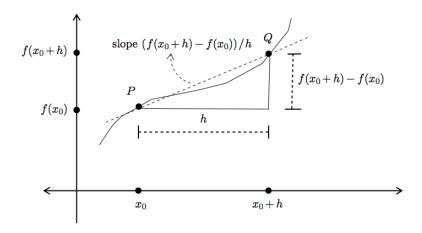
1 Differentiation

Suppose that f(x)f(x) is continuous on [a,b][a,b] and let $P=(x_0,f(x_0))$ $P=(x_0,f(x_0))$ and $Q=(x_0+h,f(x_0+h))Q=(x_0+h,f(x_0+h))$ on the graph of f(x) f(x):



Then the slope of \overrightarrow{PQPQ} , secant line passing through PP and QQ, is

$$\mathbf{m} = \lim_{h \to 0} \frac{\mathbf{f}(\mathbf{x}_0 + \mathbf{h}) - \mathbf{f}(\mathbf{x}_0)}{\mathbf{h}}$$
$$\mathbf{m} = \lim_{h \to 0} \frac{\mathbf{f}(\mathbf{x}_0 + \mathbf{h}) - \mathbf{f}(\mathbf{x}_0)}{\mathbf{h}}$$

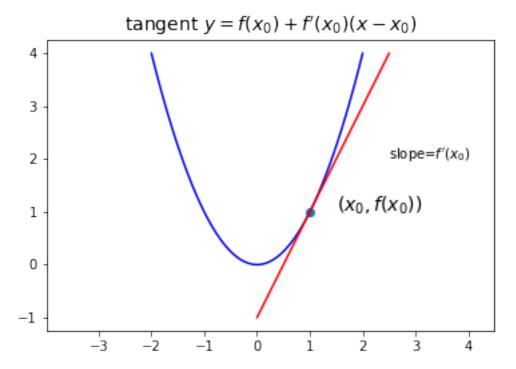
so called Newton quotient of f(x)f(x) at $x=x_0x=x_0$. If the limit of mm as hh approaches 00 exists, it is called the derivative of f(x)f(x) at $x=x_0x=x_0$, i.e. it is the slope of tangent line of f(x)f(x) passing through $(x_0,f(x_0))(x_0,f(x_0))$, and denoted as $f'(x_0)f'(x_0)$. The process for finding derivative is called differentiation.

In [1]:

```
%matplotlib inline
import numpy as np
import matplotlib.pylab as plt
```

In [2]:

```
x=np.linspace(-2,2,101)
plt.plot(x,x**2,"-b")
plt.plot([0,2.5],[-1,4],'-r')
plt.scatter([1],[1])
plt.text(1.5,1,'$(x_0,f(x_0))$',size=14)
plt.text(2.5,2,'slope=$f\'(x_0)$')
plt.title('tangent $y=f(x_0)+f\'(x_0)(x-x_0)$',size=14)
plt.axis("equal");
```



2 Remarks

There are several symbols for derivatives as follows:

1. the derivatives value of f(x)f(x) at $x = x_0x = x_0$:

$$f'(x_0) = \frac{d}{dx}f(x)\Big|_{x=x_0} = \frac{d}{dx}f(x_0) = D_x f(x_0)$$

$$f'(x_0) = \frac{d}{dx}f(x)\Big|_{x=x_0} = \frac{d}{dx}f(x_0) = D_xf(x_0)$$

• the derivative of f(x)f(x):

$$f'(x_0) = \frac{d}{dx}f(x) = D_x f(x)$$

$$f'(x_0) = \frac{d}{dx}f(x) = D_x f(x)$$

- a). |x| |x| is differentiable everywhere except at x = 0x = 0.
- b). Neither $x^{1/3} x^{1/3}$ nor $x^{2/3} x^{2/3}$ are not differentiable at x = 0.

3 Theorem

If f(x)f(x) is differentiable at x = ax = a, then f(x)f(x) is continuous at x = 0x = 0.

4 Proof

$$\lim_{x \to a} |f(x) - f(a)| = \lim_{x \to a} \left| \frac{f(x) - f(a)}{x - a} \right| \cdot |x - a|$$
$$= |f'(a)| \cdot 0$$
$$= 0$$

$$\lim_{x \to a} |f(x) - f(a)| = \lim_{x \to a} \left| \frac{f(x) - f(a)}{x - a} \right| \cdot |x - a|$$
$$= |f'(a)| \cdot 0$$
$$= 0$$

This means $\lim_{x\to a} f(x) = f(a) \lim_{x\to a} f(x) = f(a)$, i.e. f(x)f(x) is continuous at x = ax = a.

5 Example

Suppose that

$$f(x) = \begin{cases} x \sin(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0 \end{cases}$$
$$f(x) = \begin{cases} x \sin(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0 \end{cases}$$

Then f(x)f(x) is continuous for any real number by the squeeze value theorem. And the the derivative at x = 0x = 0, is as follows:

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

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

This concludes that the limit fails to exist.

The derivative of sine function is derived as follows:

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

$$= \lim_{h \to 0} \frac{\sin x \cos h + \cos x \sin h - \sin x}{h}$$

$$= \lim_{h \to 0} \left(\sin x \frac{\cos h - 1}{h} + \cos x \frac{\sin h}{h}\right)$$

$$= \cos x$$

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

$$= \cos x$$

since
$$\lim_{h \to 0} \frac{\sin h}{h} = 1 \lim_{h \to 0} \frac{\sin h}{h} = 1$$
 and $\lim_{h \to 0} \frac{\cos h - 1}{h} \lim_{h \to 0} \frac{\cos h - 1}{h} = 0$.

7 Exercises, p153

(61). Let

$$f(x) = \begin{cases} x^2 \sin(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0, \end{cases}$$
$$f(x) = \begin{cases} x^2 \sin(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0, \end{cases}$$

a). f(x)f(x) is differentiable at x = 0 and f'(0) = 0 f'(0) = 0.

).

b). Its image for $(x, y) \in [-0.5, 0.5] \times [-0.1, 0.1](x, y) \in [-0.5, 0.5] \times [-0.1, 0.1]$.

True or False

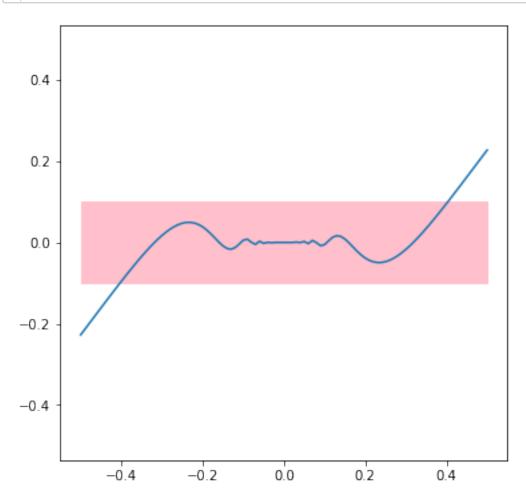
except at *n* number. (

(66). If f(x)f(x) is differentiable at x = ax = a, and g(x)g(x) is not differentiable at x = ax = a, then f(x)f(x) is not differentiable at x = ax = a. (). (67) If both f(x)f(x) and g(x)g(x) are not differentiable at x = ax = a, then f(x)f(x) is not differentiable at x = ax = a. (). (68) If both f(x)f(x) and g(x)g(x) are not differentiable at x = ax = a, then f(x)f(x) is not differentiable at f(x)f(x) and f(x)f(x) is the same as f(x). (). (69). The domain of f'(x) is the same as f(x). (). (70). If f(x) is the there exists a function f(x) such that f(x) is differentiable everywhere

In [6]:

```
from numpy import sin
eps=1e-6
x=np.linspace(-0.5,0.5,101)

plt.figure(figsize=(6,6))
plt.plot(x,x*x*sin(1/(x+eps)))
plt.ylim(-0.5,0.5)
plt.xlim(-0.5,0.5)
plt.xlim(-0.5,0.5)
plt.fill_between([-0.5,0.5,-0.5,-0.5],[-0.1,-0.1,0.1,-0.0])
plt.axis("equal");
```



8 2.2 Rules of Differentiation

- 1. (c)' = 0 for any constant c.
- 2. $(x^n)' = nx^{n-1}$ for x > 0 and $n \in \mathbb{R}$. Here, a example for n = -1:

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

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

$$= \frac{-1}{x^2}$$

- $\bullet (f \pm g)' = f' \pm g',$
- $\bullet \ (f \cdot g)' = f'g + g'f,$
- $(f/g)' = (f'g g'f)/g^2$ suppose that $g(x) \neq 0$ for any x,
- (Power Rule) $(x^r)' = rx^{r-1}$ for r > 0,
- (Chain's Rule) $(f \circ g)' = (f(g(x)))' = f'(g(x))g'(x)$ $(f(g(x)))' = \frac{df(g(x))}{d \not g(x)} \cdot \frac{d \not g(x)}{dx}$

The following diagram says everything about chain's rule:

$$g(x) f(u)$$

$$x \to u = g(x) \to f(g(x))$$

$$\downarrow \downarrow \downarrow$$

$$g'(x) \times f'(u)$$

$$\downarrow f'(g(x))g'(x)$$

- $(\sin x)' = \cos x$, $(\cos x)' = -\sin x$, $(\tan x)' = \sec^2 x$, $(\cot x)' = -\csc^2 x$, $(\sec x)' = \sec x \tan x$, $(\csc x)' = -\csc x \cot x$;
- (Logarithmic Rule):
 - $(\ln x)' = (\log_e x)' = 1/x$, where $\ln(\bullet)$ means logarithm with base $e \cong 2.71428 \cdots$ where e, Euler number, is an irrational number;
 - $(\log_a x)' = 1/(x \ln a)$ where a > 0;
- (Exponential Rules):
 - $\bullet (e^x)' = e^x;$
 - $(a^x)' = a^x \ln a$, where a > 0 and $a \neq 1$.

$$\left(\frac{\sin x}{1 - \cos x}\right)' = \frac{(\sin x)'(1 - \cos x) - \sin x(1 - \cos x)'}{(1 - \cos x)^2}$$
$$= \frac{\cos x(1 - \cos x) - \sin x \sin x}{(1 - \cos x)^2}$$
$$= \frac{1}{\cos x - 1}$$

10 Example

$$[(1+x^2)^{100}]' = 2x \cdot 100(1+x^2)^{99} = 200x(1+x^2)^{99}$$

11 Example

$$\left(\sin(x^2)\right)' = 2x\cos x^2$$

$$x \xrightarrow{x^2} x^2 \xrightarrow{\sin(\cdot)} x$$

$$\downarrow x \xrightarrow{} \sin(x^2)$$

$$\downarrow x \xrightarrow{} \cos(\cdot)$$

$$\downarrow x \xrightarrow{} \cos(\cdot)$$

$$\downarrow x \xrightarrow{} \cos(x^2)$$

$$\left(\sin^2 x\right)' = 2\sin x \cos x$$

```
\begin{array}{cccc}
\sin x & & & & & & & \\
x & \longrightarrow & & \sin x & \longrightarrow & \sin^2(x) \\
\downarrow & & \downarrow & & \downarrow \\
\cos x & \cdot & 2(\sin x) & & & \\
\end{array}
```

```
In [40]:
```

```
from sympy import Symbol, diff,sin,cos,sqrt,pprint,Function,tan
```

In [41]:

```
x=Symbol("x")
u=Symbol("u")
def ChainRule(f,g):
    u=Symbol("u")
    l1=diff(f,u)
    l2=diff(g,x)
    print("f'(g(x)) =",l1*l2,", where g(x) = u = ",g)
```

13 Examples

```
Differentiate a) \sqrt{2x^2 - 1} b). u = x^3 + 1, u^3 - u^2 + u + 1 c). 3\cos x^2
```

In [27]:

```
ChainRule(sqrt(u),2*x*x-1)
```

```
f'(g(x)) = 2*x/sqrt(u), where g(x) = u = 2*x**2 - 1
```

In [28]:

```
ChainRule(u*u*u-u*u+u+1,x*x*x+1)
```

```
f'(g(x)) = 3*x**2*(3*u**2 - 2*u + 1), where g(x) = u = x**3 + 1
```

In [29]:

```
ChainRule(3*cos(u),x*x)
```

```
f'(g(x)) = -6*x*sin(u), where g(x) = u = x**2
```

```
In [31]:
```

```
ChainRule(tan(u)*tan(u),3*x*x+1)
```

```
f'(g(x)) = 6*x*(3*tan(u)**2 + 3)*tan(u)**2, where g(x) = u = 3*x**2 + 1
```

Find the tangent line of $f(x) = x^2 \sin 3x$ at $x = \pi/2$

```
a). (x^2 \sin 3x)' = 2x \sin(3x) + x^2 \cdot 3\cos 3x \Big|_{x=\pi/2} = -\pi
```

b). $f(\pi/2) = -\pi^2/4$

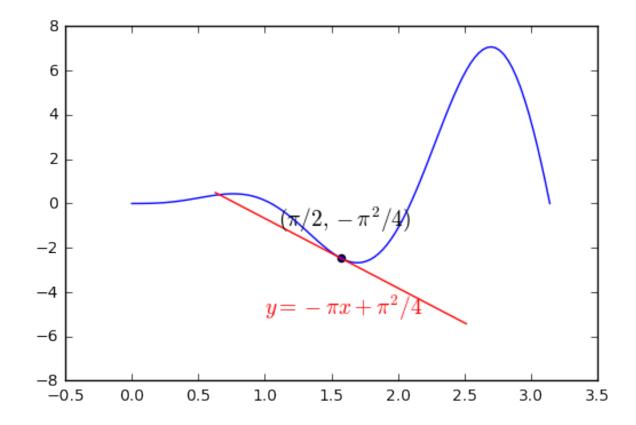
c). tangent line: $(y - f(\pi/2)) = f'(\pi/2)(x - \pi/2)$, i.e. $y + \pi^2/4 = -\pi(x - \pi/2)$

In [46]:

```
from numpy import pi,sin
x=np.linspace(0,pi,101)
plt.plot(x,x*x*sin(3*x))
t=x[20:-20]
f=-pi*t+pi*pi/4
plt.plot(t,f,color='red')
plt.scatter([pi/2],[-pi*pi/4])
plt.text(1.1,-1,'$(\pi/2,-\pi^2/4)$',size=14)
plt.text(1,-5,'$y=-\pi x+\pi^2/4$',size=14,color='red')
```

Out[46]:

<matplotlib.text.Text at 0x10bbc6ef0>



Differentiate the following function, x^x .

Right or Wrong

- If it is a power function, then $(x^x)' = xx^{x-1} = x^x$;
- If it is an exponential function, then $(x^x)' = x^x \ln x$.

But it is neither power function nor exponential function. Then we have to modify it to be one of them. As well known, $2=10^{\log_{10}2}$, then

$$x^x = e^{x \log_e x} = e^{x \ln x}$$

Then

i.e.
$$(x^x)' = (1 + \ln x)x^x$$
.

16 Higher-order Derivatives

Suppose that f(x) is smooth function; the second order derivative is defined as follows:

$$f''(x) = \frac{d^2}{dx^2}f(x) = D_x^2 f(x) = \frac{d}{dx}f'(x)$$

And the more higher order derivatives, (n-th)-order for instance, are defined by the recurive formula:

$$f^{(3)}(x) = \frac{d^3}{dx^3} f(x) = D_x^3 f(x) = \frac{d}{dx} f''(x)$$

$$\vdots$$

$$f^{(n)}(x) = \frac{d^n}{dx^n} f(x) = D_x^n f(x) = \frac{d}{dx} f^{(n-1)}(x)$$

```
In [46]:

# 20
from sympy import Symbol
t=Symbol("t")
diff((t**5-3*t**3+2*t**2)/2/t**2,t)

Out[46]:
(5*t**4/2 - 9*t**2/2 + 2*t)/t**2 - 2*(t**5/2 - 3*t**3/2 + t**2)/t**3
```

```
In [ ]:
```

```
▼ # 72
```

```
In [ ]:
```

Investigate the derivatives of $f(x) = x^2 \sin x$.

Sol:

The first order of derivative is:

$$f'(x) = (x^2 \sin x)'$$

$$= (x^2)' \sin x + x^2 (\sin x)'$$

$$= 2x \sin x + x^2 \cos x$$

And the second order derivative is:

$$f''(x) = (x^{2} \sin x)''$$

$$= (2x \sin x + x^{2} \cos x)'$$

$$= (2x)' \sin x + 2x(\sin x)' + (x^{2})' \cos x + x^{2}(\cos x)'$$

$$= 2 \sin x + 2x \cos x + 2x \cos x - x^{2} \sin x$$

$$= 2 \sin x + 4x \cos x - x^{2} \sin x$$

Exactly, the last result is equal to the following:

$$C(2,0)(x^2)'' \sin x + C(2,1)(x^2)'(\sin x)' + C(2,2)x^2(\sin x)''$$

where $C(n,k) = n!/k!(n-k)!$ and $n! = 1 \cdot 2 \cdot 3 \cdots n$, the factorial of n .

This relation can be extended to the more higher differentiation:

$$f^{(n)} = (x^2 \sin x)^{(n)}$$

$$= C(n, 2)(x^2)''(\sin x)^{(n-2)} + C(n, 1)(x^2)'(\sin x)^{(n-1)} + C(n, 0)x^2(\sin x)^{(n)}$$

$$= n(n-1)(\sin x)^{(n-2)} + 2nx(\sin x)^{(n-1)} + x^2(\sin x)^{(n)}$$

By the last result, the derivative of 10-th order is

$$f^{(10)}(x) = 90\sin x + 20x\cos x - x^2\sin x$$

18 Differention with Sympy

 $- x \cdot \cos(x) - 14 \cdot x \cdot \sin(x) + 42 \cdot \cos(x)$

```
In [1]:
  from sympy import Symbol, diff, sin, cos, exp, pi, pprint, Abs
  x=Symbol("x")
In [3]:
  diff(x*x*sin(x),x,10)
Out[3]:
-x**2*sin(x) + 20*x*cos(x) + 90*sin(x)
In [4]:
  for i in range(1,11):
       print("%d). the %d-order derivative is: " %(i,i))
       pprint(diff(x*x*sin(x),x,i))
       print("\n")
1). the 1-order derivative is:
x \cdot cos(x) + 2 \cdot x \cdot sin(x)
2). the 2-order derivative is:
-x \cdot \sin(x) + 4 \cdot x \cdot \cos(x) + 2 \cdot \sin(x)
3). the 3-order derivative is:
- x \cdot \cos(x) - 6 \cdot x \cdot \sin(x) + 6 \cdot \cos(x)
4). the 4-order derivative is:
x \cdot \sin(x) - 8 \cdot x \cdot \cos(x) - 12 \cdot \sin(x)
5). the 5-order derivative is:
x \cdot \cos(x) + 10 \cdot x \cdot \sin(x) - 20 \cdot \cos(x)
6). the 6-order derivative is:
-x \cdot \sin(x) + 12 \cdot x \cdot \cos(x) + 30 \cdot \sin(x)
7). the 7-order derivative is:
   2
```

```
8). the 8-order derivative is:
2
x ·sin(x) - 16·x·cos(x) - 56·sin(x)

9). the 9-order derivative is:
2
x ·cos(x) + 18·x·sin(x) - 72·cos(x)

10). the 10-order derivative is:
2
- x ·sin(x) + 20·x·cos(x) + 90·sin(x)
In [11]:

u=Symbol("u")
```

```
u=Symbol("u")

def ChainRule(f,g):
    u=Symbol("u")
    l1=diff(f,u).subs({u:g})
    l2=diff(g,x)
    print("f'(g(x)) =",l1*l2,", where u = ",g)
```

In [24]:

```
u=Symbol("u")
def ChainRule2(f,g):
    u=Symbol("u")
    l1=diff(f,u).subs({u:g})
    l2=diff(g,x)
    print("(f(g(x)))' =",l1*l2,", \nwhere f(u) = ",f, " and u =
```

In [2]:

```
In [ ]:
In [3]:
 u=Symbol("u")
 def ChainRule3(f,g):
      Differentiate f(g(x))
      f=f(u)
      g=u=g(x)
      e.g. (\sin(x**2+1))' uses
      ChainRule3(\sin(u), x**2)
      u=Symbol("u")
      fu=str(diff(f,u))
      fx=str(diff(f,u).subs({u:g}))
      gx=str(diff(g,x))
      fgx= str(diff(g,x)*diff(f,u).subs({u:g}))
      gfunc=str(g)
      ffunc0=str(f)
      ffunc=str(f.subs({u:g}))
      print('{:3}'.format(" "),'{:10.8}'.format(gfunc),'{:12}'.for
      print('\{:3\}'.format("x"),'\{:4\}'.format("\rightarrow"),'u =','\{:12\}'.f
            \{:5\}'.format("\rightarrow"), \{:12\}'.format(ffunc))
      print('{:3}'.format(" "),'{:20}'.format("\u00e4"),'{:2}'.format("
      print('{:3}'.format(" "),'{:10.8}'.format(gx),'{:8}'.format(
      print('{:15}'.format(" "),"↓")
      print('(',ffunc,")'=",'{:15}'.format(fgx))
In [24]:
  ?ChainRule3
In [53]:
 ChainRule(u^{**2}, sin(x))
f'(g(x)) = 2*sin(x)*cos(x), where u = sin(x)
```

In [54]:

ChainRule2(sin(u), x**2)

(f(g(x)))' = 2*x*cos(x**2),

where $f(u) = \sin(u)$ and u = g = x**2

In [16]:

ChainRule3(sin(u),x**2)

In [17]:

ChainRule3(u**2,cos(x))

$$cos(x) \qquad u**2$$

$$x \longrightarrow u = cos(x) \longrightarrow cos(x)**2$$

$$\downarrow \qquad \downarrow \qquad \qquad \downarrow$$

$$-sin(x) \qquad \times \qquad 2*u$$

$$\downarrow \qquad \qquad \downarrow$$

$$(cos(x)**2)' = -2*sin(x)*cos(x)$$

In [18]:

ChainRule3($\sin(u)$, x**2+x)

$$x^{**2} + x \qquad sin(u)$$

$$x \longrightarrow u = x^{**2} + x \longrightarrow sin(x^{**2} + x)$$

$$\downarrow \qquad \downarrow$$

$$2^{*}x + 1 \qquad \times cos(u)$$

$$\downarrow$$

$$(sin(x^{**2} + x))' = (2^{*}x + 1)^{*}cos(x^{**2} + x)$$

In [20]:

ChainRule3($\cos(pi-u)$, x**2+x)

19 Exercise, p170

16.

$$\left(\frac{2t^2 - 3t^{3/2}}{5t^{1/2}}\right)'$$

$$\left(\frac{x}{x^4 - 2x^2 - 1}\right)'|_{x=-1}$$

In [7]:

```
#36
df=diff((x)/(x**4-2*x**2-1),x)
pprint(df)
```

$$\frac{x \cdot (-4 \cdot x + 4 \cdot x)}{2} + \frac{1}{(4 \quad 2)} + \frac{2}{(x - 2 \cdot x - 1)}$$

In [15]:

```
df.subs({x:-1})
```

Out[15]:

-1/2

20 Exercise, p190

(20).

$$\left(\frac{1-\tan x}{1+\cot x}\right)' = \frac{(1-\tan x)'(1+\cot x) - (1-\tan x)(1+\cot x)'}{(1+\cot x)^2}$$

(48).

$$\lim_{h \to 0} \frac{\frac{1}{\sin(x+h)} - \frac{1}{\sin x}}{h} = \lim_{h \to 0} \frac{\csc(x+h) - \csc x}{h}$$

21 Exercise, p190

12.

$$\left(\frac{\cos\theta}{1-\sin\theta}\right)'$$

In [2]:

from sympy import diff, Symbol, symbols, sin, cos, pprint

In [3]:

```
x,t=symbols(" x t")
```

In [6]:

$$-\frac{\sin(x)}{-\sin(x) + 1} + \frac{\cos(x)}{\cos(x)} - \frac{\sin(x)}{-\sin(x) + 1}$$

In []:

22.

$$\left(\frac{a\sin\theta}{1+b\cos\theta}\right)'$$

```
In [9]:
  #22
  a,b =symbols("a b")
  pprint(diff(a*sin(x)/(1+b*cos(x)),x))
           2
  a \cdot b \cdot sin(x)
                         a \cdot cos(x)
                       b \cdot cos(x) + 1
(b \cdot cos(x) + 1)
42. Foe n = 0, 1, 2, \cdot,
                                   (\cos \theta)^{(n)} = ?
In [13]:
  # 42
  for n in range(8):
       pprint(diff(sin(x),x,n))
sin(x)
cos(x)
-\sin(x)
-\cos(x)
sin(x)
cos(x)
-\sin(x)
-\cos(x)
```

Whatever $\sin x$ or $\cos x$, absolute value of its derivative is no more than 1.

22 Exercise, p201

12.

$$\left(\left(\frac{x^2+3}{x}\right)^{-2}\right)'$$

In [60]:

$$((2x-1)^2(x^2+1)^3)'$$

In [17]:

22. Evaluate f'(x) where

$$\left(\frac{x+2}{x-3}\right)^{3/2}$$

In [18]:

22. Evaluate f'(x) where

$$\left(\frac{(t+1)^3}{(t^2+2t)^2}\right)$$

In [63]:

$$\frac{(-4 \cdot t - 4) \cdot (t + 1)}{3} + \frac{3 \cdot (t + 1)}{2} + \frac{2}{(t + 2 \cdot t)}$$

```
In [65]:
 #29
 ChainRule(u**3,sin(x))
f'(g(x)) = 3*u**2*cos(x), where u = sin(x)
In [22]:
 #29
 ChainRule3(u^{**3}, sin(x))
                           u**3
    sin(x)
    \rightarrow u = sin(x)
                                  sin(x)**3
Х
    cos(x)
                           3*u**2
(\sin(x)**3)'=3*\sin(x)**2*\cos(x)
32. y' if y = \cos(x^2 - 3x + 1) + \tan(2/x)
In [19]:
 from sympy import tan
 pprint(diff(\cos(x*x-3*x)+1+\tan(2/x),x))
                                  2 (2)
2
                                  х
36. z' if z = (1 + \csc^2 x)^4
```

In [4]:

$$\begin{pmatrix} 2 & & \\ -8 \cdot (\csc(x) + 1) \cdot \cot(x) \cdot \csc(x)$$

42.
$$y'$$
 if $y = \frac{x + \sin 2x}{2 + \cos 3x}$

```
In [2]:
```

```
from sympy import sin,cos
y=(x+sin(x))/(2+cos(3*x))
pprint(diff(y,x))
```

$$\frac{3 \cdot (x + \sin(x)) \cdot \sin(3 \cdot x)}{2} + \frac{\cos(x) + 1}{\cos(3 \cdot x) + 2}$$

$$(\cos(3 \cdot x) + 2)$$

52. y' if $y = x \tan^2(2x + 3)$

In [6]:

```
from sympy import tan
y=x*tan(2*x+3)**2
pprint(diff(y,x))
```

$$(2 \times (4 \cdot \tan (2 \cdot x + 3) + 4) \cdot \tan (2 \cdot x + 3) + \tan (2 \cdot x + 3)$$

60. y' if $y = x \sin 1/x$

In [7]:

```
y=x*sin(1/x)
pprint(diff(y,x))
```

64. Find the tangent line of $h(t) = 2\cos^2 \pi t$ at t = 1/4.

In [5]:

```
from sympy import pi,cos,symbols,diff
x=symbols("x")
h=2*cos(pi*x)**2
t0=1/4
df=diff(h,x)
y0=h.subs({x:t0})
m=df.subs({x:t0})
print("The tangent line of f(x) at x = %s is (y-%s)=%s(x-%s)" %(
```

The tangent line of f(x) at x = 0.25 is (y-1)=-2*pi(x-0.25)

```
In [66]:
  #36
  ChainRule(cos(u), x**3)
f'(g(x)) = -3*x**2*sin(u), where u = x**3
In [19]:
  #36
  ChainRule3(cos(u), x**3)
    x**3
                                  cos(u)
     \rightarrow u = x**3
                                          cos(x**3)
Х
    3*x**2
                                 -sin(u)
(\cos(x^{**3}))' = -3^{*}x^{**2} \sin(x^{**3})
In [67]:
  #44
  pprint(diff(x*sin(1/x),x))
               (1)
           cos | - |
    (1)
sin |-|
    \langle x \rangle
In [68]:
  #60
  pprint(diff(x*sin(1/x),x,2))
     (1)
-sin | - |
      \langle x \rangle
    3
   Х
```

(77). Find the derivative of

$$\frac{|x|}{\sqrt{2-x^2}}$$

for $x \neq 0$ and make its picture (like bullet-nose).

Since

$$|x| = \begin{cases} x, & \text{if } x > 0, \\ -x, & \text{if } x < 0 \end{cases}$$

• x > 0

$$f'(x) = \left(\frac{x}{\sqrt{2 - x^2}}\right)' = \frac{2}{(2 - x^2)^{3/2}}$$

• x < 0

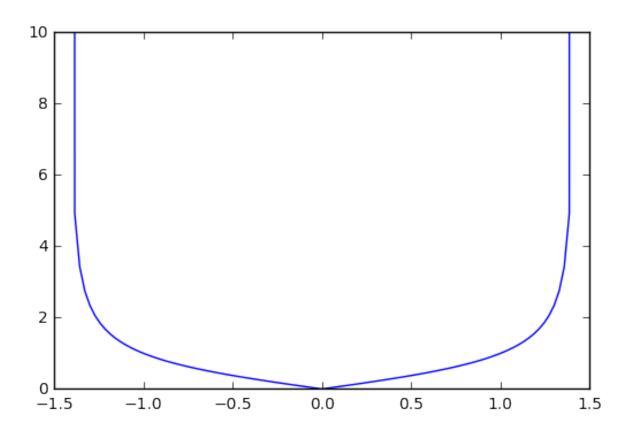
$$f'(x) = \left(\frac{-x}{\sqrt{2 - x^2}}\right)' = \frac{-2}{(2 - x^2)^{3/2}}$$

In [19]:

```
from numpy import abs,sqrt
epsilon=1e-6
x=np.linspace(-sqrt(2)+epsilon,sqrt(2)-epsilon,101)
plt.plot(x,abs(x)/sqrt(2-x*x))
plt.ylim(0,10)
```

Out[19]:

(0, 10)



23 (99).

Suppose that

$$f(x) = \begin{cases} x^2 \sin(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0 \end{cases}$$

a). For $x \neq 0$,

$$f'(x) = 2x\sin(1/x) + x^2 \cdot (-1/x^2)\cos(1/x) = 2x\sin(1/x) - \cos(1/x)$$

b). If x = 0, then

$$f'(0) = \lim_{x \to 0} \frac{x^2 \sin(1/x) - 0}{x} = 0$$

by squeeze value theorem. Thus

$$f'(x) = \begin{cases} 2x \sin(1/x) - \cos(1/x), & \text{if } x \neq 0, \\ 0, & \text{if } x = 0 \end{cases}$$

c). For $x \neq 0$,

$$f''(x) = (2x\sin(1/x) - \cos(1/x))' = 2\sin(1/x) - \frac{2\cos(1/x)}{x} - \frac{\sin(1/x)}{x^2}$$

d). but f''(0) fails to exist since the limit

$$f''(0) = \lim_{x \to 0} \frac{2x \sin(1/x) - \cos(1/x)}{x}$$

doesn't exist.

In [70]:

$$pprint(diff(x**2*sin(1/x),x))$$

In [69]:

$$pprint(diff(x**2*sin(1/x),x,2))$$

In [75]:

```
from numpy import sin,cos
epsilon=1e-6
x=np.linspace(-1,1,401)
plt.plot(x,(2*x*sin(1/x)-cos(1/x))/x)
plt.ylim(-5,5)
```

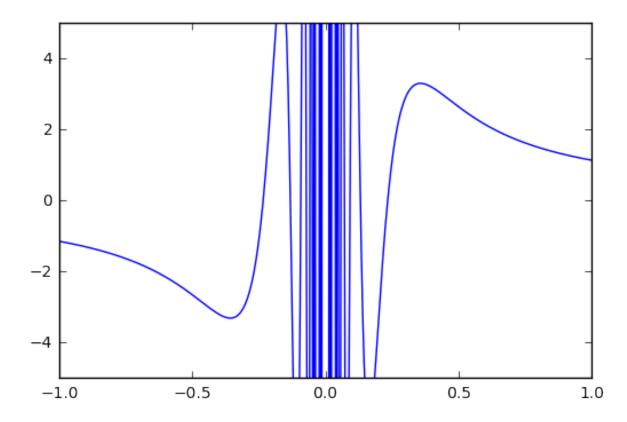
/Users/cch/anaconda/lib/python3.5/site-packages/ipyke rnel/__main__.py:4: RuntimeWarning: divide by zero en countered in true divide

/Users/cch/anaconda/lib/python3.5/site-packages/ipyke rnel/__main__.py:4: RuntimeWarning: invalid value enc ountered in sin

/Users/cch/anaconda/lib/python3.5/site-packages/ipyke rnel/__main__.py:4: RuntimeWarning: invalid value encountered in cos

Out[75]:

(-5, 5)



In []:

(100).

$$|u|' = (\sqrt{u^2})' = 2u \cdot u' \cdot \frac{1}{2\sqrt{u^2}} = \frac{u'u}{|u|}$$

24 Implicit Differentiation

25 Definition

F(x, y) = 0 is called equation of x and y of y is called an implicit function of x.

26 Example

The circle, $x^2 + y^2 = r^2$, is a famous known equation. And how do we find the tangent line at the point on the circle? Implicit differentiation says that y can be treated as function of x locally, i.e. y = y(x). Then

$$x^{2} + (y(x))^{2} = r^{2}$$

$$\Longrightarrow [x^{2} + (y(x))^{2}]' = [r^{2}]' \text{ by differentiating both sides}$$

$$\Longrightarrow 2x + 2y(x)y'(x) = 0$$

$$\Longrightarrow y'(x) = -\frac{x}{y(x)} \text{ if } y(x) \neq 0$$

This means that y'(x) depends on both x and y. For example,

• At
$$(x, y) = (1/\sqrt{2}, 1/\sqrt{2}), y'(x) = -\sqrt{2}/\sqrt{2} = -1;$$

• at
$$(x, y) = (-3/5, 4/5)$$
, $y'(x) = -[(-3/5)/(4/5)] = 3/4$

27 Example

Find out y'(x) if $x^3 + y^3 - 3xy = 0$.

By implicit differention:

$$[x^{3} + y^{3} - 3xy]' = 0$$

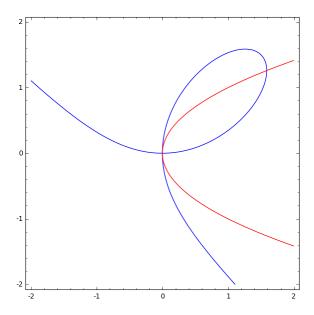
$$\Rightarrow 3x^{2} + 3y^{2}y' - 3(y + xy') = 0$$

$$\Rightarrow y'(3y^{2} - 3x) = 3(y - x^{2})$$

$$\Rightarrow y' = \frac{x^{2} - y}{x - y^{2}}$$

if $y^2 - x \neq 0$ or $x \neq y^2$.

28 Why no Derivative at (x, y) = (0, 0) and $(2^{2/3}, 2^{1/3})$



It's very clear:

- the curve of $x^3 + y^3 3xy = 0$ crosses origin, (0,0), twice with different tangent; and this is why its tangent can't exist at origin even that the tangent lines exist.
- The latter case, it is obvious that there exists a vertical tangent line at the case, i.e. $f'|_{(2^{2/3}.2^{1/3})} = \infty$, does not exist.

29 Note

Above image was created by another CAS, <u>Sage (www.sagemath.org)</u>, which owns powerful plotting functionalities for math works.

```
In [22]:
```

```
from sympy import Function, solve, Derivative
y=Function("y")
y=y(x)
```

```
In [23]:
```

```
l=diff(x**3+y**3-3*x*y,x);
```

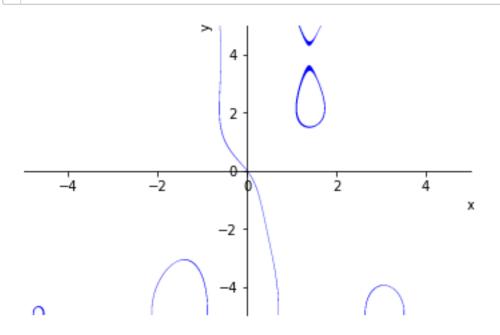
Out[23]:

```
3*x**2 - 3*x*Derivative(y(x), x) + 3*y(x)**2*Derivative(y(x), x) - 3*y(x)
```

```
In [9]:
 solve(1,Derivative(y,x))
Out[9]:
[(x**2 - y(x))/(x - y(x)**2)]
In [24]:
 def ImplicitDiff(express):
      l=diff(express,x);
      print("y'(x) = ", solve(1, Derivative(y, x))[0])
In [37]:
  from sympy.plotting import plot_implicit
  from sympy import symbols, Eq, solve
 x, y = symbols('x y')
 def ImplicitPlot(express):
      eq = Eq(express)
      plot implicit(eq)
In [25]:
 ImplicitDiff(x**3+y**3-3*x*y)
y'(x) = (x**2 - y(x))/(x - y(x)**2)
In [26]:
  ImplicitDiff(x**2*y+y+cos(x)+1)
y'(x) = (-2*x*y(x) + \sin(x))/(x**2 + 1)
In [27]:
 ImplicitDiff(y**4-2*y**3+x**3*y**2-\cos(x)-8)
y'(x) = -(3*x**2*y(x)**2 + sin(x))/(2*(x**3 + 2*y(x)*
*2 - 3*y(x))*y(x)
30 Example
Evaluate y'(x) for x \sin y - y \cos 2x = 2x at (x, y) = (\pi/2, \pi)
In [28]:
 ImplicitDiff(x*sin(y)-y*cos(2*x)-2*x)
y'(x) = (-2*y(x)*sin(2*x) - sin(y(x)) + 2)/(x*cos(y(x))
)) - \cos(2*x))
```

In [39]:

ImplicitPlot(x*sin(y)-y*cos(2*x)-2*x)



Thus

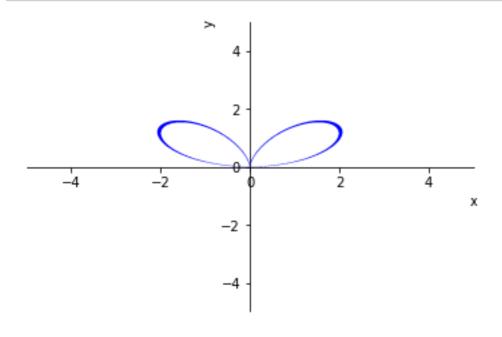
$$y'(x)|_{(x,y)=(\pi/2,\pi)} = \frac{-2\pi \sin \pi - \sin \pi + 2}{\pi/2 \cos \pi - \cos \pi} = \frac{4}{2-\pi}$$

31 Example

Find an equation of tangent line of $4x^4 + 8x^2y^2 - 25x^2y + 4x^4 = 0$ at (x,y)=(2,1)

In [38]:

ImplicitPlot(4*x**4+8*x**2*y**2-25*x**2*y+4*y**4)



```
In [29]:
  ImplicitDiff(4*x**4+8*x**2*y**2-25*x**2*y+4*y**4)
y'(x) = 2*x*(-8*x**2 - 8*y(x)**2 + 25*y(x))/(16*x**2*
y(x) - 25*x**2 + 16*y(x)**3
The slope is y' = 2 \times 2(-8 \times 2^2 - 8 + 25)/(16 \times 2^2 - 25 \times 2^2 + 16) = 3. Thus
the tangent line is
                             (y-1) = 3(x-2)
P. 212
#10. Find y'(x) if \frac{x+y}{x-y} = y^2 + 1, #16. x + y^2 = \cos xy
#36. tangent line of 2y^2 - x^3 - x^2 = 0 at (1, 1).
#42. normal line of x^5 - 2xy + y^5 = 0 at (1, 1).
#44. tangent line of x^{2/3} + y^{2/3} = 1 at (3\sqrt{3}, 1)
In [16]:
 #10.
  ImplicitDiff((x+y)/(x-y-y**2-1))
y'(x) = (y(x) + 1)/(2*x + y(x) - 1)
In [18]:
  #16.
  ImplicitDiff(x+y**2-cos(x*y))
y'(x) = -(y(x)*\sin(x*y(x)) + 1)/(x*\sin(x*y(x)) + 2*y(
x))
In [19]:
  #36.
  ImplicitDiff(2*y**2-x**3-x**2)
y'(x) = x*(3*x + 2)/(4*y(x))
since m = 1, tangent line is (y - 1) = x - 1.
In [20]:
  #42.
  ImplicitDiff(x**5-2*x*y+y**5)
y'(x) = (5*x**4 - 2*y(x))/(2*x - 5*y(x)**4)
```

slope of normal line is negative inverse of tangent line, n = -1/m = 1, tangent line is (y-1) = x-1.

In [21]:

#44.

ImplicitDiff(x**(2/3)+y**(2/3)-4)

$$y'(x) = -y(x)**(1/3)/x**(1/3)$$

since
$$m = -\sqrt{3}$$
, tangent line is $(y - 1) = -\sqrt{3}(x - 3\sqrt{3})$.

32 Inverse of Function

33 Inverse Differentiation

Suppose that the inverse of y = f(x) exists and is equal to $x = f^{-1}(y)$. Then

$$\frac{dx}{dy} = \frac{1}{dy/dx}$$

i.e.

$$\left(f^{-1}(y)\right)' = \frac{1}{f'(x)}$$

34 Example

The inverse of sin is defined as follows:

$$y = \sin^{-1} x \text{ if } x = \sin(y), \text{ for } y \in (-\pi/2, \pi/2)$$

$$\frac{d\sin^{-1}x}{dx} = \frac{dy}{dx}$$

$$= \frac{1}{\frac{dx}{dy}}$$

$$= \frac{1}{\frac{d(\sin y)}{dy}}$$

$$= \frac{1}{\cos y} = \frac{1}{\sqrt{1 - \sin^2 y}} = \frac{1}{\sqrt{1 - x^2}}$$

35 Note

Other derivatives for inverse trigonometric functions are:

•
$$\left(\operatorname{Tan}^{-1}(x) \right)' = \frac{1}{1+x^2}$$
,

•
$$\left(\operatorname{Tan}^{-1}(x)\right)' = \frac{1}{1+x^2}$$
,
• $\left(\operatorname{Sec}^{-1}(x)\right)' = \frac{1}{|x|\sqrt{x^2-1}}$,

```
In [85]:
    from sympy import asin,atan,asec,simplify

In [79]:
    diff(asin(x),x)

Out[79]:
    1/sqrt(-x**2 + 1)

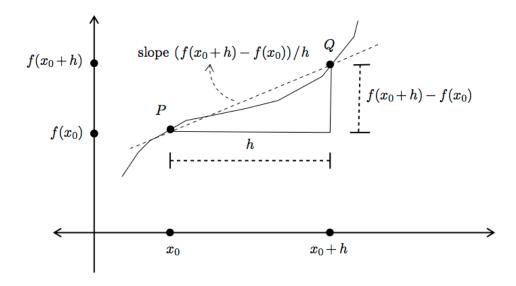
In [88]:
    pprint(diff(atan(x),x))

    1
    2
    x + 1

In []:
```

Differentiation

Suppose that f(x) is continuous on [a, b] and let $P = (x_0, f(x_0))$ and $Q = (x_0 + h, f(x_0 + h))$ on the graph of f(x):



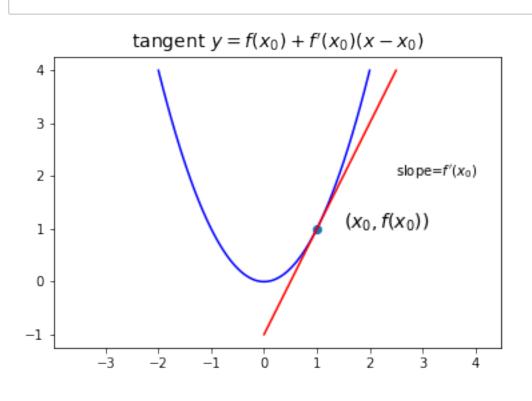
Then the slope of \overset{\longleftrightarrow}{P Q}, secant line passing through P and Q, is

 $\label{eq:mathbf} $$ \mathbf{m} = \lim\lim_{h \to 0} \frac{f(x_0 + h) - f(x_0)}{h} $$$

so called Newton quotient of f(x) at $x = x_0$. If the limit of m as h approaches 0 exists, it is called the derivative of f(x) at $x = x_0$, i.e. it is the slope of tangent line of f(x) passing through $(x_0, f(x_0))$, and denoted as $f'(x_0)$. The process for finding derivative is called differentiation.

In [1]:

In [2]:



Remarks

There are several symbols for derivatives as follows:

1. the derivatives value of f(x) at $x = x_0$:

```
f'(x_0) = \left(d\right) dx f(x) \right] = \left(x_0\right) = \left(x_0\right) = \int x f(x_0) dx
```

- the derivative of f (x): f' (x_0) = \frac{d}{d x} f (x) = D_x f (x)
- a). |x| is differentiable everywhere except at x=0.
- b). Neither $x^{1/3}$ nor $x^{2/3}$ are not differentiable at x=0.

Theorem

If f(x) is differentiable at x=a, then f(x) is continuous at x=0.

Proof

 $\label{limits_x} $$ \left(x \cdot a \right) \left(x \cdot a$

Example

Suppose that $f(x) = \left\{ \left(\frac{1 / x} \right) \right\} x \le 0, \ (1 / x) \ge 0, \$

Example

The derivative of sine function is derived as follows: $\ensuremath{\mbox{lows: \ensuremapshape}} \ensuremath{\mbox{lows: \ensuremapshape}} \ensuremath{\mb$

since $\lim \int_{h \to 0} \frac{h \cdot h}{h} = 1$ and $\lim \int_{h \to 0} \frac{h \cdot h}{h} = 0$.

Exercises, p153

- (61). Let $f(x) = \left(\frac{x}{x} \right) x^2 \sin (1/x) \left(\frac{x}{x} \right) x = 0$, \end{array} \right. a). f(x) is differentiable at x=0 and f'(0)=0.
 - b). Its image for $(x,y) = -0.5,0.5 \le -0.1,0.1$.

True or False

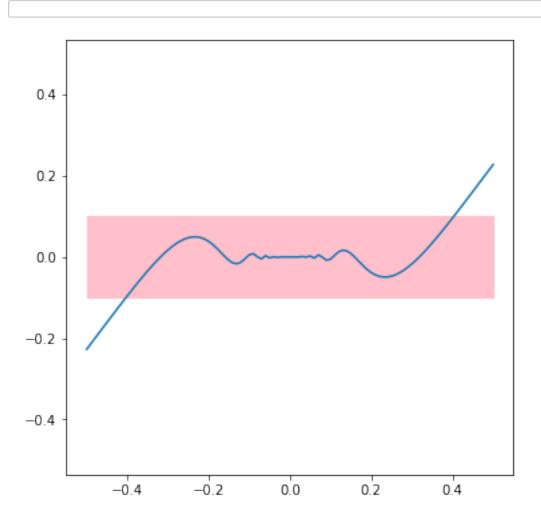
(66). If f(x) is differentiable at x=a, and g(x) is not differentiable at x=a, then fg(x) is not differentiable at x=a.
(67) If both f(x) and g(x) are not differentiable at x=a, then fg(x) is not differentiable at x=a.
(67) If both f(x) and g(x) are not differentiable at x=a, then fg(x) is not differentiable at x=a.
(67) If both f(x) and g(x) are not differentiable at x=a, then fg(x) is not differentiable at x=a.

(68) If both f(x) and g(x) are not differentiable at x=a, then f+g is not differentiable at x=a. ().

(69). The domain of f'(x) is the same as f(x). ().

(70). If n\in\mathbb{N}, the there exists a function f such that f is differentiable everywhere except at n number. ().

In [6]:



2.2 Rules of Differentiation

- 1. (c)' = 0 for any constant c.
- 2. $(x^n)' = n x^n 1$ for x > 0 and $n \in \mathbb{R}$. Here, a example for n = -1:

- $(f \neq g)' = f' \neq g'$,
- $(f \cdot (g)' = f' \cdot g + g' \cdot f)$
- $(f/g)' = (f'g g'f)/g^2$ suppose that $g(x) \neq 0$ for any x,
- (Power Rule) $(x^r)^1 = r x^{r-1}$ for r > 0,
- (Chain's Rule) (f \circ g)' = (f (g (x)))' = f' (g (x)) g' (x)
 (f (g (x)))' = \frac{d f (g (x))}{\color{red}{d\not{g (x)}}} \cdot \frac{{\color{red}{d\not{g (x)}}}}{d x}

The following diagram says everything about chain's rule:

- (\sin x)' = \cos x, (\cos x)' = \sin x, (\tan x)' = \sec^2 x, (\cot x)' = \csc^2 x, (\sec x)' = \sec x \tan x, (\csc x)' = \csc x \cot x;
- (Logarithmic Rule):
 - $(\ln x)' = (\log_e x)' = 1 / x$, where $\ln (bullet)$ means logarithm with base e $\log 2.71428$ $\cot x$ where e, Euler number, is an irrational number;
 - $(\log_a x)' = 1 / (x \ln a)$ where a > 0;
- (Exponential Rules):
 - $(e^x)' = e^x;$
 - $(a^x)' = a^x \ln a$, where a > 0 and a $\log 1$.

Example

 $\end{align*} $$ \left(\frac{\sin x}{1-\cos x}\right)^2 \& \frac{1-\cos x}{1-\cos x}^2 \& \frac{1-\cos x}{1-\cos x}^2 \& \frac{1-\cos x}^2 \& \frac{1$

Example

 $\left[\frac{1 + x^2}{100}\right]' = 2 \times \left(1 + x^2\right)^{99} = 200 \times (1 + x^2)^{99}$

 $\left(x^2 \right) = 2 \times \cos x^2$

Example

 $\left(\frac{x}{\sin^2 x}\right)' = 2 \sin x \cos x$

```
In [40]:
```

```
In [41]:
```

Examples

Differentiate a) $\sqrt{2x^2-1}$ b). $u=x^3+1$, u^3-u^2+u+1 c). $3\cos x^2$

```
In [27]:
```

```
f'(g(x)) = 2*x/sqrt(u), where g(x) = u = 2*x**2 - 1
```

In [28]:

```
f'(g(x)) = 3*x**2*(3*u**2 - 2*u + 1), where g(x) = u = x**3 + 1
```

In [29]:

```
f'(g(x)) = -6*x*sin(u), where g(x) = u = x**2
```

In [31]:

```
f'(g(x)) = 6*x*(3*tan(u)**2 + 3)*tan(u)**2, where g(x) = u = 3*x**2 + 1
```

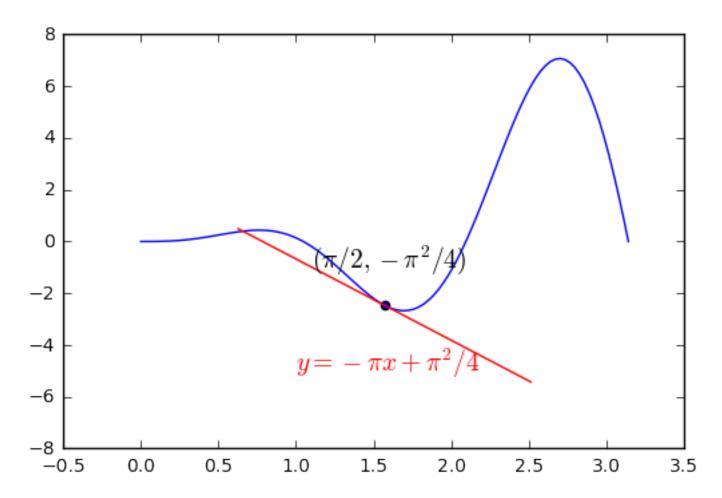
Find the tangent line of $f(x)=x^2 \sin 3x$ at $x=\pi/2$

- a). $\left(x^2\sin 3x\right)=2x\sin(3x)+x^2\cdot 3\cos 3x\right]_{\gamma}=2x\sin(3x)+x^2\cdot 3\cos 3x$
- **b).** f(\pi/2)=-\pi^2/4
- c). tangent line: $\left(\frac{y-f(\pi/2)\right)}{f'(\pi/2)(x-\pi/2)}$, i.e. $y+\pi^2/4=-\pi/2$

In [46]:

Out[46]:

<matplotlib.text.Text at 0x10bbc6ef0>



Differentiate the following function, x^x .

Right or Wrong

- If it is a power function, then $(x^x)' = x x^x = x^x$
- If it is an exponential function, then $(x^x)' = x^x \ln x$.

But it is neither power function nor exponential function. Then we have to modify it to be one of them. As well known, $2 = \left(\frac{10}{2}, \frac{10}{2}, \frac{10}{2}\right)$

 $\left(\frac{x}{x} \right) = e^{x} \le e^{x$

Then

i.e. $(x^x)'=(1 + \ln x) x^x$.

Higher-order Derivatives

Suppose that f(x) is smooth function; the second order derivative is defined as follows: $f''(x) = \frac{d^2}{d x^2} f(x) = D_x^2 f(x) = \frac{d}{d x} f'(x)$ And the more higher order derivatives, $f''(x) = \frac{d^2}{d x^2} f(x) = \frac{d^2}{d x^3} f(x) = D_x^3 f(x) = \frac{d^2}{d x^3} f''(x)$ where $f''(x) = \frac{d^2}{d x^3} f(x) = \frac{d^2}{d x^3} f(x) = \frac{d^2}{d x^3} f(x) = \frac{d^2}{d x^3} f(x) = \frac{d^2}{d x^3} f''(x)$ where $f''(x) = \frac{d^2}{d x^3} f''(x)$ and $f''(x) = \frac{d^2}{d x^3} f''(x)$ where $f''(x) = \frac{d^2}{d x^3} f''(x)$ and $f''(x) = \frac{d^2}{d x^3$

p. 159

In []:

```
In [46]:
Out[46]:
(5*t**4/2 - 9*t**2/2 + 2*t)/t**2 - 2*(t**5/2 - 3*t**3/2 + t**2)/t**3
In []:
```

Investigate the derivatives of $f(x) = x^2 \sin x$.

Sol:

In [1]:

The first order of derivative is: $\left\{ \frac{4}{x^2 \sin x} \right\}$ f' (x) & = & (x^2 \ \sin x)'\\ & = & (x^2)' \ \sin x + x^2 (\ \sin x)'\\ & = & 2 x \ \sin x + x^2 \ \cos x \ \left\{ \frac{4}{x^2 \times x^2 \times x^

This relation can be extended to the more higher differentiation:

```
\begin{eqnarray*} f^{(n)} &= & (x^2 \sin x)^{(n)} \\ &= & C (n, 2) (x^2)'' (\sin x)^{(n - 2)} + C (n, 1) (x^2)' (\sin x)^{(n - 1)} + C (n, 0) x^2 (\sin x)^{(n)} \\ &= & n (n - 1) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 1)} + x^2 (\sin x)^{(n)} \\ &= & n (n - 1) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 1)} + x^2 (\sin x)^{(n)} \\ &= & n (n - 1) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 1)} + x^2 (\sin x)^{(n)} \\ &= & n (n - 1) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} + x^2 (\sin x)^{(n - 2)} \\ &= & n (n - 1) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n - 2)} \\ &= & n (n - 2) (\sin x)^{(n - 2)} + 2 n x (\sin x)^{(n -
```

By the last result, the derivative of 10-th order is $f^{(10)}(x) = 90 \sin x + 20 \times \cos x - x^2 \sin x$

Differention with Sympy

-x**2*sin(x) + 20*x*cos(x) + 90*sin(x)

```
In [3]:
Out[3]:
```

```
In [4]:
1). the 1-order derivative is:
x \cdot cos(x) + 2 \cdot x \cdot sin(x)
2). the 2-order derivative is:
- x \cdot \sin(x) + 4 \cdot x \cdot \cos(x) + 2 \cdot \sin(x)
3). the 3-order derivative is:
-x \cdot \cos(x) - 6 \cdot x \cdot \sin(x) + 6 \cdot \cos(x)
4). the 4-order derivative is:
x \cdot \sin(x) - 8 \cdot x \cdot \cos(x) - 12 \cdot \sin(x)
In [11]:
In [24]:
In [2]:
In [ ]:
In [3]:
In [24]:
In [53]:
f'(g(x)) = 2*sin(x)*cos(x), where u = sin(x)
In [54]:
(f(g(x)))' = 2*x*cos(x**2),
where f(u) = \sin(u) and u = g = x**2
```

In [16]:

```
x \stackrel{x**2}{\longrightarrow} u = x**2 \stackrel{\sin(u)}{\longrightarrow} \sin(x**2)
\downarrow \qquad \qquad \downarrow
2*x \qquad \times \cos(u)
\downarrow \qquad \qquad \downarrow
(\sin(x**2))' = 2*x*\cos(x**2)
```

In [17]:

$$cos(x) & u**2$$

$$x \longrightarrow u = cos(x) \longrightarrow cos(x)**2$$

$$\downarrow & \downarrow \\
-sin(x) & \times & 2*u$$

$$\downarrow & \downarrow \\
(cos(x)**2)' = -2*sin(x)*cos(x)$$

In [18]:

```
x^{**2} + x \sin(u)

x \longrightarrow u = x^{**2} + x \longrightarrow \sin(x^{**2} + x)

\downarrow \qquad \qquad \downarrow

2^{*}x + 1 \qquad \times \qquad \cos(u)

\downarrow \qquad \qquad \downarrow

(\sin(x^{**2} + x))' = (2^{*}x + 1)^{*}\cos(x^{**2} + x)
```

In [20]:

```
x^{**2} + x -\cos(u)

x \longrightarrow u = x^{**2} + x \longrightarrow -\cos(x^{**2} + x)

\downarrow \qquad \qquad \downarrow

2^{*}x + 1 \qquad x \qquad \sin(u)

\downarrow \qquad \qquad \downarrow

(-\cos(x^{**2} + x))' = (2^{*}x + 1)^{*}\sin(x^{**2} + x)
```

Exercise, p170

16. \left(\frac{2t^2-3t^{3/2}}{5t^{1/2}}\right)'

In [5]:

$$0.5 \cdot t \quad \begin{pmatrix} 2 & 1.5 \\ 2 \cdot t & 3 \cdot t \\ 5 & 5 \end{pmatrix} + t \quad \begin{pmatrix} 0.5 \\ -0.9 \cdot t \\ 5 \end{pmatrix} + \frac{4 \cdot t}{5}$$

36. $\left(\frac{x}{x^4-2x^2-1}\right)'\left(\frac{x=-1}\right).$

In [7]:

$$\frac{x \cdot \left(-4 \cdot x + 4 \cdot x\right)}{2} + \frac{1}{4 \cdot 2} \\
\left(4 \quad 2 \quad x - 2 \cdot x - 1\right)$$

In [15]:

Out[15]:

-1/2

Exercise, p190

(20).

 $\end{eqnarray} \left(\frac{1-\tan x}{1+\cot x}\right)'&=&\frac{(1-\tan x)'(1+\cot x)-(1-\tan x)'(1+\cot x)'}{(1+\cot x)^2}\\ &=&\frac{x}{1+\cot x}-(1-\tan x)'(1+\cot x)'}\\ &=&\frac{x}{1+\cot x}\right)'$

(48).

 $\end{eqnarray} \lim\left(\frac{1}{\sin(x+h)}-\frac{1}{\sin x}\right) $$ \{h\}&=&\lim\left(\frac{x+h}-\csc x}{h}\right) $$ \{h\}&=&\lim\left(\frac{x+h}-\csc x}{h}\right) $$ \{n\}&=a(x+h)-\csc x} $$ \{h\}&=a(x+h)-\csc x} $$ \{h\}&=a(x+h)-$

Exercise, p190

12. \left(\frac{\cos\theta}{1-\sin\theta}\right)'

In [2]:

In [3]:

In [6]:

22. $\left(\frac{a\cdot 1+b\cdot cos\cdot theta}\right)'$

In [9]:

$$\frac{a \cdot b \cdot \sin (x)}{2} + \frac{a \cdot \cos(x)}{b \cdot \cos(x) + 1}$$

$$(b \cdot \cos(x) + 1)$$

42. Foe $n=0,1,2,\cdot (\cos \theta)^{(n)}=?$

In [13]:

```
sin(x)
cos(x)
-sin(x)
-cos(x)
sin(x)
cos(x)
-sin(x)
-cos(x)
```

Whatever $\sin x$ or $\cos x$, absolute value of its derivative is no more than 1.

Exercise, p201

12. $\left(\left(\frac{x^2+3}{x}\right)^{-2}\right)$

In [60]:

14. \left((2x-1)^2(x^2+1)^3 \right)'

In [17]:

22. Evaluate f'(x) where

 $\ \left(\frac{x+2}{x-3} \right)^{3/2}$

In [18]:

$$\frac{\begin{pmatrix} x + 2 \\ --- \\ x - 2 \end{pmatrix}}{\begin{pmatrix} x - 2 \end{pmatrix}} \cdot (x - 2) \cdot \begin{vmatrix} -1.5 \\ --- \\ x - 2 \end{vmatrix} = \frac{1.5 \cdot (x + 2)}{\begin{pmatrix} x - 2 \\ --- \\ --- \\ --- \end{pmatrix}}$$

22. Evaluate f'(x) where

 $\left(\frac{(t+1)^3}{(t^2+2t)^2} \right)$

In [63]:

$$\frac{(-4 \cdot t - 4) \cdot (t + 1)}{3} + \frac{3 \cdot (t + 1)}{2} + \frac{3}{(t + 1)}$$

$$\begin{pmatrix} 2 \\ t + 2 \cdot t \end{pmatrix} \qquad \begin{pmatrix} 2 \\ t + 2 \cdot t \end{pmatrix}$$

In [65]:

```
f'(g(x)) = 3*u**2*cos(x), where u = sin(x)
```

In [22]:

32.
$$y'$$
 if $y = \cos(x^2 - 3x + 1) + \tan(2/x)$

In [19]:

$$\begin{pmatrix} 2 & & \\ -8 \cdot (\csc(x) + 1) \cdot \cot(x) \cdot \csc(x)$$

In [2]:

$$\frac{3 \cdot (x + \sin(x)) \cdot \sin(3 \cdot x)}{2} + \frac{\cos(x) + 1}{\cos(3 \cdot x) + 2}$$

$$(\cos(3 \cdot x) + 2)$$

In [6]:

$$(2 \times (4 \cdot \tan (2 \cdot x + 3) + 4) \cdot \tan (2 \cdot x + 3) + \tan (2 \cdot x + 3)$$

60. y' if $y=x \sin\{1/x\}$

In [7]:

64. Find the tangent line of $h(t)=2\cos^2\pi t$ at t=1/4.

In [5]:

The tangent line of f(x) at x = 0.25 is (y-1)=-2*pi(x-0.25)

In [66]:

f'(g(x)) = -3*x**2*sin(u), where u = x**3

In [19]:

$$x \xrightarrow{x**3} cos(u)$$

$$x \xrightarrow{\longrightarrow} u = x**3 \xrightarrow{\longrightarrow} cos(x**3)$$

$$\downarrow \qquad \qquad \downarrow$$

$$3*x**2 \qquad \times \qquad -sin(u)$$

$$\downarrow \qquad \qquad \downarrow$$

$$(cos(x**3))' = -3*x**2*sin(x**3)$$

In [67]:

$$\begin{array}{c}
\begin{pmatrix} 1 \\ \cos |-| \\ -| \\ x \end{pmatrix} \\
\sin \left(- \right) - \frac{\langle x \rangle}{x}$$

In [68]:

$$\begin{array}{c}
 \begin{pmatrix} 1 \\ - \\ x \end{pmatrix} \\
 \hline
 & 3 \\ x
\end{array}$$

(77). Find the derivative of $\frac{|x|}{\sqrt{2-x^2}}$ for $x\neq 0$ and make its picture (like bullet-nose).

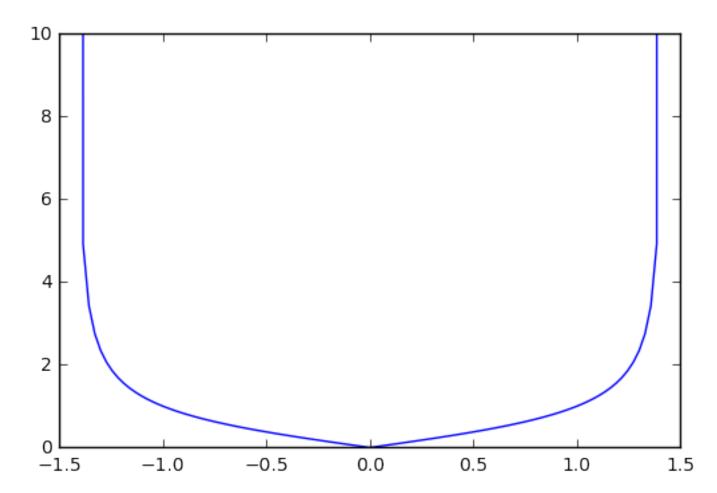
Since $|x| = \left(\frac{1}{x}\right) x, \ if \ x>0, \ -x, \ if \ x<0 \ \cdot \right).$

- $x>0 f'(x)= \left(\frac{x}{2-x^2}\right)'=\frac{2}{(2-x^2)^{3/2}}$
- $x<0 f'(x)= \left(\frac{-x}{(2-x^2)}\right)'=\frac{-2}{(2-x^2)^{3/2}}$

In [19]:

Out[19]:

(0, 10)



(99).

Suppose that f (x) = $\left\{ \frac{1 / x}{ \sin (1 / x), &\text{if } x \neq 0,\ 0, &\text{if } x = 0 \right\} \right.$

- a). For x\ne0, $f'(x)= 2x \sin(1/x)+x^2 \cot(-1/x^2)\cos(1/x)=2x \sin(1/x)-\cos(1/x)$ b). If x=0, then $f'(0)=\lim\lim_{x\to 0} \sin(1/x)-\cos(1/x)$ by squeeze value theorem. Thus $f'(x)=\inf_{x\to 0} \sin(1/x)-\cos(1/x)$, &\text{ if } x \neq 0,\\ 0, &\text{ if } x = 0 \end{array} \right.
- c). For x\ne0, $f''(x) = \left(\frac{1}{x}-\frac{1}{x}-\frac{2\cos(1/x)}{x}-\frac{1}{x}\right)$ but f''(0) fails to exist since the limit $f''(0) = \lim \frac{x \cdot (1/x)-\frac{2\cos(1/x)}{x}}{x}$ doesn't exist.

In [70]:

$$2 \cdot x \cdot \sin \begin{vmatrix} 1 \\ - \end{vmatrix} - \cos \begin{vmatrix} 1 \\ - \end{vmatrix} \\ x \end{vmatrix}$$

In [69]:

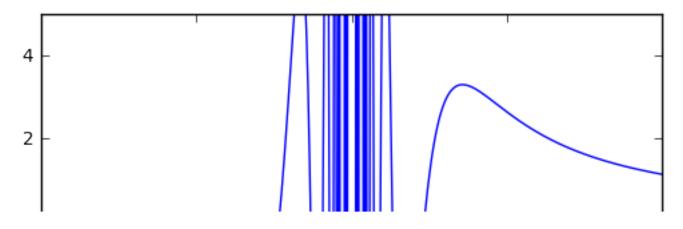
$$\begin{array}{c|c}
 & (1) & (1) \\
2 \cdot \cos |-| & \sin |-| \\
 & (x) & (x) \\
2 \cdot \sin |-| & -\frac{(x)}{x} - \frac{(x)}{2} \\
 & x
\end{array}$$

In [75]:

/Users/cch/anaconda/lib/python3.5/site-packages/ipykernel/__main__.p y:4: RuntimeWarning: divide by zero encountered in true_divide /Users/cch/anaconda/lib/python3.5/site-packages/ipykernel/__main__.p y:4: RuntimeWarning: invalid value encountered in sin /Users/cch/anaconda/lib/python3.5/site-packages/ipykernel/__main__.p y:4: RuntimeWarning: invalid value encountered in cos

Out[75]:

(-5, 5)



In []:

(100). $|u|'=(\sqrt{u^2})'=2u\cdot u'\cdot (1){|u|}$

Implicit Differentiation

Definition

F(x, y) = 0 is called equation of x and y of y is called an implicit function of x.

Example

The circle, $x^2 + y^2 = r^2$, is a famous known equation. And how do we find the tangent line at the point on the circle? Implicit differentiation says that y can be treated as function of x locally, i.e. y = y(x). Then

\begin{eqnarray*} & $x^2 + (y(x))^2 = r^2$ \\ \Longrightarrow & $[x^2 + (y(x))^2]' = [r^2]'$ & \text{ by differentiating both sides}\\ \Longrightarrow & 2 x + 2 y (x) y' (x) = 0 & \\ \Longrightarrow & y' (x) = - \frac{x} {y(x)} & \text{ if }y(x) \neq 0 \end{eqnarray*}

This means that y'(x) depends on both x and y. For example,

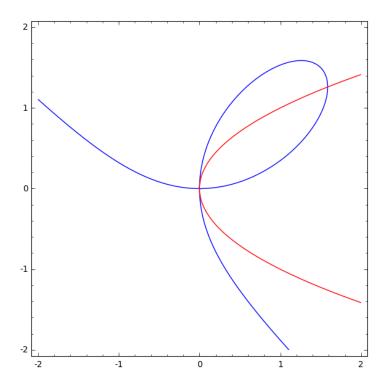
- At $(x, y) = (1 / \sqrt{2}, 1 / \sqrt{2}), y'(x) = \sqrt{2} / \sqrt{2} = -1;$
- at (x, y) = (-3/5, 4/5), y'(x) = -[(-3/5)/(4/5)] = 3/4

Example

Find out y' (x) if $x^3 + y^3 - 3xy = 0$.

By implicit differention: \begin{eqnarray*} & $[x^3 + y^3 - 3 \times y]' &= 0 \setminus Longrightarrow & 3 \times 2 + 3 y^2 y' - 3 (y + x y') &= 0 \setminus Longrightarrow & y'(3 y^2 - 3 x) &= 3 (y - x^2) \setminus Longrightarrow & y' &= \frac{x^2-y}{x-y^2} \cdot y^2 \cdot y^2 \cdot y^2 \cdot y^2.$

Why no Derivative at (x,y)=(0,0) and $\left(\frac{2}{3},2^{1/3}\right)$



It's very clear:

- the curve of $x^3+y^3-3xy=0$ crosses origin, (0,0), twice with different tangent; and this is why its tangent can't exist at origin even that the tangent lines exist.
- The latter case, it is obvious that there exists a vertical tangent line at the case, i.e. \left.f'\right|_{(2^{2/3},2^{1/3})}=\infty, does not exist.

Note

In [22]:

In [24]:

Above image was created by another CAS, <u>Sage (www.sagemath.org)</u>, which owns powerful plotting functionalities for math works.

```
In [23]:
Out[23]:
3*x**2 - 3*x*Derivative(y(x), x) + 3*y(x)**2*Derivative(y(x), x) - 3
*y(x)
In [9]:
Out[9]:
[(x**2 - y(x))/(x - y(x)**2)]
```

```
In [37]:
In [25]:

y'(x) = (x**2 - y(x))/(x - y(x)**2)

In [26]:

y'(x) = (-2*x*y(x) + sin(x))/(x**2 + 1)

In [27]:
```

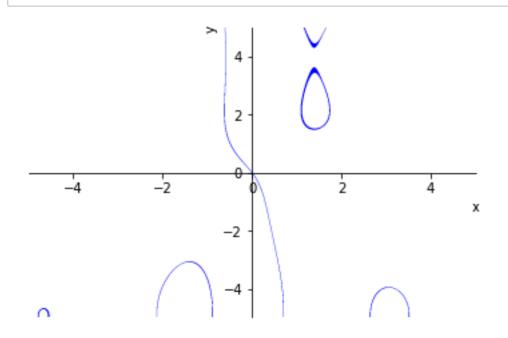
$$y'(x) = -(3*x**2*y(x)**2 + \sin(x))/(2*(x**3 + 2*y(x)**2 - 3*y(x))*y(x))$$

Evaluate y'(x) for $x \sin y - y \cos 2x = 2x$ at $(x,y) = (\pi/2,\pi)$

In [28]:

In [39]:

$$y'(x) = (-2*y(x)*sin(2*x) - sin(y(x)) + 2)/(x*cos(y(x)) - cos(2*x))$$

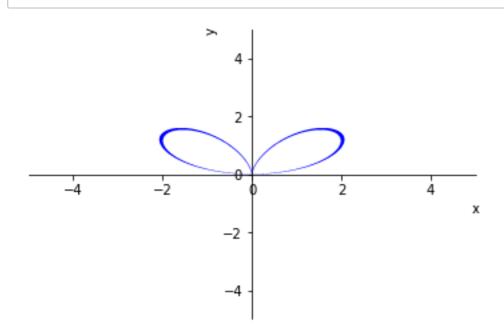


Thus $y'(x)\left(\frac{-2\pi \cdot pi}{x,y}=(\pi/2,\pi)\right)\right)=\frac{4}{2-\pi}$

Example

Find an equation of tangent line of $4x^4+8x^2y^2-25x^2y+4x^4=0$ at (x,y)=(2,1)

In [38]:



In [29]:

$$y'(x) = 2*x*(-8*x**2 - 8*y(x)**2 + 25*y(x))/(16*x**2*y(x) - 25*x**2 + 16*y(x)**3)$$

The slope is $y'=2\times(-8\times2^2-8+25)/(16\times2^2-25\times2^2+16)=3$. Thus the tangent line is (y-1)=3(x-2)

P. 212

#10. Find y'(x) if $\frac{x+y}{x-y}=y^2+1$, #16. $x+y^2=\cos xy$

#36. tangent line of $2y^2-x^3-x^2=0$ at (1,1).

#42. normal line of $x^5-2xy+y^5=0$ at (1,1).

#44. tangent line of $x^{2/3}+y^{2/3}=1$ at $(3\sqrt{3},1)$

In [16]:

$$y'(x) = (y(x) + 1)/(2*x + y(x) - 1)$$

In [18]:

$$y'(x) = -(y(x)*\sin(x*y(x)) + 1)/(x*\sin(x*y(x)) + 2*y(x))$$

In [19]:

$$y'(x) = x*(3*x + 2)/(4*y(x))$$

since m=1, tangent line is (y-1)=x-1.

```
In [20]:
```

```
y'(x) = (5*x**4 - 2*y(x))/(2*x - 5*y(x)**4)
```

slope of normal line is negative inverse of tangent line, n=-1/m=1, tangent line is (y-1)=x-1.

```
In [21]:
```

```
y'(x) = -y(x)**(1/3)/x**(1/3)
```

since $m = -\sqrt{x-3}$, tangent line is $(y-1) = -\sqrt{x-3}$.

Inverse of Function

Inverse Differentiation

Suppose that the inverse of y=f(x) exists and is equal to $x=f^{-1}(y)$. Then $\frac{d x}{dy}=\frac{1}{dy/dx}$ i.e. $\frac{f^{-1}(y)}{ght}'=\frac{1}{f'(x)}$

Example

The inverse of \sin is defined as follows: $y=\text{Sin}^{-1} \times \text{if } x=\text{sin}(y)$, \text{ for } $y\in\text{-1}(y)$.

Note

Other derivatives for inverse trigonometric functions are:

- \left(\text{Tan}^{-1}(x)\right)'=\frac{1}{1+x^2},
- \left(\text{Sec}^{-1}(x)\right)'=\frac{1}{|x|\sqrt{x^2-1}},

```
In [85]:
```

```
In [79]:
```

```
Out[79]:
1/sqrt(-x**2 + 1)
```

```
In [88]:

1
2
x + 1
In []:
```