

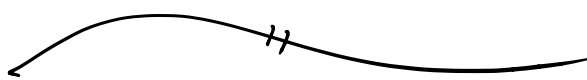
Current topic: Taylor series expansion and local behavior of curves (more generally, hypersurfaces).

Idea: Any polynomial in  $\mathbb{R}[x_1, \dots, x_n]$  has a Taylor expansion near any point  $\vec{a} = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$ :

$$f(\vec{x}) = \sum_{I \in \mathbb{N}^n} b_I (\vec{x} - \vec{a})^I,$$

where the coefficients  $b_I \in \mathbb{R}$  are determined by formal derivatives.

[Formal means NO TOPOLOGY.]



For a variable  $x$  over a ring  $R$ , we define the  $R$ -linear function

$D_x : R[x] \rightarrow R[x]$  by

$$D_x(x^k) = \begin{cases} kx^{k-1} & \text{if } k \geq 1, \\ 0 & \text{if } k = 0. \end{cases}$$

Problem 1.7: For all  $f(x), g(x) \in \mathbb{R}[x]$ ,

$$(a) D_x(fg) = D_x(f)g + f D_x(g),$$

$$(b) D_x(g^k) = k g^{k-1} D_x(g),$$

$$(c) D_x(f \circ g) = [D_x(f) \circ g] D_x(g).$$

Proof:

(a): Check that  $\Phi(f, g) = D_x(fg)$

&  $\Psi(f, g) = D_x(f)g + f D_x(g)$  are

$\mathbb{R}$ -bilinear functions  $\mathbb{R}[x]^2 \rightarrow \mathbb{R}[x]$ .

So it suffices to check identity on bases of monomials.

Let  $f = x^m, g = x^n$ .

$$D_x(f)g + f D_x(g)$$

$$= m x^{m-1} x^n + x^m n x^{n-1}$$

$$= (m+n) x^{m+n-1}$$

$$= D_x(x^{m+n}) = D_x(fg). \quad //$$

$$(b): D_x(g^k) = k g^{k-1} D_x(g).$$

True for  $k=1$  (and  $k=0$ ).

Assume for some  $k \geq 1$ . Then

$$\begin{aligned} D_x(g^{k+1}) &= D_x(g g^k) \\ &= D_x(g) g^k + g^k g^{k-1} D_x(g) \\ &= (k+1) g^k D_x(g). \quad \equiv \end{aligned}$$

(c): Given  $f(x) = \sum a_k x^k$ , we define the formal composition

$$(f \circ g)(x) := \sum a_k (g(x))^k.$$

Then from linearity & part (b):

$$\begin{aligned} D_x(f \circ g) &= \sum a_k D_x(g^k) \\ &= \sum a_k k g^{k-1} D_x(g) \\ &= [D_x(f) \circ g] D_x(g). \quad \equiv \end{aligned}$$

Now we extend to partial derivatives.  
 Given  $\vec{x} = \{x_1, \dots, x_n\}$  variables /  $R$ ,  
 we define  $D_{x_i} : R[\vec{x}] \rightarrow R[\vec{x}]$  by  
 thinking

$$R[\vec{x}] = \underbrace{R[x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n]}_{R'}[x_i]$$

Since  $D_{x_i}$  is  $R'$ -linear & since  
 $R \subseteq R'$  is a subring, then  $D_{x_i}$   
 is also  $R$ -linear. On the  $R$ -basis of  
 monomials, we have

$$\begin{aligned} D_{x_i}(x_1^{k_1} x_2^{k_2} \dots x_n^{k_n}) \\ = k_i \cdot x_1^{k_1} \dots x_i^{k_i-1} \dots x_n^{k_n} \end{aligned}$$

We observe that "mixed partials  
 commute": For all  $i \neq j$  and for  
 all monomials  $\vec{x}^k$  we have

$$D_{x_i} D_{x_j} (\vec{x}^k) = D_{x_j} D_{x_i} (\vec{x}^k)$$

$$= k_i k_j x_1^{k_1} \cdots x_i^{k_i-1} \cdots x_j^{k_j-1} \cdots x_n^{k_n}$$

By linearity, this holds for all polynomials. ///

[ Remark: This is much easier than Clairaut's Theorem! ]

We have an important Theorem relating partial derivatives to projective equivalence & more general changes of coordinates.

The Chain Rule:

Let  $\vec{x} = \{x_1, \dots, x_n\}$  be independent variables over a ring  $R$ . Then for any polynomial  $f(\vec{x}) \in R[\vec{x}]$  we define the gradient row vector

$$\nabla f = [D_{x_1} f, \dots, D_{x_n} f] \in \mathbb{R}[\vec{x}]^n.$$

For any vector of polynomials

$$\bar{\Phi} = [\bar{\Phi}_1(\vec{x}), \dots, \bar{\Phi}_n(\vec{x})] \in \mathbb{R}[\vec{x}]^n$$

we define the formal composition

$$(f \circ \bar{\Phi})(\vec{x}) = f(\bar{\Phi}_1(\vec{x}), \dots, \bar{\Phi}_n(\vec{x})) \in \mathbb{R}[\vec{x}].$$

In this case, I claim that

$$\nabla(f \circ \bar{\Phi}) = \underbrace{[(\nabla f) \circ \bar{\Phi}]}_{\text{row}} \cdot \underbrace{J\bar{\Phi}}_{\text{matrix}}$$

where

$$J\bar{\Phi} = (D_{x_j} \bar{\Phi}_i) \in \mathbb{R}[\vec{x}]^{n \times n}$$

is the Jacobian matrix of partial derivatives.

Example: If  $\bar{\Phi}$  is a linear substitution, i.e., if

$$\bar{\Phi}(\vec{x}) = A \vec{x}$$

for some matrix  $A \in \mathbb{R}^{n \times n}$ , then

$$J\bar{\Phi} = A.$$

[ A linear function is equal to its own linearization. ]

Proof: What needs to be proved?

We need to show that

$$\begin{array}{l} \text{jth entry} \\ \text{of } \nabla(f \circ \bar{\Phi}) \end{array} = \begin{array}{l} [(\nabla f) \circ \bar{\Phi}] \\ \text{row} \end{array} \cdot \begin{array}{l} (\text{jth col } J\bar{\Phi}) \\ \text{column} \end{array}.$$

By definition:

$$\begin{aligned} \begin{array}{l} \text{i th entry} \\ \text{of } \nabla(f \circ \bar{\Phi}) \end{array} &= (D_{x_i} f) \circ \bar{\Phi} \\ &= (D_{x_i} f)(\bar{\Phi}_1(\vec{x}), \dots, \bar{\Phi}_n(\vec{x})). \end{aligned}$$

If  $f(\vec{x}) = \sum b_k \vec{x}^k$ , then

$$D_{x_i} f = \sum b_k k_j x_1^{k_1} \dots x_i^{k_i-1} \dots x_n^{k_n},$$

and hence

$$\begin{aligned} \text{ith entry of } \nabla(f) \circ \bar{\Phi} &= \sum_{\kappa} b_{\kappa} k_i \bar{\Phi}_1^{k_1} \cdots \bar{\Phi}_i^{k_i-1} \cdots \bar{\Phi}_n^{k_n}. \end{aligned}$$

On the other hand, the  $j$ th entry of  $\nabla(f \circ \bar{\Phi})$  is

$$\begin{aligned} D_{x_j}(f \circ \bar{\Phi}) &= D_{x_j} \sum_{\kappa} b_{\kappa} \bar{\Phi}_1^{k_1} \cdots \bar{\Phi}_n^{k_n} \\ &= \sum_{\kappa} b_{\kappa} D_{x_j} \bar{\Phi}_1^{k_1} \cdots \bar{\Phi}_n^{k_n} \\ &= \sum_{\kappa} b_{\kappa} \sum_{i=1}^n k_i \bar{\Phi}_1^{k_1} \cdots \bar{\Phi}_i^{k_i-1} \cdots \bar{\Phi}_n^{k_n} D_{x_j} \bar{\Phi}_i \\ &= \sum_i \left( \sum_{\kappa} b_{\kappa} k_i \bar{\Phi}_1^{k_1} \cdots \bar{\Phi}_i^{k_i-1} \cdots \bar{\Phi}_n^{k_n} \right) D_{x_j} \bar{\Phi}_i \\ &= \sum_i \left( \text{ith entry } \nabla f \circ \bar{\Phi} \right) \left( \text{ij entry } J\bar{\Phi} \right) \\ &= \left[ (\nabla f) \circ \bar{\Phi} \right] \left( \text{jth col of } J\bar{\Phi} \right). \end{aligned}$$

///