

# Calculus Note

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## 1 Differential Rules

### 1.1 Linear approximations

We think that  $y = f(a) + f'(a)(x - a)$  is a good approximation of  $y = f(x)$  near  $x = a$ .

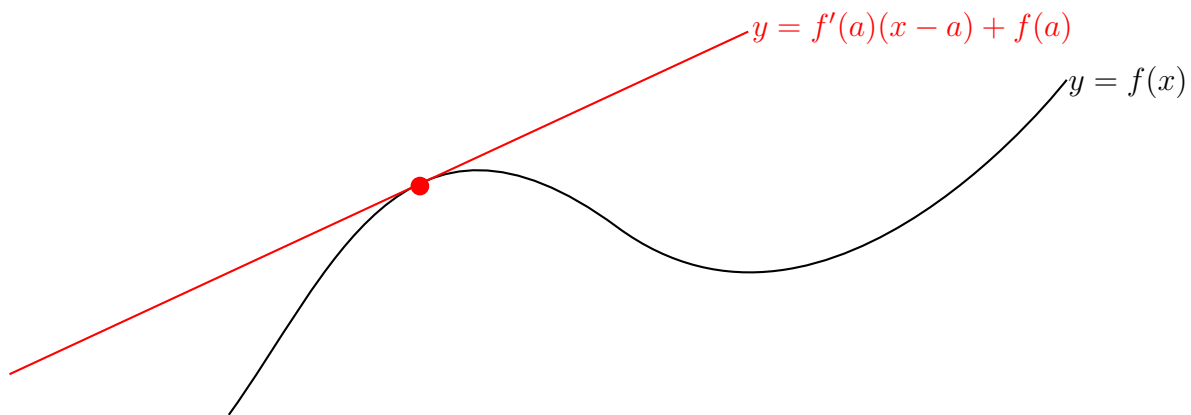


Figure 1.1.1: function  $f$

#### Definition 1.1.1: Linear Approximation

Let  $L(x) := f(a) + f'(a)(x - a)$ .

- $L(x)$  is called the linearization of  $f$  at  $a$ .
- $f(x) \approx L(x)$  is called the linear approximation of  $f$  at  $a$ .

**Example 1.1.1.**  $f(x) = \sqrt{x+3}$ , find the linear approximation of  $f$  at  $x = 1$ .

$$\begin{aligned} f'(x) &= \frac{1}{2} \frac{1}{\sqrt{x+3}} \Rightarrow f'(1) = \frac{1}{4} \\ &\Rightarrow L(x) = f(1) + f'(1)(x - 1) = 2 + \frac{1}{4}(x - 1) \end{aligned}$$

Approximate  $\sqrt{3.98}$  and  $\sqrt{4.05}$ .

$$\begin{aligned}\sqrt{3.98} &= f(1 - 0.02) \approx L(1 - 0.02) = 2 + \frac{1}{4}(-0.02) = 1.995 \\ \sqrt{4.05} &= f(1 + 0.05) \approx L(1 + 0.05) = 2 + \frac{1}{4}(0.05) = 2.0125\end{aligned}$$

We denote  $\Delta y := f(x) - f(a)$ , then

$$\begin{aligned}\Delta y &= f(x) - f(a) \approx f'(a) \underbrace{(x - a)}_{\Delta x} \\ \Rightarrow \frac{\Delta y}{\Delta x} &\approx f'(a) = \frac{dy}{dx}\end{aligned}$$

Hence, the idea of linear approximation is to **use the slope of the tangent line to approximate the slopes of nearby secant line.** (which is opposite to the definition of differentiation)

**Definition 1.1.2:**  $dx$  and  $dy$

If we denote  $dx := \Delta x$ , define the differential of  $y = f(x)$  at  $a$  to be

$$dy := f'(a) \cdot dx$$

Using this notation, the linear approximation become

$$\begin{aligned}\Delta y &\approx f'(a)(x - a) = dy. \\ &\quad \parallel \\ &\quad \Delta x = dx\end{aligned}$$

**Example 1.1.2.** The radius of a sphere is 21cm(measured with a possible error at most 0.05cm). What is the maximal error in computing the volume of the sphere?

The linear approximation of the volume  $V(r) = \frac{4}{3}\pi r^3$  at 21 is

$$\begin{aligned}L(r) &= V(21) + 4\pi r_0^2 \cdot (r - 21). \\ \Rightarrow \Delta V &= V(r) - V(21) \approx 4\pi(21)^2 \cdot \underbrace{(r - 21)}_{\leq 0.05} \approx 277cm^3\end{aligned}$$

Using the notation of differential,

$$\Delta V \approx dv = V'(21) \cdot dr = 4\pi(21)^2 \cdot 0.05$$

If we want the relative error  $\frac{\Delta V}{V}$  to be at most 3%, what is the relative error allowed in measuring the radius?

$$\underbrace{\frac{\Delta V}{V}}_{\leq 3\%} \approx \frac{dV}{V} = \frac{4\pi r^2 dr}{\frac{4}{3}\pi r^3} = 3 \underbrace{\frac{dr}{r}}_{\leq 1\%}$$

## 2 Application of differentiation

### 2.1 Maximum and minimum values

#### Definition 2.1.1: Absolute Extreme Value

Let  $f : U \rightarrow \mathbb{R}$ .

- If  $\exists c \in U$  such that  $f(c) \geq f(x) \forall x \in U$ , then  $f(c)$  is called the **absolute maximum value** of  $f$  on  $U$ .
- If  $\exists c \in U$  such that  $f(c) \leq f(x) \forall x \in U$ , then  $f(c)$  is called the **absolute minimum value** of  $f$  on  $U$ .

The set of absolute maximum and absolute minimum is called the **extreme value** of  $f$  on  $U$ .

- If there is  $c$  such that  $f(x) \leq f(c)$  for all  $x$  near  $c$ , then  $f(c)$  is called a **local maximum value** of  $f$  on  $U$ .
- If there is  $c$  such that  $f(x) \geq f(c)$  for all  $x$  near  $c$ , then  $f(c)$  is called a **local minimum value** of  $f$  on  $U$ .

**Example 2.1.1.** By the below figure we can see that **global max value is not attained!**

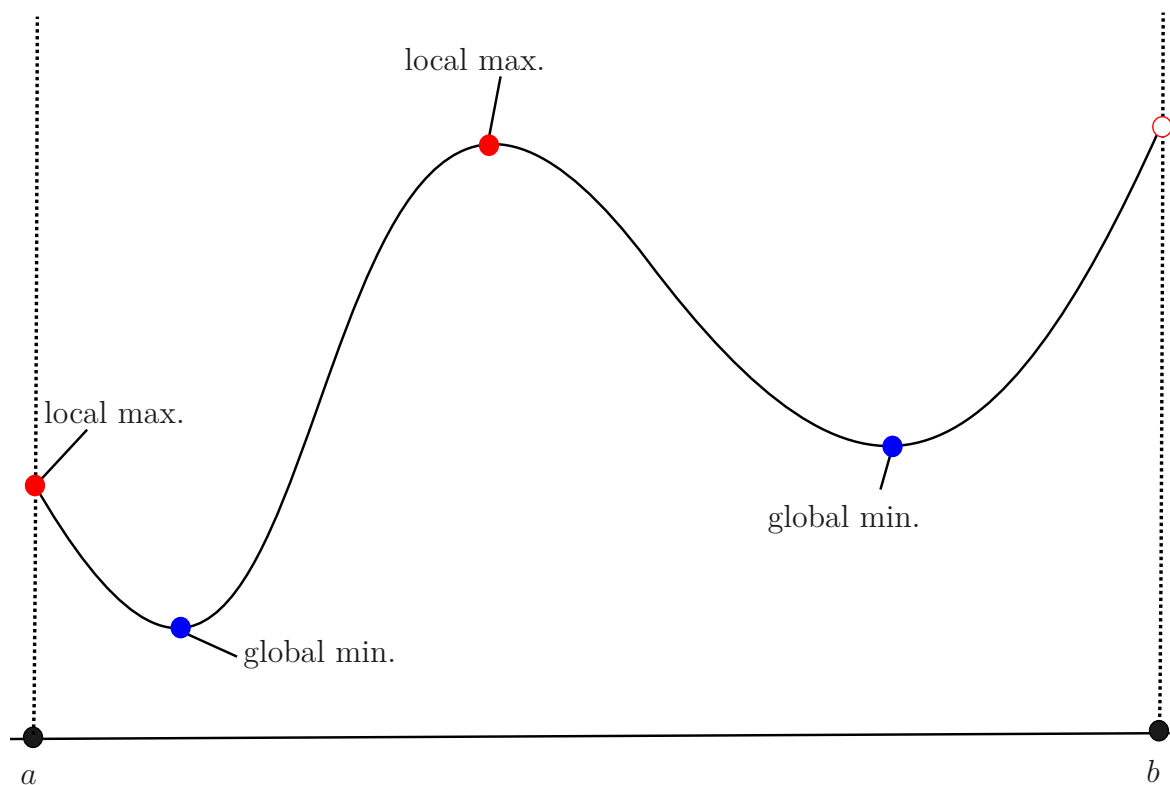
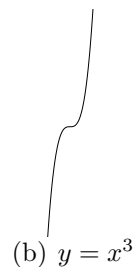
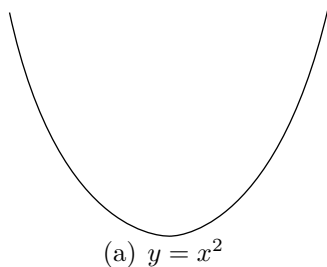


Figure 2.1.1:  $f : [a, b) \rightarrow \mathbb{R}$

**Example 2.1.2.** (1)  $f(x) = x^2$ , (2)  $g(x) = x^3$



We can see that the global min value = 0, but global value is not attained by any  $x \in \mathbb{R}$ .

**Theorem 2.1.1: Extreme Value Theorem**

If  $f$  is continuous on  $[a, b]$ , then  $f$  attains an global max value and an global min value on  $[a, b]$ .

**Remark 2.1.1.** Being continuous on a close and bounded(compact) interval.

**Theorem 2.1.2: Fermat's theorem**

Suppose  $f$  is differentiable at  $c$  and  $f$  has a local max./min. at  $c$ , then  $f'(c) = 0$ .

**Remark 2.1.2.** Local extreme value have "horizontal tangent lines".

**Example 2.1.3.**  $f(x) = x^3$ ,  $x \in \mathbb{R}$ .

$f'(c) = 3c^2 = 0 \iff c = 0$ . But  $f(0) = 0$  is neither a local max nor a local min. So we know that **the converse of Fermat's Theorem does not hold!**

**Example 2.1.4.**  $f(x) = |x|$ ,  $x \in \mathbb{R}$ .

$f(x) \geq f(0) = 0 \forall x \in \mathbb{R}$ , so  $f$  attains a global min at 0. But  $f'(0)$  does not exist.

**Remark 2.1.3.** differentiability is crucial.

**Example 2.1.5.**  $f(x) = \frac{1}{x}$ ,  $x \in \mathbb{R}_+$

$f'(x) = -\frac{1}{x^2} \neq 0$  on  $\mathbb{R}_+$ . By Fermat's Theorem,  $f$  does not attain any local extreme on  $\mathbb{R}_+$ .

**Proof 2.1.1** (Proof of Fermat's Theorem). Let  $f : U \rightarrow \mathbb{R}$ ,  $c \in U$ . Suppose  $c$  is a local maximum, then  $\exists \delta > 0$  such that if  $x \in U$ ,  $|x - c| < \delta$ , then  $f(x) \leq f(c)$ .

**Case 1** ( $x > c$ ) For any  $c < x < c + \delta$ , we have

$$\frac{f(x) - f(c)}{x - c} \leq 0. \Rightarrow \lim_{x \rightarrow c^+} \frac{f(x) - f(c)}{x - c} \leq 0$$

**Case 2** ( $x < c$ ) For any  $c - \delta < x < c$ , we have

$$\frac{f(x) - f(c)}{x - c} \geq 0. \Rightarrow \lim_{x \rightarrow c^-} \frac{f(x) - f(c)}{x - c} \geq 0.$$

Since  $f$  is differentiable at  $c$ ,

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

$\Rightarrow f'(c) = 0$ . Similar argument works if  $c$  is a local minimum.

### Definition 2.1.2: Critical Number

For  $f : U \rightarrow \mathbb{R}$ , define the critical numbers:

$$\text{Crit}(f) = \{c \in U : f'(c) = 0 \text{ or } f'(c) \text{ doesn't exist}\}$$

**Proposition 2.1.1.** Steps to find global max/min of  $f : [a, b] \xrightarrow{\text{conti.}} \mathbb{R}$ :

- 1) Find  $\text{Crit}(f)$  in  $(a, b)$ .
- 2) Find  $f(a)$  and  $f(b)$ .
- 3)  $\max\{f(x) : x \in \text{Crit}(f) \cup \{a, b\}\}$  is the global max.  
 $\min\{f(x) : x \in \text{Crit}(f) \cup \{a, b\}\}$  is the global min.

**Example 2.1.6.** Find the global max and global min of  $f : [-1, 3] \rightarrow \mathbb{R}$ ,

$$f(x) = \begin{cases} -x, & x \in [-1, 0). \\ \sqrt{4 - (x - 2)^2}, & x \in [0, 3]. \end{cases}$$

- 1)  $\text{Crit}(f) = \{0, 2\}$ ,  $f(2) = 2$ ,  $f(0) = 0$ .
- 2)  $f(-1) = 1$ ,  $f(3) = \sqrt{3}$ .

So  $f$  attains its global max value 2 at  $x = 2$ , and  $f$  attains its global min value 0 at  $x = 0$ . (You can see the picture of the function in next page.)

**Example 2.1.7.**  $f(x) = x^3 - 3x^2 + 1$ ,  $x \in [-\frac{1}{2}, 4]$ .

$$f'(x) = 3x^2 - 6x = 3x(x - 2)$$

- 1)  $\text{Crit}(f) = \{0, 2\}$ ,  $f(0) = 1$ ,  $f(2) = -3$ .
- 2)  $f\left(-\frac{1}{2}\right) = \frac{1}{8}$ ,  $f(4) = 17$ .

$\Rightarrow$  global max = 17 at 4, global min = -3 at  $x = 2$ .

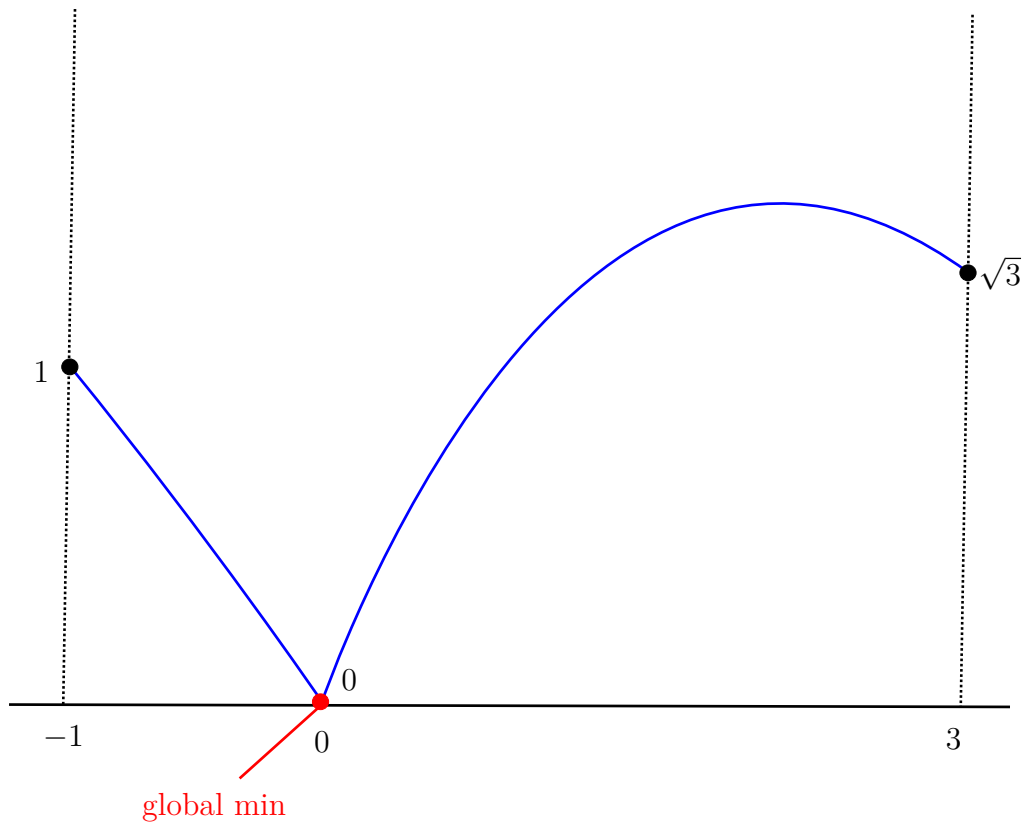


Figure 2.1.2: function  $f$  in **Example 2.1.6**.

## 2.2 TA class week 6

**Problem 2.2.1.** Find the absolute maximum and absolute minimum values of  $f(x) = xe^{x-x^2}$  on the interval  $[-2, 2]$ .

**Solution 2.2.1.** We have

$$f'(x) = e^{x-x^2} + xe^{x-x^2}(1-2x) = e^{x-x^2}(-2x^2 + x + 1).$$

By this we know the critical points are  $x \in \left\{ \frac{-1 \pm \sqrt{9}}{-8}, 1, -\frac{1}{2} \right\}$ . Thus,

$$\begin{cases} f(-2) = 2e^{-2} < 1 \\ f\left(-\frac{1}{2}\right) = -\frac{1}{2}e^{-\frac{3}{4}} < -\frac{1}{2} \cdot \frac{1}{8} < \frac{-1}{16} \\ f(1) = 1 \\ f(2) = -2e^{-6} > -\frac{1}{32} \end{cases}$$

$\Rightarrow x = 1$  is absolute maximum, while  $x = -2$  is absolute minimum.

**Problem 2.2.2.** Show for  $x > 0$  that

$$x - \frac{x^2}{2} < \log(1+x) < x.$$

**Solution 2.2.2.** For  $x > 0$ , then since  $f$  is differentiable on  $(0, x)$  and thus continuous on  $[0, x]$ , so by MVT and consider  $f(x) = \log(1+x) - (x - \frac{x^2}{2})$ :

$$\frac{f(x) - f(0)}{x - 0} = f'(c), \text{ for some } c \in (0, x)$$

**Claim 1**  $f'(x) > 0, \forall x > 0$

**Proof:**

$$f'(x) = \frac{1}{1+x} - 1 + x = \frac{x^2}{1+x} > 0$$

So

$$0 < f'(c) = \frac{f(x) - f(0)}{x - 0}$$

and by  $f(0) = 0$  and  $x > 0$  we can get  $f(x) > 0$ , which is what we want. Now consider  $g(x) = x - \log(1+x)$ , similarly:

$$\exists c' \in (0, x) \text{ such that } g'(c') = \frac{g(x) - g(0)}{x - 0}$$

and also we have:

**Claim 2**  $g'(x) > 0, \forall x > 0$

**Proof:**

$$g'(x) = 1 - \frac{1}{1+x} = \frac{x}{1+x} > 0$$

and the rest of step is same as  $f(x)$ , and we're done.

**Problem 2.2.3.** Show for  $x > 0$  that  $e^x \geq \sum_{k=0}^n \frac{x^k}{k!}$ . (Hint: induction)

**Solution 2.2.3.** We first prove the base case:

$$e^x \geq e^0 \geq 1 = \frac{x^0}{0!}$$

Now suppose for all  $x > 0$  we have  $e^x \geq \sum_{k=0}^n \frac{x^k}{k!}$ , for some  $n \in \mathbb{N}$  and  $0 \leq n \leq n'$ . Consider

$$f(x) = e^x - \sum_{k=0}^{n'+1} \frac{x^k}{k!}$$

so by MVT and because

$$\frac{d}{dx} \left( \frac{x^k}{k!} \right) = \frac{x^{k-1}}{(k-1)!} \geq 0$$

so  $\exists x' \in (0, x)$  such that

$$f'(x') = \frac{f(x) - f(0)}{x - 0} = e^{x'} - \sum_{k=0}^{n'} \frac{x'^k}{k!} \geq 0 \Rightarrow f(x) > 0 \Leftrightarrow e^x - \sum_{k=0}^{n'+1} \frac{x^k}{k!} \geq 0.$$

**Problem 2.2.4.** Let  $f(x)$  be a twice-differentiable one-to-one function. Let  $g(x) = f^{-1}(x)$ . Suppose that  $f(2) = 1$ ,  $f'(2) = 3$ ,  $f''(2) = e$ . Find  $g'(1)$ ,  $g''(1)$ .

**Solution 2.2.4.** By the definition of inverse function, we have

$$\begin{aligned} \frac{d}{dx} \begin{cases} g(f(x)) = x \\ g'(f(x)) \cdot f'(x) = 1 \\ g''(f(x)) \cdot (f'(x))^2 + g'(f(x)) \cdot f''(x) = 0 \end{cases} \\ \Rightarrow g'(1) \cdot 3 = 1 \Rightarrow g'(1) = \frac{1}{3} \\ \Rightarrow g''(1) \cdot 9 + \frac{1}{3} \cdot e = 0 \Rightarrow g''(1) = -\frac{e}{27} \end{aligned}$$

**Problem 2.2.5.** Suppose  $f(x)$  is a continuous function, and that  $f(x)$  is differentiable on  $(a, x_0) \cup (x_0, b)$ . Suppose  $f'(x) \rightarrow L$  as  $x \rightarrow x_0$ . Show that  $f'(x_0)$  exists and is equal to  $L$ .

**Solution 2.2.5.** Suppose  $x \in (a, x_0) \Rightarrow \exists c \in (x, x_0)$  such that  $f'(c) = \frac{f(x) - f(x_0)}{x - x_0}$  (By Mean Value Theorem), and take  $x \rightarrow x_0^-$ , and then we can obtain

$$\lim_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{x - x_0} = f'(c)$$

Note that we can get  $c \rightarrow x_0$  since  $c \in (x, x_0)$ .

Similarly, suppose  $x' \in (x_0, b)$  and take  $x' \rightarrow x_0^+$ , so by Mean Value Theorem  $\exists c' \in (x_0, x')$  such that

$$f'(c') = \lim_{x' \rightarrow x_0^+} \frac{f(x') - f(x_0)}{x' - x_0}$$

Note that we can also get  $c' \rightarrow x_0$  since  $c' \in (x_0, x')$ .

And since

$$\begin{aligned} \exists c : f'(c) &= \lim_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{h \rightarrow 0^-} \frac{f(x_0 + h) - f(x_0)}{h} \\ \exists c' : f'(c') &= \lim_{x' \rightarrow x_0^+} \frac{f(x') - f(x_0)}{x' - x_0} = \lim_{h \rightarrow 0^+} \frac{f(x_0 + h) - f(x_0)}{h} \end{aligned}$$

and because  $\lim_{x \rightarrow x_0} f'(x) = L$ . Therefore,

$$\begin{aligned} L &= \lim_{x \rightarrow x_0^-} f'(x) = f'(c) \\ L &= \lim_{x' \rightarrow x_0^+} f'(x) = f'(c') \end{aligned}$$

which means

$$\lim_{h \rightarrow 0^-} \frac{f(x_0 + h) - f(x_0)}{h} = \lim_{h \rightarrow 0^+} \frac{f(x_0 + h) - f(x_0)}{h} = L$$

By this, we can get  $f'(x_0) = L$ .



**Problem 2.2.6.** Suppose  $f(x)$  is differentiable on  $\mathbb{R}$ ,  $f(0) = 0$ , and  $|f'(x)| \leq |f(x)|$  for all  $x$ . Show that  $f(x) = 0$  identically.

**Solution 2.2.6.** Suppose  $f(t) = 0$  for some  $t$ , and define  $S = \left[t - \frac{1}{2}, t + \frac{1}{2}\right]$ , and by Extreme Value Theorem, we suppose  $x = c$  has the absolute maximum in  $S$  such that  $|f(c)| > |f(x)|$ , for all  $x$  between  $c$  and  $t$ . Now by MVT we suppose  $\exists k$  which is between  $c$  and  $t$  and have

$$f'(k) = \frac{f(c) - f(t)}{c - t}$$

and we can have:

**Claim 1**  $|f(k)| > |f(c)|$

**Proof** by  $|c - t| < 1$  and  $f(t) = 0$ , we can get:

$$|f(k)| = |f'(k)| = \left| \frac{f(c) - f(t)}{c - t} \right| = \left| \frac{f(c)}{c - t} \right| > |f(c)|$$

**Claim 2**  $|f(k)| \leq |f(c)|$

this is trivial because we suppose  $|f(c)| > |f(x)|$  for all  $x$  between  $c$  and  $t$

So by this we get a contradiction and hence know the maximum of  $|f(x)|$  should be 0, which means  $f(x) = 0$ , and we are done.

## 2.3 The Mean Value Theorem

The most basic version is Rolle's theorem:

### Theorem 2.3.1: Rolle's theorem

Suppose

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

Then  $\exists c \in (a, b)$  such that  $f'(c) = 0$ .

**Note:**  $c$  is not necessarily unique.

**Proof 2.3.1.** We have 3 cases:

**Case 1**  $f(x) \equiv k$ , for all  $x \in [a, b]$

$\Rightarrow f'(x) \equiv 0$ , for all  $x \in (a, b)$ . ( $c$  is any  $x \in (a, b)$ )

**Case 2**  $\exists x \in (a, b)$  such that  $f(x) > f(a)$

**Claim.**  $\exists c \in (a, b)$  such that  $f(c)$  is the global max value of  $f$  on  $[a, b]$ .

**Proof of claim:** By Extreme Value Theorem,  $f$  attains its global max value on  $[a, b]$ , say at  $c \in [a, b]$ . If  $c = a$ , then  $f(c) = f(a) < f(x)$ , which is a contradiction. Hence,  $c \neq a$ . Similarly,  $c \neq b$ , since  $f(a) = f(b)$ . Therefore,  $c \in (a, b)$ .

So by Fermat's theorem,  $f'(c) = 0$ .

**Case 3**  $\exists x \in (a, b)$  such that  $f(x) < f(a)$

Similarly as in Case 2,  $\exists c \in (a, b)$  which is the global min of  $f$  on  $[a, b]$ . By Fermat's theorem,  $f'(c) = 0$ .

**Example 2.3.1.** Show that  $x^3 + x - 1 = 0$  has exactly one root.

$f(1) = 1, f(-1) = -3$ . By intermediate value theorem,  $\exists x_0 \in (-1, 1)$  such that  $f(x_0) = 0$ . Suppose  $\exists x \in \mathbb{R}, x_1 > x_0$ , such that  $f(x_1) = 0$ . Then since  $f$  is continuous on  $[-1, x_1 + 1]$  and differentiable on  $(-1, x_1 + 1)$ , by Rolle's Theorem  $\exists c \in (-1, x_1 + 1)$  such that  $f'(c) = 0$ . But  $f'(c) = 3c^2 + 1 \geq 1$ , which is a contradiction.

### Theorem 2.3.2: Mean Value Theorem

Suppose

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

Then  $\exists c \in (a, b)$  such that

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

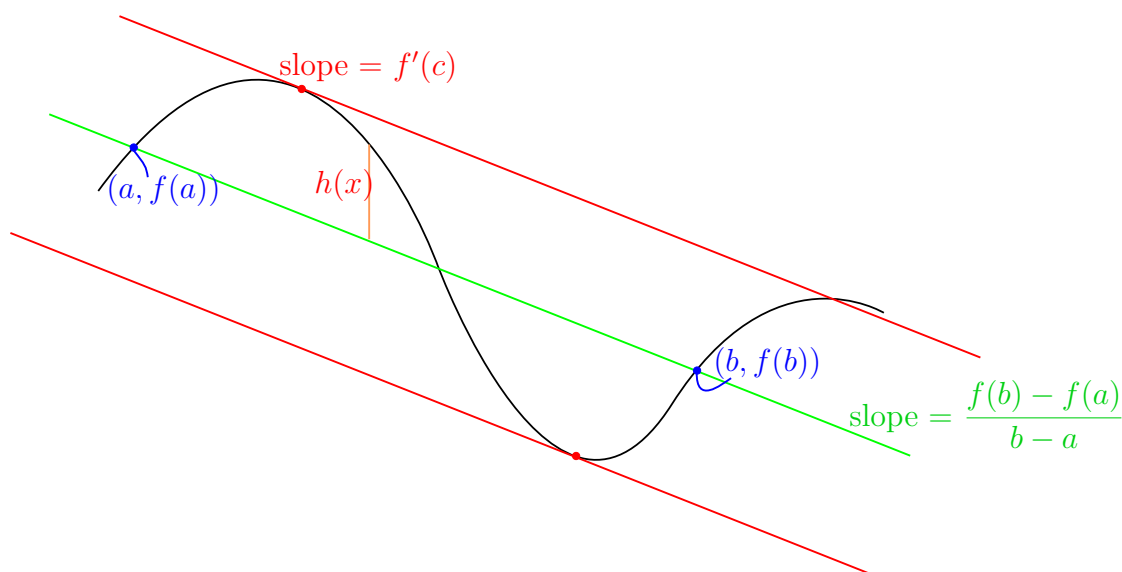


Figure 2.3.1: Mean Value Theorem

**Remark 2.3.1.** If  $f(a) = f(b)$ , then MVT reduces to Rolle's theorem.

**Proof 2.3.2.** Let  $a = (a, f(a))$ ,  $B = (b, f(b))$ . Then

$$\overleftrightarrow{AB} : y - f(a) = \frac{f(b) - f(a)}{b - a}(x - a)$$

Let  $h(x) = f(x) - \left( f(a) + \frac{f(b) - f(a)}{b - a}(x - a) \right)$ . Then

$$\begin{aligned} h(a) &= f(a) - f(a) = 0 \\ h(b) &= f(b) - f(a) - \frac{f(b) - f(a)}{b - a}(b - a) = 0 \\ \Rightarrow h(a) &= h(b) \end{aligned}$$

Since  $h$  is continuous on  $[a, b]$  ( $h$  is the sum of some continuous function) and differentiable on  $(a, b)$  ( $h$  is the sum of some differentiable function), by Rolle's theorem.

$$\exists c \in (a, b) \text{ such that } h'(c) = 0.$$

i.e.

$$0 = h'(c) = f'(c) - \frac{f(b) - f(a)}{b - a} \implies f'(c) = \frac{f(b) - f(a)}{b - a}$$

**Remark 2.3.2.** the Mean Value Theorem is the principle to measure the velocity in a distance interval.

**Example 2.3.2.** Suppose that  $f$  is differentiable on  $\mathbb{R}$ ,  $f(0) = -3$  and  $f'(x) \leq 5, \forall x \in \mathbb{R}$ . How large can  $f(2)$  possibly be?

By Mean Value Theorem,  $\exists c \in (0, 2)$  such that

$$\begin{aligned} f'(c) &= \frac{f(2) - f(0)}{2 - 0}. \\ \Rightarrow f(2) - \underbrace{f(0)}_{=-3} &= 2 \underbrace{f'(c)}_{\leq 5} \leq 10 \\ \Rightarrow f(2) &\leq 10 - 3 = 7 \end{aligned}$$

Now we think that instantaneous information (conditions on the derivative) gives global information (the function itself).

### Theorem 2.3.3: Constancy theorem

Suppose  $f$  is continuous on  $[a, b]$ , and  $f'(x) = 0, \forall x \in (a, b)$ . Then  $f$  is a constant, i.e.  $f(x) = c, \forall x \in (a, b)$ , for some  $c \in \mathbb{R}$ .

**Proof 2.3.3.** Choose  $x_1, x_2 \in (a, b)$  such that  $x_1 < x_2$ . By MVT,  $\exists d \in (x_1, x_2)$  such that  $f'(d) = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$ , by the assumption, we say  $f'(d) = 0 \Rightarrow f(x_2) = f(x_1)$ . Since the choice of  $x_1, x_2$  is arbitrary,  $f(x) = c, \forall x \in (a, b)$ .

**Corollary 2.3.1.** Suppose  $f, g$  are continuous on  $[a, b]$  and differentiable on  $(a, b)$ , and  $f'(x) = g'(x), \forall x \in (a, b)$ . Then  $f \equiv g + c$  for some constant  $c \in \mathbb{R}$  on  $(a, b)$ .

**Proof 2.3.4.** Apply Constancy Theorem to  $h(x) = f(x) - g(x)$ .

**Example 2.3.3.** Prove that:

$$\arctan x + \operatorname{arccot} x = \frac{\pi}{2}, \forall x \in \mathbb{R}.$$

let  $f(x) = \arctan x + \operatorname{arccot} x$ . Then  $f(1) = \frac{\pi}{4} + \frac{\pi}{4} = \frac{\pi}{2}$ .

$$f'(x) = \frac{1}{1+x^2} + \frac{-1}{1+x^2} = 0, \forall x \in \mathbb{R}.$$

By Constancy Theorem,  $f(x) = \frac{\pi}{2}, \forall x \in \mathbb{R}$ .

#### Theorem 2.3.4: Cauchy's MVT

Suppose  $f$  and  $g$  are

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

Then  $\exists c \in (a, b)$  such that

$$(f(b) - f(a))g'(c) = (g(b) - g(a))f'(c)$$

**Remark 2.3.3.** Take  $g(x) = x$ , then  $g'(x) = 1, \forall x \in (a, b)$

$$\Rightarrow f(b) - f(a) = (b - a)f'(c)$$

is the original MVT.

**Proof 2.3.5.** We have 2 cases:

**Case 1**  $g(a) = g(b)$

By Rolle's theorem,  $\exists c \in (a, b)$  such that  $g'(c) = 0$ . This is as desired. ( $\because 0 = 0$ )

**Case 2**  $g(a) \neq g(b)$

Consider

$$h(x) = f(x) - f(a) - \frac{f(b) - f(a)}{g(b) - g(a)}(g(x) - g(a)).$$

Then  $h(a) = h(b) = 0$ , and then apply Rolle's theorem, and we are done.

**Remark 2.3.4.** slope =  $\frac{\Delta g}{\Delta f} = \frac{g(x + \Delta x) - g(x)}{f(x + \Delta x) - f(x)} = \frac{\frac{g(x + \Delta x) - g(x)}{\Delta x}}{\frac{f(x + \Delta x) - f(x)}{\Delta x}} \xrightarrow{\Delta x \rightarrow 0} \frac{g'(x)}{f'(x)}$

## 2.4 L'Hospital's Rule

### Theorem 2.4.1: L'Hospital's rule

Suppose  $f, g : \underbrace{I}_{\text{open}} \subseteq \mathbb{R} \longrightarrow \mathbb{R}$  are differentiable except possibly at  $a \in I$ . Then if

$g'(x) \neq 0, \forall x \in I, \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$  exists (the limit can be  $\pm\infty$ ), and either

$$(1) \lim_{x \rightarrow a} f(x) = 0 = \lim_{x \rightarrow a} g(x)$$

$$(2) \lim_{x \rightarrow a} f(x) = \pm\infty, \lim_{x \rightarrow a} g(x) = \pm\infty$$

Then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

**Example 2.4.1.** (1)  $\lim_{x \rightarrow 0} \frac{\sin x}{x}$  (2)  $\lim_{x \rightarrow \infty} \frac{e^x}{x^n}, n \in \mathbb{N}$

(1)

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} \stackrel{\text{L'Hospital}}{=} \lim_{x \rightarrow 0} \frac{\cos x}{1} = \cos(0) = 1.$$

(2)

$$\lim_{x \rightarrow \infty} \frac{e^x}{x^n} \stackrel{\text{H}}{=} \lim_{x \rightarrow \infty} \frac{e^x}{n x^{n-1}} \stackrel{\text{H}}{=} \cdots \stackrel{\text{H}}{=} \lim_{x \rightarrow \infty} \frac{e^x}{n!} = +\infty.$$

This tells us  $e^x$  grows faster than polynomials of any order!

**Example 2.4.2.**  $\lim_{x \rightarrow \infty} \frac{\ln x}{x^{\frac{1}{n}}}, n \in \mathbb{N}$

$$\lim_{x \rightarrow \infty} \frac{\ln x}{x^{\frac{1}{n}}} \stackrel{\text{H}}{=} \lim_{x \rightarrow \infty} \frac{\frac{1}{x}}{\frac{1}{n} x^{\frac{1}{n}-1}} = \lim_{x \rightarrow \infty} \frac{1}{\frac{1}{n} x^{\frac{1}{n}}} = 0.$$

This tells us  $\ln x$  grows slower than  $x^{\frac{1}{n}}, \forall n \in \mathbb{N}$ .

**Example 2.4.3.**  $\lim_{x \rightarrow \pi^-} \frac{\sin x}{1 - \cos x}$

You should notice that  $\lim_{x \rightarrow \pi^-} (1 - \cos x) = 0$ , so you cannot use L'Hospital rule here.

**Example 2.4.4.**  $\lim_{x \rightarrow 0^+} x \ln x$

You should notice that this is the type of  $0 \cdot \infty$

$$\lim_{x \rightarrow 0^+} x \ln x = \lim_{x \rightarrow 0^+} \frac{\ln x}{\frac{1}{x}} \stackrel{\text{H}}{=} \lim_{x \rightarrow 0^+} \frac{\frac{1}{x}}{-\frac{1}{x^2}} = \lim_{x \rightarrow 0^+} (-x) = 0.$$