Differentiation

Derivative

The first interpretation of a derivative is rate of change. If f(x) represents a quantity at any x then the derivative f'(a) represents the instantaneous rate of change of f(x) at x = a.

Definition

The derivative of f(x) with respect to x is the function f'(x) and is defined as,

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

Derivatives

Example 1 Find the derivative of the following function using the definition of the derivative.

$$g(t) = \frac{t}{t+1}$$

Solution

First, we plug the function into the definition of the derivative

$$g'(t) = \lim_{h \to 0} \frac{g(t+h) - g(t)}{h}$$
$$= \lim_{h \to 0} \frac{1}{h} \left(\frac{t+h}{t+h+1} - \frac{t}{t+1} \right)$$

we can't just plug in h = 0. So we will need to simplify things a little. In this case we will need to combine the two terms in the numerator into a single rational expression as follows.

Derivatives

$$g'(t) = \lim_{h \to 0} \frac{1}{h} \left(\frac{(t+h)(t+1) - t(t+h+1)}{(t+h+1)(t+1)} \right)$$

$$= \lim_{h \to 0} \frac{1}{h} \left(\frac{t^2 + t + th + h - (t^2 + th + t)}{(t+h+1)(t+1)} \right)$$

$$= \lim_{h \to 0} \frac{1}{h} \left(\frac{h}{(t+h+1)(t+1)} \right)$$

So, upon canceling the h we can evaluate the limit and get the derivative.

$$g'(t) = \lim_{h \to 0} \frac{1}{(t+h+1)(t+1)}$$

$$= \frac{1}{(t+1)(t+1)}$$

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

Derivatives

Example 2 Find the derivative of the following function using the definition of a derivative.

$$R(z) = \sqrt{5z-8}$$

Example 3 Determine f'(0) for f(x) = |x|.

Continuity & Differentiability

Definition

A function f(x) is called differentiable at x = a if f'(x) exists and f(x) is called differentiable on an interval if the derivative exists for each point in that interval.

Theorem

If f(x) is differentiable at x = a then f(x) is continuous at x = a.

Differentiation

Properties

1)
$$(f(x)\pm g(x))' = f'(x)\pm g'(x)$$
 OR $\frac{d}{dx}(f(x)\pm g(x)) = \frac{df}{dx}\pm \frac{dg}{dx}$

2)
$$(cf(x))' = cf'(x)$$
 OR $\frac{d}{dx}(cf(x)) = c\frac{df}{dx}$, c is any number

Note that the derivative of products or quotients of two functions is not the product or quotient of the derivatives of the individual pieces.

Differentiation

Formulas

1) If
$$f(x) = c$$
 then $f'(x) = 0$ OR $\frac{d}{dx}(c) = 0$

2) If
$$f(x) = x^n$$
 then $f'(x) = nx^{n-1}$ OR $\frac{d}{dx}(x^n) = nx^{n-1}$, n is any number.

Review Questions

Differentiate each of the following functions.

(a)
$$f(x) = 15x^{100} - 3x^{12} + 5x - 46$$

(b)
$$g(t) = 2t^6 + 7t^{-6}$$

(c)
$$y = 8z^3 - \frac{1}{3z^5} + z - 23$$

(d)
$$T(x) = \sqrt{x} + 9\sqrt[3]{x^7} - \frac{2}{\sqrt[5]{x^2}}$$

(e)
$$h(x) = x^{\pi} - x^{\sqrt{2}}$$

Differentiation

Product Rule

If the two functions f(x) and g(x) are differentiable (i.e. the derivative exist) then the product is differentiable and,

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

Quotient Rule

If the two functions f(x) and g(x) are differentiable (i.e. the derivative exist) then the quotient is differentiable and,

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

Chain Rule

Suppose that we have two functions f(x) and g(x) and they are both differentiable.

1. If we define $F(x) = (f \circ g)(x)$ then the derivative of F(x) is,

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

2. If we have y = f(u) and u = g(x) then the derivative of y is,

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$$

Review Questions

Differentiate each of the following functions.

(a)
$$W(z) = \frac{3z+9}{2-z}$$

(b)
$$f(x) = (6x^3 - x)(10 - 20x)$$

(c)
$$h(x) = \frac{4\sqrt{x}}{x^2 - 2}$$

(d)
$$y = \frac{w^6}{5}$$

Product rule

• Finally the product rule can be extended to more than two functions as shown in the following formulas.

$$(fgh)' = f'gh + fg'h + fgh'$$
$$(fghw)' = f'ghw + fg'hw + fgh'w + fghw'$$

Derivatives of Trig Functions

Derivatives of the six trig functions

$$\frac{d}{dx}(\sin(x)) = \cos(x)$$

$$\frac{d}{dx}(\cos(x)) = -\sin(x)$$

$$\frac{d}{dx}(\tan(x)) = \sec^2(x)$$

$$\frac{d}{dx}(\cot(x)) = -\csc^2(x)$$

$$\frac{d}{dx}(\sec(x)) = \sec(x)\tan(x)$$

$$\frac{d}{dx}(\csc(x)) = -\csc(x)\cot(x)$$

Review Questions

Differentiate each of the following functions.

(a)
$$g(x) = 3\sec(x) - 10\cot(x)$$

(b)
$$h(w) = 3w^{-4} - w^2 \tan(w)$$

(c)
$$y = 5\sin(x)\cos(x) + 4\csc(x)$$

(d)
$$P(t) = \frac{\sin(t)}{3 - 2\cos(t)}$$

Derivatives of Inverse Functions

If f(x) and g(x) are inverse functions then,

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

This is also referred to as the inverse function rule.

Recall that two functions are inverses if f(g(x)) = x and g(f(x)) = x.

Derivative of Inverse Sine

Inverse Sine

We start with definition of the inverse sine.

$$y = \sin^{-1} x$$
 \Leftrightarrow $\sin y = x$ for $-\frac{\pi}{2} \le y \le \frac{\pi}{2}$

We have the following relationship between the inverse sine function and the sine function.

$$\sin(\sin^{-1}x) = x \qquad \qquad \sin^{-1}(\sin x) = x$$

This means that we can use the fact above to find the derivative of inverse sine. Let's start with,

$$f(x) = \sin x \qquad g(x) = \sin^{-1} x$$

Derivative of Inverse sine

Then,

$$g'(x) = \frac{1}{f'(g(x))} = \frac{1}{\cos(\sin^{-1}x)}$$

Let's try to make this a better formula. Let's start by recalling the definition of the inverse sine function.

$$y = \sin^{-1}(x)$$
 \Rightarrow $x = \sin(y)$

Using the first part of this definition the denominator in the derivative becomes.

$$\cos\left(\sin^{-1}x\right) = \cos\left(y\right)$$

Using the identity,

$$\cos^2 y + \sin^2 y = 1$$
 \Rightarrow $\cos y = \sqrt{1 - \sin^2 y}$

Derivative of Inverse sine

Therefore,

$$\cos\left(\sin^{-1}x\right) = \cos\left(y\right) = \sqrt{1 - \sin^2y}$$

Now, using the second part of the definition of the inverse sine function. The denominator is then,

$$\cos(\sin^{-1} x) = \sqrt{1 - \sin^2 y} = \sqrt{1 - x^2}$$

Putting everything together, implies that

$$\frac{d}{dx}\left(\sin^{-1}x\right) = \frac{1}{\sqrt{1-x^2}}$$

Derivatives of Inverse Trig Functions

Derivatives of the inverses of the six trig functions

$$\frac{d}{dx}\left(\sin^{-1}x\right) = \frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx}\left(\tan^{-1}x\right) = \frac{1}{1+x^2}$$

$$\frac{d}{dx}\left(\sec^{-1}x\right) = \frac{1}{|x|\sqrt{x^2-1}}$$

$$\frac{d}{dx}\left(\cos^{-1}x\right) = -\frac{1}{\sqrt{1-x^2}}$$
$$\frac{d}{dx}\left(\cot^{-1}x\right) = -\frac{1}{1+x^2}$$
$$\frac{d}{dx}\left(\csc^{-1}x\right) = -\frac{1}{|x|\sqrt{x^2-1}}$$

Derivatives of Inverse Trig Functions

Examples:

(a)
$$f(t) = 4\cos^{-1}(t) - 10\tan^{-1}(t)$$

(b)
$$y = \sqrt{z} \sin^{-1}(z)$$

Derivatives of Exponential & Logarithm Functions

$$\frac{d}{dx}(e^x) = e^x \qquad \qquad \frac{d}{dx}(a^x) = a^x \ln a$$

$$\frac{d}{dx}(\ln x) = \frac{1}{x} \qquad \qquad \frac{d}{dx}(\log_a x) = \frac{1}{x \ln a}$$

Let's consider the derivative of the exponential function. Going back to our limit definition of the derivative:

$$\frac{d}{dx}[f(x)] = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

$$\frac{d}{dx}\left(e^{x}\right) = \lim_{h \to 0} \frac{e^{x+h} - e^{x}}{h}$$

First rewrite the exponential using exponent rules.

$$= \lim_{h \to 0} \frac{e^x e^h - e^x}{h}$$

Next, factor out ex.

$$= \lim_{h \to 0} \frac{e^{x} \left(e^{h} - 1\right)}{h}$$

Since ex does not contain h, we can move it outside the limit.

$$= e^{x} \lim_{h\to 0} \frac{e^{n}-1}{h}$$

Substituting h=0 in the limit expression results in the

indeterminate form $\frac{0}{0}$, thus we will need to determine it.

We can look at the graph of $f(x) = \frac{e^x - 1}{x}$ and observe what

happens as x gets close to O. We can also create a table of values close to either side of O and see what number we are closing in on.

Graph

Table

At x = 0, f(0) appears to be 1. As x approaches 0, y approaches 1.

We can safely say that from the last slide that $\lim_{h\to 0} \frac{e^h-1}{h} = 1$

Thus
$$\frac{d}{dx}(e^x) = e^x \lim_{h \to 0} \frac{(e^h - 1)}{h} = e^x \cdot 1 = e^x$$

Rule 1: Derivative of the Exponential Function

$$\frac{d}{dx}(e^x) = e^x$$

The derivative of the exponential function is the exponential function.

Example 1: Find the derivative of $f(x) = x^2e^x$.

Solution: Do you remember the product rule? You will need it here.

Product Rule: (1^{st}) (derivative of 2^{nd}) + (2^{nd}) (derivative of 1^{st})

Factor out the common factor xex.

$$f(x) = x^2 e^x$$

$$f'(x) = x^2 e^x + e^x 2x$$

$$f'(x) = xe^{x}(x+2)$$

Example 2: Find the derivative of $f(t) = (e^{t} + 2)^{\frac{3}{2}}$

Solution: We will need the chain rule for this one.

Chain Rule: (derivative of the outside) (derivative of the inside)

$$f(t) = (e^{t} + 2)^{\frac{3}{2}}$$
$$f'(t) = \frac{3}{2}(e^{t} + 2)^{\frac{1}{2}}e^{t}$$

What if the exponent on e is a function of x and not just x?

Rule 2: If f(x) is a differentiable function then

$$\frac{d}{dx} \left(e^{f(x)} \right) = e^{f(x)} \cdot f'(x)$$

In words: the derivative of e to the f(x) is an exact copy of e to the f(x) times the derivative of f(x).

Example 3: Find the derivative of $f(x) = e^{3x}$

Solution: We will have to use Rule 2. The exponent, 3x is a function of x whose derivative is 3.

$$f(x) = e^{3x}$$

$$f(x) = e^{3x}$$
$$f'(x) = e^{3x} \cdot 3$$

An exact copy of the exponential function Times the derivative of the exponent

Example 4: Find the derivative of $f(x) = e^{2x^2+1}$

Solution:

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

$$f'(x) = e^{2x^2+1}(4x)$$

Again, we used Rule 2. So the derivative is the exponential function times the derivative of the exponent.

Or rewritten:

$$f'(x) = 4xe^{2x^2+1}$$

Example 5: Differentiate the function $f(t) = \frac{e^{t}}{e^{t} + e^{-t}}$

$$f(t) = \frac{e^{t}}{e^{t} + e^{-t}}$$

Solution: Using the quotient rule

$$f'(t) = \frac{(e^{t} + e^{-t})e^{t} - e^{t}(e^{t} - e^{-t})}{(e^{t} + e^{-t})^{2}}$$

Keep in mind that the derivative of e-t is e-t(or -e^{-t}

Distribute e^t into the ()'s.

$$f'(t) = \frac{e^{2t} + e^{0} - e^{2t} + e^{0}}{\left(e^{t} + e^{-t}\right)^{2}}$$

Recall that $e^0 = 1$.

$$f'(t) = \frac{2}{(e^t + e^{-t})^2}$$

Derivatives of Exponential & Logarithm Functions

Examples:

(a)
$$R(w) = 4^w - 5\log_9 w$$

(b)
$$f(x) = 3e^x + 10x^3 \ln x$$

(c)
$$y = \frac{5e^x}{3e^x + 1}$$

Derivatives of Hyperbolic Functions

The six hyperbolic functions are defined as follows,

$$\sinh x = \frac{\mathbf{e}^x - \mathbf{e}^{-x}}{2}$$
$$\tanh x = \frac{\sinh x}{\cosh x}$$

$$\operatorname{sech} x = \frac{1}{\cosh x}$$

$$\cosh x = \frac{e^x + e^{-x}}{2}$$

$$\coth x = \frac{\cosh x}{\sinh x} = \frac{1}{\tanh x}$$

$$\operatorname{csch} x = \frac{1}{\sinh x}$$

We know that,

$$\frac{d}{dx}\left(\mathbf{e}^{-x}\right) = -\mathbf{e}^{-x}$$

Therefore,

$$\frac{d}{dx}(\sinh x) = \frac{d}{dx}\left(\frac{\mathbf{e}^x - \mathbf{e}^{-x}}{2}\right) = \frac{\mathbf{e}^x - \left(-\mathbf{e}^{-x}\right)}{2} = \frac{\mathbf{e}^x + \mathbf{e}^{-x}}{2} = \cosh x$$

Derivatives of Hyperbolic Functions

For the rest we can either use the definition of the hyperbolic function and/or the quotient rule.

Here are all the six derivatives.

$$\frac{d}{dx}(\sinh x) = \cosh x$$

$$\frac{d}{dx}(\cosh x) = \sinh x$$

$$\frac{d}{dx}(\tanh x) = \operatorname{sech}^{2} x$$

$$\frac{d}{dx}(\coth x) = -\operatorname{csch}^{2} x$$

$$\frac{d}{dx}(\operatorname{sech} x) = -\operatorname{sech} x \tanh x$$

$$\frac{d}{dx}(\operatorname{csch} x) = -\operatorname{csch} x \coth x$$

Review Questions

Example 1 Differentiate each of the following functions.

(a)
$$f(x) = 2x^5 \cosh x$$

(b)
$$h(t) = \frac{\sinh t}{t+1}$$