

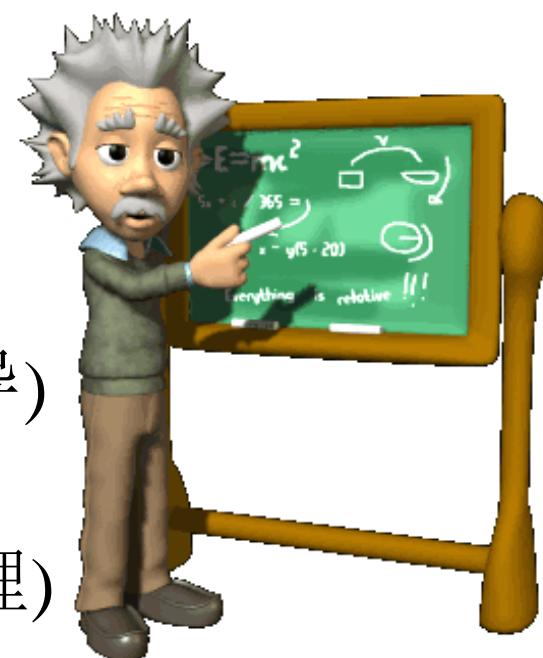


Chapter 2

Differentiation (微分)

In this Chapter, we will know some important concepts.

- The Derivative (导数)
- The Chain Rule (链锁法则)
- Implicit Differentiation (隐函数求导)
- The Mean Value Theorem (中值定理)





Section 2.1 Tangent Lines (切线) and Velocity

- Calculus is the mathematics of change, and the primary tool for studying change is a procedure called **differentiation**.
- In this section, we will introduce this procedure and examine some of its uses, especially in computing rates of change.
- Rate of changes, for example velocity, acceleration, the rate of growth of a population, and many others, are described mathematically by **derivatives**. 2



Example

If air resistance is neglected, an object dropped from a great height will fall $s(t) = 16t^2$ feet in t seconds. What is the object's instantaneous velocity after $t=2$ seconds?

Solution:

Average rate of change of $s(t)$ over the time period $[2, 2+h]$ by the ratio

$$\begin{aligned}V_{ave} &= \frac{\text{distance traveled}}{\text{elapsed time}} = \frac{s(2+h) - s(2)}{(2+h) - 2} \\&= \frac{16(2+h)^2 - 16(2)^2}{h} = 64 + 16h\end{aligned}$$

Compute the instantaneous velocity by the limit

$$V_{ins} = \lim_{h \rightarrow 0} V_{ave} = \lim_{h \rightarrow 0} (64 + 16h) = 64$$

That is, after 2 seconds, the object is traveling at the rate of 64 feet per second.



Rates of Change (变化率)

How to determine **instantaneous rate of change** or rate of change of $f(x)$ at $x=c$?

Find the average rate of change of $f(x)$ as x varies from $x=c$ to $x=c+h$

$$\text{rate}_{\text{ave}} = \frac{\Delta f(x)}{\Delta x} = \frac{f(c+h) - f(c)}{(c+h) - c} = \frac{f(c+h) - f(c)}{h}$$

Compute the instantaneous rate of change of $f(x)$ at $x=c$ by finding the limiting value of the average rate as h tends to 0

$$\text{rate}_{\text{ins}} = \lim_{h \rightarrow 0} \text{rate}_{\text{ave}} = \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h}$$



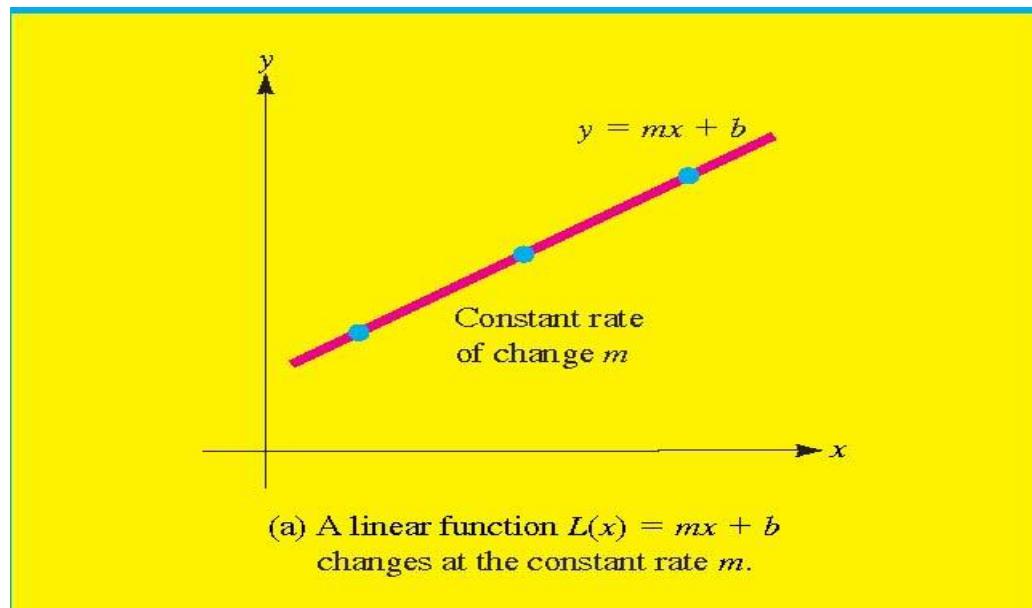
Rates of Change (Linear function)

A linear function $y(x) = mx + b$ changes at the constant rate m with respect to the independent variable x . That is the rate of change of $y(x)$ is given by the slope or steepness of its graph

Slope = rate of change

$$= \frac{\text{change in } y}{\text{change in } x}$$

$$= \frac{\Delta y}{\Delta x} = \frac{y_2 - y_1}{x_2 - x_1}$$

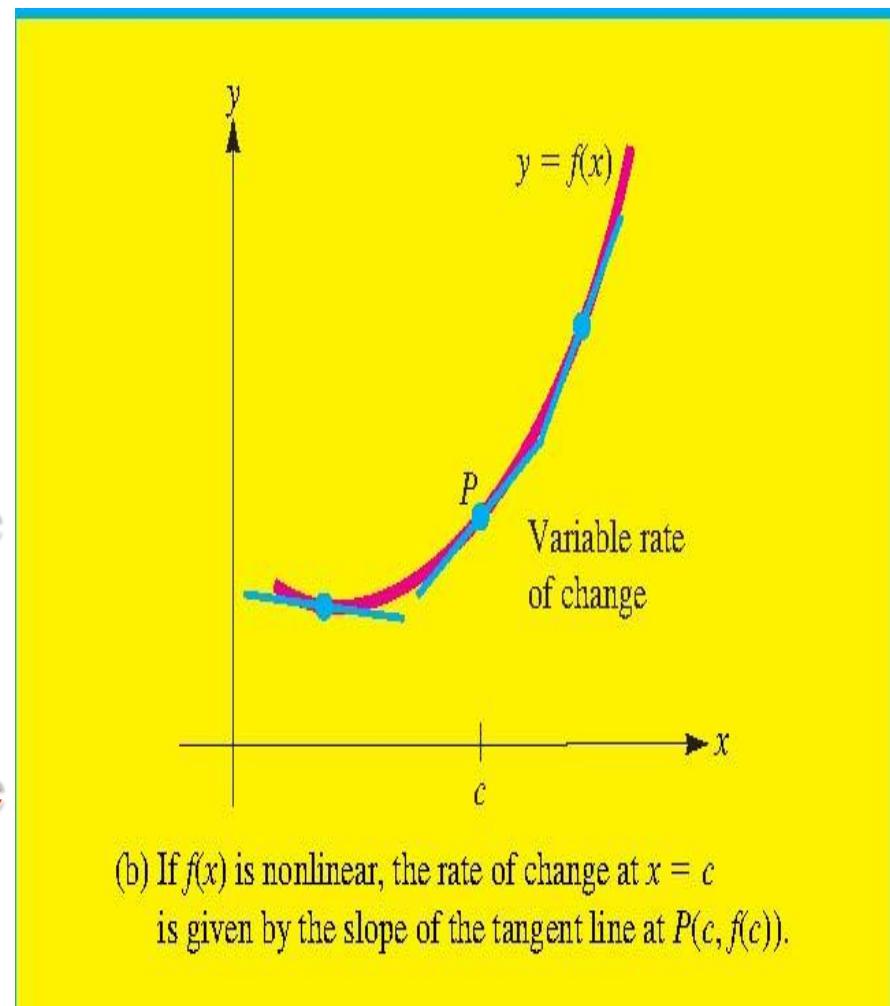




Rates of Change (non-Linear function)

For the function that is nonlinear, **the rate of change is not constant but varies with x .**

In particular, the rate of change at $x=c$ is given by the steepness of the graph of $f(x)$ at the point $(c, f(c))$, which can be measured by **the slope of the tangent line** to the graph at p .





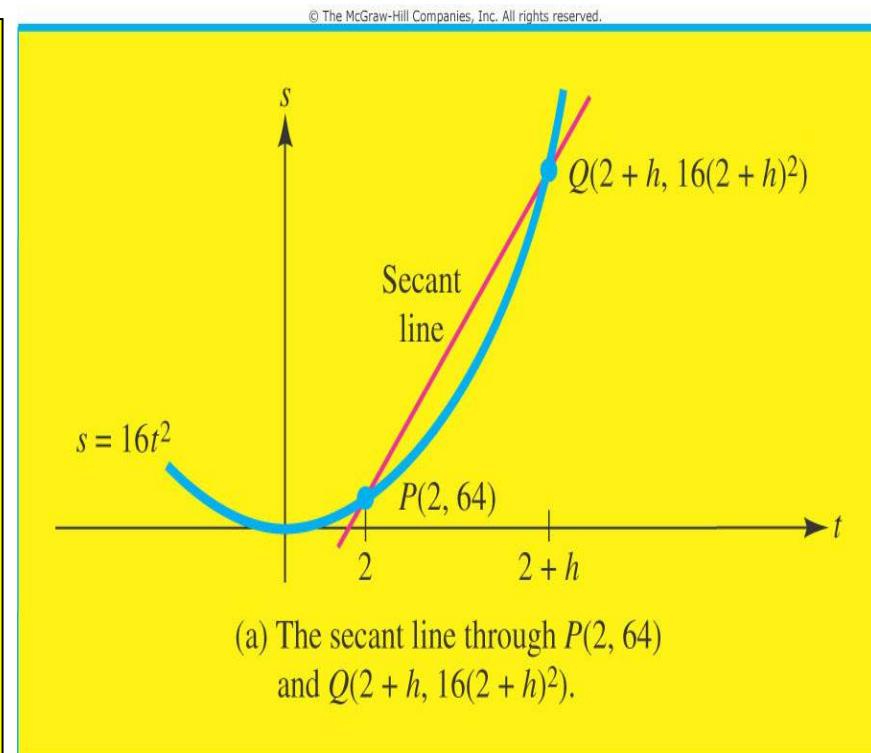
The slope of secant line (割线的斜率)

The secant line: A line that intersects the curve at the point

x and point $x+h$

$$m_{\sec} = \frac{f(a+h) - f(a)}{(a+h) - a} = \frac{f(a+h) - f(a)}{h}.$$

The average rate of change can be interpreted geometrically as the slope of the secant line from the point $(x, f(x))$ to the point $(x+h, f(x+h))$.





The slope of tangent line (切线的斜率)

DEFINITION 1.1

The **slope** m_{\tan} of the tangent line to $y = f(x)$ at $x = a$ is given by

$$m_{\tan} = \lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h}, \quad (1.2)$$

provided the limit exists.

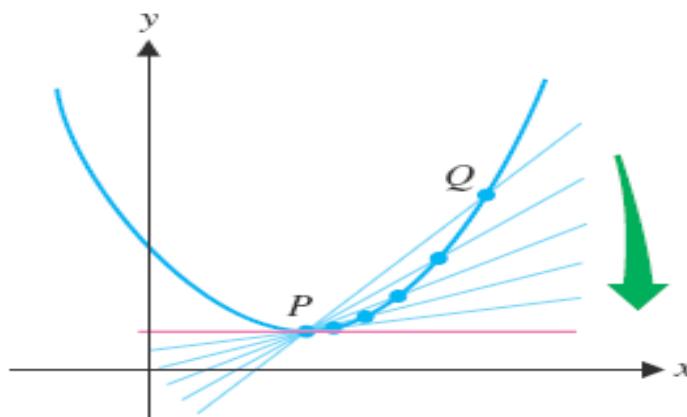
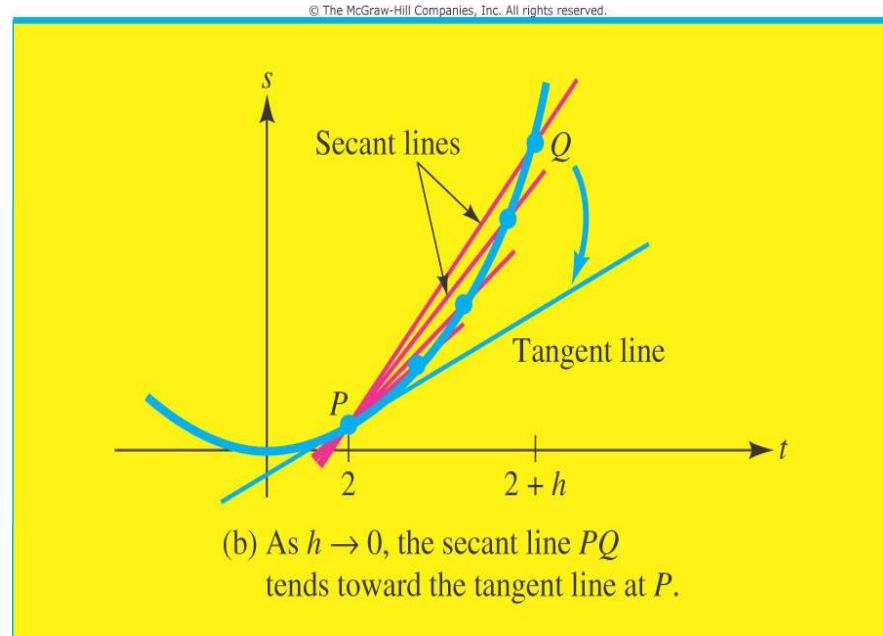


FIGURE 2.7
Secant lines approaching the tangent line at the point P



(b) As $h \rightarrow 0$, the secant line PQ tends toward the tangent line at P .



The Tangent line is then the line passing through the point $(a, f(a))$ with slope m_{\tan} and so, the point-slope form of the equation of the tangent line is

$$y = m_{\tan}(x - a) + f(a).$$



Example

What is the equation of the tangent line to the curve

$y = \sqrt{x}$ at the point where $x=4$?

Solution:

According to the definition of derivative, we have

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

Thus, the slope of the tangent line to the curve at the point where $x=4$ is $f'(4)=1/4$. So the point-slope form is $y - 2 = \frac{1}{4}(x - 4) \Leftrightarrow y = \frac{1}{4}x + 1$



Section 2.2 The Derivative (导数)

The Derivative of a Function: The derivative of the function $f(x)$ with respect to x is the function $f'(x)$ given by

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

The process of computing the derivative is called differentiation. $f(x)$ is differentiable at $x=c$ if $f'(x)$ exists

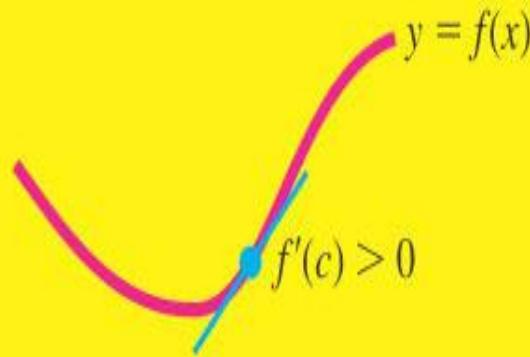


Significance of the Sign of the derivative $f'(x)$: If the function f is differentiable at $x=c$, then

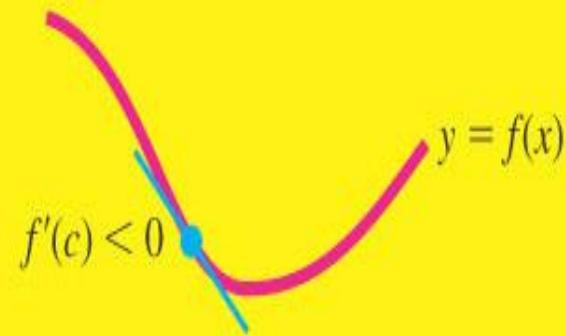
f is increasing at $x=c$ if $f'(c) > 0$ and

f is decreasing at $x=c$ if $f'(c) < 0$

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(a) Where $f'(c) > 0$, the graph of $f(x)$ is rising, so $f(x)$ is increasing.



(b) Where $f'(c) < 0$, the graph of $f(x)$ is falling, so $f(x)$ is decreasing.



EXAMPLE 2.3 Finding the Derivative of a Simple Rational Function

If $f(x) = \frac{1}{x}$ ($x \neq 0$), find $f'(x)$.

EXAMPLE 2.4 The Derivative of the Square Root Function

If $f(x) = \sqrt{x}$ (for $x \geq 0$), find $f'(x)$.



Alternative Derivative Notation

Given a function $y=f(x)$ all of the following are equivalent and represent the derivative of $f(x)$ with respect to x .

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

If we want to evaluate the derivative at $x=a$ all of the following are equivalent

$$f'(a) = y'|_{x=a} = \frac{df}{dx}\Big|_{x=a} = \frac{dy}{dx}\Big|_{x=a}$$



Differentiability and Continuity

Continuity of a Differentiable Function: If the function $f(x)$ is differentiable at $x=c$, then it is also continuous at $x=c$.

Notice that a continuous function may not be differentiable

EXAMPLE 2.7 Showing That a Function Is Not Differentiable at a Point

Show that $f(x) = \begin{cases} 4 & \text{if } x < 2 \\ 2x & \text{if } x \geq 2 \end{cases}$ is not differentiable at $x = 2$.

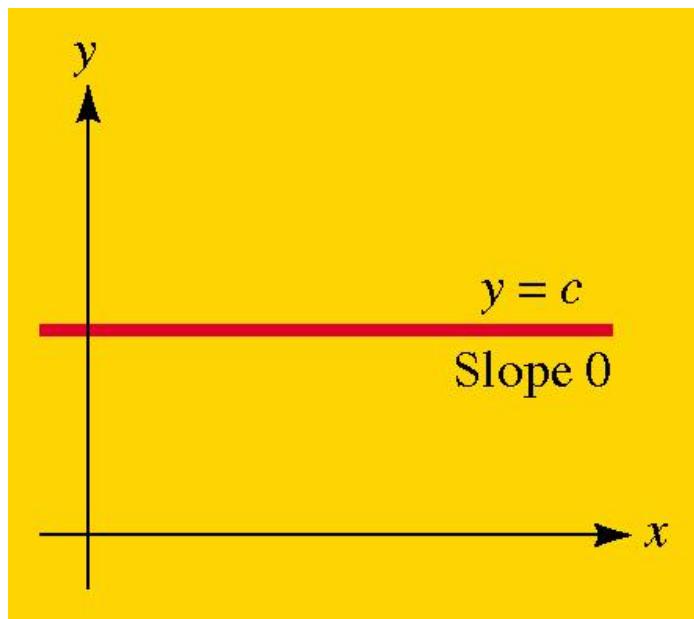


Section 2.3 Techniques of Differentiation

The Constant Rule: For any constant c , we have

$$\frac{d}{dx}[c] = 0$$

That is, the derivative of a constant is zero



Proof: Since $f(x+h)=c$ for all x

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



The General Power Rule For any real number n

$$\frac{d}{dx}[x^n] = nx^{n-1}$$

In words, to find the derivative of x^n , reduce the exponent n of x by 1 and multiply your new power of x by original exponent.

EXAMPLE 3.2 Using the General Power Rule

Find the derivative of $\frac{1}{x^{19}}$, $\sqrt[3]{x^2}$ and x^π .



The constant Multiple Rule If c is a constant and $f(x)$ is differentiable then so is $cf(x)$ and

$$\frac{d}{dx}[cf(x)] = c \frac{d}{dx}[f(x)]$$

That is, the derivative of a multiple is the multiple of the derivative

For Example

$$\frac{d}{dx}(3x^4) = 3 \frac{d}{dx}(x^4) = 3(4x^3) = 12x^3$$

$$\frac{d}{dx}\left(\frac{-7}{\sqrt{x}}\right) = \frac{d}{dx}(-7x^{-1/2}) = -7\left(-\frac{1}{2}x^{-3/2}\right) = \frac{7}{2}x^{-3/2}$$



The Sum Rule: If $f(x)$ and $g(x)$ are differentiable then so is the sum of $s(x)=f(x)+g(x)$ and

$$\frac{d}{dx}[f(x) + g(x)] = \frac{d}{dx}[f(x)] + \frac{d}{dx}[g(x)]$$

That is, the derivative of a sum is the sum of the separate derivative

EXAMPLE 3.4 Rewriting a Function before Computing the Derivative

Find the derivative of $f(x) = \frac{4x^2 - 3x + 2\sqrt{x}}{x}$.



Higher Order Derivatives(高阶导数)

The n th Derivative: For any positive integer n , the n th derivative of a function is obtained from the function by differentiating successively n times. If the original function is $y=f(x)$ the n th derivative is denoted by

$$\frac{d^n y}{dx^n} \quad \text{or} \quad f^{(n)}(x)$$

EXAMPLE 3.6 Computing Higher Order Derivatives

If $f(x) = 3x^4 - 2x^2 + 1$, compute as many derivatives as possible.



O Acceleration

What information does the second derivative of a function give us? Graphically, we get a property called *concavity*, which we develop in Chapter 3. One important application of the second derivative is acceleration, which we briefly discuss now.

You are probably familiar with the term **acceleration**, which is **the instantaneous rate of change of velocity**. Consequently, if the velocity of an object at time t is given by $v(t)$, then the acceleration is

$$a(t) = v'(t) = \frac{dv}{dt}.$$



Section 2.4 The Product and Quotient Rules(乘法和除法准则)

The derivative of a product of functions is **not** the product of separate derivative!! Similarly, the derivative of a quotient of functions is not the quotient of separate derivative.

Suppose we have two function $f(x)=x^3$ and $g(x)=x^6$

$$(fg)' = (x^3 x^6)' = (x^9)' = 9x^8 \quad f'(x)g'(x) = (3x^2)(6x^5) = 18x^7$$
$$(fg)' \neq f'g'$$

$$\left(\frac{f}{g}\right)' = \left(\frac{x^3}{x^6}\right)' = \left(\frac{1}{x^3}\right)' = (x^{-3})' = -3x^{-4} = -\frac{3}{x^4} \quad \frac{f'(x)}{g'(x)} = \frac{3x^2}{6x^5} = \frac{1}{2x^3}$$
$$\left(\frac{f}{g}\right)' \neq \frac{f'}{g'}$$



The Product Rule If the two functions $f(x)$ and $g(x)$ are differentiable at x , then we have the derivative of the product $P(x) = f(x)g(x)$ is

$$\frac{d}{dx}[f(x)g(x)] = f(x)\frac{d}{dx}[g(x)] + g(x)\frac{d}{dx}[f(x)]$$

or equivalently,

$$(fg)' = fg' + gf'$$

EXAMPLE 4.1 Using the Product Rule

Find $f'(x)$ if $f(x) = (2x^4 - 3x + 5)\left(x^2 - \sqrt{x} + \frac{2}{x}\right)$.



The Quotient Rule If the two functions $f(x)$ and $g(x)$ are differentiable at x , then the derivative of the quotient

$Q(x) = f(x)/g(x)$ is given by

$$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{g(x) \frac{d}{dx}[f(x)] - f(x) \frac{d}{dx}[g(x)]}{g^2(x)} \quad \text{if } g(x) \neq 0$$

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

EXAMPLE 4.3 Using the Quotient Rule

Compute the derivative of $f(x) = \frac{x^2 - 2}{x^2 + 1}$.



A Word of Advice: The quotient rule is somewhat cumbersome, so don't use it unnecessarily.

Example

Differentiate the function $y = \frac{2}{3x^2} - \frac{x}{3} + \frac{4}{5} + \frac{x+1}{x}$.

Solution:

Don't use the quotient rule! Instead, rewrite the function as

$$y = \frac{2}{3}x^{-2} - \frac{1}{3}x + \frac{4}{5} + 1 + x^{-1}$$

and then apply the power rule term by term to get

$$\begin{aligned}\frac{dy}{dx} &= \frac{2}{3}(-2x^{-3}) - \frac{1}{3} + 0 + 0 + (-1)x^{-2} \\ &= -\frac{4}{3}x^{-3} - \frac{1}{3} - x^{-2} = -\frac{4}{3x^3} - \frac{1}{3} - \frac{1}{x^2}\end{aligned}$$



Applications

EXAMPLE 4.5 Investigating the Rate of Change of Revenue

Suppose that a product currently sells for \$25, with the price increasing at the rate of \$2 per year. At this price, consumers will buy 150 thousand items, but the number sold is decreasing at the rate of 8 thousand per year. At what rate is the total revenue changing? Is the total revenue increasing or decreasing?



Section 2.5 The Chain Rules(链锁准则)

Suppose the total manufacturing cost at a certain factory is a function of the number of units produced, which in turn is a function of the number of hours the factory has been operating. If C , q , t , denote the cost, units produced and time respectively, then

$$\frac{dC}{dq} = \begin{bmatrix} \text{rate of change of cost} \\ \text{with respect to output} \end{bmatrix} \quad (\text{dollars per unit})$$

$$\frac{dq}{dt} = \begin{bmatrix} \text{rate of change of output} \\ \text{with respect to time} \end{bmatrix} \quad (\text{units per hour})$$

The product of these two rates is the rate of change of cost with respect to time that is

$$\frac{dC}{dt} = \frac{dC}{dq} \frac{dq}{dt} \quad (\text{dollars per hour})$$



The Chain Rule: If $y=f(u)$ is a differentiable function of u and $u=g(x)$ is in turn a differentiable function of x , then the composite function $y=f(g(x))$ is a differentiable function of x whose derivative is given by the product

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

or, equivalently, by

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

Note: One way to remember the chain rule is to pretend the derivative dy/du and du/dx are quotients and to “cancel” du .



EXAMPLE 5.2 Using the Chain Rule on a Radical Function

Find $\frac{d}{dt}(\sqrt{100 + 8t})$.

EXAMPLE 5.4 A Derivative Involving Multiple Chain Rules

Find the derivative of $f(x) = (\sqrt{x^2 + 4} - 3x^2)^{3/2}$.



THEOREM 5.2

If f is differentiable at all x and has an inverse function $g(x) = f^{-1}(x)$, then

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

provided $f'(g(x)) \neq 0$.

EXAMPLE 5.5 The Derivative of an Inverse Function

Given that the function $f(x) = x^5 + 3x^3 + 2x + 1$ has an inverse function $g(x)$, compute $g'(7)$.



Section 2.6 Derivatives of Trigonometric Functions (三角函数求导)

THEOREM 6.1

$$\frac{d}{dx} \sin x = \cos x.$$

LEMMA 6.1

$$\lim_{\theta \rightarrow 0} \sin \theta = 0.$$



LEMMA 6.2

$$\lim_{\theta \rightarrow 0} \cos \theta = 1.$$

LEMMA 6.3

$$\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1.$$

LEMMA 6.4

$$\lim_{\theta \rightarrow 0} \frac{1 - \cos \theta}{\theta} = 0.$$



THEOREM 6.2

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

THEOREM 6.3

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



The derivatives of the remaining trigonometric functions are left as exercises. The derivatives of all six trigonometric functions are summarized below.

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

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

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

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

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

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



EXAMPLE 6.1 A Derivative That Requires the Product Rule

Find the derivative of $f(x) = x^5 \cos x$.

EXAMPLE 6.2 Computing Some Routine Derivatives

Compute the derivatives of (a) $f(x) = \sin^2 x$ and (b) $g(x) = 4 \tan x - 5 \csc x$.

EXAMPLE 6.3 The Derivatives of Some Similar Trigonometric Functions

Compute the derivative of $f(x) = \cos x^3$, $g(x) = \cos^3 x$ and $h(x) = \cos 3x$.

EXAMPLE 6.4 A Derivative Involving the Chain Rule and the Quotient Rule

Find the derivative of $f(x) = \sin\left(\frac{2x}{x+1}\right)$.



Section 2.7 Derivatives of Exponential and Logarithmic Functions (指数函数和对数函数求导)

Exponential function: If b is a positive number other than 1 ($b>0, b\neq 1$), there is a unique function called the exponential function with base b that is defined by

$$f(x)=b^x \text{ for every real number } x$$

NOTE: Such function can be used to describe exponential and logistic growth and a variety of other important quantities.



Example

Sketch the graph of $f(x) = 2^x$ and $g(x) = \left(\frac{1}{2}\right)^x$

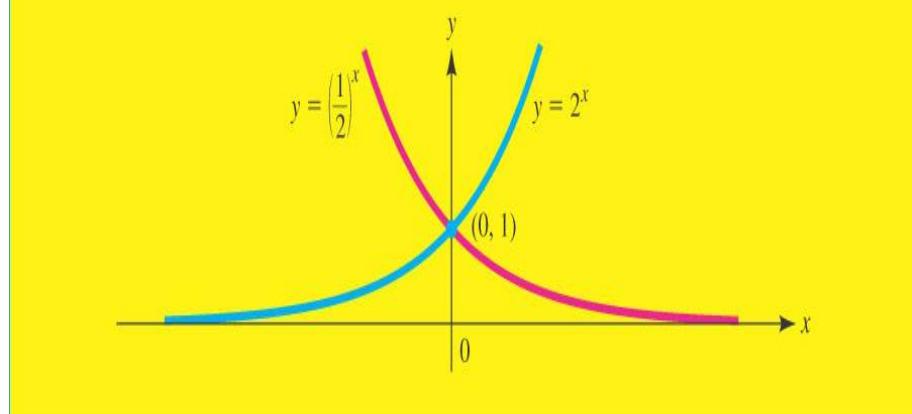
Solution:

x	$f(x)$	$g(x)$
-2	$f(-2) = 2^{-2} = \frac{1}{4}$	$g(-2) = \left(\frac{1}{2}\right)^{-2} = 4$
-1	$f(-1) = 2^{-1} = \frac{1}{2}$	$g(-1) = \left(\frac{1}{2}\right)^{-1} = 2$
0	$f(0) = 2^0 = 1$	$g(0) = \left(\frac{1}{2}\right)^0 = 1$
1	$f(1) = 2$	$g(1) = \frac{1}{2}$
2	$f(2) = 4$	$g(2) = \frac{1}{4}$

$$\lim_{x \rightarrow -\infty} 2^x = 0 \quad \lim_{x \rightarrow -\infty} \left(\frac{1}{2}\right)^x = +\infty$$

$$\lim_{x \rightarrow +\infty} 2^x = +\infty \quad \lim_{x \rightarrow +\infty} \left(\frac{1}{2}\right)^x = 0$$

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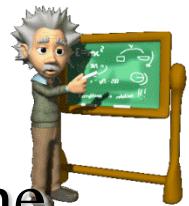
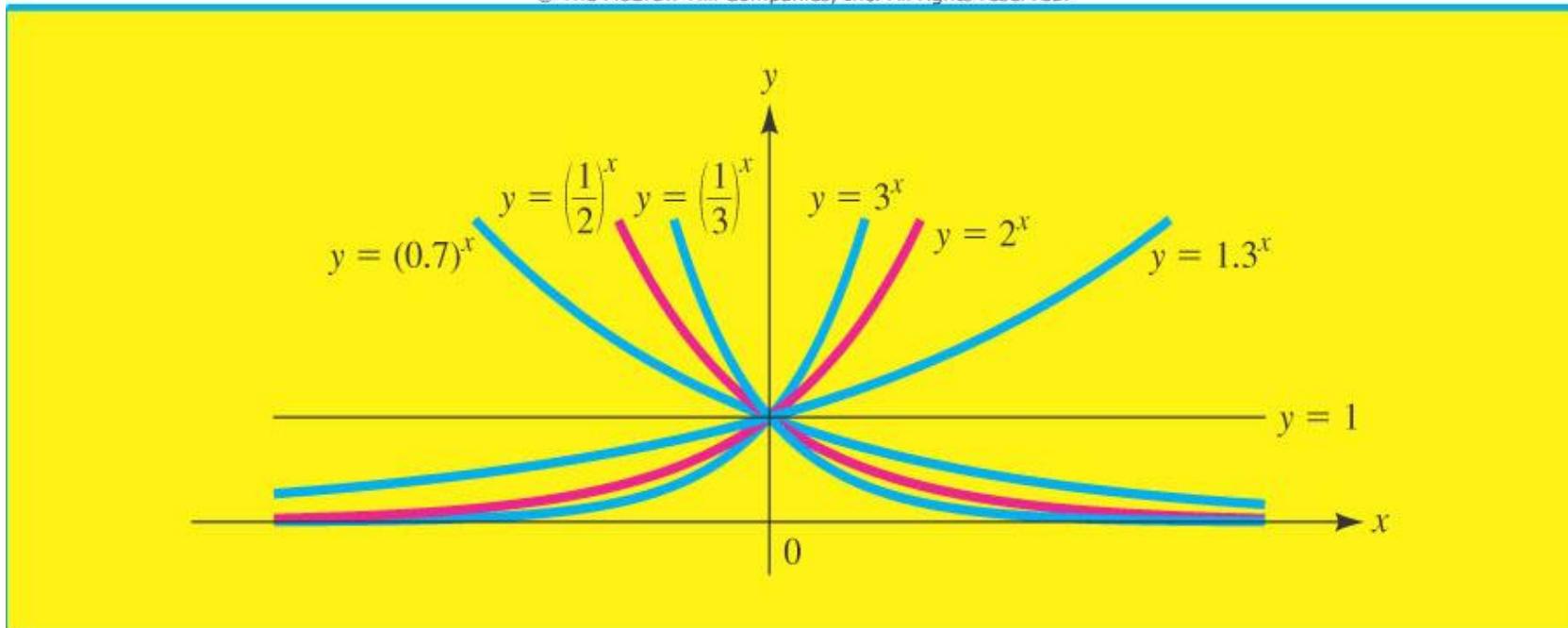


Figure below shows graphs of various members of the family of exponential functions $y = b^x$

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NOTE: Students often confuse the *power* function $p(x) = x^b$ with the *exponential* function $f(x) = b^x$



Properties of $f(x) = b^x$

1. $f(0) = 1$ The function will always take the value of 1 at $x = 0$.
2. $f(x) \neq 0$ $f(x) > 0$, the range of an exponential function is $(0, +\infty)$
3. The domain of an exponential function is $(-\infty, +\infty)$.
4. If $0 < b < 1$ then,
 - a. $f(x) \rightarrow 0$ as $x \rightarrow +\infty$
 - b. $f(x) \rightarrow +\infty$ as $x \rightarrow -\infty$
5. If $b > 1$ then,
 - a. $f(x) \rightarrow +\infty$ as $x \rightarrow +\infty$
 - b. $f(x) \rightarrow 0$ as $x \rightarrow -\infty$



Basic Properties of Exponential Function For bases a, b ($a > 0, b > 0$) and any real number x, y , we have

- The **equality rule** $b^x = b^y$ if and only if $x = y$
- The **product rule** $b^x b^y = b^{(x+y)}$
- The **quotient rule** $\frac{b^x}{b^y} = b^{x-y}$
- The **power rule** $(b^x)^y = b^{xy}$
- The **multiplication rule** $(ab)^x = a^x b^x$
- The **division rule** $(\frac{a}{b})^x = \frac{a^x}{b^x}$



Definition: The natural exponential function is

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

Where

$$e = \lim_{n \rightarrow +\infty} \left(1 + \frac{1}{n}\right)^n = 2.71828$$

n	10	100	1000	10,000	100,000
	2.59374	2.70481	2.71692	2.711815	2.71827



Logarithmic Functions

Logarithmic Function If x is a positive number, then the **logarithm** of x to the base b ($b > 0$) $b \neq 1$, denoted $\log_b x$, is the number y such that $b^y = x$; that is

$$y = \log_b x \quad \text{if and only if} \quad b^y = x \quad \text{for } x > 0$$

Properties of Logarithms Let b ($b > 0$) $b \neq 1$ be any logarithmic base. Then.

$$\log_b 1 = 0 \quad \text{and} \quad \log_b b = 1$$

and if u and v are any positive numbers, we have

The **equality rule** $\log_b u = \log_b v$ if and only if $u = v$

The **product rule** $\log_b(uv) = \log_b u + \log_b v$

The **power rule** $\log_b u^r = r \log_b u$ for any real number r

The **quotient rule** $\log_b(\frac{u}{v}) = \log_b u - \log_b v$



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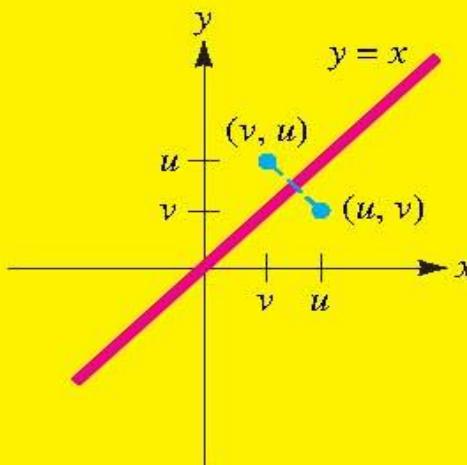
TABLE 4.1 Comparison of Properties of Exponential and Logarithmic Functions

Exponential Property	Logarithmic Property
$b^x b^y = b^{x+y}$	$\log_b (xy) = \log_b x + \log_b y$
$\frac{b^x}{b^y} = b^{x-y}$	$\log_b \left(\frac{x}{y}\right) = \log_b x - \log_b y$
$b^{xp} = (b^x)^p$	$\log_b x^p = p \log_b x$

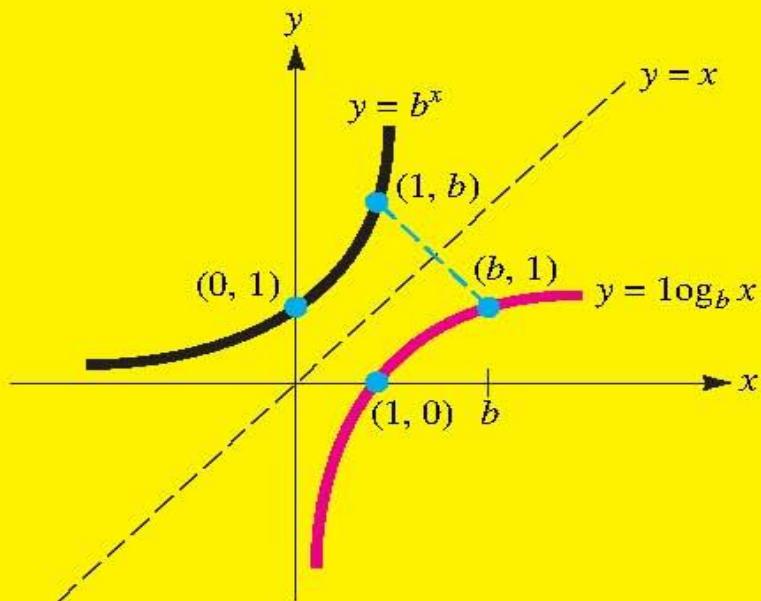


Relationship Between the Graph of $y = \log_b x$ and $y = b^x$

The graphs of $y = \log_b x$ and $y = b^x$ are mirror images of one another in the line $y = x$. Therefore, the graph of $y = \log_b x$ can be obtained by reflecting the graph of $y = b^x$ in the line $y = x$.



(a) The point (v, u) is the mirror image of (u, v) in the line $y = x$.



(b) The graphs of $y = \log_b x$ and $y = b^x$ are reflections of one another in the line $y = x$.



- **Natural Logarithm** The logarithm $\log_e x$ is called the natural logarithm of x and is denoted by $\ln x$; that is, for $x > 0$

$$y = \ln x \quad \text{if and only if } e^y = x$$

- **The Inverse Relationship between e^x and $\ln x$**

$$e^{\ln x} = x \quad \text{for } x > 0 \quad \text{and} \quad \ln e^x = x \quad \text{for all } x$$

- **Conversion Formula for Logarithms** If a and b are positive numbers with $b \neq 1$, then

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



THEOREM 7.3

For $x > 0$,

$$\frac{d}{dx}(\ln x) = \frac{1}{x}. \quad (7.4)$$

THEOREM 7.2

$$\frac{d}{dx}e^x = e^x.$$



Taking the derivatives of some complicated functions can be simplified by using logarithms. This is called **logarithmic differentiation**.

Example

Differentiate the function $f(x) = \frac{\sqrt[3]{x+1}}{(1-3x)^4}$

Solution:

Take logarithms of both sides of the expressions of f

$$\begin{aligned}\ln f(x) &= \ln \left[\frac{\sqrt[3]{x+1}}{(1-3x)^4} \right] = \ln \sqrt[3]{x+1} - \ln (1-3x)^4 \\ &= \frac{1}{3} \ln (x+1) - 4 \ln (1-3x)\end{aligned}$$

to be continued



THEOREM 7.1

For any constant $a > 0$,

$$\frac{d}{dx} a^x = a^x \ln a. \quad (7.3)$$

EXAMPLE 7.6 Logarithmic Differentiation

Find the derivative of $f(x) = x^x$, for $x > 0$.