

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 $x = a$.

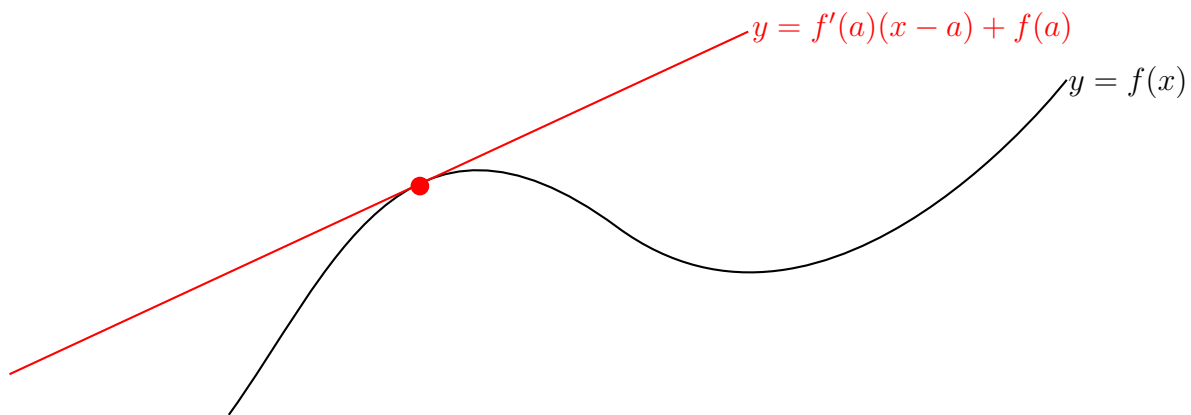


Figure 1.1.1: function f

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!**

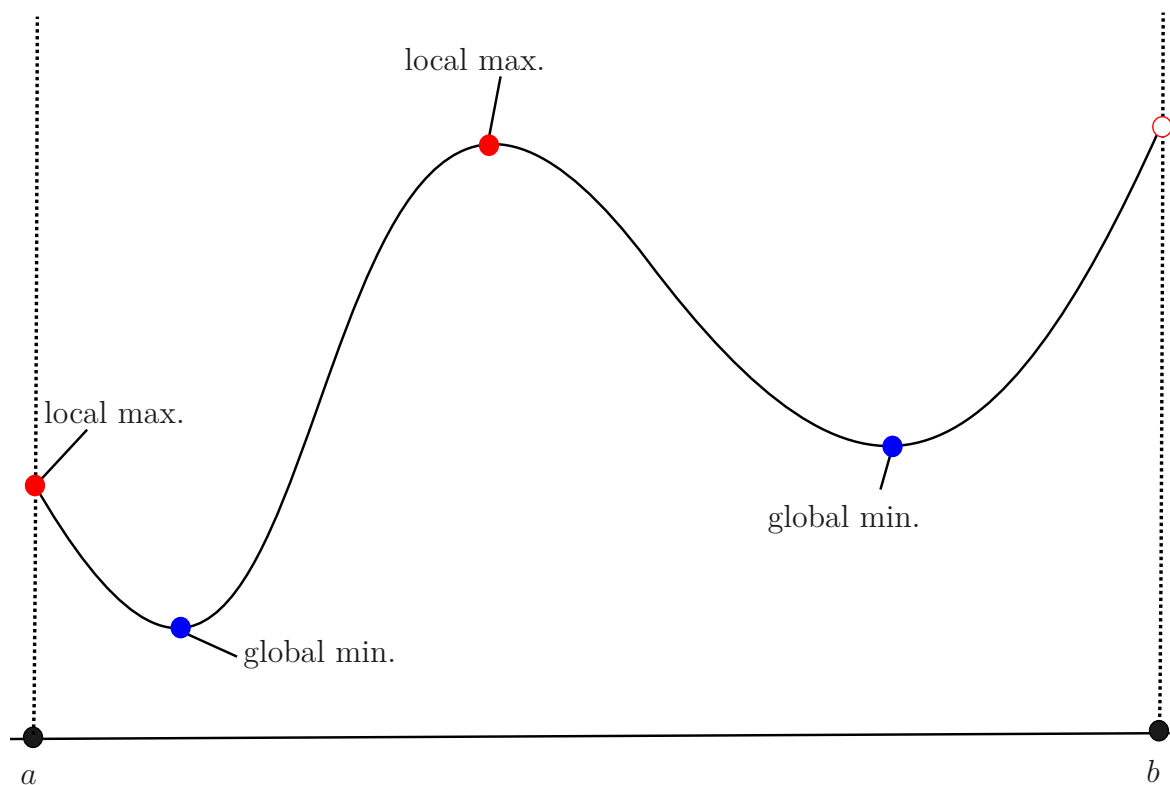
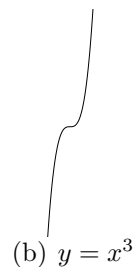
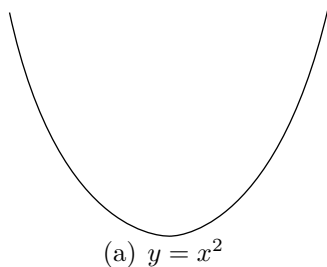


Figure 2.1.1: $f : [a, b) \rightarrow \mathbb{R}$

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 $x = 2$.

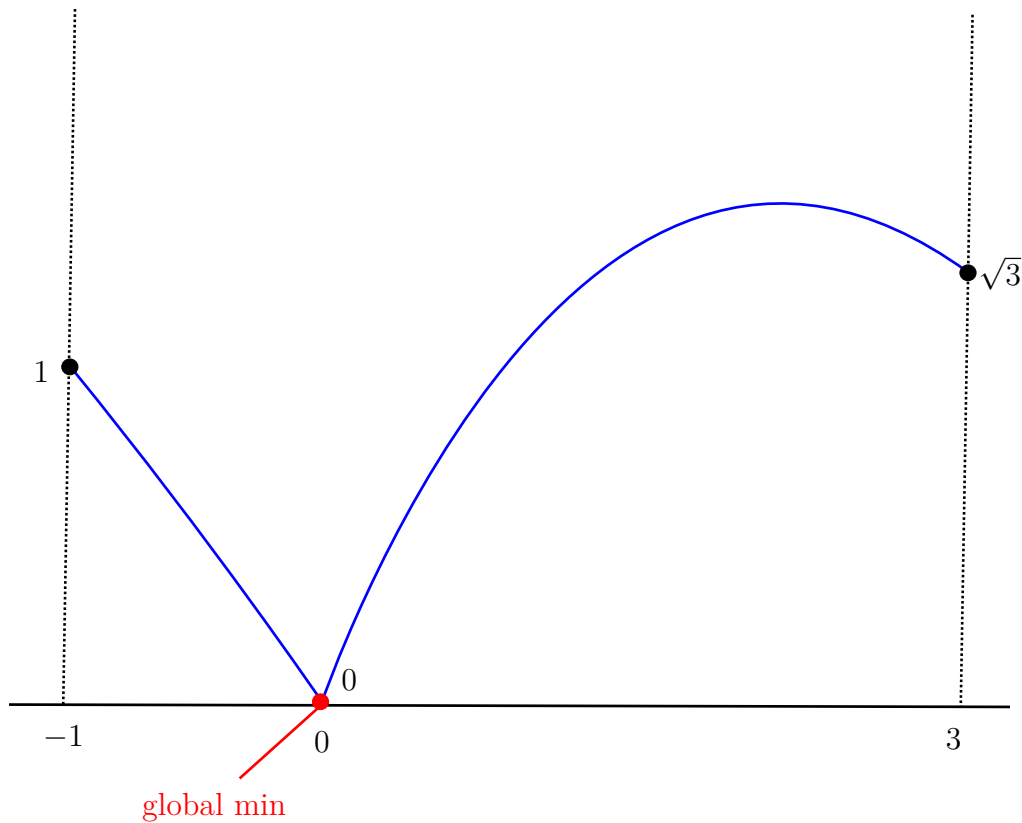


Figure 2.1.2: function f in **Example 2.1.6**.

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

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

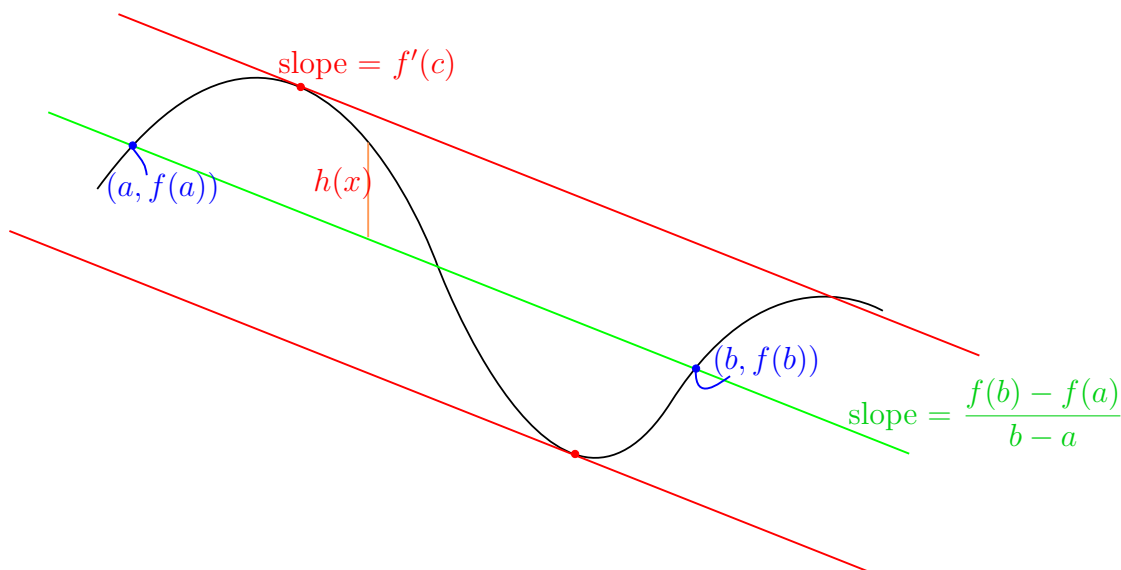


Figure 2.3.1: Mean Value Theorem

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 Rolles'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 $0 \cdot \infty$

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