

Extreme Value Theorem (EVT)

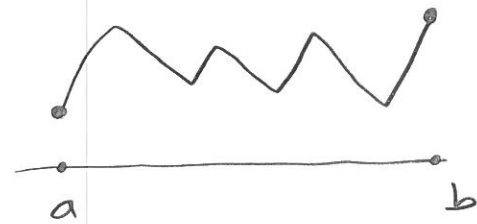
the closed interval  $[a, b]$ ,

which gives absolute max,

and there is an input which gives absolute min.

To find abs max/min we

look at set of local max/min

Local Extreme Value Theorem (LEVT)

If  $f$  continuous on  $[a, b]$ ,

then the local max/min occur among 3 sets

①  $f'(c) = 0$

②  $f'(c)$  DNE

③ endpoints.

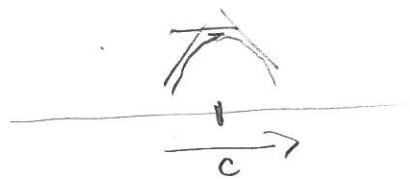
} critical (numbers) points

To find abs max/min we use LEVT to find local max/min

(usually finite set). From this finite set we can pick global/abs max/min

At a critical point where  $f'(c) = 0$ .

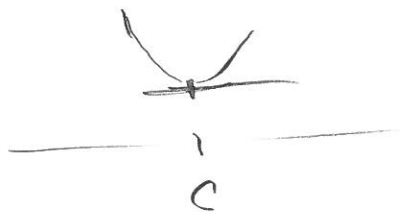
(1) If  $f'$  switches from  $+$  to  $-$  at  $c$  as  $x$  increases



$$f''(c) < 0$$

then input  $c$  yields local max.

(2) If as  $x$  increases through  $c$ , the derivative switches from  $-$  to  $+$



$$f''(c) > 0.$$

then local min.

2nd derivative test. If  $c$  is critical point  $f'(c) = 0$ .

(2) If  $f''(c) > 0$ , then  $f'$  is increasing at  $c$ . So it must go from  $-$  to  $+$ , which is local min

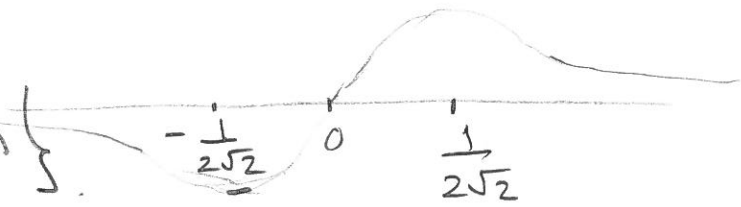
(1) If  $f''(c) < 0$ , then  $f'$  is decreasing at  $c$ . So  $f'$  must go from  $+$  to  $-$ , which is local max

WWB #10

$$f(x) = 2x e^{-4x^2} \quad \text{domain } (-\infty, \infty)$$

Note  $f$  is odd,  $f(0)$

(a) Find critical pt(s).

$$f'(x) = 2 \cdot \left\{ 1 \cdot e^{-4x^2} + x \cdot e^{-4x^2} (-4 \cdot 2x) \right\}$$


$$= 2 e^{-4x^2} \left\{ 1 + x(-8x) \right\}$$

$$= 2 e^{-4x^2} \left\{ 1 - 8x^2 \right\} \quad f' = 0 \text{ when } 1 - 8x^2 = 0$$

$$8x^2 = 1$$

Use 2nd derivative test to determine nature of critical point.

$$x^2 = \frac{1}{8}, \quad x = \pm \frac{1}{2\sqrt{2}}$$

$$f''(x) = 2 \left\{ e^{-4x^2} (-4 \cdot 2x) \left\{ 1 - 8x^2 \right\} + e^{-4x^2} \left\{ 0 - 8 \cdot 2x \right\} \right\}$$

$$= 2 e^{-4x^2} \left\{ -8x + 64x^3 - 16x \right\} \quad 64x^3 - 24x$$

$$= 2 e^{-4x^2} (8x) (8x^2 - 3) \quad (1 - 3)$$

2nd derivative test  $\Rightarrow$   
local min.

$$f''\left(-\frac{1}{2\sqrt{2}}\right) = 2 e^{-4\left(\frac{1}{8}\right)} (8) \left(-\frac{1}{2\sqrt{2}}\right) \left(8 \cdot \frac{1}{8} - 3\right) > 0$$

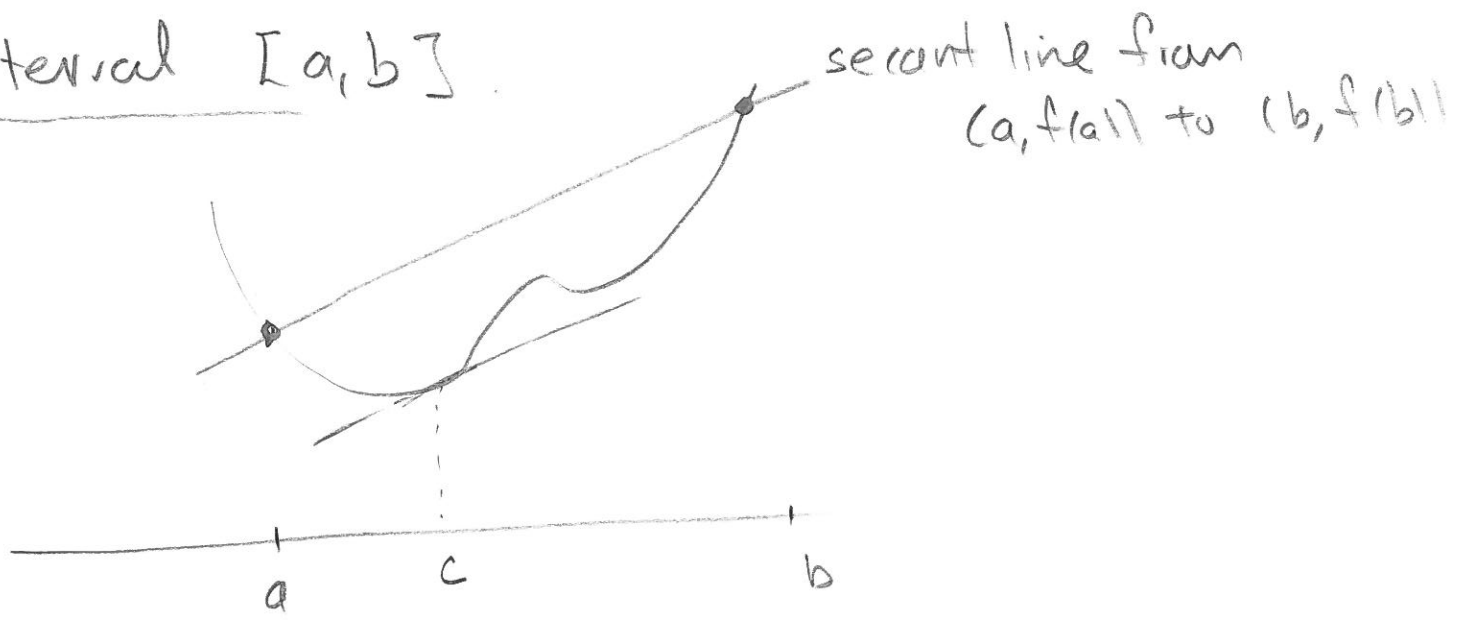
Since  $f$  odd  $\Rightarrow f'$  even  $\Rightarrow f''$  odd.

$$f''\left(-\frac{1}{2\sqrt{2}}\right) > 0 \Rightarrow f''\left(\frac{1}{2\sqrt{2}}\right) < 0 \Rightarrow \text{local max.}$$

# Mean Value Theorem (MVT)

Suppose  $f$  is differentiable

on a closed interval  $[a, b]$ .

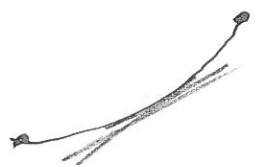


There is some point  $c$  in the interior so that tangent slope at  $(c, f(c))$  equals the secant slope.

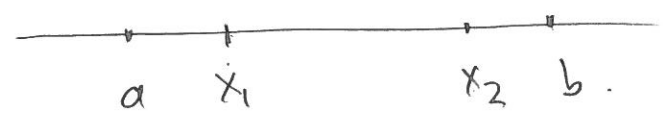
Uses of the mean value theorem:

- ① Prove that  $f' > 0 \Rightarrow f$  is increasing
- $f' < 0 \Rightarrow f$  is decreasing
- ②  $f' = 0$  on interval  $[a, b] \Rightarrow f$  is constant.

Use of the MVT to show/prove that if  $f' > 0$  on interval  $[a, b]$ , then  $f$  is increasing.



Imagine  $f$  on closed interval  $[x_1, x_2]$ .



The secant slope from  $(x_1, f(x_1))$  to  $(x_2, f(x_2))$

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} \stackrel{\text{MVT}}{=} \text{there is a point } c \text{ in interior } [x_1, x_2] \\ = f'(c). \quad (> 0 \text{ by hypothesis } f' > 0).$$

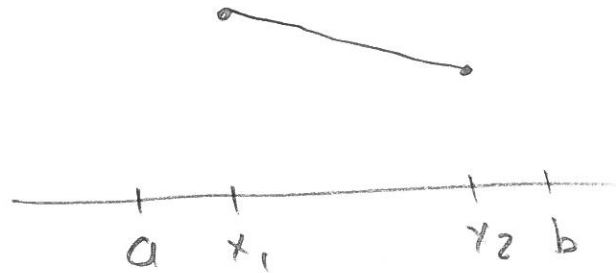
We can deduce that  $f(x_2) - f(x_1) > 0$  so  $f(x_1) < f(x_2)$ .

Similarly if  $f' < 0$ .

7

Suppose  $f$  has 0 derivative on interval  $[a, b]$

$x_1, x_2$  two points



Secant slope  $(x_1, f(x_1))$  to  $(x_2, f(x_2))$  is  $f(x_2)$

$$\frac{f(x_2) - f(x_1)}{x_2 - x_1} = \text{MVT} \text{ there is interior point } c \text{ so}$$
$$= f'(c).$$

By hypothesis  $f' = 0$ , we have  $f'(c) = 0$ , so  $f(x_1) = f(x_2)$   
so  $f$  is constant.

NW6 #7.  $f$  continuous on  $3 \leq x \leq 7$  (closed interval)  
 $f$  differentiable with  $-3 \leq f'(x) \leq 2$ .

Use MVT to estimate  $f(7) - f(3)$ .

Secant slope from  
 $(3, f(3))$  to  $(7, f(7))$



$$\frac{f(7) - f(3)}{7 - 3} = \text{secant slope} \stackrel{\text{MVT}}{=} \text{there is interior point } c \in [3, 7] \text{ so that}$$
$$= f'(c).$$

By hypothesis  $-3 \leq f'(x) \leq 2$  we have  $-3 \leq f'(c) \leq 2$

$$-3 \leq \frac{f(7) - f(3)}{4} \leq 2.$$

So  $-12 \leq f(7) - f(3) \leq 8$



The MVT follows (is proved) by using EVT and LEVT together.

The point  $c$  in the MVT occurs where the difference in  $f(x)$  and the secant line  $s(x)$  is maximal.

Look at difference.

$$f(x) - s(x)$$

① By EVT has a max. say input  $c$ .

② By LEVT, tangent at  $c$  must equal secant slope.