

Some more techniques for computing limits

a) Rational functions: divide the top and the bottom to cancel (reduce): factor and cancel

$$\lim_{x \rightarrow 1} \frac{x^3 - 3x + 2}{x^3 - x^2 - x + 1} = \lim_{x \rightarrow 1} \frac{\cancel{(x^2 - 2x + 1)}(x + 2)}{\cancel{(x^2 - 2x + 1)}(x + 1)} = \lim_{x \rightarrow 1} \frac{x + 2}{x + 1} = \frac{1 + 2}{1 + 1} = \frac{3}{2}$$

b) If we have some roots: expand the top and the bottom with a factor

The standard thing to do with a square root in a sum or difference is rationalize

$$\begin{aligned}\lim_{x \rightarrow 5} \frac{\sqrt{x-1} - 2}{x^2 - 4x - 5} &= \lim_{x \rightarrow 5} \frac{(\sqrt{x-1} - 2)(\sqrt{x-1} + 2)}{(x^2 - 4x - 5)(\sqrt{x-1} + 2)} \\ &= \lim_{x \rightarrow 5} \frac{x - 5}{(x + 1)(x - 5)(\sqrt{x-1} + 2)} = \lim_{x \rightarrow 5} \frac{1}{(x + 1)(\sqrt{x-1} + 2)} = \frac{1}{24}\end{aligned}$$

c) One-sided limits:

$$\lim_{x \rightarrow a^+} f(x), \text{ or } \lim_{x \rightarrow a^-} f(x),$$

Substitution: $x = a + \delta, x = a - \delta$

Replace $x \rightarrow a^+$ and $x \rightarrow a^-$ by $\delta \rightarrow 0$

$$\lim_{\delta \rightarrow 0^+} f(a + \delta)$$

$$\lim_{\delta \rightarrow 0^-} f(a - \delta)$$

$$\lim_{x \rightarrow 3^+} \frac{2x + 1}{9 - x^2} = \|\textit{Substitution: } x = 3 + \delta \quad x \rightarrow 3 \quad \delta \rightarrow 0\|$$

$$\lim_{\delta \rightarrow 0} \frac{2(3 + \delta) + 1}{9 - (3 + \delta)^2} = \lim_{\delta \rightarrow 0} \frac{6 + 2\delta + 1}{9 - (9 + 6\delta + \delta^2)} = \lim_{\delta \rightarrow 0} -\frac{7 + 2\delta}{6\delta + \delta^2} = -\infty$$

$$\lim_{x \rightarrow 3^-} \frac{2x + 1}{9 - x^2} = \|\textit{Substitution: } x = 3 - \delta \quad x \rightarrow 3 \quad \delta \rightarrow 0\|$$
$$= +\infty$$

Finding a Limit by “Squeezing”

A problem: How to calculate

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} \quad \left[\text{the function } \frac{\sin x}{x} \text{ does not exist at } x = 0 \right]$$

Answer: “we squeeze”

Theorem [“squeezing” Theorem]

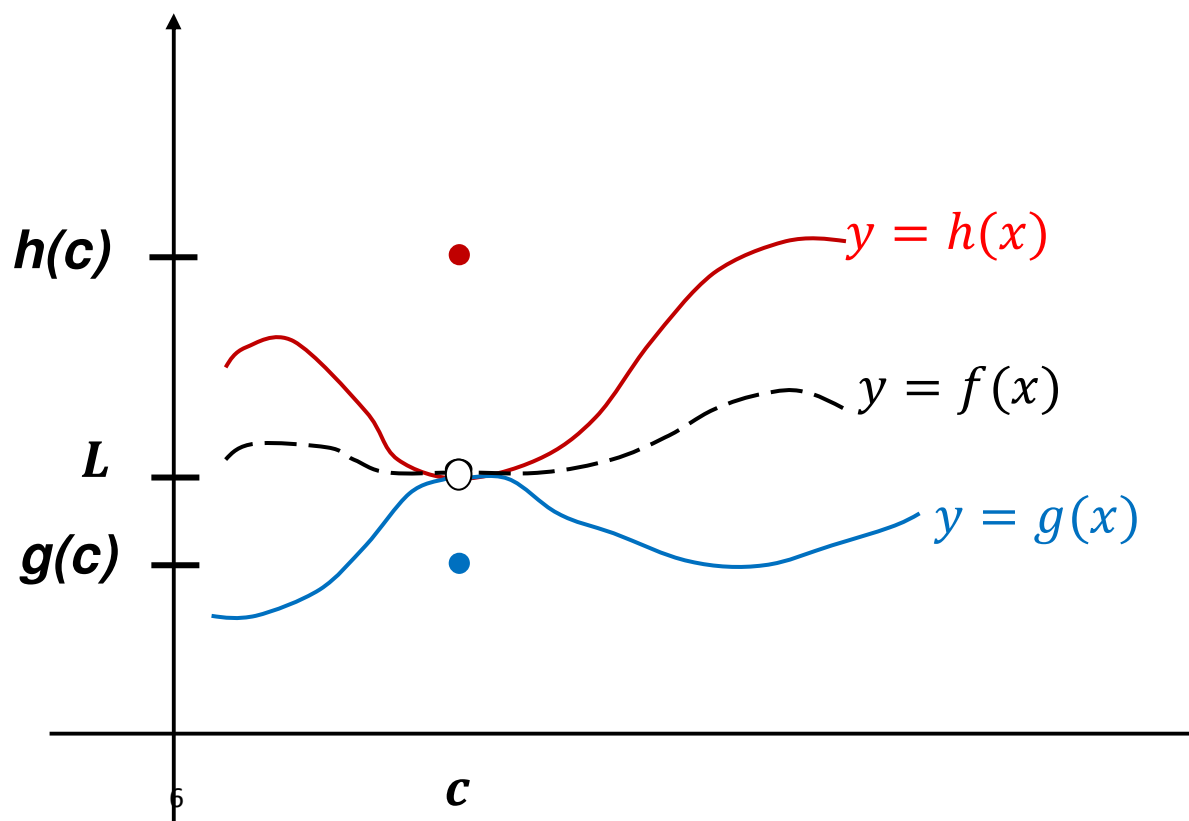
If $g(x) \leq f(x) \leq h(x)$ for all $x \neq c$ in some open interval containing c and

$$\lim_{x \rightarrow c} g(x) = L = \lim_{x \rightarrow c} h(x)$$

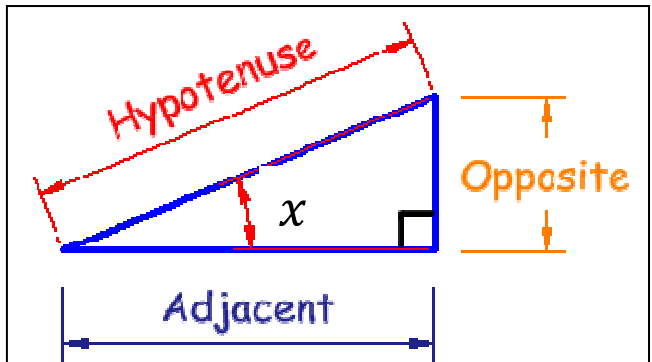
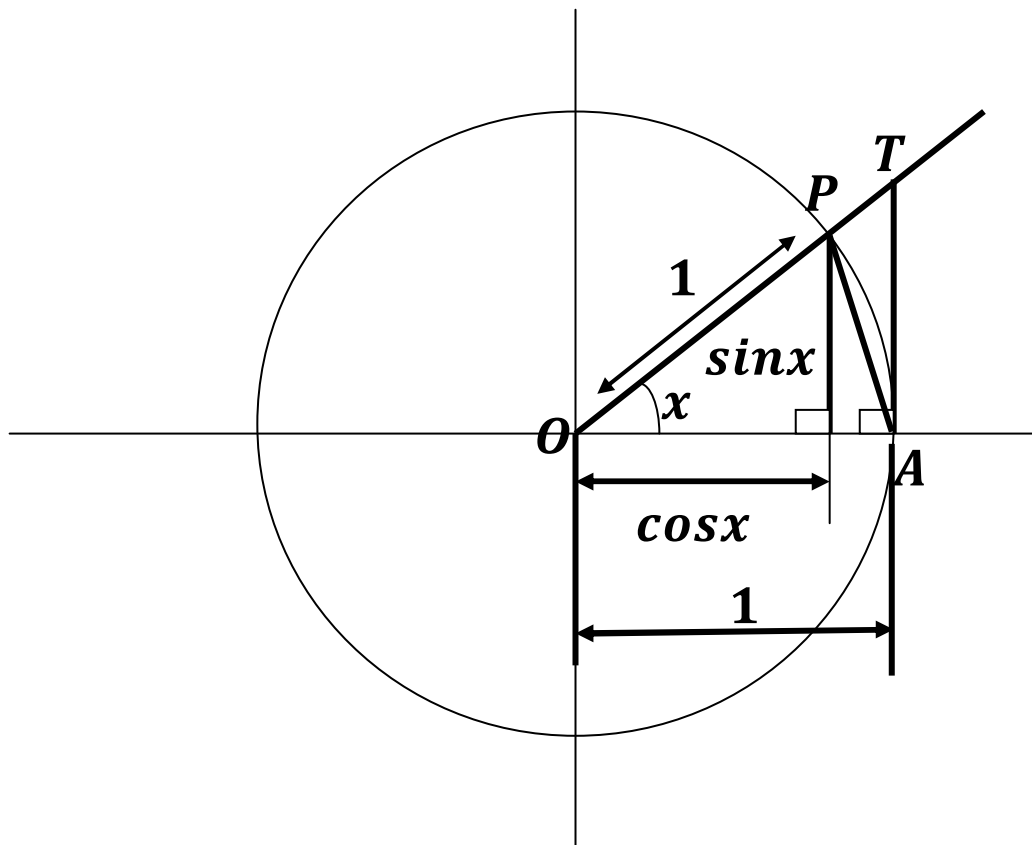
Then

$$\lim_{x \rightarrow c} f(x) = L$$

too.



$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = ?$$

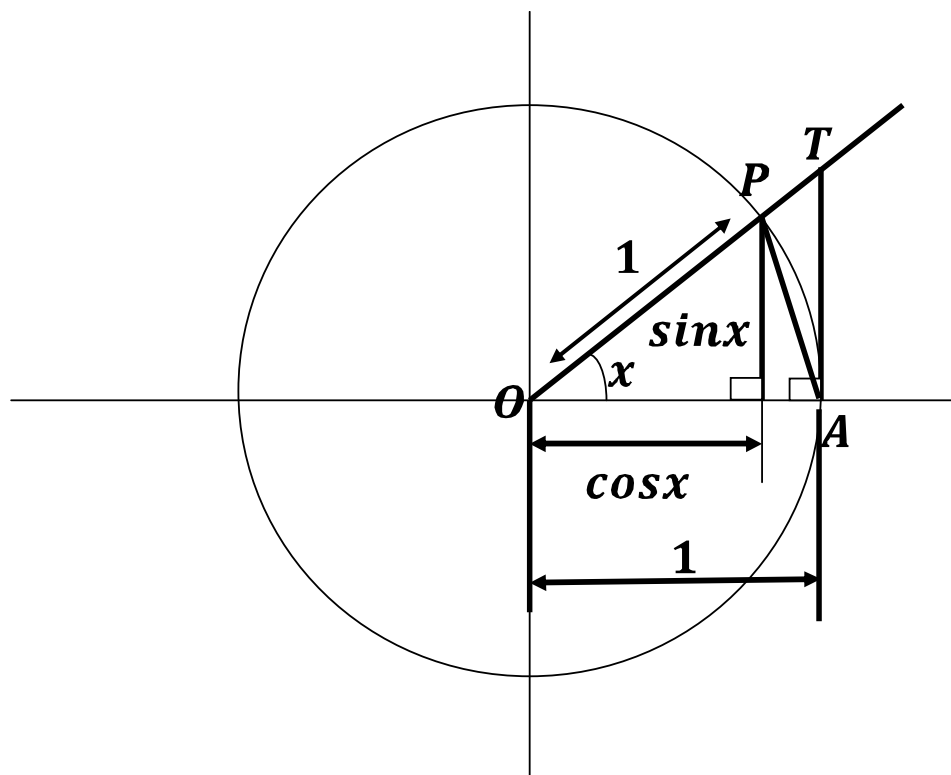


$$\sin x = \frac{\text{Opposite}}{\text{Hypotenuse}}$$

$$\cos x = \frac{\text{Adjacent}}{\text{Hypotenuse}}$$

$$\frac{\sin x}{\cos x} = \frac{TA}{1}$$

$$\text{Area}(\Delta OAP) \leq \text{Area Sector}(OAP) \leq \text{Area}(\Delta OAT)$$



$$\frac{1}{2} \cdot 1 \cdot \sin x \leq \frac{x}{2\pi} (\pi \cdot 1^2) \leq \frac{1}{2} \cdot 1 \cdot \frac{\sin x}{\cos x}$$

$$\left[\text{Multiply by } \frac{2}{\sin x} \right]$$

$$1 \leq \frac{x}{\sin x} \leq \frac{1}{\cos x}$$

$$1 \geq \frac{\sin x}{x} \geq \cos x$$

Since

$$\lim_{x \rightarrow 0} \cos x = \cos 0 = 1 \text{ and } \lim_{x \rightarrow 0} 1 = 1$$

The squeeze Theorem implies, that

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

Exercise 1

$$\lim_{x \rightarrow 0} \left[\frac{1 - \cos x}{x} \right] = \lim_{x \rightarrow 0} \left[\frac{1 - \cos x}{x} \cdot \frac{1 + \cos x}{1 + \cos x} \right] = \lim_{x \rightarrow 0} \left[\frac{1 - \cos^2 x}{x(1 + \cos x)} \right] =$$

$$\lim_{x \rightarrow 0} \left[\frac{\sin^2 x}{x(1 + \cos x)} \right] = \lim_{x \rightarrow 0} \left[\frac{\sin x}{x} \cdot \frac{\sin x}{1 + \cos x} \right] = 1 + \frac{0}{1 + 1} = 0$$

Exercise 2

$$\lim_{x \rightarrow 0} \left[\frac{\tan(7x)}{\sin(3x)} \right] = \lim_{x \rightarrow 0} \left[\frac{\sin(7x)}{\cos(7x) \cdot \sin(3x)} \right] =$$

$$= \frac{7}{3} \cdot \frac{3}{7} \cdot \frac{x}{x} \cdot \lim_{x \rightarrow 0} \left[\frac{\sin(7x)}{\cos(7x) \cdot \sin(3x)} \right] =$$

$$= \frac{7}{3} \cdot \lim_{x \rightarrow 0} \left[\frac{\sin(7x)}{7x} \cdot \frac{1}{\cos(7x)} \cdot \frac{3x}{\sin(3x)} \right] = \frac{7}{3} \cdot 1 \cdot 1 \cdot 1 = \frac{7}{3}$$

Continuous Function

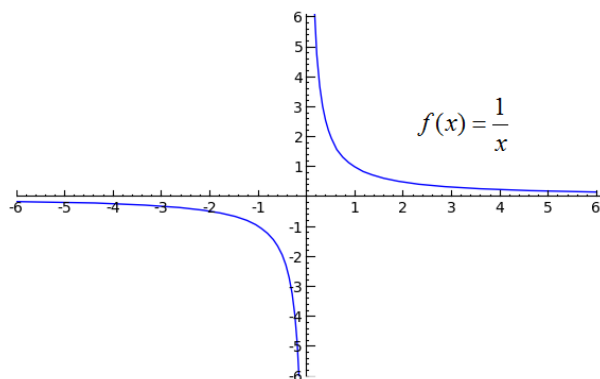
Continuous Function at a single point $x = c$

Definition: A function f is continuous at $x = c$ provided all three conditions are satisfied.

1. $f(x)$ is defined [f exists at $x = c$]
2. $\lim_{x \rightarrow c} f(x)$ exists [equals a real number]
3. $\lim_{x \rightarrow c} f(x) = f(c)$

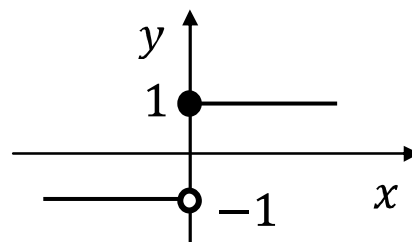
If not, the f is discontinuous at $x = c$

Some examples of discontinuous functions



$$f(x) = \frac{1}{x}$$

$f(0)$ not defined

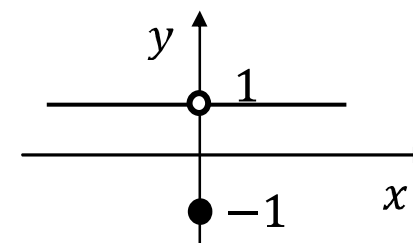


$$f(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0 \end{cases}$$

$f(0)$ defined,

but

$\lim_{x \rightarrow 0} f(x)$
does not exist



$$f(x) = \begin{cases} 1, & x \neq 0 \\ -1, & x = 0 \end{cases}$$

$f(0)$ defined, and

$\lim_{x \rightarrow 0} f(x)$ exists,
but they are not the
same

Intuitively, $f(x)$ is continuous at $x = a$ if the graph of $f(x)$ does not break at $x = a$ and does not have “holes” at this point.

If $f(x)$ is not continuous at $x = a$ (i.e. if the graph of $f(x)$ does break or have “hole” at $x = a$), then $x = a$ is a discontinuity of $f(x)$

Note: If $x = a$ is an endpoint for the Domain of $f(x)$, then $\lim_{x \rightarrow a} f(x)$ in the definition is replaced by the appropriate one-sided limit, e.g.

$$f(x) = \sqrt{x}$$

Is defined on $[0, \infty)$ and is continuous at $x = 0$ because $f(0) = 0$ and

$$\lim_{x \rightarrow 0^+} f(x) = 0$$

Function Continuous on an Interval

- f is continuous on some open interval (a, b) or $(-\infty, \infty)$ if f is continuous at each $x = c$ in the interval.

[two-sided limits are possible here at each $x = c$]

What about f defined on some closed interval $[a, b]$: No two-sided limits at a or b ?

Definition: at $x = c$ f is continuous

from the left,

$$\text{if } \lim_{x \rightarrow c^-} f(x) = f(c)$$

from the right,

$$\text{if } \lim_{x \rightarrow c^+} f(x) = f(c)$$

Definition: f is continuous on $[a, b]$, if

1. f is continuous on (a, b)
2. f is continuous “from the right” at a
3. f is continuous “from the left” at b

Properties and combinations of continuous functions

Recall: If $p(x)$ is a polynomial function, then $\lim_{x \rightarrow c} p(x) = p(c)$

So, every polynomial function is continuous everywhere.

Suppose, f, g are continuous at $x = c$

Theorem: $f + g$; $f - g$; $f \cdot g$ are all also continuous at $x = c$

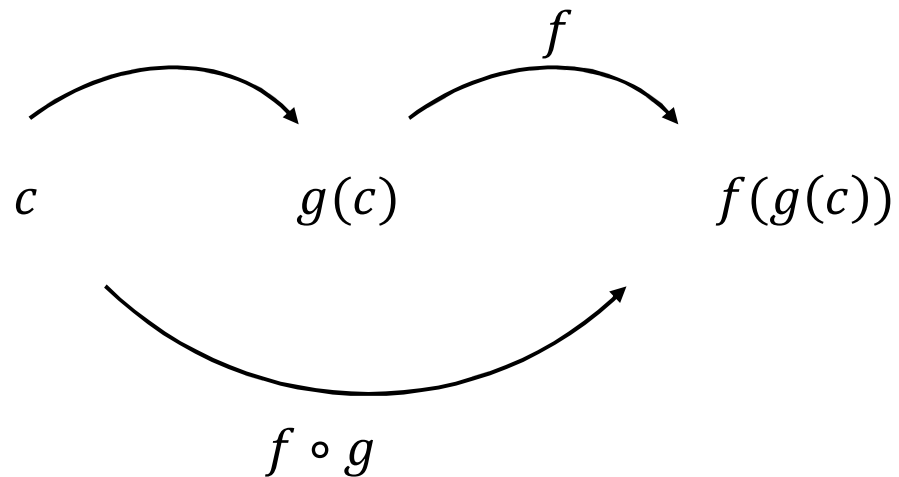
$\frac{f}{g}$ is continuous at $x = c$ provided $g(c) \neq 0$

[otherwise, $\frac{f}{g}$ is discontinuous at $x = c$]

So, every rational function is continuous at every point where the bottom is not zero.

The composition of continuous functions is also continuous

Theorem: If g is continuous at c and f is continuous at $g(c)$ then $f \circ g$ is continuous at c

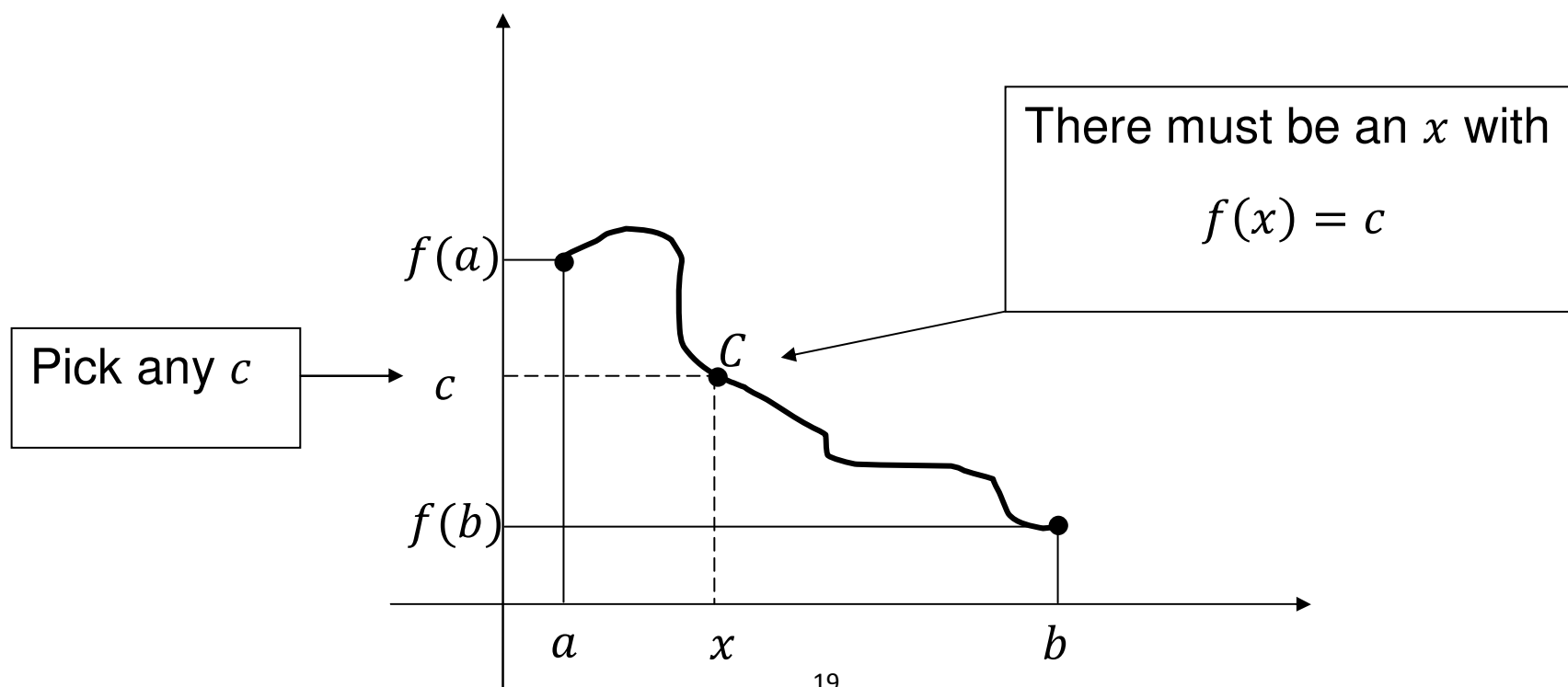


Continuity of Functions: Applications

The Intermediate Value Theorem and Approximating Roots $f(x) = 0$

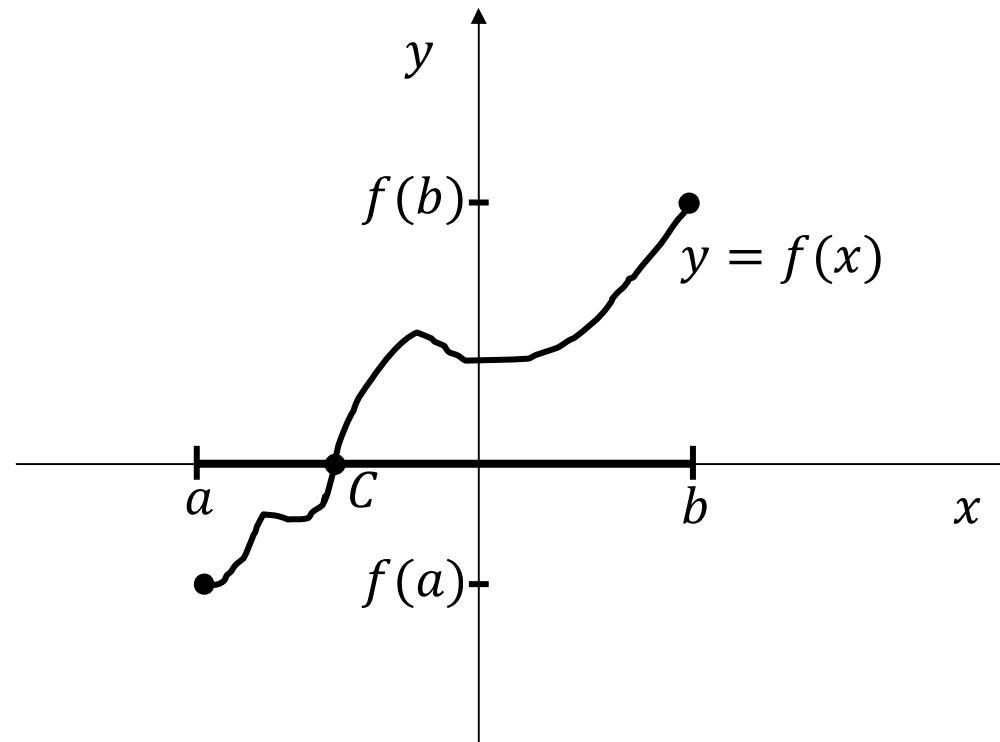
Intermediate Value Theorem

If f is continuous on $[a, b]$ and c is between $f(a)$ and $f(b)$, or equal to one of them, then there is at least one value of x in $[a, b]$ such that $f(x) = c$



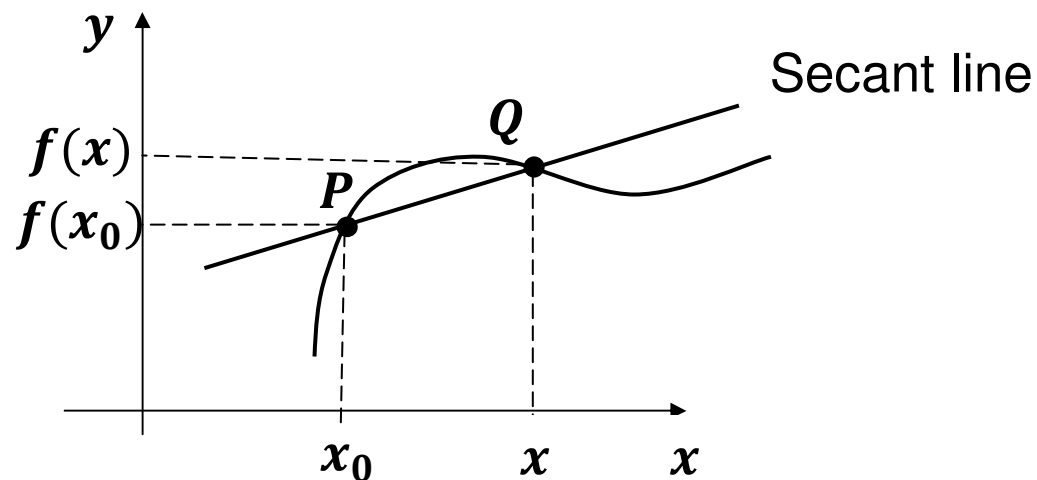
Approximating Roots $f(x) = 0$

Theorem: If f is continuous on $[a, b]$ and $f(a), f(b)$ are non zero with opposite signs, then there is at least one “solution” of $f(x) = 0$ in (a, b)



The Derivative of a Function

Measuring Rates of Change of a function $f(x)$

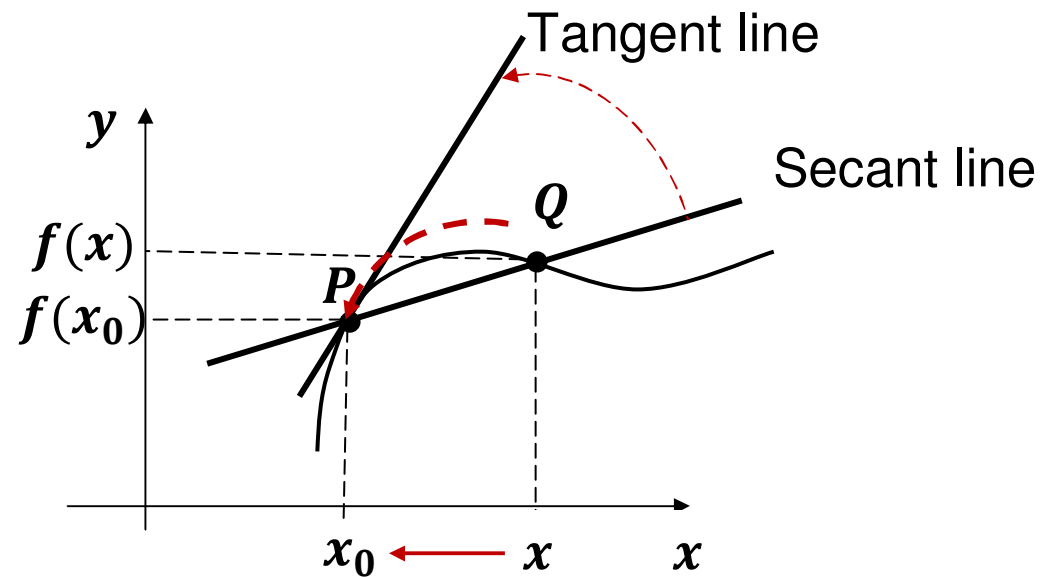


Average rate of change of y with respect to x over $[x_0, x]$

$$= r_{average} = \frac{\text{"change in } y\text{"}}{\text{"change in } x\text{"}} = \frac{f(x) - f(x_0)}{x - x_0}$$

- Slope of secant line through the points $x_0, f(x_0)$ and $x, f(x)$

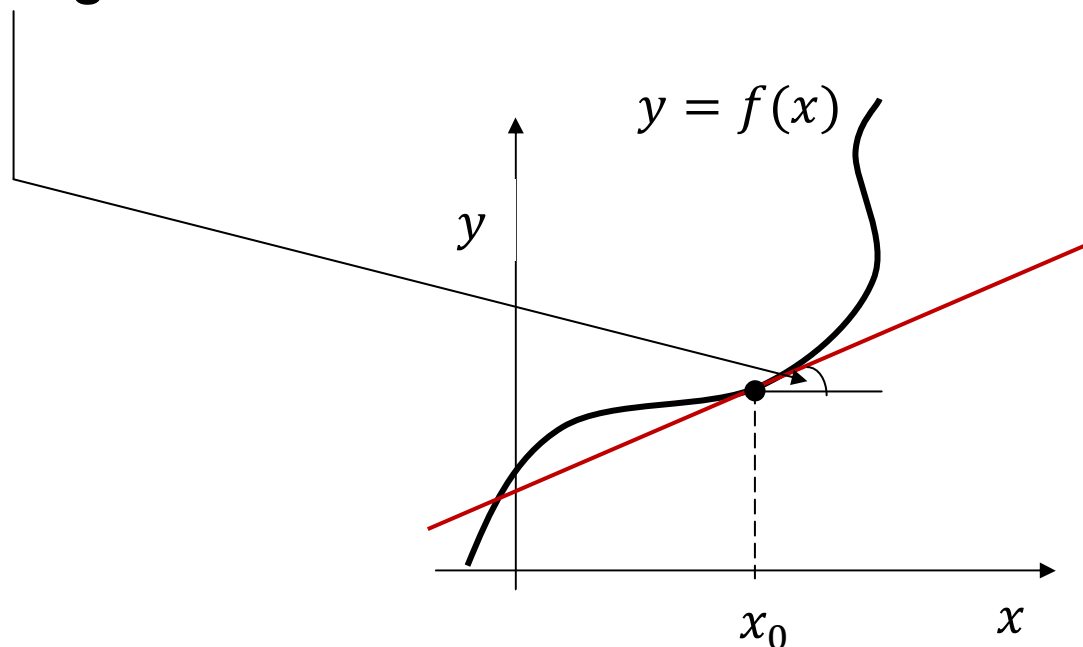
Instantaneous rate of change of y with respect to x at point x_0



$$r_{\text{instantaneous}} = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$$

- Slope of tangent line at $x_0, f(x_0)$ [provided the limit exists]

Slope of Tangent Lines



Definition:

$$[\text{Tangent Slope at } x_0] = \lim_{x \rightarrow x_0} [\text{Secant slope between } x_0 \text{ and } x]$$

So,

$$m_{\text{Tangent}} = \lim_{x \rightarrow x_0} \left[\frac{f(x) - f(x_0)}{x - x_0} \right]$$

[provided the limit exists]

Since the tangent line passes through $(x_0, f(x_0))$, its equation is

$$y - f(x_0) = m_{\text{tangent}}(x - x_0)$$

Alternate notation:

$$x = x_0 + h; \quad m_{\text{Tangent}} = \lim_{h \rightarrow 0} \left[\frac{f(x_0 + h) - f(x_0)}{h} \right]$$

What is a Derivative

Definition: The function f' [f prime of x] derived from f and defined by

$$f'(x) = \lim_{h \rightarrow 0} \left[\frac{f(x+h) - f(x)}{h} \right]$$

is called the derivative of f with respect to (wrt) x

The process of finding a derivative is called **differentiation**.

Find $f'(x)$, if $f(x) = x^2 + 1$

Solution:

$$f'(x) = \lim_{h \rightarrow 0} \left[\frac{f(x+h) - f(x)}{h} \right] = \lim_{h \rightarrow 0} \left[\frac{(x+h)^2 + 1 - (x^2 + 1)}{h} \right] =$$

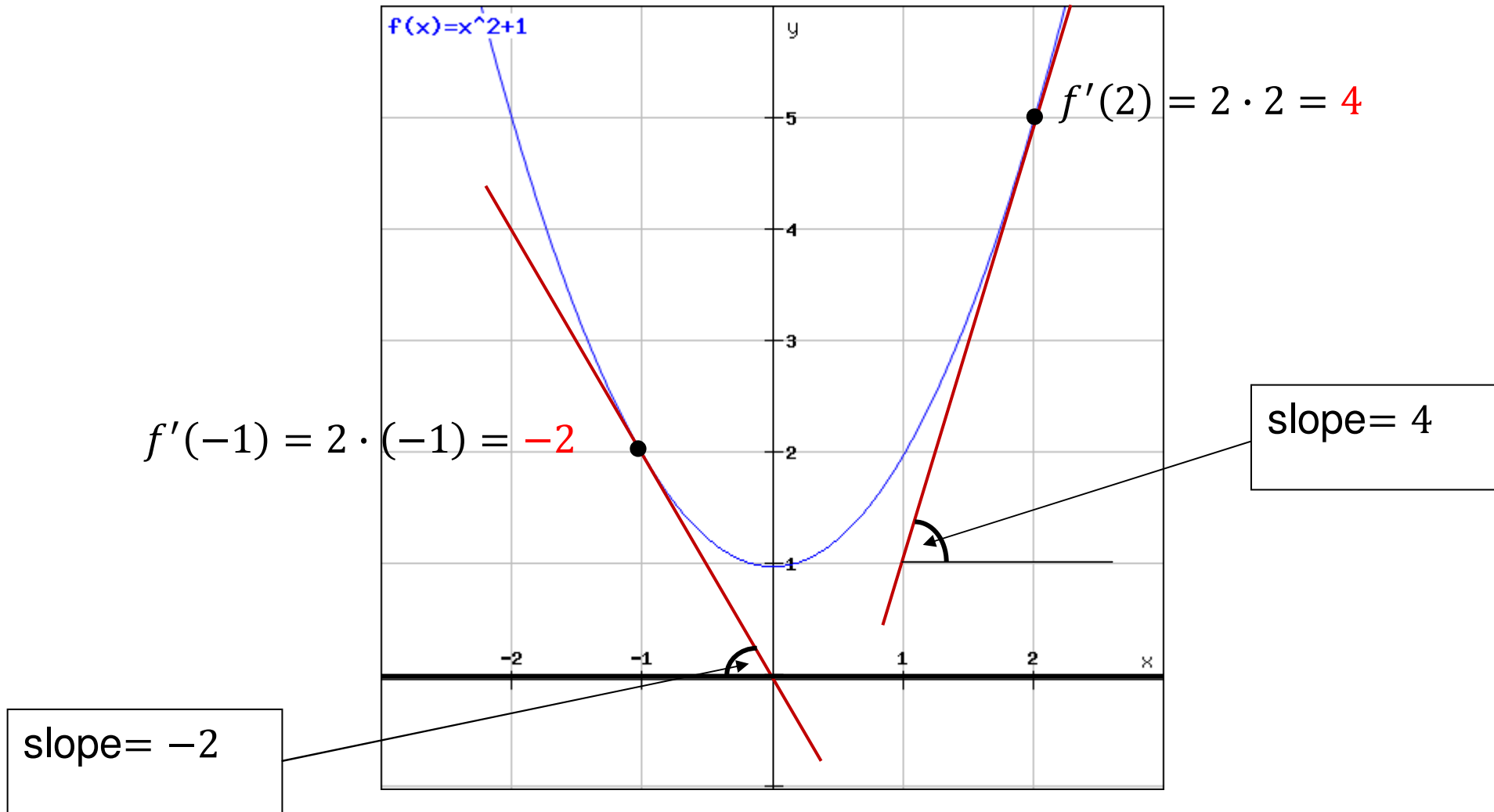
$$\lim_{h \rightarrow 0} \left[\frac{1}{h} (\cancel{x^2} + 2hx + h^2 + \cancel{1} - \cancel{x^2} - \cancel{1}) \right] = \lim_{h \rightarrow 0} \left[\frac{2hx + h^2}{h} \right] = 2x$$

The **derivative function** $f'(x)$ tells us the value of the derivative for any point on the original function.

When we evaluate the derivative function for a given x value, we get a number which is the derivative at a point (i.e., the rate of change of f , or the slope of the graph of f)

Function: $f(x) = x^2 + 1$

Derivative function: $f'(x) = 2x$



Let check that the tangent slope of $f(x) = mx + b$ is "m" everywhere

Solution:

$$\begin{aligned} f'(x) &= \lim_{h \rightarrow 0} \left[\frac{f(x+h) - f(x)}{h} \right] = \lim_{h \rightarrow 0} \left[\frac{1}{h} (m(x+h) + b - (mx+b)) \right] = \\ &= \lim_{h \rightarrow 0} \left[\frac{1}{h} (mx + mh + b - mx + b) \right] = \lim_{h \rightarrow 0} \left[\frac{1}{h} mh \right] = \lim_{h \rightarrow 0} m = m \end{aligned}$$

Notation for differentiation

There is no single uniform notation for differentiation. Instead, several different notations for the derivative of a function or variable have been proposed by different mathematicians. The usefulness of each notation varies with the context, and it is sometimes advantageous to use more than one notation in a given context.

Lagrange's notation: The notation $f'(x)$

One of the most common modern notations for differentiation is due to Italian mathematician **Joseph Louis Lagrange** (1736-1813) and uses the **prime mark**.

Euler's notation is due to Swiss mathematician Leonhard Euler (1707-1883)

Euler's notation uses a differential operator, denoted as D , which is prefixed to the function so that the derivatives of a function f are denoted by

$$Df$$

When taking the derivative of a dependent variable $y = f(x)$ it is common to add the independent variable x as a subscript to the D notation, leading to the alternative notation

$$D_x y$$

Leibnitz Notation:

It is particularly common when the equation $y = f(x)$ is regarded as a functional relationship between dependent and independent variables y and x . In this case the derivative can be written as:

$$\frac{dy}{dx} \text{ or } \frac{d}{dx}[y] \text{ or } \frac{d}{dx}(y)$$

This notation was previously introduced by the German mathematician Baron Wilhem Gottfried von Leibniz (1646-1716).

Since $y = f(x)$, we can also write

$$\frac{df}{dx} \text{ or } \frac{d(f(x))}{dx} \text{ or } \frac{d}{dx}[f(x)]$$

This is also called **differential notation**, where dy and dx are **differentials**.

With Leibniz's notation, the value of the derivative of y at a point $x = x_0$ can be written as:

$$f'(x_0) = \left. \frac{d}{dx} [f(x)] \right|_{x = x_0} = \left. \frac{dy}{dx} \right|_{x = x_0}$$

The meaning of dx and dy

Given is the function

$$y = f(x)$$

As x increases by Δx , then y increases by Δy

$$y + \Delta y = f(x + \Delta x)$$

Subtraction of two formulas:

$$\begin{array}{r} y + \Delta y = f(x + \Delta x) \\ - \quad y = f(x) \\ \hline \cancel{y} + \Delta y - \cancel{y} = f(x + \Delta x) - f(x) \\ \Delta y = f(x + \Delta x) - f(x) \\ \frac{\Delta y}{\Delta x} = \frac{f(x + \Delta x) - f(x)}{\Delta x} \end{array}$$

We cannot let Δx become 0, but we can head it toward zero and call it dx . dx is **infinitesimal**, or infinitely small.

$$\Delta x \quad \longrightarrow \quad dx$$

$$\Delta y \quad \longrightarrow \quad dy$$

We can write

$$\frac{dy}{dx} = \frac{f(x + dx) - f(x)}{dx} = f'(x)$$

$$\frac{dy}{dx} = f'(x) = \lim_{\Delta x \rightarrow 0} \left[\frac{\Delta y}{\Delta x} \right] = \lim_{\Delta x \rightarrow 0} \left[\frac{f(x + \Delta x) - f(x)}{\Delta x} \right]$$

$$\left. \begin{array}{l} dy = \text{"the rise"} \\ dx = \text{"the run"} \end{array} \right\} \text{slope of the tangent at } x$$

dx, dy are called **differentials**.

Functions: Differentiable (or not!) at a single point?

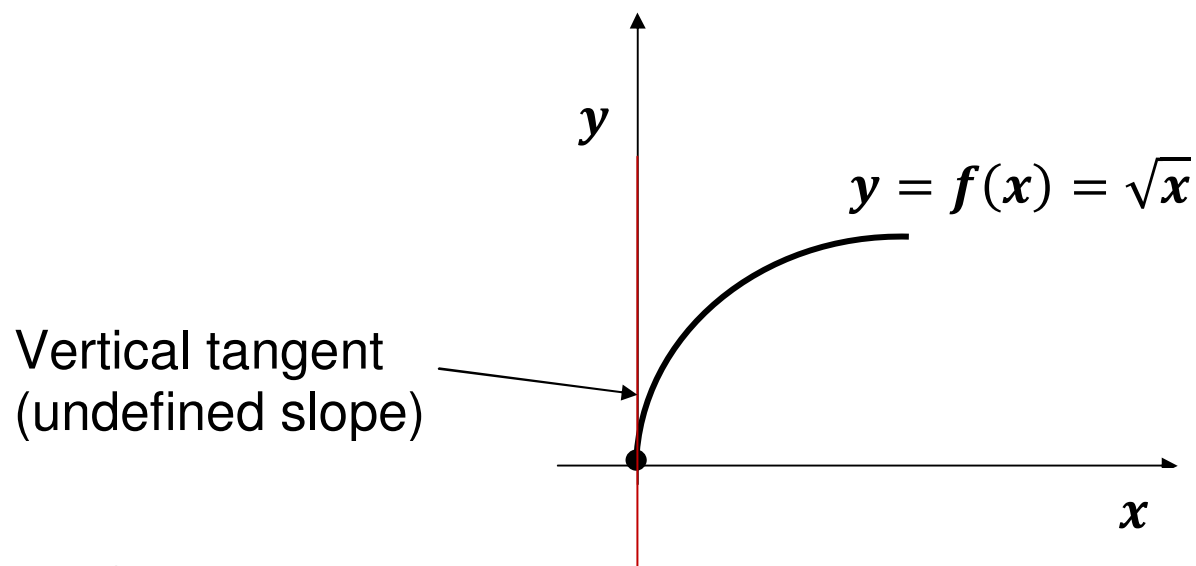
We say: f is differentiable at x_0 [has a derivative at x_0] if $f'(x_0)$ exists.

The process of finding derivatives of function is called **differentiation**

If a function has a derivative at a point it is said to be **differentiable** at that point.

e.g. $f(x) = \sqrt{x}$ is differentiable at every point in its domain except $x = 0$

Geometric reason:



$$f'(x) = \frac{1}{2\sqrt{x}} \text{ is not defined at } x = 0$$

A function differentiable at a point is continuous at that point

Theorem: If f is differentiable at x_0 then f is continuous at x_0

Proof: Since f is differentiable at x_0 we know

$$f'(x_0) = \lim_{h \rightarrow 0} \left[\frac{f(x_0 + h) - f(x_0)}{h} \right]$$

exists.

To show f is continuous at x_0 we must show [definition of a continuous function]

$$\lim_{x \rightarrow x_0} f(x) = f(x_0)$$

We can rewrite:

$$\lim_{x \rightarrow x_0} [f(x) - f(x_0)] = 0$$

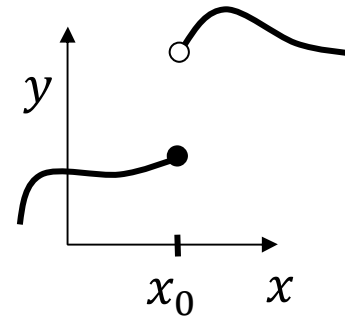
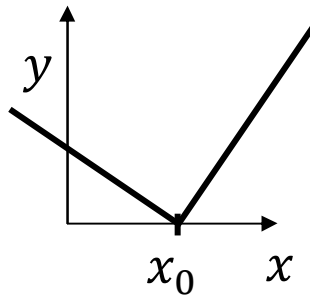
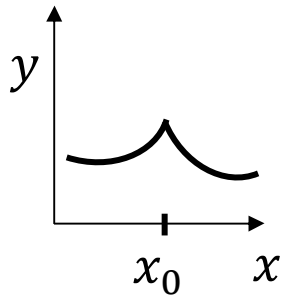
Rewriting once more, we need to show with $x = x_0 + h$

$$\lim_{h \rightarrow 0} [f(x_0 + h) - f(x_0)] = 0$$

$$\begin{aligned} \lim_{h \rightarrow 0} [f(x_0 + h) - f(x_0)] &= \lim_{h \rightarrow 0} \left[(f(x_0 + h) - f(x_0)) \cdot \underbrace{\frac{h}{h}}_{=1} \right] \\ &= \lim_{h \rightarrow 0} \left[\frac{f(x_0 + h) - f(x_0)}{h} \cdot h \right] = \underbrace{\lim_{h \rightarrow 0} \left[\frac{f(x_0 + h) - f(x_0)}{h} \right]}_{f'(x_0)} \cdot \lim_{h \rightarrow 0} h \\ &= f'(x_0) \cdot 0 = 0 \end{aligned}$$

f can fail to be differentiable!

Here are the ways in which $f(x)$ can fail to be differentiable at x_0



Graphically: Graphs of differentiable functions are "smooth" in that they do not have "sharp points."

Differentiability implies continuity, but continuity doesn't imply differentiability.

Example: $f(x) = |x|$

The function $f(x) = |x|$ is continuous

But

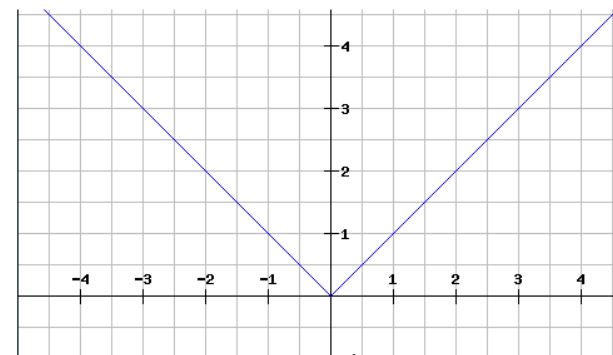
The function $f(x) = |x|$ is not differentiable at $x = 0$

$$\lim_{h \rightarrow 0} \frac{f(0 + h) - f(0)}{h} = \lim_{h \rightarrow 0} \frac{|h|}{h}$$

which does not exist because

$$\frac{|h|}{h} = \begin{cases} 1, & h > 0 \\ -1, & h < 0 \end{cases}$$

The function $f(x) = |x|$ is **continuous** at 0 but is not **differentiable** at 0.



Functions Differentiable on an Interval

- On open intervals: a function must be differentiable at each point of the interval (must have 2-sided limit at each point)
- On interval with endpoints: a function must be differentiable at each point on the open interval (2-sided limit) and have a left/right hand limits at the end points

Definition:

Left Hand Derivative

$$f_{-}'(x) = \lim_{h \rightarrow 0^{-}} \left[\frac{f(x+h) - f(x)}{h} \right]$$

Right Hand Derivative

$$f_{+}'(x) = \lim_{h \rightarrow 0^{+}} \left[\frac{f(x+h) - f(x)}{h} \right]$$

Finding Derivatives

1. Differentiation technique:

$$f'(x) = \lim_{h \rightarrow 0} \left[\frac{f(x+h) - f(x)}{h} \right]$$

2. The derivative of any constant function is zero

$$(c)' = 0$$

Obvious: Horizontal line has a horizontal tangent at each point

3. The Power Rule:

For any real number n

$$(x^n)' = nx^{n-1}$$

Proof for positive integers, $n = 0, 1, 2, \dots$

Recall:

$$a^2 - b^2 = (a - b)(a + b)$$

$$a^3 - b^3 = (a - b)(a^2 + ab + b^2)$$

$$a^4 - b^4 = (a - b)(a^3 + a^2b + ab^2 + b^3)$$

.....

$$a^n - b^n = (a - b)(a^{n-1} + a^{n-2}b + \dots + ab^{n-2} + b^{n-1})$$

$$\begin{aligned}
(x^n)' &= \frac{d}{dx} [x^n] = \lim_{h \rightarrow 0} \left[\frac{(x+h)^n - x^n}{h} \right] = \\
&= \lim_{h \rightarrow 0} \left[\underbrace{\frac{1}{h} (\cancel{x+h} - \cancel{x})}_{=1} [(x+h)^{n-1} + (x+h)^{n-2}x + \dots + (x+h)x^{n-2} + x^{n-1}] \right] = \\
&= \lim_{h \rightarrow 0} [(x+h)^{n-1} + (x+h)^{n-2}x + \dots + (x+h)x^{n-2} + x^{n-1}] = \\
&= x^{n-1} + \underbrace{x^{n-2}x}_{x^{n-1}} + \dots + \underbrace{x \cdot x^{n-2}}_{x^{n-1}} + \underbrace{x^{n-1}}_{x^{n-1}} = nx^{n-1} \\
(x^n)' &= \frac{d}{dx} [x^n] = nx^{n-1}
\end{aligned}$$

Examples:

function	1. derivative
$f(x) = cx = cx^1$	$f'(x) = c \cdot 1 \cdot x^{1-1} = c$
$f(x) = x^2$	$f'(x) = 2 \cdot x^{2-1} = 2x$
$f(x) = x^3$	$f'(x) = 3 \cdot x^{3-1} = 3x^2$

Multiplying by a Constant; Sum and Difference Rules

Theorem: If f, g are differentiable at x and c is any real number
Then

$$(cf(x))' = cf'(x)$$

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

$$(f(x) - g(x))' = f'(x) - g'(x)$$

Exercise: Find $f'(x)$

function	1.derivative
$f(x) = 2 + x^{0,5}$	$f'(x) = 0 + 0,5x^{0,5-1} = 0,5x^{-0,5}$
$f(x) = 5x^2 - 3x$	$f'(x) = 2 \cdot 5 \cdot x^{2-1} - 3 \cdot x^{1-1} = 10x - 3$
$f(x) = \frac{6}{\sqrt{x^3}} = 6x^{-\frac{3}{2}}$	$f'(x) = 6 \left(-\frac{3}{2}\right) x^{-\frac{3}{2}-1} =$ $-\frac{18}{2} x^{-\frac{5}{2}} = -\frac{9}{\sqrt{x^5}}$

The Product Rule

Observe:

$$(f(x) \cdot g(x))' \neq f'(x) \cdot g'(x)$$

Example:

$$f(x) = 1, \quad g(x) = x$$

$$f'(x) = 0, \quad g'(x) = 1,$$

$$f'(x) \cdot g'(x) = 0 \cdot 1 = \boxed{0}$$

$$f(x) \cdot g(x) = 1 \cdot x = x$$

$$(f(x) \cdot g(x))' = x' = \boxed{1}$$

So,

$$(f(x) \cdot g(x))' = 1 \neq f'(x) \cdot g'(x) = 0$$

Theorem: If

f, g are differentiable at x

then

$$(f(x) \cdot g(x))' = f'(x)g(x) + f(x)g'(x)$$

Proof:

$$\begin{aligned}(f(x) \cdot g(x))' &= \lim_{h \rightarrow 0} \left[\frac{f(x+h) \cdot g(x+h) - f(x) \cdot g(x)}{h} \right] = \\ &= \lim_{h \rightarrow 0} \left[\frac{f(x+h) \cdot g(x+h) - \overbrace{f(x+h) \cdot g(x) + f(x+h) \cdot g(x)}^{=0} - f(x) \cdot g(x)}{h} \right] = \\ &= \lim_{h \rightarrow 0} \left[\frac{f(x+h)[g(x+h) - g(x)]}{h} \right] + \lim_{h \rightarrow 0} \left[\frac{g(x)[f(x+h) - f(x)]}{h} \right] = \\ &= \lim_{h \rightarrow 0} f(x+h) \cdot \lim_{h \rightarrow 0} \left[\frac{g(x+h) - g(x)}{h} \right] + \lim_{h \rightarrow 0} g(x) \cdot \lim_{h \rightarrow 0} \left[\frac{f(x+h) - f(x)}{h} \right] = \\ &= f(x) \cdot g'(x) + g(x) \cdot f'(x)\end{aligned}$$

We can write too using Leibnitz Notation

$$\frac{d}{dx}[uv] = u \frac{dv}{dx} + v \frac{du}{dx}$$

Generalized Product Rule:

$$\begin{aligned} \left(\prod_{i=1}^n f_i \right)' &= (f_1 \cdot f_2 \cdot f_3 \cdot \dots \cdot f_n)' \\ &= f_1' \cdot f_2 \dots f_n + f_1 \cdot f_2' \cdot \dots \cdot f_n + \dots + f_1 \cdot f_2 \dots f_{n-1}' f_n + f_1 \cdot f_{n-1} \cdot f_n' \end{aligned}$$

Example:

$$f(x) = 2x^3(x - 1)$$

Solution:

$$f'(x) = 3 \cdot 2x^2(x - 1) + 2x^3 \cdot 1 = 6x^3 - 6x^2 + 2x^3 = 8x^3 - 6x^2$$

or:

$$f(x) = 2x^3(x - 1) = 2x^4 - 2x^3$$

$$f'(x) = 2 \cdot 4x^3 - 2 \cdot 3x^2 = 8x^3 - 6x^2$$

The Quotient Rule

Observe:

$$\left(\frac{f(x)}{g(x)}\right)' \neq \frac{f'(x)}{g'(x)}$$

Example:

$$f(x) = 1, \quad g(x) = x, \quad \frac{f(x)}{g(x)} = \frac{1}{x},$$

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

$$f'(x) = 0, \quad g'(x) = 1, \quad \frac{f'(x)}{g'(x)} = \frac{0}{1} = 0$$

$$\left(\frac{f(x)}{g(x)}\right)' = -\frac{1}{x^2} \neq \frac{f'(x)}{g'(x)} = 0$$

Theorem: If f, g are differentiable at x , Then

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

We also write:

$$\frac{d}{dx} \left[\frac{u}{v} \right] = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

Handy fact:

$$\left(\frac{1}{f(x)}\right)' = \frac{0 \cdot f(x) - 1 \cdot f'(x)}{f(x)^2} = -\frac{f'(x)}{f(x)^2}$$

Example:

$$f(x) = \frac{3x^2}{5-x}$$

Solution

$$f'(x) = \frac{3 \cdot 2x(5-x) - 3x^2(-1)}{(5-x)^2} = \frac{30x - 6x^2 + 3x^2}{(5-x)^2} = \frac{-3x^2 + 30x}{(5-x)^2}$$

The Chain Rule: Derivatives of Composition of functions

Motivating example: $f(x) = (x^2 + 1)^{100}$. Find $f'(x)$

Our only technique is to multiply this out – very tedious.

Instead, think of $(x^2 + 1)^{100}$ as the composition of two functions.

Suppose

$$f(x) = x^{100}$$

$$g(x) = x^2 + 1$$

Then

$$f(g(x)) = f(x^2 + 1) = (x^2 + 1)^{100}$$

We can use the derivatives of x^{100} and $x^2 + 1$ to calculate the derivative [wrt x]
of

$$y = (x^2 + 1)^{100}$$

Rewrite

$$y = (x^2 + 1)^{100}$$

as

$$y = u^{100}, \text{ where } u = x^2 + 1$$

Then

$$y'(u) = \frac{dy}{du} = 100u^{99}, \text{ and } u'(x) = \frac{du}{dx} = 2x$$

To get $y'(x) = \frac{dy}{dx}$ we multiply

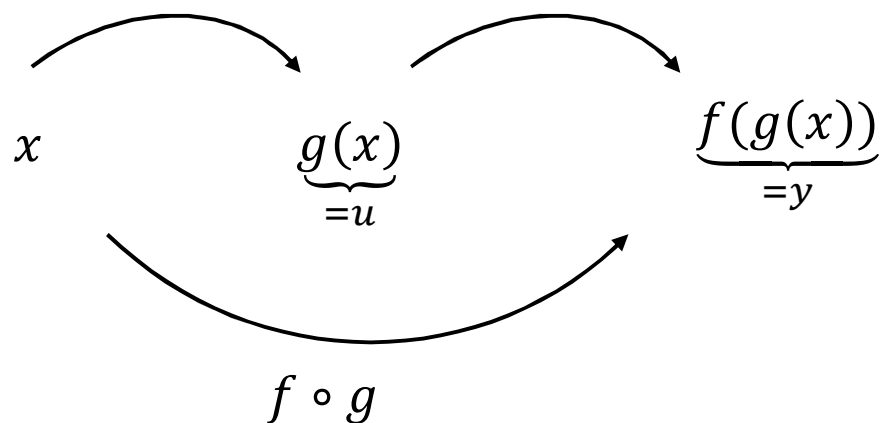
$$\frac{dy}{dx} = \underbrace{\frac{dy}{du}}_{\text{outer}} \cdot \underbrace{\frac{du}{dx}}_{\text{inner}}$$

$$y'(x) = y'(u) \cdot u'(x) = 100(x^2 + 1)^{99} \cdot 2x = 200x \cdot (x^2 + 1)^{99}$$

Theorem [The “Chain” Rule]

If g is differentiable at x and f is differentiable at $g(x) = u$

Then $y = (f \circ g)(x)$ is differentiable at x



Exercise: Find $f(x)$

$$f(x) = 4(x^2 - 1)^2$$

Solution:

$$f(x) = 4 \underbrace{(x^2 - 1)}_u^2$$

$$y(u) = 4u^2; \quad u(x) = x^2 - 1$$

$$f'(x) = y'(u) \cdot u'(x) = 4 \cdot 2(x^2 - 1)2x = 16x^3 - 16x = 16x(x^2 - 1)$$

Derivatives of Trigonometric Functions

Recall: $\lim_{h \rightarrow 0} \left[\frac{\sinh}{h} \right] = 1;$

Then

$$\lim_{h \rightarrow 0} \left[\frac{1 - \cosh}{h} \right] = 0$$

Proof:

$$\lim_{h \rightarrow 0} \left[\frac{1 - \cosh}{h} \right] = \lim_{h \rightarrow 0} \left[\frac{1 - \cosh}{h} \cdot \frac{1 + \cosh}{1 + \cosh} \right] =$$

$$\lim_{h \rightarrow 0} \left[\frac{1 - \cos^2 h}{h(1 + \cosh)} \right] = \lim_{h \rightarrow 0} \left[\frac{\sin^2 h}{h(1 + \cosh)} \right] =$$

$$\lim_{h \rightarrow 0} \left[\frac{\sinh}{h} \cdot \frac{\sinh}{(1 + \cosh)} \right] = 1 \cdot \frac{0}{1 + 1} = 0$$

Then:

$$\begin{aligned} \sin'x &= \lim_{h \rightarrow 0} \left[\frac{\sin(x+h) - \sin x}{h} \right] = \\ &= \lim_{h \rightarrow 0} \left[\frac{\sin x \cosh + \cos x \sinh - \sin x}{h} \right] = \\ &= \lim_{h \rightarrow 0} \left[\sin x \left(\frac{\cosh - 1}{h} \right) + \cos x \left(\frac{\sinh}{h} \right) \right] = \\ &= \lim_{h \rightarrow 0} \left[\underbrace{\sin x \left(\frac{\cosh - 1}{h} \right)}_{\rightarrow 0} \right] + \lim_{h \rightarrow 0} \left[\underbrace{\cos x \left(\frac{\sinh}{h} \right)}_{\rightarrow 1} \right] = \cos x \end{aligned}$$

$$[\sin x]' = \cos x$$

$$[\cos x]' = -\sin x$$

$$[\tan x]' = \frac{1}{\cos^2 x}$$

$$[\cot x]' = -\frac{1}{\sin^2 x}$$

Exercises: Find $f'(x)$ (Chain Rule!)

function	1. derivative
$f(x) = \cos 2x$	$f'(x) = -\sin 2x \cdot 2 = -2\sin 2x$
$f(x) = \sin(x^2)$	$f'(x) = \cos(x^2) \cdot 2x = 2x\cos(x^2)$
$f(x) = \cos^2 x$	$f'(x) = 2\cos x(-\sin x)$

Derivatives of Inverse Trigonometric Functions

$$[\arcsin x]' = \frac{1}{\sqrt{1-x^2}}$$

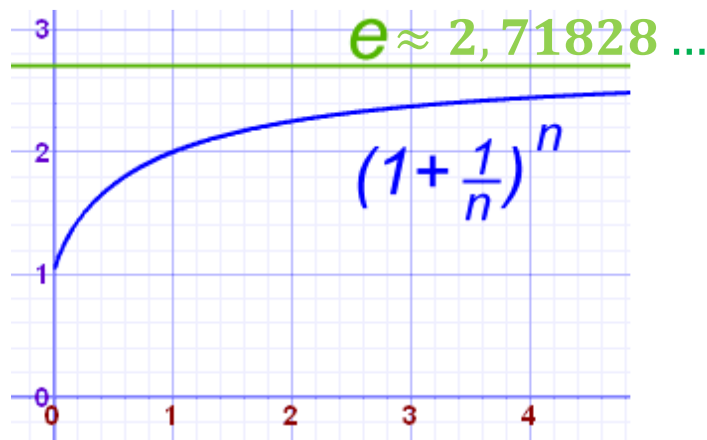
$$[\arccos x]' = -\frac{1}{\sqrt{1-x^2}}$$

$$[\arctan x]' = \frac{1}{1+x^2}$$

$$[\operatorname{arccot} x]' = -\frac{1}{1+x^2}$$

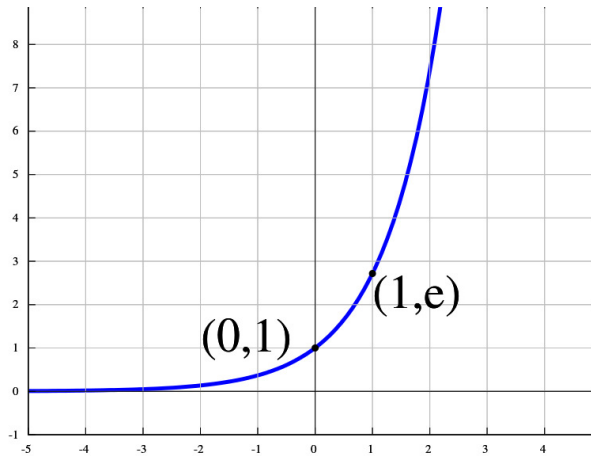
The Natural Exponential Function e^x

Definition: “ e ”, Euler’s number, is that number which approaches $\left(1 + \frac{1}{n}\right)^n$, as $n \rightarrow \infty$



The number is called after Leonhard Euler, a Swiss mathematician
 e is irrational, i.e. **cannot** be expressed as a ratio of integers.

A natural exponential function in standard form is $f(x) = e^x$



$Dom f = \mathbb{R}$, $Ran f = (0, \infty)$

- No x -intercepts, y -intercept (0,1)
- Horizontal asymptote $y = 0$
- f passes through (1, e)
- is increasing

Natural Logarithm

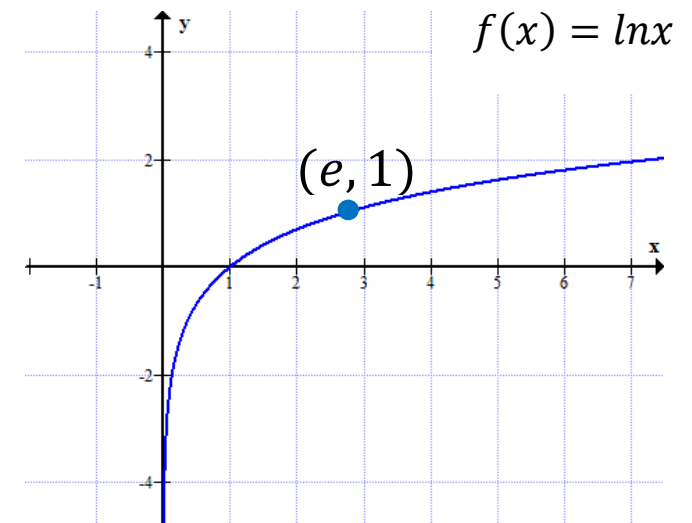
Definition: When $e^y = x$

Then base e logarithm of x is $\ln(x) = \log_e(x) = y$

Natural Logarithm Function:

$Dom f = (0, \infty)$, $Ran f = \mathbb{R}$

- x -intercept $(1,0)$, no y -intercepts,
- Vertical asymptote $x = 0$
- f passes through $(e, 1)$
- is increasing



Ln as inverse function of exponential function

Remember:

Inverse of a function: The relation formed when the independent variable is exchanged with the dependent variable in a given relation. (This inverse may **not** be a function.)

Inverse function: If the above mentioned inverse of a function $f(x)$ is itself a function, it is then called an **inverse function**.

The inverse function is denoted by $f^{-1}(x)$.

Solving for an inverse relation algebraically:

Define the function $f(x)$

Set the function $f(x) = y$

Swap the x and y variables

Solve for y



Example:

$$f(x) = 2x + 5$$

$$y = 2x + 5$$

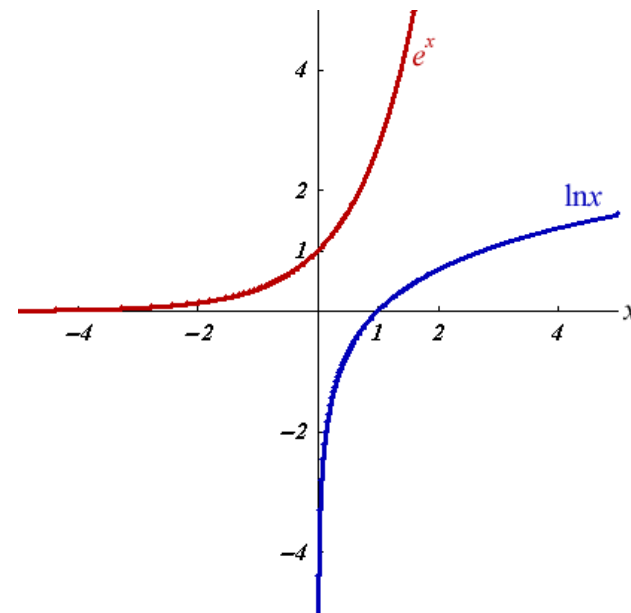
$$x = 2y + 5$$

$$f^{-1}(x) = \frac{x - 5}{2}$$

The natural logarithm function $\ln(x)$ is the inverse function $f^{-1}(x)$ of the exponential function $f(x) = e^x$

$$\text{For } x > 0, f(f^{-1}(x)) = e^{\ln(x)} = x$$

$$\text{Or } f^{-1}(f(x)) = \ln(e^x) = x$$



The graph of an inverse relation is the reflection of the original graph over the line $y = x$

Basic Logarithm Rules:

Product rule: $\ln(xy) = \ln(x) + \ln(y)$

Quotient rule: $\ln\left(\frac{x}{y}\right) = \ln(x) - \ln(y)$

Power rule: $\ln(x^y) = y \cdot \ln(x)$

Change of base $\log_b x = \frac{\ln x}{\ln b}$

Derivatives Involving Logarithms

We find

$$(\ln x)' = \frac{d}{dx} [\ln x]$$

For $x > 0$ [Domain of $\ln x$]

We need two facts to consider:

1. $\ln x$ is continuous

So, at any a we have:

$$\text{Definition of continuity} \implies \ln a = \lim_{x \rightarrow a} [\ln x] = \ln \left[\lim_{x \rightarrow a} x \right]$$

The limit “moves through the \ln

2. Definition: “ e ” is that number which approaches $\left(1 + \frac{1}{n}\right)^n$, as $n \rightarrow \infty$

$e \approx 2,71828 \dots$

So,

$$\lim_{\substack{x \rightarrow -\infty \\ x \rightarrow +\infty}} \left[\left(1 + \frac{1}{x}\right)^x \right] = e$$

Let $u = \frac{1}{x}$, so $x \rightarrow +\infty$ means $u \rightarrow 0^+$
 $x \rightarrow -\infty$ means $u \rightarrow 0^-$

Thus

$$\lim_{u \rightarrow 0} \left[(1 + u)^{\frac{1}{u}} \right] = e \quad \Longrightarrow \quad \text{Change of variable}$$

[Limit is two-sided]

$$\ln a - \ln b = \ln \frac{a}{b}$$

So,

$$(\ln x)' = \lim_{h \rightarrow 0} \left[\frac{\ln(x+h) - \ln x}{h} \right] = \lim_{h \rightarrow 0} \left[\frac{1}{h} \ln \left(\frac{x+h}{x} \right) \right] =$$

$$= \lim_{h \rightarrow 0} \left[\frac{1}{h} \ln \left(1 + \frac{h}{x} \right) \right]$$

Let $v = \frac{h}{x}$ so $v \rightarrow 0, h \rightarrow 0$

$$k \cdot \ln a = \ln a^k$$

$$= \lim_{v \rightarrow 0} \left[\frac{1}{vx} \ln(1+v) \right] = \frac{1}{x} \cdot \lim_{v \rightarrow 0} \left[\ln(1+v)^{\frac{1}{v}} \right] =$$

$$\lim_{x \rightarrow a} [\ln x] = \ln \left[\lim_{x \rightarrow a} x \right]$$

$$\frac{1}{x} \cdot \ln \left[\underbrace{\lim_{v \rightarrow 0} (1+v)^{\frac{1}{v}}}_{=e} \right] = \frac{1}{x} \underbrace{\ln e}_{=1} = \frac{1}{x}$$

$$\lim_{u \rightarrow 0} \left[(1+u)^{\frac{1}{u}} \right] = e$$

So,

$$(\ln x)' = \frac{d}{dx} [\ln x] = \frac{1}{x}, \quad x > 0$$

Generalized version of this rule:

$$\text{Chain rule} \quad \Rightarrow \quad \frac{d}{dx} [\ln u] = \frac{1}{u} \frac{du}{dx}; \quad u(x) > 0$$

So,

$$(\ln x)' = \frac{1}{x}, \quad \text{for } x > 0$$

$$(\log_b x)' = \frac{1}{\ln b} \frac{1}{x}, \quad \text{for } x > 0$$



$$\log_b x = \frac{\ln x}{\ln b}$$

constant

Exercises: Find $f'(x)$ (Chain Rule!)

function	derivative
$f(x) = \ln(2x - 1)$	$f'(x) = \frac{1}{2x - 1} \cdot 2 = \frac{1}{x - 0,5}$
$f(x) = \frac{1}{\ln x} = (\ln x)^{-1}$	$f'(x) = -(\ln x)^{-2} \cdot \frac{1}{x} = -\frac{1}{x(\ln x)^2}$
$f(x) = x \ln(3 - x^2)$	$f'(x) = \ln(3 - x^2) - \frac{2x^2}{(3 - x^2)}$

Derivatives of Exponential Functions

What is

$$(b^x)' = \frac{d}{dx} [b^x],$$

$$b \geq 0,$$

$$b \neq 0,$$

$$b \neq 1$$

?

Development:

$$u = b^x$$

$$\ln u = x \ln b$$

$$\frac{d}{dx} [\ln u] = \frac{d}{dx} [x \ln b]$$

$$\frac{d}{dx} \left[\underbrace{\ln u}_{=y} \right] = \ln b \cdot \frac{d[x]}{dx}$$

$$\frac{dy}{dx} = \underbrace{\frac{dy}{du}}_{\text{outer}} \cdot \underbrace{\frac{du}{dx}}_{\text{inner}}$$

$$\frac{1}{u} \frac{du}{dx} = \ln b \cdot 1$$

$$\frac{du}{dx} = u \ln b$$



$$\frac{du}{dx} = u \ln b$$

Since

$$u = b^x$$

$$\frac{d}{dx} [b^x] = (b^x)' = b^x \ln b$$

Important case:

If $b = e$

$$(e^x)' = e^x \ln e = e^x$$

Exercises:

function	1.derivative
$f(x) = e^{5x}$	$f'(x) = 5e^{5x}$
$f(x) = \frac{e^{5x}}{x^2} = e^{5x} \cdot x^{-2}$	$f'(x) = 5e^{5x} \cdot x^{-2} + e^{5x}(-2)x^{-3} = \frac{e^{5x}(5x - 2)}{x^3}$
$f(x) = \sqrt{e^{2x} + x}$	$f'(x) = \frac{1}{2}(e^{2x} + x)^{-\frac{1}{2}} \cdot (2e^{2x} + 1)$
$f(x) = 2^x$	$f'(x) = (\ln 2)2^x$
$f(x) = 2^{3x}$	$f'(x) = 3(\ln 2)2^{3x}$
$f(x) = x \cdot 2^{3x}$	$f'(x) = 2^{3x} + 3x(\ln 2)2^{3x}$