

Teaching and Learning Calculus using ultrasmall numbers

Richard O'Donovan

Collège et École de Commerce André-Chavanne
Geneva

30 September 2017

- 1 Axioms

- 2 Comparison
 - Case 1
 - Case 2

Continuity

$$(\forall \varepsilon > 0) (\exists \delta > 0) (\forall x) \quad |x - a| \leq \delta \Rightarrow |f(x) - f(a)| \leq \varepsilon$$

For too complicated to be used at introductory pre-university level.

Choice (in high school):

- lose rigour
- change paradigm ← why we are together

intuition of “tiny”

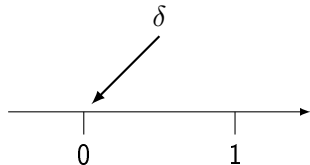
The interval $[0, 1]$ contains infinitely many real numbers.

intuition of “tiny”

The interval $[0, 1]$ contains infinitely many real numbers.
Some of them must be really very close
their difference must be really tiny

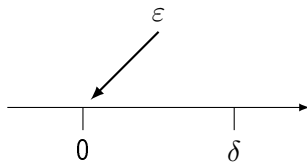
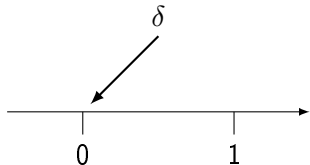
intuition of “tiny”

The interval $[0, 1]$ contains infinitely many real numbers.
Some of them must be really very close
their difference must be really tiny



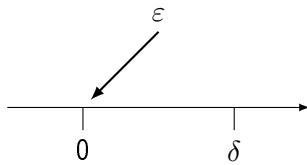
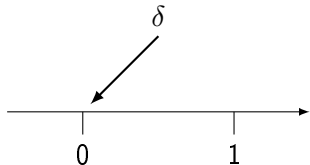
intuition of “tiny”

The interval $[0, 1]$ contains infinitely many real numbers.
Some of them must be really very close
their difference must be really tiny



intuition of “tiny”

The interval $[0, 1]$ contains infinitely many real numbers.
Some of them must be really very close
their difference must be really tiny



Formalisation:

Axioms: standard observability

- (1) Real numbers which can be uniquely defined, or completely written out, are standard:

$$0, 1, \sqrt{2}, e, \pi$$

¹the reciprocal of ultrasmall is ultralarge

Axioms: standard observability

- (1) Real numbers which can be uniquely defined, or completely written out, are standard:

$$0, 1, \sqrt{2}, e, \pi$$

- (2) Operations between standard numbers yield standard results.

¹the reciprocal of ultrasmall is ultralarge

Axioms: standard observability

- (1) Real numbers which can be uniquely defined, or completely written out, are standard:

$$0, 1, \sqrt{2}, e, \pi$$

- (2) Operations between standard numbers yield standard results.
- (3) There exist real numbers smaller in absolute value than any strictly positive standard real number. These are *ultrasmall* (and *not* standard).¹

¹the reciprocal of ultrasmall is ultralarge

Axioms: standard observability

- (1) Real numbers which can be uniquely defined, or completely written out, are standard:

$$0, 1, \sqrt{2}, e, \pi$$

- (2) Operations between standard numbers yield standard results.
- (3) There exist real numbers smaller in absolute value than any strictly positive standard real number. These are *ultrasmall* (and *not* standard).¹
- (4) Every real number x which is not ultralarge can be written as $x = a + \delta$, where a is standard and δ is ultrasmall or zero.
We write

$$x \simeq a$$

¹the reciprocal of ultrasmall is ultralarge

Axioms: generalisation

Definition (context)

The context of a statement, function or set, is the list of parameters used in its definition.

(A context may be empty)

Observability is relative to a context.

Axioms: generalisation

Definition (context)

The context of a statement, function or set, is the list of parameters used in its definition.

(A context may be empty)

Observability is relative to a context.

If a number is observable relative to a context, it is observable relative to any extended context.

Axioms: generalisation

Definition (context)

The context of a statement, function or set, is the list of parameters used in its definition.

(A context may be empty)

Observability is relative to a context.

If a number is observable relative to a context, it is observable relative to any extended context.

Standard numbers are observable relative to the empty context, or relative to every context.

Axioms: generalisation

Definition (context)

The context of a statement, function or set, is the list of parameters used in its definition.

(A context may be empty)

Observability is relative to a context.

If a number is observable relative to a context, it is observable relative to any extended context.

Standard numbers are observable relative to the empty context, or relative to every context.

Every number is observable in some context.

(2') (Closure) If there is a real number satisfying a given property, then there is an observable real number satisfying that property.

Implies: Operations between observable real numbers yield observable results.

$$(2') \Rightarrow (2)$$

(2') (Closure) If there is a real number satisfying a given property, then there is an observable real number satisfying that property.

Implies: Operations between observable real numbers yield observable results.

$$(2') \Rightarrow (2)$$

(3') Given any context, there exist ultrasmall real numbers

$$(3') \Rightarrow (3)$$

(2') (Closure) If there is a real number satisfying a given property, then there is an observable real number satisfying that property.

Implies: Operations between observable real numbers yield observable results.

$$(2') \Rightarrow (2)$$

(3') Given any context, there exist ultrasmall real numbers

$$(3') \Rightarrow (3)$$

(4') Every real number x which is not ultralarge can be written as $x = a + \delta$, where a is observable and δ is ultrasmall or zero.

$$(4') \Rightarrow (4)$$

Working with explicit functions, one notices by inspection, that adding parameters to the context does not change the result.

Working with explicit functions, one notices by inspection, that adding parameters to the context does not change the result.

Generalisation:

(5) A property is true iff it is true when its context is extended.

Working with explicit functions, one notices by inspection, that adding parameters to the context does not change the result.

Generalisation:

(5) A property is true iff it is true when its context is extended.

Do not worry about the context provided it contains at least all parameters involved.

Lucien H.

- Because

$$y' = \frac{dy}{dx} \quad \text{and} \quad y' \cdot dx = dy$$

differential equations are easier to understand and there is no cheating.

Definition (Convergence)

A sequence $\{a_n\}$ converges to a limit if there is an observable value L such that for any ultralarge index N , we have

$$a_N \simeq L$$

Definition (Convergence)

A sequence $\{a_n\}$ converges to a limit if there is an observable value L such that for any ultralarge index N , we have

$$a_N \simeq L$$

Definition (Cauchy sequence)

A sequence is a Cauchy sequence if for any two ultralarge indexes N, M , we have

$$a_N \simeq a_M$$

Definition (Convergence)

A sequence $\{a_n\}$ converges to a limit if there is an observable value L such that for any ultralarge index N , we have

$$a_N \simeq L$$

Definition (Cauchy sequence)

A sequence is a Cauchy sequence if for any two ultralarge indexes N, M , we have

$$a_N \simeq a_M$$

Theorem

A sequence converges to a limit iff it is a Cauchy sequence.

Proof

⇒ (easy)

for any ultralarge indexes N and M ,

$$a_N \simeq L \quad \text{and} \quad a_M \simeq L \quad \text{so} \quad a_N \simeq a_M$$

Proof

⇒ (easy)

for any ultralarge indexes N and M ,

$$a_N \simeq L \quad \text{and} \quad a_M \simeq L \quad \text{so} \quad a_N \simeq a_M$$

⇐

Assume N is a fixed ultralarge index, and M is any ultralarge index.

Then $a_N \simeq a_M$,

Proof

\Rightarrow (easy)

for any ultralarge indexes N and M ,

$$a_N \simeq L \quad \text{and} \quad a_M \simeq L \quad \text{so} \quad a_N \simeq a_M$$

\Leftarrow

Assume N is a fixed ultralarge index, and M is any ultralarge index.

Then $a_N \simeq a_M$,

so there is a value ℓ such that for any ultralarge index M , we have

$a_M \simeq \ell$.

Proof

\Rightarrow (easy)

for any ultralarge indexes N and M ,

$$a_N \simeq L \quad \text{and} \quad a_M \simeq L \quad \text{so} \quad a_N \simeq a_M$$

\Leftarrow

Assume N is a fixed ultralarge index, and M is any ultralarge index.

Then $a_N \simeq a_M$,

so there is a value ℓ such that for any ultralarge index M , we have

$a_M \simeq \ell$.

By closure there is an observable such value and this is the limit L .

Proof

\Rightarrow (easy)

for any ultralarge indexes N and M ,

$$a_N \simeq L \quad \text{and} \quad a_M \simeq L \quad \text{so} \quad a_N \simeq a_M$$

\Leftarrow

Assume N is a fixed ultralarge index, and M is any ultralarge index.

Then $a_N \simeq a_M$,

so there is a value ℓ such that for any ultralarge index M , we have

$a_M \simeq \ell$.

By closure there is an observable such value and this is the limit L .



Lucien's comment

This seems to use another “nature” of real numbers.

what is the real nature of real numbers?

Lucien's comment

This seems to use another “nature” of real numbers.

what is the real nature of real numbers?

Metaphysical question?

Referees' comments

Referees' comments

- 1 real numbers are not really like that

Referees' comments

- ① real numbers are not really like that
- ② but we all know that infinitesimals don't really exist

Referees' comments

- ① real numbers are not really like that
- ② but we all know that infinitesimals don't really exist
- ③ I will believe you when you can show me an infinitesimal

Referees' comments

- ① real numbers are not really like that
- ② but we all know that infinitesimals don't really exist
- ③ I will believe you when you can show me an infinitesimal
- ④ we don't want analysis to be taught that way

Time to cease to be polite

Foundational incompetence and religious belief in a metaphysical truth about real numbers are not acceptable in a scientific discussion.

Valid questions

- 1 Is it mathematically useful?
- 2 Is it pedagogically useful?

- ① Is it mathematically useful?

Consider

$$H : x \mapsto \frac{1}{2} + \frac{1}{\pi} \arctan \left(\frac{x}{\varepsilon} \right) \quad \text{for ultrasmall positive } \varepsilon$$

At standard scale: Heaviside function. Its derivative – at standard scale – is a Dirac. *And they can be multiplied!*²

²the product is a lopsided Dirac...

② Is it pedagogically useful?

② Is it pedagogically useful?

Final exams have an external jury, from university.

Jury was Prof. Laura Weiss, professor of didactics of mathematics and physics who was also jury for other teachers.

Continuity of $y = x^2$

Is $f : x \mapsto x^2$ continuous at $x = 3$?

Ultracalculus: yes because, for $h \simeq 0$ we have

$$(3 + h)^2 = 9 + 6h + h^2$$

Continuity of $y = x^2$

Is $f : x \mapsto x^2$ continuous at $x = 3$?

Ultracalculus: yes because, for $h \simeq 0$ we have

$$(3 + h)^2 = 9 + 6h + h^2$$

$6h \simeq 0$ because 6 is observable and h is ultrasmall, and observable times ultrasmall is ultrasmall (proof available).

Same for h^2 :

$$\text{hence } 9 + 6h + h^2 \simeq 9 = 3^2.$$

classical approach

Yes, because

$$\lim_{x \rightarrow 3} x^2 = 3^2$$

(with no extra comment...)

classical approach

Yes, because

$$\lim_{x \rightarrow 3} x^2 = 3^2$$

(with no extra comment...)

or

$$\lim_{h \rightarrow 0} (3 + h)^2 = 3^2 + 6h + h^2 = 3^2 + \lim_{h \rightarrow 0} 6h + \lim_{h \rightarrow 0} h^2 = 3^2$$

notice the absence of "lim" at second step.

classical approach

Yes, because

$$\lim_{x \rightarrow 3} x^2 = 3^2$$

(with no extra comment...)

or

$$\lim_{h \rightarrow 0} (3 + h)^2 = 3^2 + 6h + h^2 = 3^2 + \lim_{h \rightarrow 0} 6h + \lim_{h \rightarrow 0} h^2 = 3^2$$

notice the absence of “lim” at second step.

“The lim notation seems used as a prefix, with no clear meaning.”

continuity of the product

Ultracalculus

$$x \simeq a \Rightarrow x = a + dx$$

$$f(a + dx) - f(a) = \Delta f(a) \simeq 0 \text{ if } f \text{ is continuous at } a$$

continuity of the product

Ultracalculus

$$x \simeq a \Rightarrow x = a + dx$$

$$f(a + dx) - f(a) = \Delta f(a) \simeq 0 \text{ if } f \text{ is continuous at } a$$

hence

$$f(a + dx) \cdot g(a + dx) = (f(a) + \Delta f(a)) \cdot (g(a) + \Delta g(a))$$

continuity of the product

Ultracalculus

$$x \simeq a \Rightarrow x = a + dx$$

$$f(a + dx) - f(a) = \Delta f(a) \simeq 0 \text{ if } f \text{ is continuous at } a$$

hence

$$\begin{aligned} f(a + dx) \cdot g(a + dx) &= (f(a) + \Delta f(a)) \cdot (g(a) + \Delta g(a)) \\ &= f(a) \cdot g(a) + \underbrace{f(a) \cdot \Delta g(a)}_{\simeq 0} + \underbrace{\Delta f(a) \cdot g(a)}_{\simeq 0} + \underbrace{\Delta f(a) \cdot \Delta g(a)}_{\simeq 0} \\ &\simeq f(a) \cdot g(a) \end{aligned}$$

classical approach

$$\lim_{x \rightarrow a} f(x) \cdot g(x) = f(a) \cdot g(a)$$

why?

classical approach

$$\lim_{x \rightarrow a} f(x) \cdot g(x) = f(a) \cdot g(a)$$

why?

because the limit can be distributed...

classical approach

$$\lim_{x \rightarrow a} f(x) \cdot g(x) = f(a) \cdot g(a)$$

why?

because the limit can be distributed...

but then for the derivative of the product?

classical approach

$$\lim_{x \rightarrow a} f(x) \cdot g(x) = f(a) \cdot g(a)$$

why?

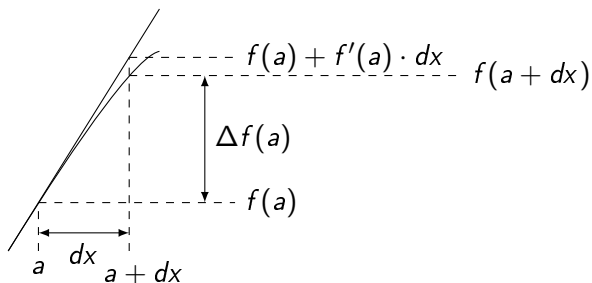
because the limit can be distributed...

but then for the derivative of the product?

It is another problem so it has another rule.

variable substitution

Ultracalculus



$$df(a) = f'(a) \cdot dx \text{ (the variation along the tangent)}$$

$$\int_0^1 \sqrt{1+2x} \cdot dx$$

then for $\sqrt{1+2x} = u$ we have

$$\frac{du}{dx} = \frac{1}{\sqrt{1+2x}} = \frac{1}{u} \text{ hence } u \cdot du = dx$$

$$\int_0^1 \sqrt{1+2x} \cdot dx$$

then for $\sqrt{1+2x} = u$ we have

$$\frac{du}{dx} = \frac{1}{\sqrt{1+2x}} = \frac{1}{u} \text{ hence } u \cdot du = dx$$

then:

$$\sqrt{1+2x} \cdot dx = u^2 \cdot du$$

$$\int_0^1 \sqrt{1+2x} \cdot dx$$

then for $\sqrt{1+2x} = u$ we have

$$\frac{du}{dx} = \frac{1}{\sqrt{1+2x}} = \frac{1}{u} \text{ hence } u \cdot du = dx$$

then:

$$\sqrt{1+2x} \cdot dx = u^2 \cdot du$$

if $x = 0$ then $u = 1$; if $x = 1$ then $u = \sqrt{3}$

All together

$$\int_0^1 \sqrt{1+2x} \cdot dx$$

then for $\sqrt{1+2x} = u$ we have

$$\frac{du}{dx} = \frac{1}{\sqrt{1+2x}} = \frac{1}{u} \text{ hence } u \cdot du = dx$$

then:

$$\sqrt{1+2x} \cdot dx = u^2 \cdot du$$

if $x = 0$ then $u = 1$; if $x = 1$ then $u = \sqrt{3}$

All together

$$\int_1^{\sqrt{3}} u^2 \cdot du$$

a step by step method

classical approach

Need to prove, using the fundamental theorem twice, that

$$\int_a^b f(x)dx = \int_{\varphi^{-1}(a)}^{\varphi^{-1}(b)} f(\varphi(t))\varphi'(t)dt$$

and use it in one step.

Laura Weiss's comment

- In the classical approach, the technicality is either so high that there is no energy left for understanding, or everything is hidden under the carpet, but then proofs are mere metaphors.

Laura Weiss's comment

- In the classical approach, the technicality is either so high that there is no energy left for understanding, or everything is hidden under the carpet, but then proofs are mere metaphors.
- Students working with ultracalculus have better and safer tools.

Laura Weiss's comment

- In the classical approach, the technicality is either so high that there is no energy left for understanding, or everything is hidden under the carpet, but then proofs are mere metaphors.
- Students working with ultracalculus have better and safer tools.
- Because they can rely on algebra, when they are lost or in error, students working with ultracalculus can use a hint much more efficiently.

Laura Weiss's comment

“Descartes made geometry algebraic and that was a great improvement.

Analysis with ultrasmall numbers make analysis more algebraic and it seems to provide the same sort of advantage.”

Thank you