

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

David Baud



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