

Calculus and Probability Theory

Assignment 2

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1. **(18 points)** Given a function f and $a \in D(f)$. Recall that the definition of the *derivative* of a function f at a is

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

This is the slope of function f at point $(a, f(a))$. Compute the derivative of the function at the given a using the definition.

- (a) $3x^2$ at point $a = -\frac{1}{2}$

Solution:

$$\begin{aligned} f'(a) &= \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} \\ &= \lim_{h \rightarrow 0} \frac{3(a+h)^2 - 3a^2}{h} \\ &= \lim_{h \rightarrow 0} \frac{3(-\frac{1}{2}+h)^2 - 3(-\frac{1}{2})^2}{h} \\ &= \lim_{h \rightarrow 0} \frac{3(-\frac{1}{2}+h)^2 - \frac{3}{4}}{h} \\ &= \lim_{h \rightarrow 0} 3h - 3 \\ &= -3 \end{aligned}$$

- (b) $\frac{1}{x+2}$ at point $a = 1$

Solution:

$$\begin{aligned}
f'(a) &= \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} \\
&= \lim_{h \rightarrow 0} \frac{\frac{1}{(a+h)+2} - \frac{1}{a+2}}{h} \\
&= \lim_{h \rightarrow 0} \frac{\frac{1}{(1+h)+2} - \frac{1}{1+2}}{h} \\
&= \lim_{h \rightarrow 0} \frac{\frac{1}{h+3} - \frac{1}{3}}{h} \\
&= \lim_{h \rightarrow 0} -\frac{1}{3h+9} \\
&= -\frac{1}{9}
\end{aligned}$$

(c) $\sin 2x$ at point $a = 0$ (Hint: Use the fact the $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$)

Solution:

2. **(50 points)** Find the derivative of the following functions. You can freely use all the differentiation rules that were discussed on the lecture. If it is possible, simplify the result.

(a) $f(x) = x^5 + 5x^4 - 10x^2 + 6$

Solution:

Plus/Minus rule: $(f \pm g)'(a) = f'(a) \pm g'(a)$

Derivative of power rule: $f(x) = x^n \rightarrow f'(x) = nx^{n-1}$

$$\begin{aligned}
\frac{d}{dx}(x^5 + 5x^4 - 10x^2 + 6) &= \frac{d}{dx}(x^5) + \frac{d}{dx}(5x^4) - \frac{d}{dx}(10x^2) + \frac{d}{dx}(6) \\
&= 5x^4 + 20x^3 - 20x
\end{aligned}$$

(b) $f(x) = 5x^{\frac{1}{2}} - x^{\frac{3}{2}} + 2x^{-\frac{1}{2}}$

Solution:

Plus/Minus rule: $(f \pm g)'(a) = f'(a) \pm g'(a)$

Derivative of power rule: $f(x) = x^n \rightarrow f'(x) = nx^{n-1}$

$$\begin{aligned}
\frac{d}{dx}(5x^{\frac{1}{2}} - x^{\frac{3}{2}} + 2x^{-\frac{1}{2}}) &= \frac{d}{dx}(5x^{\frac{1}{2}}) - \frac{d}{dx}(x^{\frac{3}{2}}) + \frac{d}{dx}(2x^{-\frac{1}{2}}) \\
&= \frac{5}{2}x^{-\frac{1}{2}} - \frac{3}{2}x^{\frac{1}{2}} - x^{-\frac{3}{2}} \\
&= \frac{5}{2}\frac{1}{\sqrt{x}} - \frac{3}{2}\sqrt{x} - x^{-\frac{3}{2}} \\
&= \frac{5}{2\sqrt{x}} - \frac{3\sqrt{x}}{2} - \frac{1}{x^{\frac{3}{2}}}
\end{aligned}$$

(c) $f(t) = \frac{1}{2t^2} + \frac{4}{\sqrt{t}}$

Solution:

Plus/Minus rule: $(f \pm g)'(a) = f'(a) \pm g'(a)$

Derivative of power rule: $f(x) = x^n \rightarrow f'(x) = nx^{n-1}$

$$\begin{aligned}
\frac{d}{dx}\left(\frac{1}{2t^2} + \frac{4}{\sqrt{t}}\right) &= \frac{d}{dx}\left(\frac{1}{2t^2}\right) + \frac{d}{dx}\left(\frac{4}{\sqrt{t}}\right) \\
&= \frac{1}{2}\left(\frac{d}{dx}\left(\frac{1}{t^2}\right)\right) + 4\left(\frac{d}{dx}\left(\frac{1}{\sqrt{t}}\right)\right) \\
&= \frac{1}{2}\left(\frac{d}{dx}(t^{-2})\right) + 4\left(\frac{d}{dx}(t^{-\frac{1}{2}})\right) \\
&= \frac{1}{2} \cdot (-2t^{-3}) + 4 \cdot \left(-\frac{1}{2}t^{-\frac{3}{2}}\right) \\
&= -1t^{-3} - 2t^{-\frac{3}{2}} \\
&= -\frac{1}{t^3} - \frac{2}{t^{\frac{3}{2}}}
\end{aligned}$$

(d) $y = (1 - 4x)^5$

Solution:

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

$$\begin{aligned}
\frac{d}{dx}((1 - 4x)^5) &= 5(1 - 4x)^4 \cdot \frac{d}{dx}(1 - 4x) \\
&= 5(1 - 4x)^4 \cdot (-4) \\
&= -20(1 - 4x)^4
\end{aligned}$$

(e) $f(x) = (x + 1)(x + 2)$

Solution:

Multiplication rule: $(f \cdot g)'(a) = f'(a) \cdot g(a) + f(a) \cdot g'(a)$

$$\begin{aligned}\frac{d}{dx}((x+1)(x+2)) &= \frac{d}{dx}(x+1) \cdot (x+2) + (x+1) \cdot \frac{d}{dx}(x+2) \\ &= 1 \cdot (x+2) + (x+1) \cdot 1 \\ &= 2x+3\end{aligned}$$

(f) $f(x) = \frac{3x+1}{2x+4}$

Solution:

Division rule: $(\frac{f}{g})(a) = \frac{f'(a)g(a) - f(a)g'(a)}{g^2(a)}$

$$\begin{aligned}\frac{d}{dx}\left(\frac{3x+1}{2x+4}\right) &= \frac{\frac{d}{dx}(3x+1) \cdot (2x+4) - (3x+1) \cdot \frac{d}{dx}(2x+4)}{(2x+4)^2} \\ &= \frac{3(2x+4) - 2(3x+1)}{(2x+4)^2} \\ &= \frac{6x+12-6x-2}{(2x+4)^2} \\ &= \frac{10}{4x^2+16x+16} \\ &= \frac{5}{2x^2+8x+8}\end{aligned}$$

(g) $f(x) = (\frac{x^2-1}{2x^3+1})^4$

Solution:

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

Division rule: $(\frac{f}{g})(a) = \frac{f'(a)g(a) - f(a)g'(a)}{g^2(a)}$

$$\begin{aligned}\frac{d}{dx}\left(\left(\frac{x^2-1}{2x^3+1}\right)^4\right) &= 4\left(\frac{x^2-1}{2x^3+1}\right)^3 \cdot \frac{d}{dx}\left(\frac{x^2-1}{2x^3+1}\right) \\ &= 4\left(\frac{x^2-1}{2x^3+1}\right)^3 \cdot \frac{\frac{d}{dx}(x^2-1) \cdot (2x^3+1) - (x^2-1) \cdot \frac{d}{dx}(2x^3+1)}{(2x^3+1)^2} \\ &= 4\left(\frac{x^2-1}{2x^3+1}\right)^3 \cdot \frac{2x(2x^3+1) - 6x^2(x^2-1)}{(2x^3+1)^2} \\ &= \frac{4(x-1)^3(x+1)^3}{(2x^3+1)^3} \cdot \frac{2x(2x^3+1) - 6x^2(x^2-1)}{(2x^3+1)^2} \\ &= \frac{8x(x^2-1)^3 \cdot (x^3-3x-1)}{(2x^3+1)^2}\end{aligned}$$

3. **(32 points)** Apply any rules (including chain or inverse rules) and the logarithmic differentiation as appropriate to compute the result. If you can solve a problem in two different ways, you get two extra points.

(a) $f(x) = \sin^2 x + \cos^2 x; f'(x) = ?$

Solution:

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

$$\begin{aligned} \frac{d}{dx}(\sin^2 x + \cos^2 x) &= \frac{d}{dx}(\sin^2 x) + \frac{d}{dx}(\cos^2 x) \\ &= \frac{d}{dx}(\sin^2 x) + 2\cos x \cdot \frac{d}{dx}(\cos) \\ &= \frac{d}{dx}(\sin^2 x) + (-\sin x) \cdot 2\cos x \\ &= \frac{d}{dx}(\sin^2 x) - 2\cos x \cdot \sin x \\ &= -2\cos x \cdot \sin x + 2\frac{d}{dx}(\sin x) \cdot \sin x \\ &= -2\cos x \cdot \sin x + \cos x \cdot 2\sin x \\ &= 0 \end{aligned}$$

(b) $f(x) = 3^{2x^2-1}; f'(x) = ?$

Solution:

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

$$\begin{aligned} \frac{d}{dx}(3^{2x^2-1}) &= 3^{2x^2-1} \cdot \log(3) \left(\frac{d}{dx}(-1 + 2x^2) \right) \\ &= \frac{d}{dx}(-1) + 2\frac{d}{dx}(x^2) \cdot 3^{2x^2-1} \cdot \log(3) \\ &= 2x \cdot 2 \cdot 3^{2x^2-1} \cdot \log(3) \\ &= 4 \cdot 3^{2x^2-1} x \log(3) \end{aligned}$$

(c) $f(x) = 2^{\ln(\tan x)}; f'(x) = ?$

Solution:

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

$$\begin{aligned} \frac{d}{dx}(2^{\ln(\tan x)}) &= 2^{\ln(\tan x)} \cdot \ln(2) \left(\frac{d}{dx}(2^{\ln(\tan x)}) \right) \\ &= \cot(x) \frac{d}{dx}(\tan(x)) 2^{\ln(\tan x)} \ln(2) \\ &= \sec(x)^2 \cdot 2^{\ln(\tan x)} \cdot \cot(x) \ln(2) \end{aligned}$$

(d) $f(x) = \frac{5x^2-3}{\sqrt{x+1}}; f'(x) = ?$

Solution:

Multiplication rule: $(f \cdot g)'(a) = f'(a) \cdot g(a) + f(a) \cdot g'(a)$

Chain/Composition rule: $(g \circ f)'(a) = g'(f(a)) \cdot f'(a)$

$$\begin{aligned} \frac{d}{dx} \left(\frac{5x^2 - 3}{\sqrt{x+1}} \right) &= (-3 + 5x^2) \left(\frac{d}{dx} \left(\frac{1}{\sqrt{1+x}} \right) \right) + \frac{\frac{d}{dx}(-3 + 5x^2)}{\sqrt{1+x}} \\ &= \frac{\frac{d}{dx}(-3 + 5x^2)}{\sqrt{1+x}} + (-3 + 5x^2) \cdot \frac{-\frac{d}{dx}(1+x)}{2(x+1)^{\frac{3}{2}}} \\ &= \frac{\frac{d}{dx}(-3 + 5x^2)}{\sqrt{1+x}} - \frac{(-3 + 5x^2) \frac{d}{dx}(1) + \frac{d}{dx}(x)}{2(1+x)^{\frac{3}{2}}} \\ &= \frac{10x}{\sqrt{1+x}} - \frac{-3 + 5x^2}{2(1+x)^{\frac{3}{2}}} \end{aligned}$$

(e) $f(x) = x^3 - 2$; $(f^{-1})'(x) = ?$

Solution:

Inverse Rule: If f has an inverse f^{-1} , then $(f^{-1})'(a) = \frac{1}{f'(f^{-1}(a))}$

Inverse: $\sqrt[3]{x+2}$

$$\begin{aligned} \frac{d}{dx} (\sqrt[3]{x+2}) &= \frac{1}{\frac{d}{dx}(x^3 - 2) \cdot (\sqrt[3]{x+2})} \\ &= \frac{1}{3x^2 \cdot \sqrt[3]{x+2}} \end{aligned}$$