

- One sided derivatives
  - Compare w/ one sided limits
  - Diff'ble condition
- Thm of Eq. 1-Sided Derivatives
- Diff'ble  $\iff$  Cts
- Higher-Order derivatives

Notation:  $f^{(n)}(x), y^{(n)}$   
 $\frac{d^2 y}{dx^2}, \frac{d^2}{dx^2}[f(x)] \rightarrow$  Differential operator

- Differentials:  $\Delta y \approx f'(x) \Delta x$
- 1st-order approximation (linear  $\sim$ )
- [App'n: Gradient Descent (Opt & ML), Newton's Method (Alg'm)]
- Local Extreme: Critical Pt  $\rightarrow \begin{cases} f'(c)=0 \\ f'(c) \text{ x exist} \end{cases}$
- Global Extreme: Boundaries / Critical Pts
- Rolle's Thm:  $f(a)=f(b) \Rightarrow \exists c \in (a,b) \text{ s.t. } f'(c)=0$
- MVT:  $\exists c \in (a,b) \text{ s.t. } f'(c) = \frac{f(b)-f(a)}{b-a}$
- Monotonicity  $\leftrightarrow$  1st Derivative
- (Concavity  $\leftrightarrow$  2nd Derivative)

Prob 1  
 Prove  $|\arctan a - \arctan b| \leq |a-b|$

Intuition: Must be true

Graph:

Derivative max: at  $x=0, f'(x) > 1$  elsewhere "flatter" than  $y=x$ .

$y=x$  is a tangent.

Proof (MVT)  
 let  $f(x) = \arctan x$   
 $\forall a < b \in \mathbb{R}, \exists c \in (a,b)$   
 $\frac{1}{1+c^2} = f'(c) = \frac{f(b)-f(a)}{b-a}$   
 $\therefore 0 < \frac{1}{1+c^2} \leq 1$   
 $\therefore 0 < f(a) - f(b) \leq a-b$   
 $\therefore |\arctan a - \arctan b| \leq |a-b|$

Q: How do we prove using monotonicity  
 (Hint: Use twice, different occasions)

Problem 2  
 Show that  $f(x) = \sqrt{x} + \sqrt{1+x} - 4$  has exactly 1 zero on  $(0, \infty)$

Intuition:  
 $\sqrt{x} \uparrow, \sqrt{1+x} \uparrow, f(x)$  Monotonic  
 At most cross the x-axis once.  
 $f(1) < 0, f(4) > 0$ .  
 At least cross the x-axis once.  
 $\Rightarrow$  Cross once. i.e. 1 zero.

Q1: If  $f$  has more than 1 zero, how does it conflict with Rolle's Thm?

Q2: What technical detail should we add in the intuition part to add rigor?  
Continuity

Q3: If instead, we establish the monotonicity by calculating  $f'(x)$ . Do we need the detail? why?

Problem 3  
 If  $|f(w) - f(x)| \leq |w-x| \forall w, x$   
 $f$  diff'ble, show that  $-1 \leq f'(x) \leq 1 \forall x$ .

Proof 1 (Def'n)  
 Since  $f'(x) = \lim_{w \rightarrow x} \frac{f(w)-f(x)}{w-x}$   
 $|f'(x)| = \left| \lim_{w \rightarrow x} \frac{f(w)-f(x)}{w-x} \right| \stackrel{①}{=} \lim_{w \rightarrow x} \left| \frac{f(w)-f(x)}{w-x} \right| \stackrel{②}{\leq} 1$   
 How to justify  
 ①: Let  $g(x) = |x|$ : Cts, interchange  $\checkmark$   
 ②: Order limit Thm \*\*\* Very Important

Attempt 2 (MVT)  
 $\forall x, \exists y < x < z$   
 s.t.  $f'(x) = \frac{f(y)-f(z)}{y-z}$   
 ... Hold the horses!  
 Is this true?  
 If not, give a counterexample.  
 $f(x) = x^3 + x$  Take  $x=0$   
 $f'(0) = 1$  But  $\forall y < 0 < z$ .  
 $\frac{f(y)-f(z)}{y-z} = \frac{y^3+y-z^3-z}{y-z} = y^2+y+1 \geq 1 + \frac{3}{4}z^2 > 1$

This does not affect the validity of the MVT though.  
 Still consider the case  $f(x) = x^3$   
 $y = -1, z = 1, \exists x = \frac{1}{3}$  s.t.  
 $f'(x) = 1 = \frac{f(y)-f(z)}{y-z}$

Caveat: The converse fails when  $f''(x) = 0$ , or less abstractly, when concavity change

Our Example

Right side of x  
 y on top of tg  
 left side y below tg.

Problem 4.  
 Prove that  
 $f(x) = \arctan\left(\frac{1+x}{1-x}\right) - \arctan x = \begin{cases} \frac{\pi}{4}, & x < 1 \\ -\frac{3\pi}{4}, & x > 1 \end{cases}$

Observations:  
 $f(x)$  def'd on  $\mathbb{R} \setminus \{1\}$   
 $\bullet$  Piecewise constant  
 $\hookrightarrow$  Describing a constant function  
 $\hookrightarrow f'(x) = 0$   
 $\bullet$  Recall identity  
 $\arctan x + \arctan \frac{1}{x} = \frac{\pi}{2}$   
 Fun properties combined with rational transformations

Proof:  
 let  $h(x) = \arctan x, g(x) = \frac{1+x}{1-x}$   
 $h'(x) = \frac{1}{1+x^2}, g'(x) = \frac{2}{(1-x)^2}$   
 $f'(x) = h'(g(x))g'(x) - h'(x)$   
 $= 0$  (Verify it) ( $x \neq 1$ )  
 $\therefore \lim_{x \rightarrow 1^-} f(x) = ?$   
 $\lim_{x \rightarrow 1^+} f(x) = ?$   
 $\therefore f(x) = ?$

Q: Why do we introduce one-side limits in the proof? Why can it show the behavior of the function?

Remark:  
 Expand  $\tan(x + \frac{\pi}{4})$ , the problem will be demystified.  
 $\tan(x + \frac{\pi}{4}) = \frac{\sin(x + \frac{\pi}{4})}{\cos(x + \frac{\pi}{4})} = \frac{\sin x \cos \frac{\pi}{4} + \cos x \sin \frac{\pi}{4}}{\cos x \cos \frac{\pi}{4} - \sin x \sin \frac{\pi}{4}}$   
 $= \frac{\tan x + 1}{1 - \tan x}$   
 Now, apply the arctan function to both sides, what do you get?