Lecture 24 - UM 102 (Spring 2021)

Vamsi Pritham Pingali

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Recap

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Lecture 24

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Computing the total derivative

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• Theorem: Let f be differentiable

• Theorem: Let f be differentiable at the interior point \vec{a}

• Theorem: Let f be differentiable at the interior point \vec{a} with total derivative $Df_{\vec{a}}$.

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• Since
$$Df$$
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 $Df(\vec{v}) = \sum_{i} v_i Df(\vec{e_i}) = \sum_{i} v_i \nabla_{\vec{e_i}} f = \langle \nabla f, \vec{v} \rangle.$

Differentiability implies continuity



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• Theorem: If a scalar field

• Theorem: If a scalar field f is differentiable at an interior point \vec{a}

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Differentiability implies continuity

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- This property leads to a nice algorithm in machine learning called "gradient descent" to minimise a function.