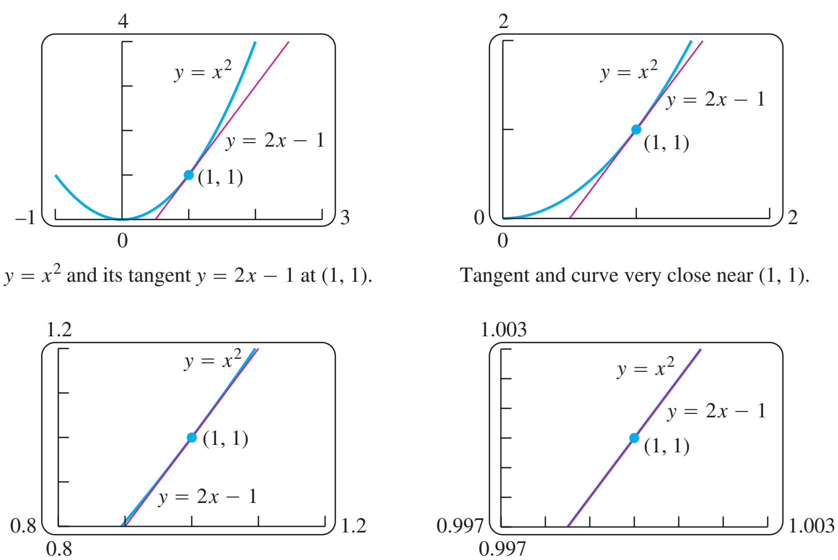
3.8 Linearization and Differentials

Sometimes we can approximate complicated functions with simpler ones that give the accuracy we want for specific applications and are easier to work with. The approximating functions discussed in this section are called *linearizations*, and they are based on tangent lines. Other approximating functions, such as polynomials, are discussed in Chapter 11.

We introduce new variables dx and dy, called *differentials*, and define them in a way that makes Leibniz's notation for the derivative dy/dx a true ratio. We use dy to estimate error in measurement and sensitivity of a function to change. Application of these ideas then provides for a precise proof of the Chain Rule (Section 3.5).

Linearization

As you can see in Figure 3.46, the tangent to the curve $y = x^2$ lies close to the curve near the point of tangency. For a brief interval to either side, the y-values along the tangent line give good approximations to the y-values on the curve. We observe this phenomenon by zooming in on the two graphs at the point of tangency or by looking at tables of values for the difference between $f(x)$ and its tangent line near the x-coordinate of the point of tangency. Locally, every differentiable curve behaves like a straight line.



$y = x^2$ and its tangent $y = 2x - 1$ at (1, 1).

Tangent and curve very close near (1, 1).

Tangent and curve very close throughout entire x-interval shown.

Tangent and curve closer still. Computer screen cannot distinguish tangent from curve on this x-interval.

FIGURE 3.46 The more we magnify the graph of a function near a point where the function is differentiable, the flatter the graph becomes and the more it resembles its tangent.

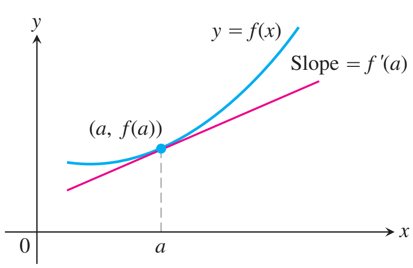


FIGURE 3.47 The tangent to the curve $y = f(x)$ at $x = a$ is the line $L(x) = f(a) + f'(a)(x - a)$.

In general, the tangent to $y = f(x)$ at a point $x = a$, where f is differentiable (Figure 3.47), passes through the point $(a, f(a))$, so its point-slope equation is

$$y = f(a) + f'(a)(x - a).$$

Thus, this tangent line is the graph of the linear function

$$L(x) = f(a) + f'(a)(x - a).$$

For as long as this line remains close to the graph of f, $L(x)$ gives a good approximation to $f(x)$.

DEFINITIONS **Linearization, Standard Linear Approximation**

If f is differentiable at $x = a$, then the approximating function

$$L(x) = f(a) + f'(a)(x - a)$$

is the **linearization** of f at a. The approximation

$$f(x) \approx L(x)$$

of f by L is the **standard linear approximation** of f at a. The point $x = a$ is the **center** of the approximation.

You Try It

EXAMPLE 1 Finding a Linearization

Find the linearization of $f(x) = \sqrt{1 + x}$ at $x = 0$ (Figure 3.48).

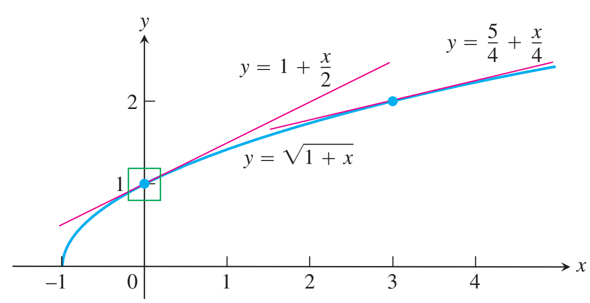


FIGURE 3.48 The graph of $y = \sqrt{1 + x}$ and its linearizations at $x = 0$ and $x = 3$. Figure 3.49 shows a magnified view of the small window about 1 on the y-axis.

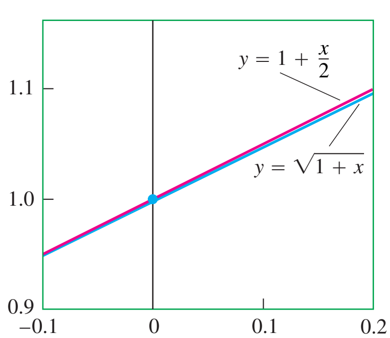


FIGURE 3.49 Magnified view of the window in Figure 3.48.

Solution Since

$$f'(x) = \frac{1}{2}\left(1 + x\right)^{-1/2},$$

we have $f(0) = 1$ and $f'(0) = 1/2$, giving the linearization

$$L(x) = f(a) + f'(a)(x - a) = 1 + \frac{1}{2}\left(x - 0\right) = 1 + \frac{x}{2}.$$

See Figure 3.49. ■

Look at how accurate the approximation $\sqrt{1 + x} \approx 1 + (x/2)$ from Example 1 is for values of x near 0.

As we move away from zero, we lose accuracy. For example, for $x = 2$, the linearization gives 2 as the approximation for $\sqrt{3}$, which is not even accurate to one decimal place.

Do not be misled by the preceding calculations into thinking that whatever we do with a linearization is better done with a calculator. In practice, we would never use a linearization to find a particular square root. The utility of a linearization is its ability to replace a complicated formula by a simpler one over an entire interval of values. If we have to work with $\sqrt{1 + x}$ for x close to 0 and can tolerate the small amount of error involved, we can

Approximation	True value	|True value − approximation|
$\sqrt{1.2} \approx 1 + \frac{0.2}{2} = 1.10$	1.095445	$<10^{-2}$
$\sqrt{1.05} \approx 1 + \frac{0.05}{2} = 1.025$	1.024695	$<10^{-3}$
$\sqrt{1.005} \approx 1 + \frac{0.005}{2} = 1.00250$	1.002497	$<10^{-5}$

work with $1 + (x/2)$ instead. Of course, we then need to know how much error there is. We have more to say on the estimation of error in Chapter 11.

A linear approximation normally loses accuracy away from its center. As Figure 3.48 suggests, the approximation $\sqrt{1+x} \approx 1 + (x/2)$ will probably be too crude to be useful near $x = 3$. There, we need the linearization at $x = 3$.

EXAMPLE 2 Finding a Linearization at Another Point

Video

Find the linearization of $f(x) = \sqrt{1+x}$ at $x = 3$.

Solution We evaluate the equation defining $L(x)$ at $a = 3$. With

$$f(3) = 2, \qquad f'(3) = \frac{1}{2}(1+x)^{-1/2}\Big|_{x=3} = \frac{1}{4},$$

we have

$$L(x) = 2 + \frac{1}{4}(x - 3) = \frac{5}{4} + \frac{x}{4}. \qquad ■$$

At $x = 3.2$, the linearization in Example 2 gives

$$\sqrt{1+x} = \sqrt{1+3.2} \approx \frac{5}{4} + \frac{3.2}{4} = 1.250 + 0.800 = 2.050,$$

which differs from the true value $\sqrt{4.2} \approx 2.04939$ by less than one one-thousandth. The linearization in Example 1 gives

$$\sqrt{1+x} = \sqrt{1+3.2} \approx 1 + \frac{3.2}{2} = 1 + 1.6 = 2.6,$$

a result that is off by more than 25%.

EXAMPLE 3 Finding a Linearization for the Cosine Function

You Try It

Find the linearization of $f(x) = \cos x$ at $x = \pi/2$ (Figure 3.50).

Solution Since $f(\pi/2) = \cos(\pi/2) = 0$, $f'(x) = -\sin x$, and $f'(\pi/2) = -\sin(\pi/2) = -1$, we have

$$\begin{aligned} L(x) &= f(a) + f'(a)(x - a) \\ &= 0 + (-1)\left(x - \frac{\pi}{2}\right) \\ &= -x + \frac{\pi}{2}. \qquad ■ \end{aligned}$$

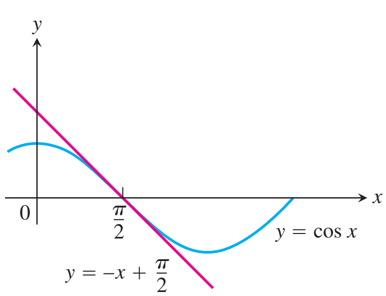


FIGURE 3.50 The graph of $f(x) = \cos x$ and its linearization at $x = \pi/2$. Near $x = \pi/2$, $\cos x \approx -x + (\pi/2)$ (Example 3).

Video

An important linear approximation for roots and powers is

$$(1 + x)^k \approx 1 + kx \qquad (x \text{ near } 0;\ \text{any number } k)$$

(Exercise 15). This approximation, good for values of x sufficiently close to zero, has broad application. For example, when x is small,

$$\sqrt{1 + x} \approx 1 + \frac{1}{2}x \qquad k = 1/2$$

$$\frac{1}{1 - x} = (1 - x)^{-1} \approx 1 + (-1)(-x) = 1 + x \qquad k = -1;\ \text{replace } x \text{ by } -x.$$

$$\sqrt[3]{1 + 5x^4} = (1 + 5x^4)^{1/3} \approx 1 + \frac{1}{3}\left(5x^4\right) = 1 + \frac{5}{3}x^4 \qquad k = 1/3;\ \text{replace } x \text{ by } 5x^4.$$

$$\frac{1}{\sqrt{1 - x^2}} = (1 - x^2)^{-1/2} \approx 1 + \left(-\frac{1}{2}\right)(-x^2) = 1 + \frac{1}{2}x^2 \qquad k = -1/2;\ \text{replace } x \text{ by } -x^2.$$

Differentials

We sometimes use the Leibniz notation dy/dx to represent the derivative of y with respect to x. Contrary to its appearance, it is not a ratio. We now introduce two new variables dx and dy with the property that if their ratio exists, it will be equal to the derivative.

DEFINITION Differential

Let $y = f(x)$ be a differentiable function. The **differential** $\boldsymbol{dx}$ is an independent variable. The **differential** $\boldsymbol{dy}$ is

$$dy = f'(x)\, dx.$$

Unlike the independent variable dx, the variable dy is always a dependent variable. It depends on both x and dx. If dx is given a specific value and x is a particular number in the domain of the function f, then the numerical value of dy is determined.

Video You Try It

EXAMPLE 4 Finding the Differential dy

(a) Find dy if $y = x^5 + 37x$.

(b) Find the value of dy when $x = 1$ and $dx = 0.2$.

Solution

(a) $dy = (5x^4 + 37)\, dx$

(b) Substituting $x = 1$ and $dx = 0.2$ in the expression for dy, we have

$$dy = (5 \cdot 1^4 + 37)0.2 = 8.4.$$

■

The geometric meaning of differentials is shown in Figure 3.51. Let $x = a$ and set $dx = \Delta x$. The corresponding change in $y = f(x)$ is

$$\Delta y = f(a + dx) - f(a).$$

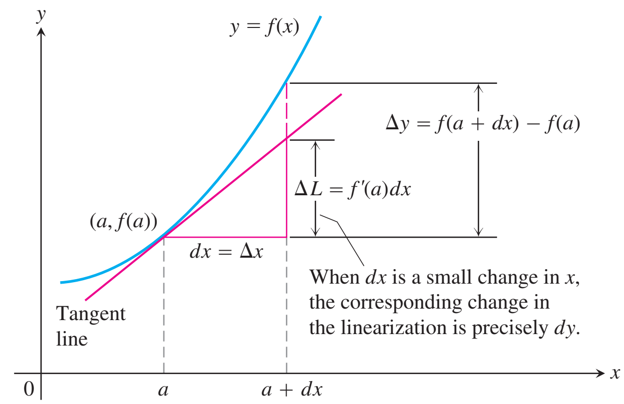


FIGURE 3.51 Geometrically, the differential dy is the change ΔL in the linearization of f when $x = a$ changes by an amount $dx = \Delta x$.

The corresponding change in the tangent line L is

$$\begin{aligned}\Delta L &= L(a + dx) - L(a)\\ &= \underbrace{f(a) + f'(a)[(a + dx) - a]}_{L(a+dx)} - \underbrace{f(a)}_{L(a)}\\ &= f'(a)\,dx.\end{aligned}$$

That is, the change in the linearization of f is precisely the value of the differential dy when $x = a$ and $dx = \Delta x$. Therefore, dy represents the amount the tangent line rises or falls when x changes by an amount $dx = \Delta x$.

If $dx \neq 0$, then the quotient of the differential dy by the differential dx is equal to the derivative $f'(x)$ because

$$dy \div dx = \frac{f'(x)\,dx}{dx} = f'(x) = \frac{dy}{dx}.$$

We sometimes write

$$df = f'(x)\,dx$$

in place of $dy = f'(x)\,dx$, calling df the **differential of f**. For instance, if $f(x) = 3x^2 - 6$, then

$$df = d(3x^2 - 6) = 6x\,dx.$$

Every differentiation formula like

$$\frac{d(u + v)}{dx} = \frac{du}{dx} + \frac{dv}{dx} \qquad \text{or} \qquad \frac{d(\sin u)}{dx} = \cos u\,\frac{du}{dx}$$

has a corresponding differential form like

$$d(u + v) = du + dv \qquad \text{or} \qquad d(\sin u) = \cos u\,du.$$

EXAMPLE 5 Finding Differentials of Functions

(a) $d(\tan 2x) = \sec^2(2x)\, d(2x) = 2\sec^2 2x\, dx$

(b) $d\left(\dfrac{x}{x+1}\right) = \dfrac{(x+1)\,dx - x\,d(x+1)}{(x+1)^2} = \dfrac{x\,dx + dx - x\,dx}{(x+1)^2} = \dfrac{dx}{(x+1)^2}$ ■

Estimating with Differentials

Suppose we know the value of a differentiable function $f(x)$ at a point a and want to predict how much this value will change if we move to a nearby point $a + dx$. If dx is small, then we can see from Figure 3.51 that Δy is approximately equal to the differential dy. Since

$$f(a + dx) = f(a) + \Delta y,$$

the differential approximation gives

$$f(a + dx) \approx f(a) + dy$$

where $dx = \Delta x$. Thus the approximation $\Delta y \approx dy$ can be used to calculate $f(a + dx)$ when $f(a)$ is known and dx is small.

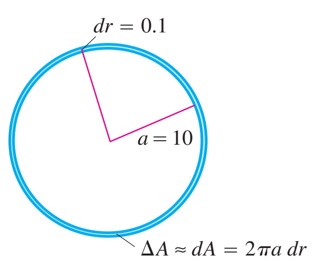


FIGURE 3.52 When dr is small compared with a, as it is when $dr = 0.1$ and $a = 10$, the differential $dA = 2\pi a\, dr$ gives a way to estimate the area of the circle with radius $r = a + dr$ (Example 6).

EXAMPLE 6 Estimating with Differentials

The radius r of a circle increases from $a = 10$ m to 10.1 m (Figure 3.52). Use dA to estimate the increase in the circle's area A. Estimate the area of the enlarged circle and compare your estimate to the true area.

Solution Since $A = \pi r^2$, the estimated increase is

$$dA = A'(a)\, dr = 2\pi a\, dr = 2\pi(10)(0.1) = 2\pi \text{ m}^2.$$

Thus,

$$\begin{aligned} A(10 + 0.1) &\approx A(10) + 2\pi \\ &= \pi(10)^2 + 2\pi = 102\pi. \end{aligned}$$

The area of a circle of radius 10.1 m is approximately 102π m^2.

The true area is

$$\begin{aligned} A(10.1) &= \pi(10.1)^2 \\ &= 102.01\pi \text{ m}^2. \end{aligned}$$

The error in our estimate is 0.01π m^2, which is the difference $\Delta A - dA$. ■

Error in Differential Approximation

Let $f(x)$ be differentiable at $x = a$ and suppose that $dx = \Delta x$ is an increment of x. We have two ways to describe the change in f as x changes from a to $a + \Delta x$:

The true change: $\Delta f = f(a + \Delta x) - f(a)$

The differential estimate: $df = f'(a)\,\Delta x$.

How well does df approximate Δf?

We measure the approximation error by subtracting df from Δf:

$$\begin{aligned}
\text{Approximation error} &= \Delta f - df \\
&= \Delta f - f'(a)\Delta x \\
&= \underbrace{f(a + \Delta x) - f(a)}_{\Delta f} - f'(a)\Delta x \\
&= \underbrace{\left(\frac{f(a + \Delta x) - f(a)}{\Delta x} - f'(a)\right)}_{\text{Call this part } \epsilon} \cdot \Delta x \\
&= \epsilon \cdot \Delta x.
\end{aligned}$$

As $\Delta x \to 0$, the difference quotient

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

approaches $f'(a)$ (remember the definition of $f'(a)$), so the quantity in parentheses becomes a very small number (which is why we called it ϵ). In fact, $\epsilon \to 0$ as $\Delta x \to 0$. When Δx is small, the approximation error $\epsilon\ \Delta x$ is smaller still.

$$\underbrace{\Delta f}_{\substack{\text{true} \\ \text{change}}} = \underbrace{f'(a)\Delta x}_{\substack{\text{estimated} \\ \text{change}}} + \underbrace{\epsilon\ \Delta x}_{\text{error}}$$

Although we do not know exactly how small the error is and will not be able to make much progress on this front until Chapter 11, there is something worth noting here, namely the *form* taken by the equation.

Change in $y = f(x)$ near $x = a$

If $y = f(x)$ is differentiable at $x = a$ and x changes from a to $a + \Delta x$, the change Δy in f is given by an equation of the form

$$\Delta y = f'(a)\ \Delta x + \epsilon\ \Delta x \qquad (1)$$

in which $\epsilon \to 0$ as $\Delta x \to 0$.

In Example 6 we found that

$$\Delta A = \pi(10.1)^2 - \pi(10)^2 = (102.01 - 100)\pi = (\underbrace{2\pi}_{dA} + \underbrace{0.01\pi}_{\text{error}})\ \text{m}^2$$

so the approximation error is $\Delta A - dA = \epsilon\ \Delta r = 0.01\pi$ and $\epsilon = 0.01\pi/\Delta r = 0.01\pi/0.1 = 0.1\pi$ m.

Equation (1) enables us to bring the proof of the Chain Rule to a successful conclusion.

Proof of the Chain Rule

Our goal is to show that if $f(u)$ is a differentiable function of u and $u = g(x)$ is a differentiable function of x, then the composite $y = f(g(x))$ is a differentiable function of x.

More precisely, if g is differentiable at x_0 and f is differentiable at $g(x_0)$, then the composite is differentiable at x_0 and

$$\left.\frac{dy}{dx}\right|_{x=x_0} = f'(g(x_0)) \cdot g'(x_0).$$

Let Δx be an increment in x and let Δu and Δy be the corresponding increments in u and y. Applying Equation (1) we have,

$$\Delta u = g'(x_0)\Delta x + \epsilon_1 \Delta x = (g'(x_0) + \epsilon_1)\Delta x,$$

where $\epsilon_1 \to 0$ as $\Delta x \to 0$. Similarly,

$$\Delta y = f'(u_0)\Delta u + \epsilon_2 \Delta u = (f'(u_0) + \epsilon_2)\Delta u,$$

where $\epsilon_2 \to 0$ as $\Delta u \to 0$. Notice also that $\Delta u \to 0$ as $\Delta x \to 0$. Combining the equations for Δu and Δy gives

$$\Delta y = (f'(u_0) + \epsilon_2)(g'(x_0) + \epsilon_1)\Delta x,$$

so

$$\frac{\Delta y}{\Delta x} = f'(u_0)g'(x_0) + \epsilon_2 g'(x_0) + f'(u_0)\epsilon_1 + \epsilon_2\epsilon_1.$$

Since ϵ_1 and ϵ_2 go to zero as Δx goes to zero, three of the four terms on the right vanish in the limit, leaving

$$\left.\frac{dy}{dx}\right|_{x=x_0} = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} = f'(u_0)g'(x_0) = f'(g(x_0)) \cdot g'(x_0).$$

This concludes the proof. ■

Sensitivity to Change

The equation $df = f'(x)\,dx$ tells how *sensitive* the output of f is to a change in input at different values of x. The larger the value of f' at x, the greater the effect of a given change dx. As we move from a to a nearby point $a + dx$, we can describe the change in f in three ways:

	True	**Estimated**
Absolute change	$\Delta f = f(a + dx) - f(a)$	$df = f'(a)\,dx$
Relative change	$\dfrac{\Delta f}{f(a)}$	$\dfrac{df}{f(a)}$
Percentage change	$\dfrac{\Delta f}{f(a)} \times 100$	$\dfrac{df}{f(a)} \times 100$

EXAMPLE 7 Finding the Depth of a Well

You want to calculate the depth of a well from the equation $s = 16t^2$ by timing how long it takes a heavy stone you drop to splash into the water below. How sensitive will your calculations be to a 0.1-sec error in measuring the time?

Solution The size of ds in the equation

$$ds = 32t\,dt$$

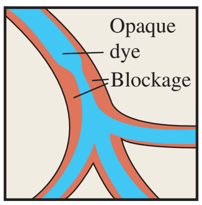
depends on how big t is. If $t = 2$ sec, the change caused by $dt = 0.1$ is about

$$ds = 32(2)(0.1) = 6.4 \text{ ft}.$$

Three seconds later at $t = 5$ sec, the change caused by the same dt is

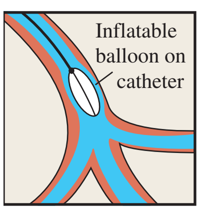
$$ds = 32(5)(0.1) = 16 \text{ ft}.$$

The estimated depth of the well differs from its true depth by a greater distance the longer the time it takes the stone to splash into the water below, for a given error in measuring the time. ■



Angiography

An opaque dye is injected into a partially blocked artery to make the inside visible under X-rays. This reveals the location and severity of the blockage.



Angioplasty

A balloon-tipped catheter is inflated inside the artery to widen it at the blockage site.

You Try It

EXAMPLE 8 Unclogging Arteries

In the late 1830s, French physiologist Jean Poiseuille ("pwa-ZOY") discovered the formula we use today to predict how much the radius of a partially clogged artery has to be expanded to restore normal flow. His formula,

$$V = kr^4,$$

says that the volume V of fluid flowing through a small pipe or tube in a unit of time at a fixed pressure is a constant times the fourth power of the tube's radius r. How will a 10% increase in r affect V?

Solution The differentials of r and V are related by the equation

$$dV = \frac{dV}{dr}\,dr = 4kr^3\,dr.$$

The relative change in V is

$$\frac{dV}{V} = \frac{4kr^3\,dr}{kr^4} = 4\frac{dr}{r}.$$

The relative change in V is 4 times the relative change in r, so a 10% increase in r will produce a 40% increase in the flow. ■

EXAMPLE 9 Converting Mass to Energy

Newton's second law,

$$F = \frac{d}{dt}(mv) = m\frac{dv}{dt} = ma,$$

is stated with the assumption that mass is constant, but we know this is not strictly true because the mass of a body increases with velocity. In Einstein's corrected formula, mass has the value

$$m = \frac{m_0}{\sqrt{1 - v^2/c^2}},$$

where the "rest mass" m_0 represents the mass of a body that is not moving and c is the speed of light, which is about 300,000 km/sec. Use the approximation

$$\frac{1}{\sqrt{1 - x^2}} \approx 1 + \frac{1}{2}x^2 \tag{2}$$

to estimate the increase Δm in mass resulting from the added velocity v.

Solution When v is very small compared with c, v^2/c^2 is close to zero and it is safe to use the approximation

$$\frac{1}{\sqrt{1 - v^2/c^2}} \approx 1 + \frac{1}{2}\left(\frac{v^2}{c^2}\right) \qquad \text{Eq. (2) with } x = \frac{v}{c}$$

to obtain

$$m = \frac{m_0}{\sqrt{1 - v^2/c^2}} \approx m_0\left[1 + \frac{1}{2}\left(\frac{v^2}{c^2}\right)\right] = m_0 + \frac{1}{2}m_0 v^2\left(\frac{1}{c^2}\right),$$

or

$$m \approx m_0 + \frac{1}{2}m_0 v^2\left(\frac{1}{c^2}\right). \tag{3}$$

Equation (3) expresses the increase in mass that results from the added velocity v.

Energy Interpretation

In Newtonian physics, $(1/2)m_0 v^2$ is the kinetic energy (KE) of the body, and if we rewrite Equation (3) in the form

$$(m - m_0)c^2 \approx \frac{1}{2}m_0 v^2,$$

we see that

$$(m - m_0)c^2 \approx \frac{1}{2}m_0 v^2 = \frac{1}{2}m_0 v^2 - \frac{1}{2}m_0(0)^2 = \Delta(\text{KE}),$$

or

$$(\Delta m)c^2 \approx \Delta(\text{KE}).$$

So the change in kinetic energy $\Delta(\text{KE})$ in going from velocity 0 to velocity v is approximately equal to $(\Delta m)c^2$, the change in mass times the square of the speed of light. Using $c \approx 3 \times 10^8$ m/sec, we see that a small change in mass can create a large change in energy. ■