Lecture 22 - UM 102 (Spring 2021)

Vamsi Pritham Pingali

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Recap

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- Defined exterior points, boundary points, and closed sets.
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- The same laws hold for continuity too.

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5/10

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Examples

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- Proof: Note that || f(y) f(g(a))|| < ε whenever ||y - g(a)|| < δ and y ∈ V. Choose δ to be so small that ||g(x) - g(a)|| < δ whenever ||x - a|| < δ. Thus we are done.
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- Thus, $\sin(x^2y)$, $\ln \frac{x-y}{x+y}$, $\ln \cos^2(x^2+y^2)$ etc, are continuous wherever they are defined.

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- Def: Given a scalar field f : U ⊂ ℝⁿ → ℝ, an interior point a ∈ U, and a vector v ∈ ℝⁿ, f is said to differentiable along v if lim_{h→0} f(a+hv)-f(a)/h exists. This number is denoted as ∇_vf.
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- If $\|\vec{v}\| = 1$, this number is called the *directional* derivative

- Suppose we consider a scalar field like the temperature T(x, y, z) of a room.
- Unlike 1-variable calculus, we can ask "How fast does T change when we move a little in a certain direction?" The answer can of course depend on the direction.
- To even make sense of this question, we must be allowed to move a little in *all* directions, i.e., the point under consideration must be an *interior* point of the domain.
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- Spoiler alert: All known laws of nature are Partial Differential Equations (PDE)

- Assume that $\nabla_{\vec{v}} f(\vec{a} + t\vec{v})$ exists for all $0 \le t \le 1$.
- Theorem: Then there exists a real number $\theta \in (0,1)$ such that $f(\vec{a} + \vec{v}) f(\vec{a}) = \nabla_{\vec{v}} f(a + \theta \vec{v})$.
- Proof: Let $g(t) = f(\vec{a} + t\vec{v})$. Then applying the 1-dim MVT to g, we see that $g(1) g(0) = g'(\theta)$. Thus we are done.
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- Spoiler alert: All known laws of nature are Partial Differential Equations (PDE) for something or the other (not necessarily for scalar fields).