

Differentials in Exile

Thomas W. Tucker
Colgate University
ttucker@colgate.edu

Feynman Quote

“ The trouble with mathematicians is they prefer precision to clarity” .

Richard Feynman (?).

Some quick questions

If you want accuracy of 6% in the measurement of a sphere, how accurately must you measure the radius?

Some quick questions

If you want accuracy of 6% in the measurement of a sphere, how accurately must you measure the radius?

A ladder is against a wall, 3 ft up the wall and 4 feet along the ground. if you move the top of the ladder down 6 inches, how much does the bottom move out?

The ladder against the wall

The “d” operator, which turns an equation in variables into another equation relating small changes in the variables:

The ladder against the wall

The “d” operator, which turns an equation in variables into another equation relating small changes in the variables:
Suppose you have a 5 foot ladder leaning against a wall, y vertical feet up the wall and x horizontal feet along the ground, so that:

$$x^2 + y^2 = 25$$

The ladder against the wall

The “d” operator, which turns an equation in variables into another equation relating small changes in the variables:
Suppose you have a 5 foot ladder leaning against a wall, y vertical feet up the wall and x horizontal feet along the ground, so that:

$$x^2 + y^2 = 25$$

Now apply “d” to both sides of the equation:

$$2xdx + 2ydy = 0.$$

The ladder against the wall

The “d” operator, which turns an equation in variables into another equation relating small changes in the variables:
Suppose you have a 5 foot ladder leaning against a wall, y vertical feet up the wall and x horizontal feet along the ground, so that:

$$x^2 + y^2 = 25$$

Now apply “d” to both sides of the equation:

$$2xdx + 2ydy = 0.$$

This says if x, y satisfy the equation, then small changes in x and y , namely dx and dy , are related to each other.

The ladder against the wall

The “d” operator, which turns an equation in variables into another equation relating small changes in the variables:
Suppose you have a 5 foot ladder leaning against a wall, y vertical feet up the wall and x horizontal feet along the ground, so that:

$$x^2 + y^2 = 25$$

Now apply “d” to both sides of the equation:

$$2xdx + 2ydy = 0.$$

This says if x, y satisfy the equation, then small changes in x and y , namely dx and dy , are related to each other.

Note there is no time involved, no rates, no “per” anything.

CHANGE not RATE OF CHANGE.

Rules for the “d” operator

Rule Plus $d(u + v) = du + dv$

Rules for the “d” operator

Rule Plus $d(u + v) = du + dv$

Rule Times $d(uv) = vdu + u dv$

Rules for the “d” operator

Rule Plus $d(u + v) = du + dv$

Rule Times $d(uv) = vdu + u dv$

Rule Derivative $df(x) = f'(x)dx.$

That ladder

We need IE here (Interactive Engagement). We have

$$2xdx + 2ydy = 0,$$

That ladder

We need IE here (Interactive Engagement). We have

$$2xdx + 2ydy = 0,$$

so

$$dx = -\frac{y}{x}dy$$

That ladder

We need IE here (Interactive Engagement). We have

$$2xdx + 2ydy = 0,$$

so

$$dx = -\frac{y}{x} dy$$

so

$$dx = -\frac{3}{4}(-6) = 4.5 \text{ inches.}$$

That sphere

Take the equation:

$$d(uv) = v(du) + u(dv)$$

That sphere

Take the equation:

$$d(uv) = v(du) + u(dv)$$

and divide through by uv :

$$\frac{d(uv)}{uv} = \frac{du}{u} + \frac{dv}{v}.$$

But $d(uv)/uv$ is just the relative error in uv , same for du/u and dv/v , leading to the simple rule:

When you multiply, relative errors add

That sphere

Take the equation:

$$d(uv) = v(du) + u(dv)$$

and divide through by uv :

$$\frac{d(uv)}{uv} = \frac{du}{u} + \frac{dv}{v}.$$

But $d(uv)/uv$ is just the relative error in uv , same for du/u and dv/v , leading to the simple rule:

When you multiply, relative errors add

Since $V = 4\pi r^3/3$, relative error for V is three times relative error for r . We need 2% accuracy for r .

Relative error: a crusade

On AP exam “Give answers to three digit to the right of the decimal point.”

Relative error: a crusade

On AP exam “Give answers to three digit to the right of the decimal point.”

Problem on 1988 exam with calculators: “In 1980, soda consumption was 2 billion gallons per year. If it increased at the rate of 7% a year, how much was consumed in the 8 year period beginning in 1980.”

Relative error: a crusade

On AP exam “Give answers to three digit to the right of the decimal point.”

Problem on 1988 exam with calculators: “In 1980, soda consumption was 2 billion gallons per year. If it increased at the rate of 7% a year, how much was consumed in the 8 year period beginning in 1980.”

If gallons were units, calculator couldn't do it (needs 13 digits). However, if you used quadrillions of gallons as the units, the answer is 0.000.

Relative error: a crusade

On AP exam “Give answers to three digit to the right of the decimal point.”

Problem on 1988 exam with calculators: “In 1980, soda consumption was 2 billion gallons per year. If it increased at the rate of 7% a year, how much was consumed in the 8 year period beginning in 1980.”

If gallons were units, calculator couldn't do it (needs 13 digits). However, if you used quadrillions of gallons as the units, the answer is 0.000.

Measurement strand of NCTM standards.

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

But they were always suspect. What are they? infinitesimally small etc, Lord Berkeley et al

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

But they were always suspect. What are they? infinitesimally small etc, Lord Berkeley et al

The 20th century move toward foundations (Hilbert's problems)

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

But they were always suspect. What are they? infinitesimally small etc, Lord Berkeley et al

The 20th century move toward foundations (Hilbert's problems)
Terrible damage to clarity!!

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

But they were always suspect. What are they? infinitesimally small etc, Lord Berkeley et al

The 20th century move toward foundations (Hilbert's problems)
Terrible damage to clarity!!

Another example: groups Burnside versus Artin.

So what happened to differentials

Dominant in calculus textbooks through 1920s: e.g. Fine's *Calculus*. Here it is.

But they were always suspect. What are they? infinitesimally small etc, Lord Berkeley et al

The 20th century move toward foundations (Hilbert's problems)
Terrible damage to clarity!!

Another example: groups Burnside versus Artin.

Nonstandard analysis... come on!! The issue is not dx , it's $=$ and local linearity.

Where did they go?

Everywhere but mathematics: physics, other sciences, and especially economics.

Where did they go?

Everywhere but mathematics: physics, other sciences, and especially economics.

Ask any undergraduate physics major about the sphere problem and they won't hesitate, plus they will give you a lovely argument with differentials.

Best example, Lagrange multipliers and economics

The production problem;

$$\text{Maximize Production: } P(K, L) = K^{0.3}L^{0.7}$$

$$\text{Budget constraint: } B(K, L) = 10K + 40L = 200$$

Best example, Lagrange multipliers and economics

The production problem;

$$\text{Maximize Production: } P(K, L) = K^{0.3}L^{0.7}$$

$$\text{Budget constraint: } B(K, L) = 10K + 40L = 200$$

Lagrange's way: At a max, P is "stationary" so

$$dP = L^{0.7}(0, 3)K^{-0.7}dK + K^{0.3}(0.7)L^{-0.3} = 0.$$

Best example, Lagrange multipliers and economics

The production problem;

$$\text{Maximize Production: } P(K, L) = K^{0.3}L^{0.7}$$

$$\text{Budget constraint: } B(K, L) = 10K + 40L = 200$$

Lagrange's way: At a max, P is "stationary" so

$$dP = L^{0.7}(0.3)K^{-0.7}dK + K^{0.3}(0.7)L^{-0.3}dL = 0.$$

Also

$$dB = 10dK + 40dL = 0$$

Best example, Lagrange multipliers and economics

The production problem;

$$\text{Maximize Production: } P(K, L) = K^{0.3}L^{0.7}$$

$$\text{Budget constraint: } B(K, L) = 10K + 40L = 200$$

Lagrange's way: At a max, P is "stationary" so

$$dP = L^{0.7}(0, 3)K^{-0.7}dK + K^{0.3}(0.7)L^{-0.3} = 0.$$

Also

$$dB = 10dK + 40dL = 0$$

We have two homogeneous, linear equations in dK and dL .

Lagrange "By the theory of equations" the first must be a multiple of the second, $dP = \lambda dB$, if we are to have nontrivial solutions.

Lagrange continued

We have then $dP/dK = \lambda dB/dK$, $dP/dL = \lambda dB/dL$. Solving each for λ , and simplifying, we get:

$$\frac{K}{L} = \frac{0.7/10}{0.3/40}.$$

Makes sense. Note this rule doesn't depend on the budget you have.

Lagrange continued

We have then $dP/dK = \lambda dB/dK$, $dP/dL = \lambda dB/dL$. Solving each for λ , and simplifying, we get:

$$\frac{K}{L} = \frac{0.7/10}{0.3/40}.$$

Makes sense. Note this rule doesn't depend on the budget you have.

But much better, what is this common value λ ?

$$dP = \lambda dB$$

Thus λ is extra “bang for the buck”, how many extra units you can produce with an extra unit of capital.

Lagrange continued

We have then $dP/dK = \lambda dB/dK$, $dP/dL = \lambda dB/dL$. Solving each for λ , and simplifying, we get:

$$\frac{K}{L} = \frac{0.7/10}{0.3/40}.$$

Makes sense. Note this rule doesn't depend on the budget you have.

But much better, what is this common value λ ?

$$dP = \lambda dB$$

Thus λ is extra “bang for the buck”, how many extra units you can produce with an extra unit of capital.

And $1/\lambda$ is the marginal cost of producing an extra unit.

Elasticity and conditioning number

Suppose you have $y = f(x)$ and you want to see how relative changes in x propagate to relative changes in y .

Elasticity and conditioning number

Suppose you have $y = f(x)$ and you want to see how relative changes in x propagate to relative changes in y .

For example, x is input and y output. if you are an economist, you change x by a percent dx/x . And you want percent change in y , namely dy/y . So:

$$\frac{dy}{y} = \frac{f'(x)dx}{y} = \frac{f'(x)}{y/x} \frac{dx}{x}.$$

The quantity $f'(x)/(y/x) = (dy/dx)/(y/x)$ is called the **elasticity** of y with respect to x . In numerical analysis, it is called the **conditioning number** for f at x (floating point arithmetic).

Elasticity and conditioning number

Suppose you have $y = f(x)$ and you want to see how relative changes in x propagate to relative changes in y .

For example, x is input and y output. if you are an economist, you change x by a percent dx/x . And you want percent change in y , namely dy/y . So:

$$\frac{dy}{y} = \frac{f'(x)dx}{y} = \frac{f'(x)}{y/x} \frac{dx}{x}.$$

The quantity $f'(x)/(y/x) = (dy/dx)/(y/x)$ is called the **elasticity** of y with respect to x . In numerical analysis, it is called the **conditioning number** for f at x (floating point arithmetic).

For $f(x) = x^r$, the conditioning number is r so to find the percent error in x^r , multiply the percent error in x by r .

Elasticity and conditioning number

Suppose you have $y = f(x)$ and you want to see how relative changes in x propagate to relative changes in y .

For example, x is input and y output. if you are an economist, you change x by a percent dx/x . And you want percent change in y , namely dy/y . So:

$$\frac{dy}{y} = \frac{f'(x)dx}{y} = \frac{f'(x)}{y/x} \frac{dx}{x}.$$

The quantity $f'(x)/(y/x) = (dy/dx)/(y/x)$ is called the **elasticity** of y with respect to x . In numerical analysis, it is called the **conditioning number** for f at x (floating point arithmetic).

For $f(x) = x^r$, the conditioning number is r so to find the percent error in x^r , multiply the percent error in x by r .

More conditioning number

For $f(x) = e^x$, the conditioning number is $e^x / (e^x/x) = x$. That is, if $x \approx 13$, the percent error in e^x is 13 times the percent error in x .

More conditioning number

For $f(x) = e^x$, the conditioning number is $e^x / (e^x/x) = x$. That is, if $x \approx 13$, the percent error in e^x is 13 times the percent error in x .

What about $f(x) = \sin x$? Look out for values near integer multiples of π , since there $y \approx 0$ so conditioning number $(\cos x)x/y$ could be huge.

More conditioning number

For $f(x) = e^x$, the conditioning number is $e^x/(e^x/x) = x$. That is, if $x \approx 13$, the percent error in e^x is 13 times the percent error in x .

What about $f(x) = \sin x$? Look out for values near integer multiples of π , since there $y \approx 0$ so conditioning number $(\cos x)x/y$ could be huge.

For example, suppose you know x to three significant digits, $x = 314 \approx 100\pi$. How many significant digits do you know for $\sin x$?

More conditioning number

For $f(x) = e^x$, the conditioning number is $e^x/(e^x/x) = x$. That is, if $x \approx 13$, the percent error in e^x is 13 times the percent error in x .

What about $f(x) = \sin x$? Look out for values near integer multiples of π , since there $y \approx 0$ so conditioning number $(\cos x)x/y$ could be huge.

For example, suppose you know x to three significant digits, $x = 314 \approx 100\pi$. How many significant digits do you know for $\sin x$?

Answer: none. Conditioning number is $1 \cdot 314/(-0.15) \approx -2000$. You lose all significant digits.