

2. Limits and Derivatives

The Derivative as a Function

The Derivative Function

The Derivative Function (1 of 4)

We have considered the derivative of a function *f* at a fixed number *a*:

1
$$f'(a) = \lim_{h \to 0} \frac{f(a+h)-f(a)}{h}$$

Here we change our point of view and let the number *a* vary. If we replace *a* in Equation 1 by a variable *x*, we obtain

2
$$f'(x) = \lim_{h \to 0} \frac{f(x+h)-f(x)}{h}$$

The Derivative Function (2 of 4)

Given any number x for which this limit exists, we assign to x the number f'(x). So we can regard f' as a new function, called the **derivative of** f and defined by Equation 2.

We know that the value of f' at x, f'(x), can be interpreted geometrically as the slope of the tangent line to the graph of f at the point (x, f(x)).

The function f' is called the derivative of f because it has been "derived" from f by the limiting operation in Equation 2. The domain of f' is the set $\{x \mid f'(x) \text{ exists}\}$ and may be smaller than the domain of f.

Example 1

The graph of a function f is given in Figure 1. Use it to sketch the graph of the derivative f'.

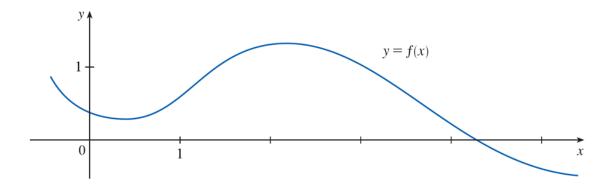


Figure 1

Example 1 – Solution (1 of 3)

We can estimate the value of the derivative at any value of x by drawing the tangent at the point (x, f(x)) and estimating its slope. For instance, for x = 3 we draw the tangent at P in Figure 2 and estimate its slope to be about $-\frac{2}{3}$.

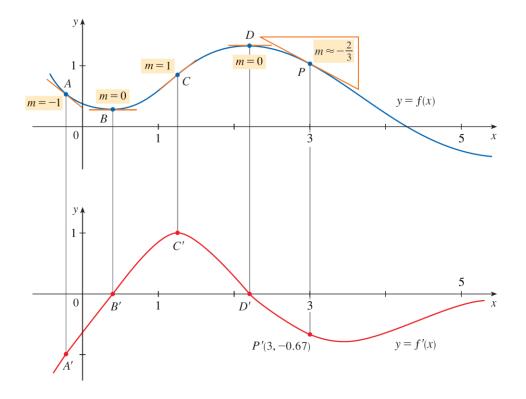


Figure 2

Example 1 – Solution (2 of 3)

This allows us to plot the point P'(3, -0.67) on the graph of f' directly beneath P. (The slope of the graph of f becomes the y-value on the graph of f'.)

The slope of the tagent drawn at A appears to be about -1, so we plot the point A' with a y-value of -1 on the graph of f' (directly beneath A). The tangents at B and D are horizontal, so the derivative is 0 there and the graph of f' crosses the x-axis (where y = 0) at the points B' and D', directly beneath B and D.

Between B and D, the graph of f is steepest at C and the tangent line ther appears to have slope 1, so the largest value of f'(x) between B' and D' is 1 (at C').

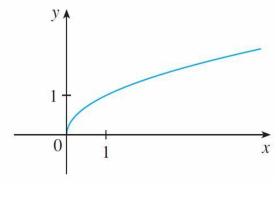
Example 1 – Solution (3 of 3)

Notice that between B and D the tangents have positive slope, so f'(x) is positive there. (The graph of f' is above the x-axis.) But to the right of D the tangents have negative slope, so f'(x) is negative there.

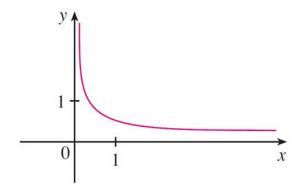
The Derivative Function (3 of 4)

When x is close to 0, \sqrt{x} is also close to 0, so $f'(x) = \frac{1}{(2\sqrt{x})}$ is very large and

this corresponds to the steep tangent lines near (0, 0) in Figure 4(a) and the large values of f'(x) just to the right of 0 in Figure 4(b).



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



(b)
$$f'(x) = \frac{1}{2\sqrt{x}}$$

Figure 4

The Derivative Function (4 of 4)

When x is large, f'(x) is very small and this corresponds to the flatter tangent lines at the far right of the graph of f and the horizontal asymptote of the graph of f'.

Other Notations

Other Notations (1 of 4)

If we use the traditional notation y = f(x) to indicate that the independent variable is x and the dependent variable is y, then some common alternative notations for the derivative are as follows:

$$f'(x) = y' = \frac{dy}{dx} = \frac{df}{dx} = \frac{d}{dx}f(x) = Df(x) = D_x f(x)$$

The symbols D and $\frac{d}{dx}$ are called **differentiation operators** because they indicate the operation of **differentiation**, which is the process of calculating a derivative.

Other Notations (2 of 4)

The symbol $\frac{dy}{dx}$, which was introduced by Leibniz, should not be regarded as a ratio (for the time being); it is simply a synonym for f'(x). Nonetheless, it is a very useful and suggestive notation, especially when used in conjunction with increment notation.

We can rewrite the definition of derivative in Leibniz notation in the form

$$\frac{dy}{dx} = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x}$$

Other Notations (3 of 4)

If we want to indicate the value of a derivative $\frac{dy}{dx}$ in Leibniz notation at a specific number a, we use the notation

$$\left. \frac{dy}{dx} \right|_{x=a}$$
 or $\left. \frac{dy}{dx} \right|_{x=a}$

which is a synonym for f'(a).

3 Definition A function f is **differentiable at** a if f'(a) exists. It is **differentiable on an open interval** (a, b) [or (a, ∞) or $(-\infty, a)$ or $(-\infty, \infty)$] if it is differentiable at every number in the interval.

Example 5

Where is the function f(x) = |x| differentiable?

Solution:

If x > 0, then |x| = x and we can choose h small enough that x + h > 0 and hence |x + h| = x + h. Therefore, for x > 0, we have

$$f'(x) = \lim_{h \to 0} \frac{|x+h| - |x|}{h} = \lim_{h \to 0} \frac{(x+h) - x}{h}$$
$$= \lim_{h \to 0} \frac{h}{h} = \lim_{h \to 0} 1 = 1$$

and so f is differentiable for any x > 0.

Example 5 – Solution (1 of 4)

Similarly, for x < 0 we have |x| = -x and h can be chosen small enough that x + h < 0 and so |x + h| = -(x + h).

Therefore, for x < 0,

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

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

$$= \lim_{h \to 0} \frac{-h}{h} = \lim_{h \to 0} (-1) = -1$$

and so f is differentiable for any x < 0.

Example 5 – Solution (2 of 4)

For x = 0 we have to investigate

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

$$= \lim_{h \to 0} \frac{|0+h| - |0|}{h} = \lim_{h \to 0} \frac{|h|}{h} \quad \text{(if it exists)}$$

Let's compute the left and right limits separately:

$$\lim_{h \to 0^+} \frac{|h|}{h} = \lim_{h \to 0^+} \frac{h}{h} = \lim_{h \to 0^+} 1 = 1$$

and

$$\lim_{h \to 0^{-}} \frac{|h|}{h} = \lim_{h \to 0^{-}} \frac{-h}{h} = \lim_{h \to 0^{-}} (-1) = -1$$

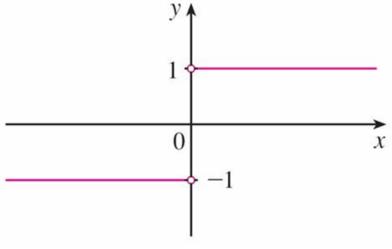
Example 5 – Solution (3 of 4)

Since these limits are different, f'(0) does not exist. Thus f is differentiable at all x except 0.

A formula for f' is given by

$$f'(x) = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \end{cases}$$

and its graph is shown in Figure 5(b).

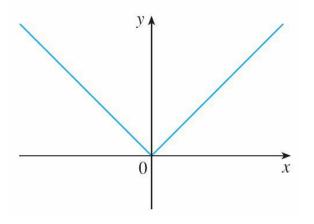


$$y = f'(x)$$

Figure 5(b)

Example 5 – Solution (4 of 4)

The fact that f'(0) does not exist is reflected geometrically in the fact that the curve y = |x| does not have a tangent line at (0, 0). [See Figure 5(a).]



$$y = f(x) = |x|$$

Figure 5(a)

Other Notations (4 of 4)

Both continuity and differentiability are desirable properties for a function to have. The following theorem shows how these properties are related.

4 Theorem If *f* is differentiable at *a*, then *f* is continuous at *a*.

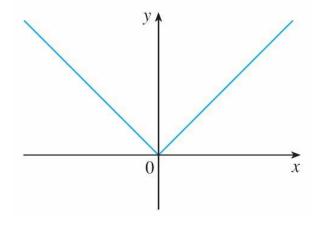
Note: The converse of Theorem 4 is false; that is, there are functions that are continuous but not differentiable.

How Can a Function Fail to Be Differentiable?

How Can a Function Fail to Be Differentiable? (1 of 4)

We saw that the function y = |x| in Example 5 is not differentiable at 0 and Figure 5(a) shows that its graph changes direction abruptly when x = 0.

In general, if the graph of a function f has a "corner" or "kink" in it, then the graph of f has no tangent at this point and f is not differentiable there. [In trying to compute f'(a), we find that the left and right limits are different.]



$$y = f(x) = |x|$$

Figure 5(a)

How Can a Function Fail to Be Differentiable? (2 of 4)

Theorem 4 gives another way for a function not to have a derivative. It says that if *f* is not continuous at *a*, then *f* is not differentiable at *a*. So at any discontinuity (for instance, a jump discontinuity) *f* fails to be differentiable.

A third possibility is that the curve has a **vertical tangent line** when x = a; that is, f is continuous at a and

$$\lim_{x\to a} |f'(x)| = \infty$$

How Can a Function Fail to Be Differentiable? (3 of 4)

This means that the tangent lines become steeper and steeper as $x \rightarrow a$. Figure 6 shows one way that this can happen; Figure 7(c) shows another.

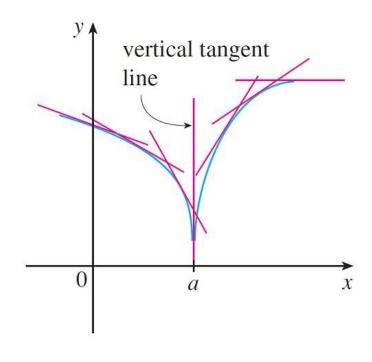
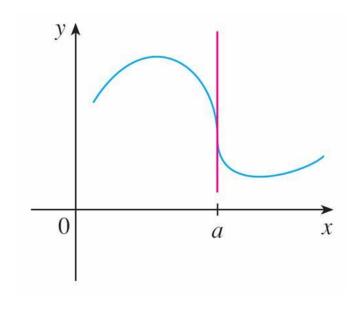


Figure 6

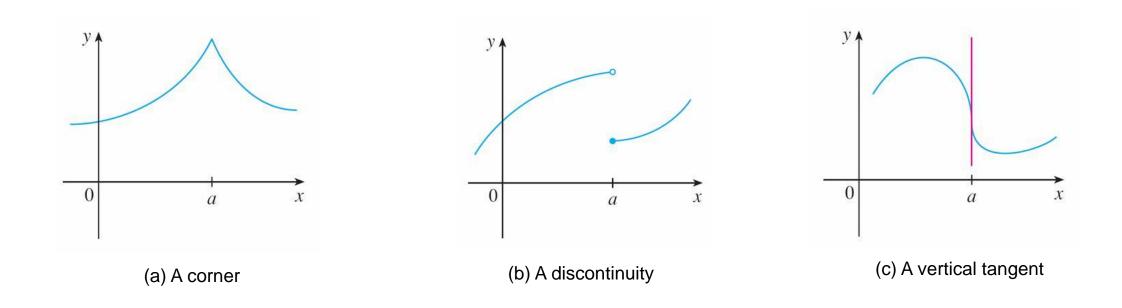


A vertical tangent

Figure 7(c)

How Can a Function Fail to Be Differentiable? (4 of 4)

Figure 7 illustrates the three possibilities that we have discussed.



Three ways for *f* not to be differentiable at *a*Figure 7

Higher Derivatives

Higher Derivatives (1 of 7)

If f is a differentiable function, then its derivative f' is also a function, so f' may have a derivative of its own, denoted by (f')' = f''. This new function f'' is called the **second derivative** of f because it is the derivative of the derivative of f.

Using Leibniz notation, we write the second derivative of y = f(x) as

$$\frac{d}{dx} \quad \left(\frac{dy}{dx}\right) = \frac{d^2y}{dx^2}$$
derivative of derivative derivative

Example 6

If $f(x) = x^3 - x$, find and interpret f''(x).

Solution:

The first derivative is $f'(x) = 3x^2 - 1$.

So the second derivative is

$$f''(x) = (f')'(x)$$

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

$$= \lim_{h \to 0} \frac{\left[3(x+h)^2 - 1\right] - \left[3x^2 - 1\right]}{h}$$

Example 6 – Solution (1 of 2)

$$= \lim_{h \to 0} \frac{3x^2 + 6xh + 3h^2 - 1 - 3x^2 + 1}{h}$$

$$= \lim_{h \to 0} (6x + 3h)$$

$$= 6x$$

The graphs of f, f', and f'' are shown in Figure 10.

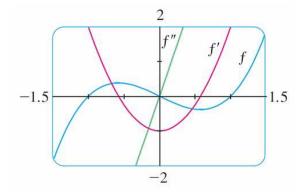


Figure 10

Example 6 – Solution (2 of 2)

We can interpret f''(x) as the slope of the curve y = f'(x) at the point (x, f'(x)). In other words, it is the rate of change of the slope of the original curve y = f(x).

Notice from Figure 10 that f''(x) is negative when y = f'(x) has negative slope and positive when y = f'(x) has positive slope. So the graphs serve as a check on our calculations.

Higher Derivatives (2 of 7)

In general, we can interpret a second derivative as a rate of change of a rate of change. The most familiar example of this is *acceleration*, which we define as follows.

If s = s(t) is the position function of an object that moves in a straight line, we know that its first derivative represents the velocity v(t) of the object as a function of time:

$$v(t) = s'(t) = \frac{ds}{dt}$$

Higher Derivatives (3 of 7)

The instantaneous rate of change of velocity with respect to time is called the **acceleration** a(t) of the object. Thus the acceleration function is the derivative of the velocity function and is therefore the second derivative of the position function:

$$a(t) = v'(t) = s''(t)$$

or, in Leibniz notation,

$$a = \frac{dv}{dt} = \frac{d^2s}{dt^2}$$

Higher Derivatives (4 of 7)

The **third derivative** f''' is the derivative of the second derivative: f''' = (f'')'. So f'''(x) can be interpreted as the slope of the curve y = f''(x) or as the rate of change of f''(x).

If y = f(x), then alternative notations for the third derivative are

$$y''' = f'''(x) = \frac{d}{dx} \left(\frac{d^2 y}{dx^2} \right) = \frac{d^3 y}{dx^3}$$

Higher Derivatives (5 of 7)

We can also interpret the third derivative physically in the case where the function is the position function s = s(t) of an object that moves along a straight line.

Because s''' = (s'')' = a', the third derivative of the position function is the derivative of the acceleration function and is called the **jerk**:

$$j = \frac{da}{dt} = \frac{d^3s}{dt^3}$$

Higher Derivatives (6 of 7)

Thus the jerk *j* is the rate of change of acceleration.

It is aptly named because a large jerk means a sudden change in acceleration, which causes an abrupt movement.

Higher Derivatives (7 of 7)

The differentiation process can be continued. The fourth derivative f'''' is usually denoted by $f^{(4)}$.

In general, the nth derivative of f is denoted by $f^{(n)}$ and is obtained from f by differentiating n times.

If y = f(x), we write

$$y^{(n)} = f^{(n)}(x) = \frac{d^n y}{dx^n}$$