a \leq b$  then  $\text{st}(a) \leq \text{st}(b)$ .

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Example proof of (iv).

write  $a = r + \epsilon$ ,  $b = s + \delta$

$\swarrow$      $\searrow$   
 infinitesimal

$$\begin{aligned} \text{Then } ab &= (r + \epsilon)(s + \delta) \\ &= rs + r\epsilon + s\delta + \epsilon\delta \approx rs \end{aligned}$$

hence  $st(ab) = rs = st(a)st(b)$ .

Notation  $\Delta x$ ,  $\Delta y$  for infinitesimals.

increment  
~~area~~  
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Example 1 When  $\Delta x$  is infinitesimal and  $x$  real, compute  $st$  of

$$3x^2 + 3x\Delta x + \Delta x^2$$

$$\begin{aligned} st &= \\ &= 3x^2 \end{aligned}$$

Ex 2 Let  $st(c) = 4$  and  $c \neq 4$ .

Calculate  $st\left(\frac{c^2 + 2c - 2^4}{c^2 - 16}\right)$ .

NB cannot apply  $\frac{st(a)}{st(b)}$

factor to get  $\frac{10}{8}$

Ex 3. Let  $H$  pos. infinite compute  $\boxed{\text{st}}$  of

$$c = \frac{2H^3 + 5H^2 - 3H}{7H^3 - 2H^2 + 4H}$$

on 3 stages:  
calc with hyperreals, with st parts, with reals.

$$\text{st}(c) = \frac{2}{7}$$

Ex 4. Let  $\epsilon \neq 0$ . ~~Calc~~ but.  $\epsilon \neq 0$ .

Find  $\text{st}$  of

$$b = \frac{\epsilon}{5 - \sqrt{25 + \epsilon}}$$

$$b = \frac{\epsilon}{5 - \sqrt{25 + \epsilon}} \cdot \frac{(5 + \sqrt{25 + \epsilon})}{(5 + \sqrt{25 + \epsilon})}$$

$$= \dots -10$$

Ex 5. Consider hyperreal

$$\frac{3 + \epsilon}{4\epsilon + \epsilon^2}$$

Then  $\text{st}(3 + \epsilon) = 3$ ,  $\text{st}(4\epsilon + \epsilon^2) = 0$ , but

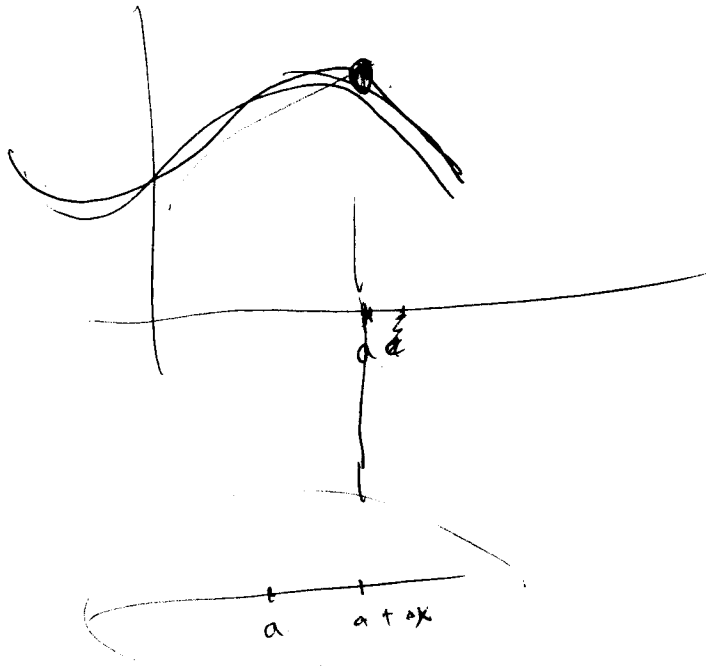
$\text{st}(\text{quotient}) = \underline{\text{undefined}}$

# Differentiation

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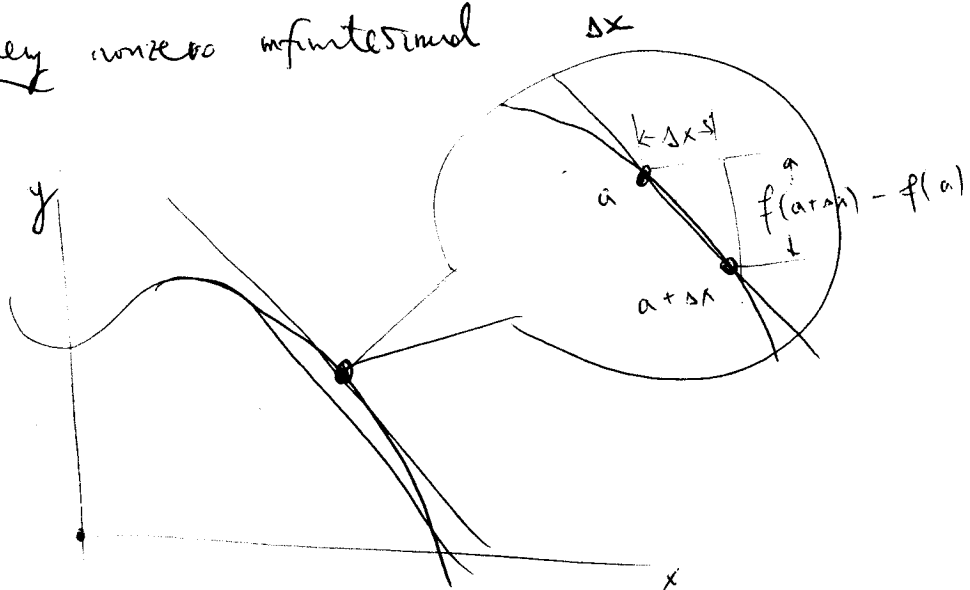


$$f(a + \Delta x) - f(a)$$

Definition A real number  $s$  is said to be the slope of  $f$  at  $a$  if

$$s = \lim_{\Delta x \rightarrow 0} \left( \frac{f(a + \Delta x) - f(a)}{\Delta x} \right)$$

for every nonzero infinitesimal



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 The slope does not always exist. Here ~~are the~~  
 is the list of all 2 possibilities:

(1) The slope of  $f$  at  $a$  exists ~~and~~  
 if the ratio

$$\frac{f(a+\Delta x) - f(a)}{\Delta x}$$

is finite and has the same st. pt. ~~for~~ for  
 all infinitesimal  $\Delta x \neq 0$ . ~~st~~ <sup>Then the slope</sup> has the value

$$S = \text{st} \left( \frac{f(a+\Delta x) - f(a)}{\Delta x} \right)$$

(2) The slope of  $f$  at  $a$  can fail to exist in  
 any of four ways:

(a)  $f(a)$  undefined

(b)  $f(a+\Delta x)$  undefined for some inf  $\Delta x \neq 0$

(c) the ~~term~~ <sup>term</sup>  $\frac{f(a+\Delta x) - f(a)}{\Delta x}$  is infinite for  
 some infinitesimal  $\Delta x \neq 0$

(d) the term  $\frac{f(a+\Delta x) - f(a)}{\Delta x}$  has different  
 standard parts for different infinitesimals  $\Delta x$ .

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Def. Let  $f$  be a real function of one real variable. The derivative of  $f$  is the new function  $f'$  whose value at  $x$  is the slope of  $f$  at  $x$ . In  $\$$  symbols,

$$f'(x) = \text{st} \left( \frac{f(x+\Delta x) - f(x)}{\Delta x} \right)$$

whenever the slope exists.

Definition. In Equation  $y = f(x)$ ,  
 $y$  is the dependent variable  
 $x$  is the independent variable.

When  $y = f(x)$ , we introduce a new independent variable

$$\Delta x$$

and a new dependent variable  $\Delta y$ , by eq

$$\Delta y = f(x+\Delta x) - f(x)$$

$\Delta y$  called this  $y$ -increment  
 $y' = f'(x)$ .

Thus can write  $y' = \text{st} \left( \frac{\Delta y}{\Delta x} \right)$ .

Ex Find derivative of  $f(x) = x^3$ . (pay atten to 3 stages)

Start with eq  $y = x^3$ .

First we calculate  $\frac{\Delta y}{\Delta x}$

$$y = x^3$$

$$y + \Delta y = (x + \Delta x)^3$$

$$\Delta y = (x + \Delta x)^3 - x^3$$

$$\frac{\Delta y}{\Delta x} = \frac{(x + \Delta x)^3 - x^3}{\Delta x}$$

Now simplify:

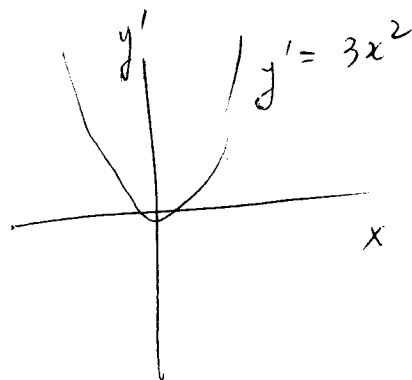
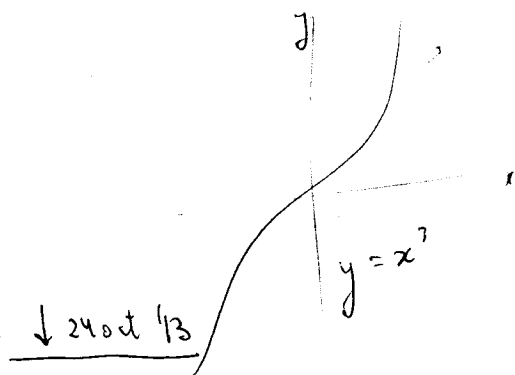
stage 1  $\frac{\Delta y}{\Delta x} = \dots 3x^2 + 3x \Delta x + \Delta x^2$

stage 2 st  $\left(\frac{\Delta y}{\Delta x}\right) = \dots = 3x^2$

Thus if  $f(x) = x^3$

then  $f'(x) = 3x^2$

Domain: whole real line





Ex 2. Find  $f'(x)$  given  $f(x) = \sqrt{x}$ .

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Case 1  $x < 0$ . Since  $\sqrt{x}$  not defined,  $f'(x)$  does not exist.

Case 2  $x = 0$ . when  $\Delta x < 0$ ,  $\Delta y$  not defined.

when  $\Delta x > 0$ , as  $\frac{\sqrt{\Delta x}}{\Delta x} = \frac{1}{\sqrt{\Delta x}}$  is infinite.  
 $\Rightarrow f'(x) \nexists$ .

Case 3  $x > 0$ .

$$y = \sqrt{x}. \quad \frac{\Delta y}{\Delta x} = \frac{\sqrt{x+\Delta x} - \sqrt{x}}{\Delta x}$$

$$= \frac{1}{\sqrt{x+\Delta x} + \sqrt{x}}$$

$$\text{st} \left( \frac{\Delta y}{\Delta x} \right) = \text{st} \left( \frac{1}{\sqrt{x+\Delta x} + \sqrt{x}} \right)$$

stage 2

$$= \frac{1}{\text{st}(\sqrt{x+\Delta x}) + \text{st}(\sqrt{x})}$$

stage 2

$$= \frac{1}{\text{st}(\sqrt{x+\Delta x}) + \text{st}(\sqrt{x})}$$

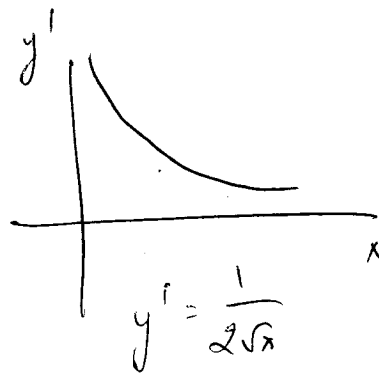
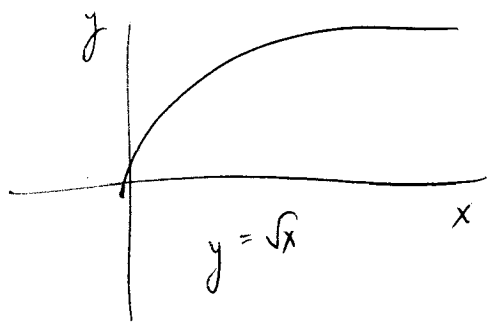
stage 3

$$= \frac{1}{\sqrt{x} + \sqrt{x}}$$

$$= \frac{1}{2\sqrt{x}}$$

Thus when  $x > 0$ ,  $f'(x) = \frac{1}{2\sqrt{x}}$ .

Domain of  $f'$  is  $x > 0$ .



Example 3  $f(x) = \frac{1}{x}$  domain  $\{x \neq 0\}$

Case 1  $x = 0$ .  $\frac{1}{x}$  undefined, so  $f(x)$  undefined.

Case 2  $x \neq 0$ .

$$y = \frac{1}{x}$$

$$y + \Delta y = \frac{1}{x + \Delta x}$$

$$\Delta y = \frac{1}{x + \Delta x} - \frac{1}{x}$$

$$\frac{\Delta y}{\Delta x} = \frac{\frac{1}{x + \Delta x} - \frac{1}{x}}{\Delta x}$$

$$= \frac{-1}{x(x + \Delta x)}$$

Stage 1

Stage 2  $\Delta x \rightarrow 0$   $f'(x) = -\frac{1}{x^2}$

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

Domain:  $\{x \neq 0\}$

