

Second-order derivatives are useful in studying concavity of functions, acceleration in physics, road planning in engineering, and a great many other areas. For a quick review, consider the following definition.

Definition 5.4.1. If f is a differentiable function on an interval (a, b) and f' is strictly increasing on (a, b) , then f is *concave up* on (a, b) . *Concavity downward* is defined similarly.

Intuitively, this definition says that a differentiable function f is concave up on (a, b) if and only if it lies above its tangent lines. Recall from Section 5.3, Exercise 6, that if the derivative of a function is positive, then that function is strictly increasing. Therefore, if the function f is twice differentiable and $f'' > 0$, then f' must be strictly increasing. Thus, according to Definition 5.4.1, f must be concave up. This proves the next theorem informally. Figure 5.4.1 shows a function f that is twice differentiable, together with several tangent lines whose slope, from left to right, is getting larger and larger.

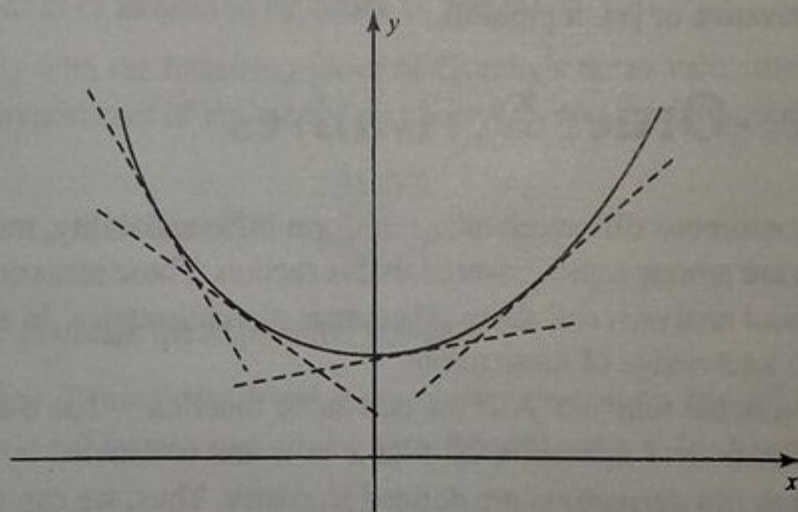


Figure 5.4.1

THEOREM 5.4.2. If a function f satisfies $f''(x) > 0$ for all $x \in (a, b)$, then f must be concave up on (a, b) . Similarly, $f''(x) < 0$ on (a, b) implies that f is concave down on (a, b) .