

(1)

$$y = e^{3t}$$

$$(e^t)' = e^t$$

$$y = e^x, \quad x = 3t$$

$$\begin{aligned} \frac{dy}{dt} &= \frac{dy}{dx} \cdot \frac{dx}{dt} \\ &= e^x \cdot 3 \\ &= 3e^{3t} \end{aligned}$$

c : 常数

$$(e^{ct})' = c e^{ct}$$

(1.2)

$$y = e^{-t} \rightsquigarrow y' = -e^{-t}$$

(2)

$$y = e^{-t^2}$$

$$y = e^x, \quad x = -t^2$$

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt} = e^x \cdot (-2t) = -2t e^{-t^2}$$

(3)

$$y = e^{-\frac{t^2}{2}}$$

$$x = -\frac{t^2}{2}$$

$$\begin{aligned} \frac{dy}{dx} &= e^x \cdot (-t) \\ &= -t e^{-\frac{t^2}{2}} \end{aligned}$$

$$y = \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2}{2}}$$

標準正態分布. 概率密度
期待 0, 標準偏差 1.

$$y = \frac{1}{\sqrt{2\pi} \cdot \sigma} e^{-\frac{(t-\mu)^2}{2\sigma^2}}$$

期待値 μ
標準偏差 σ .

(3.1)

$$y = t e^t$$

$$(fg)' = f'g + f g'$$

$$\begin{aligned} y' &= (t)' e^t + t \cdot (e^t)' \\ &= 1 \cdot e^t + t \cdot e^t = (1+t) e^t \end{aligned}$$

(4)

$$\begin{aligned} y &= t^2 e^{-t}, \quad y' = (t^2)' e^{-t} + t^2 (e^{-t})' \\ &= 2t e^{-t} + t^2 (-e^{-t}) \\ &= (2t - t^2) e^{-t} \end{aligned}$$

$$T = \dots 6666.0$$

$$\sum_{k=0}^{p-1} \frac{1}{1 + \frac{1}{k+1}} \times b = \left(\frac{p}{2} \right)$$

$$= \frac{1}{9} \times \sum_{g=0}^{n=4} \begin{pmatrix} 10 \\ 1 \end{pmatrix}_5$$

$$1 = \frac{b}{01} \times \frac{01}{b} = \frac{\frac{01}{1} = 1}{1} \times \frac{01}{b}$$

---'666.0'66.0'6.0

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Figure 2.5.31.

$$\lim_{n \rightarrow \infty} n r^n = 0 \quad (|r| < 1)$$

(I) $n > 0$ et $1 \pm \frac{\theta}{n} \leq s$. $0 < r < 1 \leadsto s > 1$

$$s = 1 + \theta \quad \text{avec } \theta > 0$$

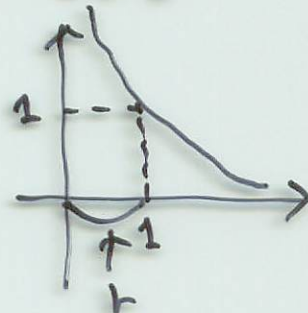
$$\frac{1}{r^n} = s^n = (1 + \theta)^n$$

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

$$0 < \underbrace{1 + n\theta + \frac{n(n-1)}{2} \theta^2 + \dots + \theta^n}_{> 0} > 0$$

$$n^k \theta^k > 0$$

$$> \frac{n(n-1)}{2} \theta^2$$



$$0 < r^n < \frac{2}{n(n-1)} \cdot \frac{1}{\theta^2}$$

$$\rightarrow 0 < n r^n < \frac{n}{n(n-1)} \cdot \frac{2}{\theta^2}$$

$$= \frac{1}{n-1} \cdot \frac{1}{\theta^2} \rightarrow 0$$

N.B.

Noter Bien

$$\frac{1}{r^n} = (1 + \theta)^n$$

$$= 1 + n\theta + \frac{n(n-1)}{2} \theta^2 + \frac{n(n-1)(n-2)}{3!} \theta^3 + \dots + \theta^n$$

$$0 < n^2 r^n < n^2 \times \frac{1}{n(n-1)(n-2)} \times \frac{6}{\theta^3}$$

$$\lim_{n \rightarrow \infty} n^k r^n \rightarrow 0$$

$$(|r| < 1, k = 1, 2, 3, \dots)$$

$$R > 1.$$

$$\lim_{n \rightarrow +\infty} R^n = +\infty$$

$$\frac{1}{R} = r \rightsquigarrow 0 < r < 1.$$

$$\frac{n^k}{R^n} = n^k r^n \longrightarrow 0$$

$$\rightsquigarrow R^n a_n \sim n^k r^n \text{ 速く発散}$$

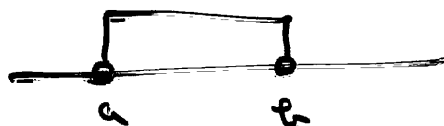
$$a_n \rightarrow +\infty, \quad b_n \rightarrow +\infty$$

$$a_n \sim b_n \text{ 速く発散}$$

$$\Leftrightarrow \frac{b_n}{a_n} \rightarrow 0 \quad (n \rightarrow \infty)$$

$$(a, b) = \{x; a < x < b\} \quad \text{開区間.}$$

$$[1, 2]$$



$$= \{x; 1 \leq x \leq 2\} \quad \text{閉区間.}$$

$$(1, +\infty) = \{x > 1\}$$



$$(-\infty, 2] = \{x \leq 2\}$$



$\mathbb{R}$: 実数全体の集合.

X, Y : 集合.

$$f: X \longrightarrow Y$$

$$\downarrow \quad \downarrow$$

$$x \longmapsto f(x)$$

写像.

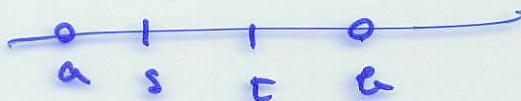
$$Y = \mathbb{R} \text{ 実数.}$$

$$(a, b) \subseteq f'(x) > 0$$

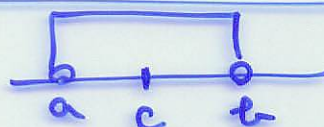
$$\longrightarrow (a, b) \subseteq f \text{ is strictly increasing.}$$

$$s < t \Rightarrow$$

$$f(s) < f(t)$$



準備



定理

$$f: (a, b) \longrightarrow \mathbb{R}$$

$$a < c < b \in \mathbb{R}.$$

$$f(c) \text{ is local max.}$$

(*)

$$= a \leq t \leq b \text{ is local max.}$$

$$\Rightarrow f'(c) = 0$$



$$\delta > 0 \text{ is fixed.}$$

$$(1) f(t) \geq f(c)$$

$$(t \in (c-\delta, c+\delta))$$

$$(*) f(t) \leq f(c)$$

$$(t \in (c-\delta, c+\delta))$$

中值定理的证明



$$\frac{f(t) - f(c)}{t - c} \rightarrow f'(c) \quad (t \rightarrow c)$$

① $t_n \rightarrow c$ $c \leftarrow t_n$

$a < t_n < b$

$$0 \leq \frac{f(t_n) - f(c)}{t_n - c} > 0 \quad n \rightarrow +\infty$$

基本定理.

$a_n \leq b_n$

$a_n \rightarrow \alpha$
 $b_n \rightarrow \beta \Rightarrow \alpha \leq \beta$

$0 \leq f'(c)$

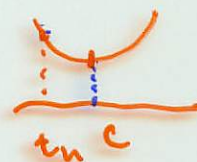


② $t_n \rightarrow c$ $c \nrightarrow t_n$

$a < t_n < c$

$$\frac{f(t_n) - f(c)}{t_n - c} \leq 0 \quad n \rightarrow +\infty$$

$\downarrow$
 $f'(c)$



$f'(c) \leq 0$

$\mathbb{R}$

$\mathbb{IR}$

$\mathbb{IR}$

$\mathbb{C}$

$\mathbb{C}$

$\mathbb{C}$

Black Board

$\mathbb{Z}$

$\mathbb{Z}$

Black Board

$\mathbb{P}$

$\mathbb{Q}$

$$a_n \leq b_n$$

$$a_n \rightarrow \alpha, b_n \rightarrow \beta.$$

$$\Rightarrow \alpha \leq \beta$$

↑

$$0 \leq c_n$$

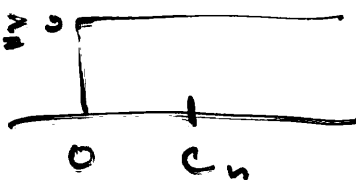
$$c_n \rightarrow \gamma$$

$$\Rightarrow \gamma \geq 0$$

$$c_n = b_n - a_n \geq 0$$

$$\beta - \alpha = \gamma \geq 0$$

$$\beta \geq \alpha$$



$$x'(t) = c x(t) \quad \forall t \in \mathbb{R} \quad c \in \mathbb{R}$$

$$x(t) = C e^{ct}.$$

Rolle の定理

$$f: [a, b] \longrightarrow \mathbb{R}$$

連続な関数, (a, b) の連続微分可能.

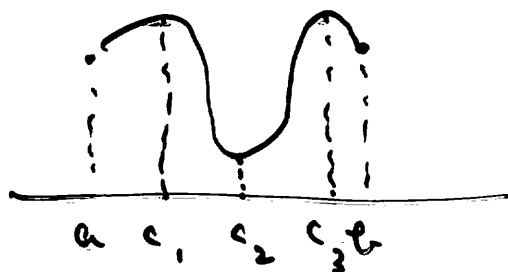
$$f(a) = f(b)$$

$$\Rightarrow f'(c) = 0 \text{ となる } c \text{ が} \\ (a, b) \text{ に存在する.}$$

論理の要約

① $f(a) = f(b)$

$$f'(c) = 0 \quad \text{ok.}$$



② f に最大値 M , 最小値 m が取れる.

③ ② が成立しないことはない. (最大値の定理)

(i) $M > f(a) = f(b)$ OR

(ii) $m < f(a) = f(b)$

③ が成立

(i) の場合.

$$M = f(c_1) \rightarrow a < c_1 < b \text{ となる}$$

M は絶対最大値

$$f'(c_1) = 0$$

(ii) の場合.

$$m = f(c_2) \rightarrow a < c_2 < b$$

m は絶対最小値

$$f'(c_2) = 0$$

定理 (平均値の定理)

$$f: [a, b] \longrightarrow \mathbb{R}$$

各点連続, (a, b) の各点で微分可能.

$$\Rightarrow \frac{f(b) - f(a)}{b - a} = f'(c)$$

$\exists$ かつ $\exists!$ c かつ

$$c \in (a, b) \text{ かつ } f'(c) = \frac{f(b) - f(a)}{b - a}$$

$$g(x) = f(x) - \frac{f(b) - f(a)}{b - a} (x - a)$$

$\uparrow$
 a

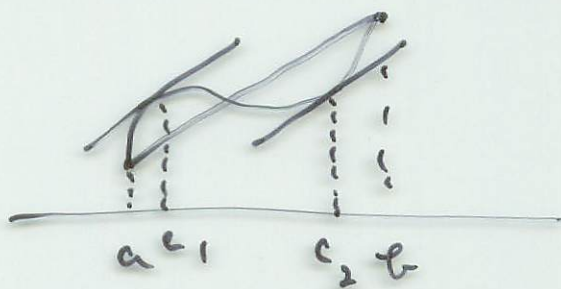
$$g(a) = f(a)$$

$$g(b) = f(b) - (f(b) - f(a)) = f(a)$$

$$g'(x) = f'(x) - \frac{f(b) - f(a)}{b - a}$$

$$g'(c) = f'(c) - \frac{f(b) - f(a)}{b - a} = 0 \quad \exists \text{ かつ } \exists! c \text{ かつ}.$$

(by Rolle)



$$f: (a, b) \longrightarrow \mathbb{R}$$

① 単調増加
② 単調減少

$$a < s < t < b$$

$$\Rightarrow f(s) < f(t)$$

③

$$\Rightarrow f(s) \leq f(t)$$

$\geq$

定理

$$f'(t) > 0$$

$$t \in (a, b)$$

$\Rightarrow$ 函数在区间上严格递增
证表

$$s < t$$



$$\frac{f(t) - f(s)}{t - s} = f'(c) > 0$$

$$t - s > 0$$

$\exists c \in (s, t)$

$$f(t) - f(s) > 0 \Rightarrow f(t) > f(s)$$

$$y = e^t \quad (e^t)' = e^t > 0$$

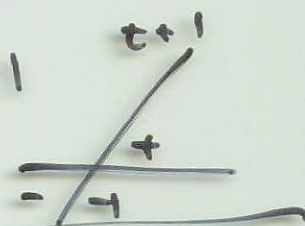
$\Rightarrow$ 函数在区间上严格递增。

$$y = te^t \quad y' = (t)'e^t + t(e^t)' = e^t + te^t = (1+t)e^t > 0$$

$$y' > 0 \Leftrightarrow t+1 > 0 \Leftrightarrow t > -1$$

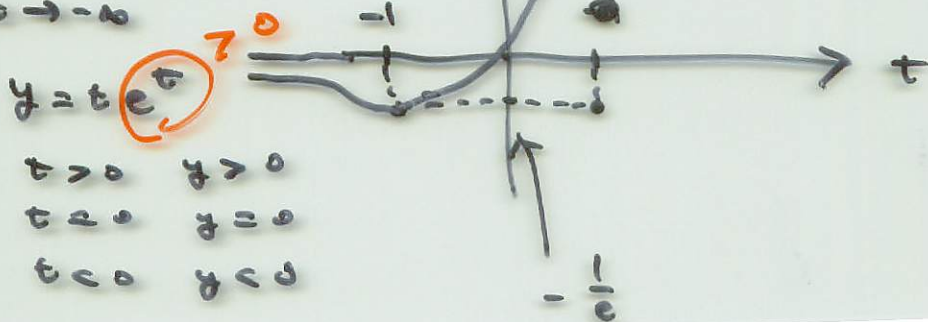
t	-1	
y'	-	+
y	$-\frac{1}{e}$	$\nearrow$

增减表



$$\lim_{t \rightarrow +\infty} te^t = +\infty$$

$$\lim_{t \rightarrow -\infty} te^t = 0$$



$$\begin{aligned} t > 0 & \Rightarrow y > 0 \\ t = 0 & \Rightarrow y = 0 \\ t < 0 & \Rightarrow y < 0 \end{aligned}$$

1) $y = \frac{t}{1+t^2}$ 2) $y = \frac{1}{1+t^2}$

$$\left(\frac{1}{f}\right)' = \frac{-f'}{f^2}$$

(2) $y' = \frac{-(1+t^2)'}{(1+t^2)^2} = \frac{-2t}{(1+t^2)^2} > 0$

$y' \geq 0 \Leftrightarrow t \leq 0$

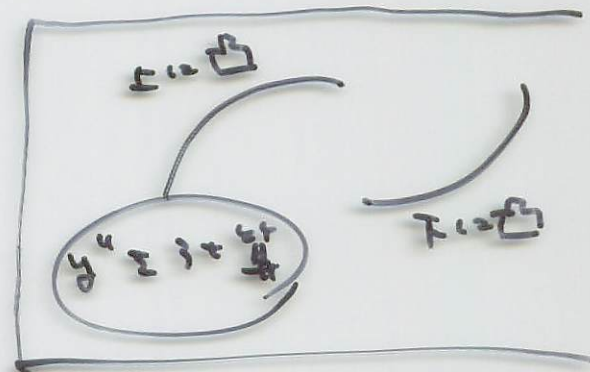
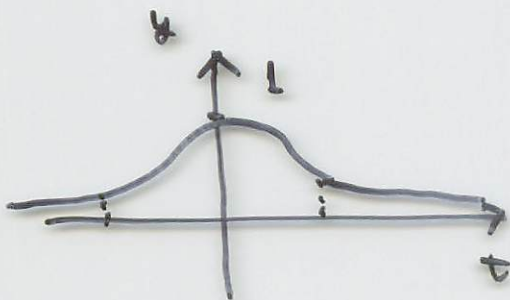
t	0	
y'	0	-
y	↗	↘

$t \rightarrow +\infty$
 $\frac{1}{t} \rightarrow 0$
 $\frac{1}{t^2} \rightarrow 0$

$\frac{1}{1+t^2} = \frac{1}{t^2} \times \frac{1}{\frac{1}{t^2} + 1} \rightarrow 0 \times \frac{1}{0+1} = 0$

$t \rightarrow -\infty$
 $\frac{1}{t} \rightarrow 0$

$\frac{1}{1+t^2} \rightarrow \frac{1}{t^2} \times \frac{1}{\frac{1}{t^2} + 1} \rightarrow 0 \times \frac{1}{0+1} = 0$



(1) $y = \frac{t}{1+t^2}$

$y' = \frac{(t)'(1+t^2) - t(1+t^2)'}{(1+t^2)^2}$

$\left(\frac{g}{f}\right)' = \frac{g'f - g f'}{f^2}$

$= \frac{1 \cdot (1+t^2) - t \cdot 2t}{(1+t^2)^2}$

$1-t^2 \geq 0$

$= \frac{1-t^2}{(1+t^2)^2} > 0$

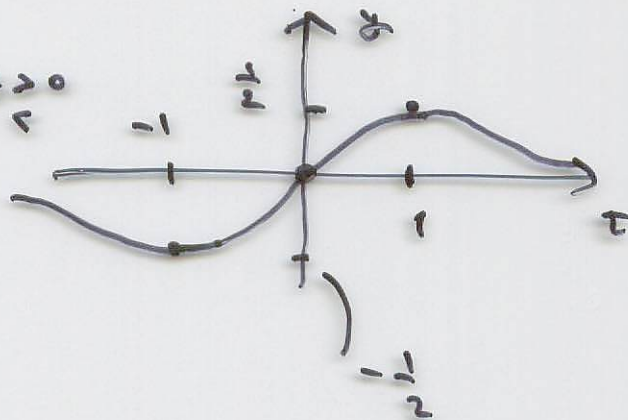


t	-1	1	
y'	-	+	-
y	↘	↗	↘

$$y = \frac{t}{1+t^2}$$

$\downarrow$
 0

$$t > 0 \Leftrightarrow y > 0$$



$$\frac{t}{1+t^2} = \frac{1}{t} \times \frac{t^2}{1+t^2} = \frac{1}{\frac{1}{t^2} + 1} \times \frac{1}{t}$$

$$t \rightarrow \pm\infty \quad \frac{1}{t^2} \rightarrow 0$$

$$\rightarrow \frac{1}{0+1} \times 0 = 0$$

$$a \neq 1, a > 0$$

对数函数 a 的性质.

$$\left. \begin{aligned} y &= a^x \\ y &= \log_a x \end{aligned} \right\}$$

$$0 < a^x = x.$$

连续且恒定.

$$\boxed{a = e}$$

$$y = \log_a x \quad (x > 0)$$

常用对数.

$$\log_{10} x.$$

$$\log x = \log_e x.$$

自然对数.

$$\ln x, \ln x.$$

$$a > 0$$

$$\log x - \log a$$

$$\frac{x - a}{e^x - e^a} = \frac{y - \beta}{e^y - e^\beta} = \frac{1}{\frac{e^y - e^\beta}{y - \beta}}$$

$$\frac{1}{e^\beta} = \frac{1}{a}$$

$$\beta = \log a$$

$$y = \log x$$

$$a = e^\beta$$

$$x \rightarrow x \quad a \in \mathbb{R}.$$

$$y \rightarrow \log a = \beta$$

(对数函数与指数函数)

$$(e^x)' \Big|_{y=\beta} = e^\beta$$

$$\boxed{(\log x)' = \frac{1}{x} \quad (x > 0)}$$

$$\boxed{(t^\alpha)' = \alpha t^{\alpha-1}} \\ t > 0$$

$$(t^{\frac{1}{2}})' = \frac{1}{2} t^{-\frac{1}{2}} \\ (t^{-\frac{1}{2}})' = -\frac{1}{2} t^{-\frac{3}{2}}$$

$$y = t^\alpha = (e^{\log t})^\alpha \\ = e^{\alpha \log t} = e^x$$

$$t = e^{\log t} \\ x = \alpha \log t.$$

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$(\log t)' = \frac{1}{t}$$

$$= e^x \cdot \left(\alpha \frac{1}{t}\right) = e^{\alpha \log t} \cdot \alpha \frac{1}{t} \\ = t^\alpha \cdot \alpha \frac{1}{t} = \alpha t^{\alpha-1}$$

$$(t^{\frac{1}{3}})' = \frac{1}{3} t^{-\frac{2}{3}}$$

$$(\sin x)' = \cos x, (\cos x)' = -\sin x$$

$$\int_{-\infty}^{\infty} e^{-\frac{x^2}{2}} dx = \sqrt{2\pi}$$

$$\pm \text{增減表. } y'' e^{\pm \tau} \text{ 類.}$$

Exo. (1) $y = t \log t$

(4) $y = e^{-\frac{t^2}{2}}$

(2) $y = \frac{\log t}{t}$

(5) $y = t^2 e^{-t}$

(3) $y = \sqrt{t} (t-1)$

$(e^{-\tau})' = -e^{-\tau}$

(6) $y = x^3 - 3x + 1$

$$\frac{d}{dt} N(t) = -\gamma N(t)$$

γ : 衰变常数.

$$N(t) = N(0) e^{-\gamma t}$$

$$e^{-\gamma T} = \frac{1}{2}.$$

$$N(t+T)$$

$$-\gamma T = -\log 2.$$

$$= N(0) e^{-\gamma(t+T)}$$

$$T = \frac{\log 2}{\gamma}.$$

$$= \underbrace{N(0) e^{-\gamma t}}_{N(t)} \times \underbrace{e^{-\gamma T}}_{= \frac{1}{2}} \quad \nearrow \text{半衰期.}$$

$$= \frac{1}{2} N(t)$$

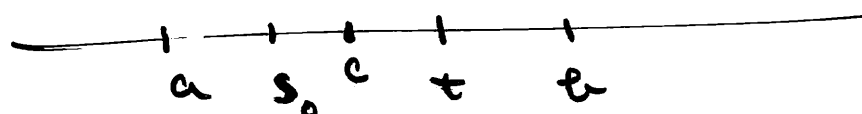
平均値の定理の応用

$$f: (a, b) \longrightarrow \mathbb{R}$$

各点で微分可能.

$$f'(t) \equiv 0$$

$$\Rightarrow f(t) \equiv c$$



$a \quad s_0 \quad c \quad t \quad b$

$$\frac{f(t) - f(s_0)}{t - s_0} = f'(c) = 0$$

$$\Rightarrow f(t) = f(s_0)$$

応用 $f: \mathbb{R} \longrightarrow \mathbb{R} \quad \alpha \in \mathbb{R} \text{ 定数}$

$$f'(t) = \alpha f(t) \quad \forall t \in \mathbb{R} \text{ の各点で OK.}$$

$$\Rightarrow f(t) = f(0) e^{\alpha t}$$

$$(e^{\alpha t})' = \alpha e^{\alpha t}$$

$$\begin{aligned} (f(t) e^{-\alpha t})' &= f'(t) \cdot e^{-\alpha t} + f(t) (e^{-\alpha t})' \\ &= \underbrace{f'(t)}_{= \alpha f(t)} e^{-\alpha t} + (-\alpha) f(t) e^{-\alpha t} \\ &= \alpha f(t) e^{-\alpha t} - \alpha f(t) e^{-\alpha t} \\ &\equiv 0 \end{aligned}$$

$$f(t) e^{-\alpha t} = f(0) \cdot e^{-\alpha \cdot 0} = f(0)$$

$$\leadsto f(t) = f(0) e^{\alpha t}$$