Linearization and Differentials

Linearization

Definition. Let f(x) be a differentiable function with domain D, a is a real number in D. We define the Linerization of f(x) at x = a to be

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

Example 1. Use the linearization of $f(x) = x^2$ at x = 1 to estimate 1.01^2 .

The first derivative of f(x) is f'(x) = 2x. The linearization of $f(x) = x^2$ at x = 1 is

$$L(x) = f(1) + f'(1)(x - 1) = 1 + 2(x - 1)$$

Hence 1.01^2 is approximated by L(1.01) = 1 + 2(1.01 - 1) = 1.02.

Differential

Definition. Let y = f(x) be a differentiable function, the differential of y = f(x) is defined as

$$dy = f'(x)dx$$

Example 2. Let $y = f(x) = x^2$, find its differential. The first derivative of f(x) is f'(x) = 2x. The differential is

dy = 2xdx