

Thm. 2.1. If f is differentiable at x_0
 f is increasing at $x_0 \Rightarrow f'(x_0) \geq 0$.

at x_0 :

Thm 2.2 If f is differentiable at x_0
 ~~$f'(x_0) > 0$~~ \Rightarrow f is strictly increasing at x_0 ^{at x^*}

~~f strictly increasing at x_0 , but $f'(x_0) > 0$.~~
Cor. 2.2. $f'(x_0) < 0 \Rightarrow f$ is strictly decreasing at x_0

Thm 2.3. f diff in $(a,b) \subseteq S$

in (a,b)

f is increasing in $(a,b) \Leftrightarrow f'(x) \geq 0, x \in (a,b)$

Cor. 2.3.

f is decreasing in $(a,b) \Leftrightarrow f'(x) \leq 0, x \in (a,b)$

Thm 2.4

f diff in $(a,b) \subseteq S$ $(x^*, x^* + \epsilon)$

$f'(x) > 0, x \in (a,b) \Rightarrow f$ is strictly increasing at $x \in (a,b)$

Cor 2.4

~~$f'(x) < 0, x \in (a,b) \Rightarrow$~~ f is strictly decreasing $x \in (a,b)$

$f''(x) < 0, x \in S \Rightarrow f'$ strictly decreases
 \Rightarrow strictly concave

Thm 2.10. $f \in C^1$ (\rightarrow) function on interval

f is concave \Leftrightarrow f' is decreasing function

Thm 2.11 $f \in C^1 \Leftrightarrow f''(x) \leq 0$ (Thm 2.12)
 $x \in S$

f is strictly concave \Leftrightarrow f' is strictly decreasing function

$\Leftrightarrow f''(x) < 0, x \in S$

(Thm 2.12)

Thm 2.8 $f: S \rightarrow \mathbb{R}, f \in C^1$ - differentiable.

f concave $\Leftrightarrow f(y) - f(x) \leq f'(x)(y-x)$
(convex.) \geq

$x, y \in S$

\Leftrightarrow $\frac{f(y) - f(x)}{y-x} \leq f'(x), x < y$
(f concave) $\frac{f(y) - f(x)}{y-x} \geq f'(x), x > y$

Thm 2.9 $f: S \rightarrow \mathbb{R}$, $f \in C^1$ - differentiable.

$$f \text{ strictly concave} \Leftrightarrow f(y) - f(x) < f'(x)(y-x)$$

$$x, y \in S$$

$$\left(\begin{array}{l} \text{strictly} \\ \text{concave} \end{array} \right) \Leftrightarrow \begin{array}{l} \frac{f(y) - f(x)}{y-x} < f'(x), x < y \\ \frac{f(y) - f(x)}{y-x} > f'(x), x > y \end{array}$$

Thm 2.10 $f: S \rightarrow \mathbb{R}$, $f \in C^1$

2.11 $f \text{ strictly concave} \Leftrightarrow f' \text{ is strictly decreasing}$

Thm 2.12 $f: S \rightarrow \mathbb{R}$, $f \in C^2$

$$f \text{ concave} \Leftrightarrow f''(x) \leq 0, x \in S$$

$$f''(x) < 0, x \in S \Rightarrow f \text{ strictly concave}$$

Methods of proofs in Mathematics

Math: $A \rightarrow B$

— given A is true, how we show B will follow.

① Deduction - step by step reasoning using known math fact. to deduce the next following fact.

If $x^2 > 4$ then x is \dots

2) Induction. 3 steps to prove a statement involving an integer n .

1) Prove the easiest case Eg $1+2+3+\dots+n = \frac{n(n+1)}{2}$
ie $n=1$.

$$1 = \frac{n(n+1)}{2} = \frac{(1)(1+1)}{2} = 1$$

2) State the Induction Hypothesis that it is true up to any case n .

$\frac{n(n+1)}{2} = 1+2+\dots+n$

$\frac{n(n+1)}{2} = 1+2+3+4+\dots$

$1-1+1-1+1-1+\dots = \frac{1}{2}$

3) Prove for the case of $n+1$.

$$\begin{aligned} 1+2+3+\dots+n+n+1 &= \frac{n(n+1)}{2} + (n+1) \\ &= (n+1)\left(\frac{n}{2}+1\right) \\ &= \frac{(n+1)(n+2)}{2}. \end{aligned}$$

Ex. $1^2+2^2+3^2+\dots+n^2 = \frac{n(n+1)(2n+1)}{6}$ ✓

3) Prove by Contradiction.

Want to show $A \rightarrow B$

ie. whenever A is true B must follow.

— Assume $(A \rightarrow B)$ is false.

ie. there is at least one situation that
 A is true but B is false.

→ This will lead to
a contradiction
{ of known math fact
of our own assumption A .

Ex.

$\sqrt{2}$ is irrational.

rational number = $\frac{n}{m}$, n, m are integers.

Suppose $\sqrt{2}$ is rational.

$$\sqrt{2} = \frac{n}{m} \iff 2 = \frac{n^2}{m^2}$$

$$4k^2 = n^2 = 2m^2 \implies \begin{array}{l} n^2 \text{ is even} \\ n \text{ is even} \end{array}$$

$n = 2k$ for some integer k

$$\begin{array}{l} \text{integer } 4k^2 = 2m^2 \\ m^2 = 2k^2 \implies m \text{ is even.} \end{array}$$

$$\sqrt{2} = \frac{n}{m} = \frac{n_1}{m_1} = \frac{n_2}{m_2} \dots \rightarrow \text{forever.}$$

$$\begin{array}{l} n_1 = n/2 - \text{integer} \\ m_1 = m/2 - \text{integer.} \end{array}$$

$$n_2 = n_1/2$$

$$m_2 = m_1/2$$

something is true.
Never prove by show examples.

$$1+2+3 = 6 = \frac{3(3+1)}{2} \checkmark$$

$$1+2+\dots+6000$$

But you can disprove anything by showing an counterexample.

Ex

$f'(x_0) \geq 0 \implies f$ is increasing at x_0 .