

# Primer on Vector Calculus

Advanced Econometrics 1  
MSc Econometrics – University of Amsterdam

## 1 Differential and Gradient

Let  $f : \mathbb{R}^2 \rightarrow \mathbb{R}; y = f(x_1, x_2)$  be a real-valued function of two variables. If the function is differentiable in the point  $(x_1, x_2)$ , then a linear approximation (or first-order Taylor series approximation) in this point is

$$f(x_1 + h_1, x_2 + h_2) - f(x_1, x_2) \approx \frac{\partial f(x_1, x_2)}{\partial x_1} h_1 + \frac{\partial f(x_1, x_2)}{\partial x_2} h_2.$$

Here  $h_1$  and  $h_2$  represent the difference between an arbitrary point  $(x_1 + h_1, x_2 + h_2)$  and the point in which we make the linear approximation  $(x_1, x_2)$ . These differences do not have to be especially small (“infinitesimal”), but we know that the approximation error goes to zero as  $|h_1| \rightarrow 0$  and  $|h_2| \rightarrow 0$ , and is of smaller order than  $\|h\| = \sqrt{h_1^2 + h_2^2}$ . After relabelling  $dx_1 = h_1$  and  $dx_2 = h_2$ , the right-hand side of the equation above is called the total differential, given by

$$df(x_1, x_2) := \frac{\partial f(x_1, x_2)}{\partial x_1} dx_1 + \frac{\partial f(x_1, x_2)}{\partial x_2} dx_2.$$

It is therefore the linear approximation to the change in  $f$  as we change its argument from  $(x_1, x_2)$  to  $(x_1 + dx_1, x_2 + dx_2)$ .

This can be generalised to a function of  $n$  variables: if

$$f : \mathbb{R}^n \rightarrow \mathbb{R}; \quad y = f(\mathbf{x})$$

is differentiable in  $\mathbf{x}$ , then the (total) differential is

$$\begin{aligned} df(\mathbf{x}) &= \frac{\partial f(\mathbf{x})}{\partial x_1} dx_1 + \dots + \frac{\partial f(\mathbf{x})}{\partial x_n} dx_n \\ &= \left( \frac{\partial f(\mathbf{x})}{\partial x_1} \quad \dots \quad \frac{\partial f(\mathbf{x})}{\partial x_n} \right) \begin{pmatrix} dx_1 \\ \vdots \\ dx_n \end{pmatrix} \\ &= \left( \frac{\partial f(\mathbf{x})}{\partial \mathbf{x}} \right)' d\mathbf{x}. \end{aligned}$$

Here  $\partial f(\mathbf{x})/\partial \mathbf{x}$  is a column vector of partial derivatives (the gradient vector), and  $d\mathbf{x}$  is a vector with components  $dx_i$ .

The following examples are useful:

- **Linear combination:** if  $\mathbf{a} = (a_1, \dots, a_n)'$  and  $f(\mathbf{x}) = \mathbf{a}'\mathbf{x} = \sum_{i=1}^n a_i x_i$ , then

$$\frac{\partial(\mathbf{a}'\mathbf{x})}{\partial \mathbf{x}} = \begin{pmatrix} \frac{\partial \sum_{i=1}^n a_i x_i}{\partial x_1} \\ \vdots \\ \frac{\partial \sum_{i=1}^n a_i x_i}{\partial x_n} \end{pmatrix} = \begin{pmatrix} a_1 \\ \vdots \\ a_n \end{pmatrix} = \mathbf{a}.$$

# A Primer For Calculus

**SJ Ball**



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## **Table of Contents A Primer For Calculus**

1. Understanding the eBook A Primer For Calculus
  - The Rise of Digital Reading A Primer For Calculus
  - Advantages of eBooks Over Traditional Books
2. Identifying A Primer For Calculus
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an A Primer For Calculus
  - User-Friendly Interface
4. Exploring eBook Recommendations from A Primer For Calculus
  - Personalized Recommendations
  - A Primer For Calculus User Reviews and Ratings
  - A Primer For Calculus and Bestseller Lists
5. Accessing A Primer For Calculus Free and Paid eBooks
  - A Primer For Calculus Public Domain eBooks
  - A Primer For Calculus eBook Subscription Services
  - A Primer For Calculus Budget-Friendly Options
6. Navigating A Primer For Calculus eBook Formats

- ePub, PDF, MOBI, and More
  - A Primer For Calculus Compatibility with Devices
  - A Primer For Calculus Enhanced eBook Features
7. Enhancing Your Reading Experience
    - Adjustable Fonts and Text Sizes of A Primer For Calculus
    - Highlighting and Note-Taking A Primer For Calculus
    - Interactive Elements A Primer For Calculus
  8. Staying Engaged with A Primer For Calculus
    - Joining Online Reading Communities
    - Participating in Virtual Book Clubs
    - Following Authors and Publishers A Primer For Calculus
  9. Balancing eBooks and Physical Books A Primer For Calculus
    - Benefits of a Digital Library
    - Creating a Diverse Reading Collection A Primer For Calculus
  10. Overcoming Reading Challenges
    - Dealing with Digital Eye Strain
    - Minimizing Distractions
    - Managing Screen Time
  11. Cultivating a Reading Routine A Primer For Calculus
    - Setting Reading Goals A Primer For Calculus
    - Carving Out Dedicated Reading Time
  12. Sourcing Reliable Information of A Primer For Calculus
    - Fact-Checking eBook Content of A Primer For Calculus
    - Distinguishing Credible Sources
  13. Promoting Lifelong Learning
    - Utilizing eBooks for Skill Development
    - Exploring Educational eBooks
  14. Embracing eBook Trends
    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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