

# 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

**Chao Zhang**



## **A Primer For Calculus:**

## **A Primer For Calculus** Book Review: Unveiling the Magic of Language

In an electronic digital era where connections and knowledge reign supreme, the enchanting power of language has become more apparent than ever. Its ability to stir emotions, provoke thought, and instigate transformation is truly remarkable. This extraordinary book, aptly titled "**A Primer For Calculus**," written by a highly acclaimed author, immerses readers in a captivating exploration of the significance of language and its profound affect our existence. Throughout this critique, we will delve in to the book is central themes, evaluate its unique writing style, and assess its overall influence on its readership.

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