

Vectors

n dim. real vector space

Prototype: $\mathbb{R}^n = \left\{ \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} ; x_i \in \mathbb{R} \right\}$

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{pmatrix}, \quad \lambda \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} \lambda x_1 \\ \vdots \\ \lambda x_n \end{pmatrix}$$

A set V with two operations:

1. addition of vectors
 2. multiplication of vectors by real numbers
- is an n dim. real vector space, if it is isomorphic to \mathbb{R}^n .

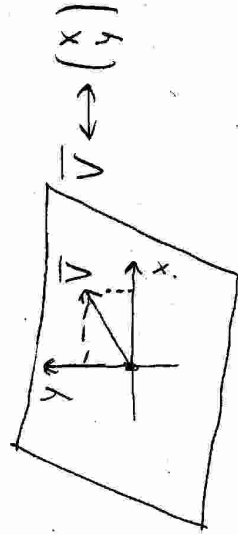
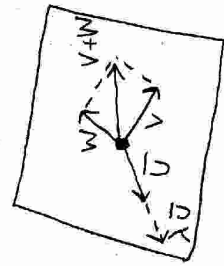
Isomorphism: a one-to-one mapping φ , which is compatible with the operations:

$$\varphi: V \rightarrow \mathbb{R}^n, \quad \varphi(\vec{v} + \vec{w}) = \varphi(\vec{v}) + \varphi(\vec{w}), \quad \varphi(\lambda \vec{v}) = \lambda \varphi(\vec{v})$$

or $\varphi(\alpha \vec{v} + \beta \vec{w}) = \alpha \varphi(\vec{v}) + \beta \varphi(\vec{w})$,
 i.e. φ is an invertible, linear mapping

Example: $V = \text{plane} + \text{origin}$

A coordinate system on the plane identifies V with \mathbb{R}^2 :



Econ. example:

Alice buys: 3 apples 4 oranges 2 melons 1 lemon
 Bob: 2

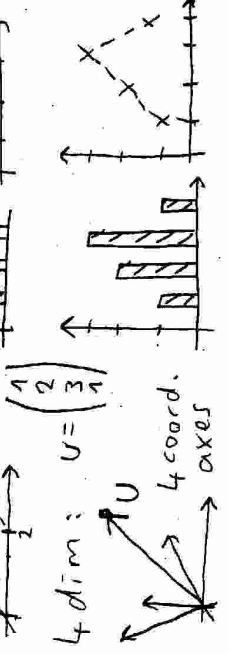
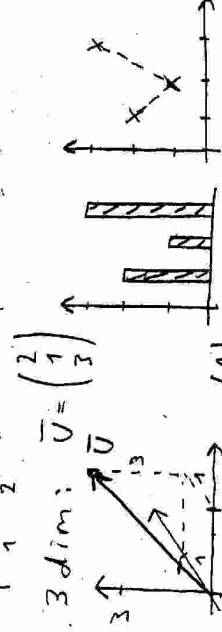
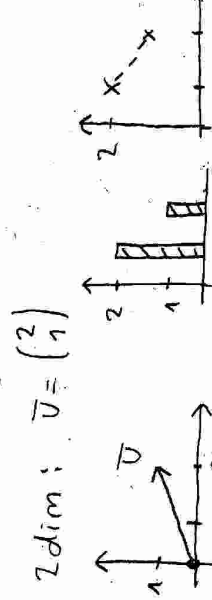
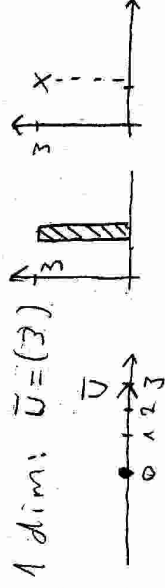
$$\vec{a} = \begin{pmatrix} 3 \\ 4 \\ 2 \\ 1 \end{pmatrix}, \quad \vec{b} = \begin{pmatrix} 2 \\ 7 \\ 1 \\ 3 \end{pmatrix} \quad \text{Alice + Bob together} \quad \vec{a} + \vec{b} = \begin{pmatrix} 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} + \begin{pmatrix} 2 \\ 7 \\ 1 \\ 3 \end{pmatrix} = \begin{pmatrix} 5 \\ 11 \\ 3 \\ 4 \end{pmatrix}$$

Alice buys the same 4 times in every month:

$$4\vec{a} = 4 \cdot \begin{pmatrix} 3 \\ 4 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 12 \\ 16 \\ 8 \\ 4 \end{pmatrix}$$

Dim. of the vector space can be large.

Pictures:



Geom. picture is "hard" in dim ≥ 4 , but the "chart" or "function" picture works in any dimension.

Scalar product, planes, hyperplanes.

Alice buys 4 apples, one apple costs 3 EUR.

cost = price · quantity = $4 \cdot 3 = 12$

Alice buys 4 apples, 2 oranges, price: apple - 5, orange - 1 EUR

cost = price · quantity = $\begin{pmatrix} 5 \\ 1 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 2 \end{pmatrix} = 5 \cdot 4 + 1 \cdot 2$

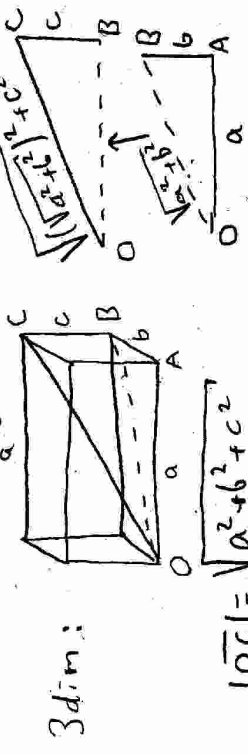
Scalar (inner, dot) product in \mathbb{R}^n :

$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = x_1 y_1 + x_2 y_2 + \dots + x_n y_n$
 Notations: $\vec{a} \cdot \vec{b} = \vec{a} \cdot \vec{b} = (a, b)$

Can be used to compute length:

1 dim: $|\vec{a}|^2 = (a) \cdot (a) = a^2, |\vec{a}| = \sqrt{a^2}$

2 dim: $|\begin{pmatrix} a \\ b \end{pmatrix}| = \sqrt{\begin{pmatrix} a \\ b \end{pmatrix} \cdot \begin{pmatrix} a \\ b \end{pmatrix}} = \sqrt{a^2 + b^2}$



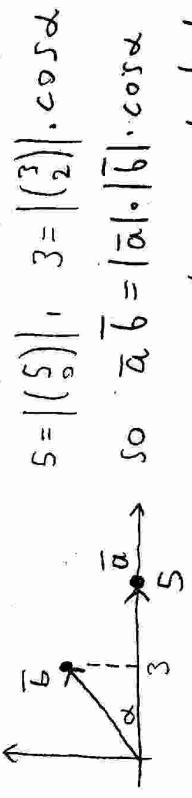
$|\vec{c}| = \sqrt{a^2 + b^2 + c^2}$

$|\begin{pmatrix} a \\ b \\ c \end{pmatrix}| = \sqrt{\begin{pmatrix} a \\ b \\ c \end{pmatrix} \cdot \begin{pmatrix} a \\ b \\ c \end{pmatrix}} = \sqrt{a^2 + b^2 + c^2}$

Higher dim: $|\vec{v}|$ is defined as $\sqrt{\vec{v} \cdot \vec{v}} = \sqrt{v^2}$

Vector Space + inner product \rightarrow Euclidean Vector Space

Geom. def.: $\begin{pmatrix} 5 \\ 0 \end{pmatrix} \cdot \begin{pmatrix} 3 \\ 2 \end{pmatrix} = 5 \cdot 3 + 0 \cdot 2$



$\vec{a} \cdot \vec{b} = 0 \Leftrightarrow \vec{a} \perp \vec{b}$: scalar product defines orthogonality

Line in plane (linear 1dim object in 2dim)

\vec{r}_0 a point on the line, \vec{n} : normal vector
 Equation between the coordinates of a generic point $\vec{r} = \begin{pmatrix} x \\ y \end{pmatrix}$:

Ex: $\vec{r}_0 = \begin{pmatrix} 1 \\ 3 \end{pmatrix}, \vec{n} = \begin{pmatrix} 4 \\ 2 \end{pmatrix}. \vec{n} \perp (\vec{r} - \vec{r}_0) \Leftrightarrow \vec{n} \cdot (\vec{r} - \vec{r}_0) = 0$

$\begin{pmatrix} 4 \\ 2 \end{pmatrix} \cdot \left[\begin{pmatrix} x \\ y \end{pmatrix} - \begin{pmatrix} 1 \\ 3 \end{pmatrix} \right] = \begin{pmatrix} 4 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} x-1 \\ y-3 \end{pmatrix} = 0$

$4(x-1) + 2(y-3) = 4x + 2y - 10 = 0$

Plane in 3d space

Ex: $\vec{r}_0 = \begin{pmatrix} 1 \\ 3 \\ 2 \end{pmatrix}, \vec{n} = \begin{pmatrix} 4 \\ 2 \\ 5 \end{pmatrix} \Rightarrow 4 \cdot (x-1) + 2 \cdot (y-3) + 5 \cdot (z-2) = 0$

Plane as a two variables function

$4x + 2y + 5z - 20 = 0 \rightarrow z(x,y) = \frac{20 - 4x - 2y}{5}$

3d hyperplane in 4d space

Ex: $\vec{r}_0 = \begin{pmatrix} 1 \\ 3 \\ 2 \\ 4 \end{pmatrix}, \vec{n} = \begin{pmatrix} 4 \\ 2 \\ 5 \\ 6 \end{pmatrix} \Rightarrow 4 \cdot (x-1) + 2 \cdot (y-3) + 5 \cdot (z-2) + 6 \cdot (w-4) = 0$

1. A. Compute the derivatives of the following functions!

1. $e^x \cos(2x - 1)$

2. $e^7 \ln(2x - 1)$

3. $\frac{\ln(2x)}{\ln(x)}$

B. What is the prediction of the linear approximation of the function $f(x)$ at $x = x_0$ for the value of $f(x_0 + \Delta x)$?

$f(x) = \ln x$, $x_0 = e$, $\Delta x = 0.1$.

A. 1. $[e^x \cos(2x-1)]' = [e^x]' \cos(2x-1) + e^x [\cos(2x-1)]'$

② $= e^x \cos(2x-1) + e^x (-\sin(2x-1) \cdot 2)$

② 2. $[e^7 \ln(2x-1)]' = e^7 \frac{1}{2x-1} \cdot 2$ (as e^7 is just a constant)

③ 3. $\left[\frac{\ln(2x)}{\ln x} \right]' = \frac{[\ln(2x)]' \cdot \ln x - \ln(2x) \cdot [\ln x]'}{(\ln x)^2} =$

$= \frac{\left[\frac{1}{2x} \cdot 2 \right] \ln x - \ln(2x) \cdot \frac{1}{x}}{(\ln x)^2}$

B. $f(x_0 + \Delta x) \approx f(x_0) + f'(x_0) \Delta x$

$f(x) = \ln x$, $f'(x) = \frac{1}{x}$

③ $f(e) = \ln e = 1$, $f'(e) = \frac{1}{e}$

$f(e+0.1) \approx 1 + \frac{1}{e} \cdot 0.1$

2. A. Study the monotonicity, convexity and local extremal values of the following function!

$$f(x) = 2x^3 - 3x^2.$$

Draw its graph!

B. Study the monotonicity of the following sequence!

$$\frac{3n+4}{5n+6}$$

A. $f = 2x^3 - 3x^2 = x^2(2x-3)$

$$f' = 6x^2 - 6x = x(6x-6)$$

② $f'' = 12x - 6$

MIN/MAX:

$$f' = 0 = x(6x-6)$$

$$x_1 = 0$$

$$x_2 = 1$$

② $f''(0) = 12 \cdot 0 - 6 = -6$ $f''(1) = 12 \cdot 1 - 6 = 6$

$$-6 < 0$$

$$6 > 0$$

MAX

MIN

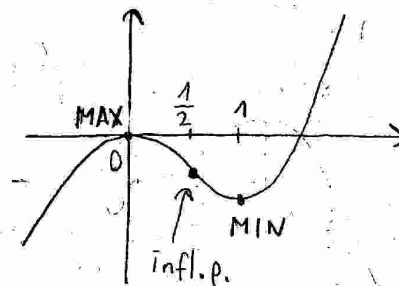
convexity

② inflexion point: $f'' = 0$

$$12x - 6 = 0 \quad x_{\text{infl}} = \frac{1}{2}$$

$x < 0$	$x = 0$	$0 < x < 1$	$x = 1$	$x > 1$
↗	MAX	↘	MIN	↗

$x < \frac{1}{2}$	$x = \frac{1}{2}$	$x > \frac{1}{2}$
∩	INFL.	∪
CONCAVE		CONVEX



B. $a_{n+1} - a_n = \frac{3(n+1)+4}{5(n+1)+6} - \frac{3n+4}{5n+6} = \frac{(3n+7)(5n+6) - (3n+4)(5n+11)}{(5n+11)(5n+6)}$

③ $= \frac{-2}{(5n+11)(5n+6)} < 0 \Rightarrow$ decreasing sequence

1. A. Compute the derivatives of the following functions!

1. $\sqrt[3]{\sin(3x)}$

2. $\sqrt[3]{x} \operatorname{tg}(2x-1)$

3. $\frac{x^7}{\sin(3x)}$

B. Let $f(x) = -x^2 - 2x$. Compute $\frac{f(5+\Delta x) - f(5)}{\Delta x}$! What is the limit of this fraction as $\Delta x \rightarrow 0$? What is $f'(5)$?

② A. ① $\left[\sqrt[3]{\sin(3x)} \right]' = \left[(\sin(3x))^{1/3} \right]' =$
 $= \frac{1}{3} (\sin(3x))^{-2/3} \cdot (\sin(3x))' = \frac{1}{3} (\sin(3x))^{-2/3} \cdot \cos(3x) \cdot 3$

② ② $\left[x^{1/3} \cdot \operatorname{tg}(2x-1) \right]' = (x^{1/3})' \cdot \operatorname{tg}(2x-1) + x^{1/3} \cdot [\operatorname{tg}(2x-1)]' =$
 $= \frac{1}{3} x^{-2/3} \cdot \operatorname{tg}(2x-1) + x^{1/3} \cdot \frac{1}{\cos^2(2x-1)} \cdot 2$

② ③ $\left[\frac{x^7}{\sin(3x)} \right]' = \frac{(x^7)' \sin(3x) - x^7 \cdot (\sin(3x))'}{(\sin(3x))^2}$
 $= \frac{7x^6 \sin(3x) - x^7 \cos(3x) \cdot 3}{(\sin(3x))^2}$

④ B. $\frac{\Delta f}{\Delta x} = \frac{[-(5+\Delta x)^2 - 2 \cdot (5+\Delta x)] - [-5^2 - 2 \cdot 5]}{\Delta x} = \frac{(-5 \cdot 2 - 2)\Delta x - \Delta x^2}{\Delta x}$

$$= -5 \cdot 2 - 2 + \Delta x$$

$$\lim_{\Delta x \rightarrow 0} -5 \cdot 2 - 2 + \Delta x = -5 \cdot 2 - 2 = -12, \text{ so } f'(5) = -12$$

3.A. Compute the limit of the following sequence! $a_n = \frac{2^{2n-88}}{3^{n+77} \cdot 5^n}$.

B. Let $\phi(x) = 4x + 16, x_0 = 13, x_{n+1} = \phi(x_n)$. What are ϕ^{-1} and $\phi^n(13) = x_n$? $\phi^n(13) = x_n$?

1. Find the fixed point x_f of ϕ !

2. Introduce $\Delta x = x - x_f$ and $\tilde{\phi}(\Delta x) = \phi(x_f + \Delta x) - x_f$. Calculate $\tilde{\phi}$ and $\tilde{\phi}^n$!

3. Compute x_n !

$$A. \lim_{n \rightarrow \infty} \frac{2^{2n-88}}{3^{n+77} \cdot 5^n} = \lim_{n \rightarrow \infty} \left(\frac{2^2}{3 \cdot 5} \right)^n \cdot \frac{2^{-88}}{3^{77}} =$$

$$= \lim_{n \rightarrow \infty} \left(\frac{4}{15} \right)^n \cdot \left(\frac{2^{-88}}{3^{77}} \right) = 0 \quad (3)$$

B. ① fixpoint: $\phi(x_f) = x_f, 4x_f + 16 = x_f \rightarrow x_f = -\frac{16}{3}$ (2)

② $\Delta x = x - (-\frac{16}{3}) \quad \tilde{\phi}(\Delta x) = 4 \cdot \Delta x$

(or $\tilde{\phi}(\Delta x) = [4 \cdot (-\frac{16}{3} + \Delta x) + 16] - (-\frac{16}{3}) = 4\Delta x$) (4)

$\tilde{\phi}^n(\Delta x) = 4^n \Delta x$

③ $x_0 = 13 \rightarrow \Delta x_0 = 13 - (-\frac{16}{3})$

$\Delta x_n = 4^n \left(13 - (-\frac{16}{3}) \right)$

$x_n = 4^n \left(13 - (-\frac{16}{3}) \right) + \left(-\frac{16}{3} \right)$

[Remark: if $x_n = \phi^n(13)$, then $x_n = 4^n \left(13 - (-\frac{16}{3}) \right) + \left(-\frac{16}{3} \right)$] (3)

ϕ^{-1} :

$\phi(x) = 4x + 16$

$y = 4x + 16$

$x = \frac{y-16}{4} = \frac{1}{4}y - 4$

$\phi^{-1}(y) = \frac{1}{4}y - 4$

$\phi^{-1}(x) = \frac{1}{4}x - 4$

(1)

4. (a) Compute the $\int f(x) dx$ indefinite integrals of the following functions!

i. $\sqrt[4]{4x^8} + \sqrt[5]{(3x)^7} + \frac{8}{x^6}$

ii. $\frac{2}{1+4x^2}$

iii. $e^{3x} + \sin(-3x)$

(b) Let X be a discrete random variable. Let its support R_X be: $R_X = \{1, 2, 3\}$. Let its probability mass function be:

$$p(x) = \begin{cases} x/6 & \text{if } x \in R_X \\ 0 & \text{if } x \notin R_X. \end{cases}$$

Compute the mean of X .

(a) i) $\int \sqrt[4]{4x^8} + \sqrt[5]{(3x)^7} + \frac{8}{x^6} dx =$
 $= \int \sqrt[4]{4} x^{8/4} + (3x)^{7/5} + 8 \cdot x^{-6} dx =$
 $= \sqrt[4]{4} \frac{x^{12/4}}{12/4} + \frac{(3x)^{12/5}}{12/5} + 8 \cdot \frac{x^{-5}}{-5} + C \quad (3)$

ii) $\int \frac{2}{1+4x^2} dx = 2 \cdot \int \frac{1}{1+(2x)^2} dx = 2 \cdot \frac{\arctg(2x)}{2} + C \quad (2)$

iii) $\int e^{3x} + \sin(-3x) dx = \frac{e^{3x}}{3} + \frac{-\cos(-3x)}{-3} + C \quad (2)$

(b) $E[X] = \sum_i p_i X_i = \frac{1}{6} \cdot 1 + \frac{2}{6} \cdot 2 + \frac{3}{6} \cdot 3 = \frac{14}{6} = \frac{7}{3}$

(3)

2. A. Let $f(x) = 3x^2 + 1$. Compute $\frac{f(5+\Delta x_n) - f(5)}{\Delta x_n}$! What is the limit of this fraction if $\Delta x_n = 1/n$?
What is $f'(5)$?

B. Study the monotonicity and the limit of the following sequences!

a) $\frac{4-1}{5n+6}$, b) $\frac{3n}{5}(-1)^n$.

$$\textcircled{A} \quad \frac{\Delta f_n}{\Delta x_n} = \frac{[3 \cdot (5 + \Delta x_n)^2 + 1] - [3 \cdot 5^2 + 1]}{\Delta x_n} = 3 \cdot 2 \cdot 5 + 3 \Delta x_n$$

$$\lim_{n \rightarrow \infty} 3 \cdot 2 \cdot 5 + 3 \cdot \frac{1}{n} = 3 \cdot 2 \cdot 5 + 3 \cdot 0 = 30$$

$$f'(5) = 30$$

④

$$\textcircled{B} \text{ a) } a_{n+1} - a_n = \frac{3}{5(n+1)+6} - \frac{3}{5n+6} = \frac{3 \cdot (5n+6) - 3 \cdot (5n+11)}{(5n+11) \cdot (5n+6)}$$

← 4-1=3

$$= \frac{-15}{(5n+11)(5n+6)} < 0 \text{ if } n=0,1,2,\dots \text{ decreasing} \quad \textcircled{2}$$

$$\lim_{n \rightarrow \infty} \frac{3}{5n+6} = \lim_{n \rightarrow \infty} \frac{3/n}{5+6/n} = \frac{0}{5+0} = 0 \quad \textcircled{1}$$

b) $\frac{3n}{5}(-1)^n$ not monotone, as its sign is alternating. ①

divergent sequence, as $\frac{3n}{5} \rightarrow \infty$, but the $(-1)^n$ factor turns it to an alternating sequence.

②

3.A. Compute the limit of the following sequence! $a_n = \left(1 - \frac{1}{3n}\right)^{-3n+7} \left(\frac{2n^2}{3n^2+1}\right)$.

B. Let $\phi(x) = 3x - 2$, $x_0 = 2$, $x_{n+1} = \phi(x_n)$. What are ϕ^{-1} and $\phi^n(1) = x_n$?

1. Compute ϕ^{-1} !

2. Find the fixed point x_f of ϕ !

3. Compute x_n !

That should be $x_0 = 2$,
not 1

$$\begin{aligned} \textcircled{A} \quad \lim_{n \rightarrow \infty} \left(1 - \frac{1}{3n}\right)^{-3n+7} \cdot \left(\frac{2n^2}{3n^2+1}\right) &= \\ &= \lim_{n \rightarrow \infty} \left[\left(1 + \frac{-1/3}{n}\right)^n\right]^{-3} \cdot \left(1 - \frac{1}{3n}\right)^7 \cdot \left(\frac{2}{3 + 1/n^2}\right) = \\ &= \left[e^{-1/3}\right]^{-3} \cdot 1^7 \cdot \frac{2}{3+0} = e \cdot \frac{2}{3} \quad \textcircled{4} \end{aligned}$$

$$\begin{aligned} \textcircled{B} \quad \phi^{-1}: \quad y &= 3x - 2 \\ x &= \frac{y+2}{3} \\ \phi^{-1}(y) &= \frac{y+2}{3} \\ \phi^{-1}(x) &= \frac{x+2}{3} \quad \textcircled{2} \end{aligned}$$

Fixed point: $x_f = \phi(x_f)$

$$x_f = 3x_f - 2 \longrightarrow x_f = 1 \quad \textcircled{1}$$

x_n : $x_n = \phi^n(1) = \phi^n(x_f) = x_f = 1$ (luck!)

$$x_n = 3^n \cdot (x_0 - x_f) + x_f$$

So if $x_0 = 2$, $x_n = 3^n(2-1) + 1$

if $x_0 = 1$, $x_n = 3^n(1-1) + 1 = 1$ ③

Both interpretations
are accepted

I.

1. Compute the derivatives of the following functions!

A • $\sqrt{x^5} - \frac{4}{\sqrt{x^5}} + \ln(3x)$

B • $e^x \cos(-x-1)$

C • $\frac{\cos(2x)}{x^4+1}$

5x2points

2. Compute the $\int f(x) dx$ indefinite integrals of the following $f(x)$ functions!

D • $e^{-x} + \sin(3x)$

E • $x^2 - 2x$

$$\textcircled{A} \left[\sqrt[6]{x^5} - \frac{4}{\sqrt[6]{x^5}} + \ln(3x) \right]' = \left[x^{5/6} - 4x^{-5/6} + \ln(3x) \right]' \\ = \frac{5}{6} x^{-1/6} - 4 \cdot \left(-\frac{5}{6}\right) x^{-11/6} + \frac{1}{3x} \cdot 3$$

$$\textcircled{B} \left[e^x \cdot \cos(-x-1) \right]' = \left[e^x \right]' \cdot \cos(-x-1) + e^x \cdot \left[\cos(-x-1) \right]' \\ = e^x \cdot \cos(-x-1) + e^x \cdot \left[-\sin(-x-1) \cdot (-1) \right]$$

$$\textcircled{C} \left[\frac{\cos(2x)}{x^4+1} \right]' = \frac{\left[\cos(2x) \right]' \cdot (x^4+1) - \cos(2x) \cdot \left[x^4+1 \right]'}{\left[x^4+1 \right]^2} \\ = \frac{\left[-\sin(2x) \cdot 2 \right] \cdot (x^4+1) - \cos(2x) \cdot \left[4 \cdot x^3 \right]}{\left[x^4+1 \right]^2}$$

$$\textcircled{D} \int e^{-x} + \sin(3x) dx = \frac{e^{-x}}{-1} + \frac{-\cos(3x)}{3} + C$$

$$\textcircled{E} \int x^2 - 2x dx = \frac{x^3}{3} - 2 \cdot \frac{x^2}{2} + C$$