

Last time: For differentiable functions f ,

① 1st derivative test:

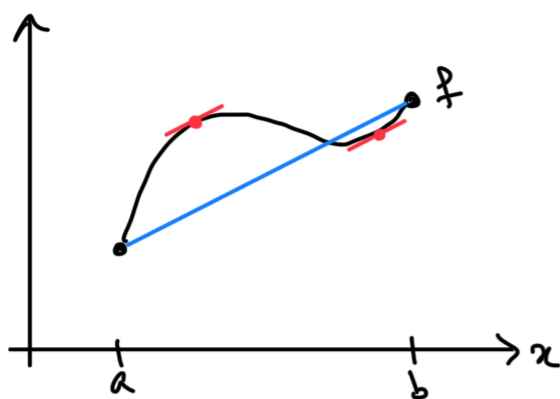
$$f(x_0) \text{ local max/min} \Rightarrow f'(x_0) = 0$$

② Rolle's theorem:

$$f(a) = f(b) \Rightarrow \exists c \in (a, b) \text{ s.t. } f'(c) = 0$$

Thm (Mean value theorem) If $f: [a, b] \rightarrow \mathbb{R}$ is continuous on $[a, b]$ and differentiable on (a, b) , then $\exists c \in (a, b)$ s.t.

$$f'(c) = \frac{f(b) - f(a)}{b - a}.$$



- This = slope of blue line
= mean slope of f
- In order to connect $f(a)$ and $f(b)$, a differentiable function must attain the mean slope.

Pf: Set $g(x) = f(x) - \left[f(a) + \frac{f(b) - f(a)}{b - a} \cdot (x - a) \right]$.

- This is the height of the graph of f above the blue line

As $x \mapsto -f(a) - \frac{f(b) - f(a)}{b - a} \cdot (x - a)$ is a polynomial, it is continuous and differentiable at any $x \in \mathbb{R}$.

So g satisfies:

- ① continuous on $[a, b]$
- ② differentiable on (a, b)
- ③ $g(a) = g(b)$: since

$$g(a) = f(a) - [f(a) + 0] = 0$$

$$g(b) = f(b) - \left[f(a) + \frac{f(b) - f(a)}{b - a} \cdot (b - a) \right] = 0$$

Therefore, by Rolle's theorem, $\exists c \in (a, b)$ s.t.

$$0 = g'(c) = f'(c) - \left[0 + \frac{f(b) - f(a)}{b - a} \right]$$

$$\Rightarrow f'(c) = \frac{f(b) - f(a)}{b - a}.$$

□

Cor 1 Let $I \subseteq \mathbb{R}$ be an open interval and $f: I \rightarrow \mathbb{R}$.

If $f'(x) = 0 \quad \forall x \in I$, then f is a constant function.

Pf: Let $a, b \in I$ with $a < b$. We will prove that $f(a) = f(b)$.

• This is sufficient. Indeed, f not constant $\Rightarrow \exists a, b \in I$ s.t. $f(a) \neq f(b)$.

As f is differentiable at $x \quad \forall x \in I$ and $[a, b] \subseteq I$, then:

- ① f is continuous on $[a, b]$
- ② f is differentiable on (a, b)

So, by the MVT, $\exists c \in (a, b)$ s.t.

$$0 = f'(c) = \frac{f(b) - f(a)}{b - a} \Rightarrow f(a) = f(b). \quad \square$$

Cor 2 Let $I \subseteq \mathbb{R}$ be an open interval and $f, g: I \rightarrow \mathbb{R}$. If $f'(x) = g'(x) \quad \forall x \in I$, then $\exists c \in \mathbb{R}$ s.t. $f(x) = g(x) + c \quad \forall x \in I$.

Pf: Let $h: I \rightarrow \mathbb{R}$, $h(x) = f(x) - g(x)$. Then $\forall x \in I$ we have

$$h'(x) = f'(x) - g'(x) = 0.$$

So, by Cor 1, we know h is constant: $\exists c \in \mathbb{R}$ s.t.

$$c = h(x) = f(x) - g(x) \quad \forall x \in I$$

$$\Rightarrow f(x) = g(x) + c \quad \forall x \in I. \quad \square$$

Cor 3 Let $I \subseteq \mathbb{R}$ be an open interval and $f: I \rightarrow \mathbb{R}$.

① If $f'(x) > 0 \quad \forall x \in I$, then f is strictly increasing: $\forall x, y \in I, \quad x < y \Rightarrow f(x) < f(y)$.

② If $f'(x) < 0 \quad \forall x \in I$, then f is strictly decreasing: $\forall x, y \in I, \quad x < y \Rightarrow f(x) > f(y)$.

Pf: ① Let $a, b \in I$ with $a < b$. Want: $f(a) < f(b)$.

As f is differentiable at $x \quad \forall x \in I$, then:

- f is continuous on $[a, b]$
- f is differentiable on (a, b)

So, by the MVT, $\exists c \in (a, b)$ s.t.

$$0 < f'(c) = \frac{f(b) - f(a)}{b - a} \Rightarrow f(a) < f(b).$$

② Suppose $f'(x) < 0 \ \forall x \in I$. Then $-f$ satisfies $-f'(x) > 0 \ \forall x \in I$. So, by ①, we know $-f$ is strictly increasing:

$$\begin{aligned} \forall a, b \in I, \quad a < b &\Rightarrow -f(a) < -f(b) \\ &\Rightarrow f(a) > f(b) \end{aligned}$$

So f is strictly decreasing. \square

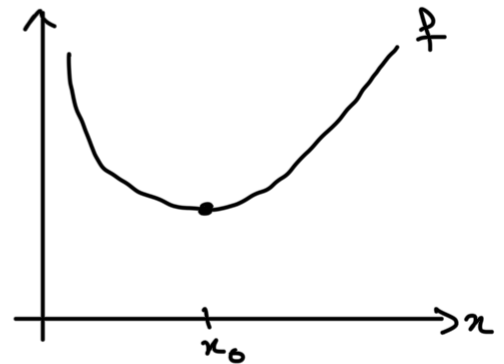
Ex Fix $a, b > 0$. Find the global minimum of $f: (0, \infty) \rightarrow \mathbb{R}$, $f(x) = \frac{a}{x} + bx$ and prove your answer.

Scratch work: Critical points are

$$0 = f'(x) = -\frac{a}{x^2} + b = \frac{bx^2 - a}{x^2}$$

$$\Rightarrow bx^2 - a = 0$$

$$\Rightarrow x_0 = \sqrt{\frac{a}{b}}$$



Solution: We will prove that $f(x_0) = 2\sqrt{ab}$ is the global minimum of f , where $x_0 = \sqrt{\frac{a}{b}}$.

① Claim: $f(x) > f(x_0) \ \forall x \in (x_0, \infty)$. Note that

$$x > x_0 = \sqrt{\frac{a}{b}} \Rightarrow x^2 > \frac{a}{b} \Rightarrow bx^2 - a > 0$$

$$\Rightarrow f'(x) = \frac{bx^2 - a}{x^2} > 0$$

Given $x > x_0$, by the MVT there is a point $c \in (x_0, x)$ where

$$0 < f'(c) = \frac{f(x) - f(x_0)}{x - x_0} \Rightarrow f(x) > f(x_0).$$

② Claim: $f(x) > f(x_0) \quad \forall x \in (0, x_0)$. Note that

$$0 < x < x_0 = \sqrt{\frac{a}{b}} \Rightarrow x^2 < \frac{a}{b} \Rightarrow bx^2 - a < 0$$

$$\Rightarrow f'(x) = \frac{bx^2 - a}{x^2} < 0$$

Given $x < x_0$, by the MVT there is a point $c \in (x, x_0)$ where

$$0 > f'(c) = \frac{f(x_0) - f(x)}{x_0 - x} \Rightarrow f(x) > f(x_0).$$

Altogether, we conclude that $f(x_0)$ is the (strict) global minimum of $f: (0, \infty) \rightarrow \mathbb{R}$. \square