

# DIFFERENTIATION

## 1. DEFINITION

- (a) Let us consider a function  $y=f(x)$  defined in a certain interval. It has a definite value for each value of the independent variable  $x$  in this interval.

Now, the ratio of the increment of the function to the increment in the independent variable,

$$\frac{\Delta y}{\Delta x} = \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Now, as  $\Delta x \rightarrow 0$ ,  $\Delta y \rightarrow 0$  and  $\frac{\Delta y}{\Delta x} \rightarrow$  finite quantity, then

derivative  $f'(x)$  exists and is denoted by  $y'$  or  $f'(x)$  or  $\frac{dy}{dx}$

$$\text{Thus, } f'(x) = \lim_{x \rightarrow 0} \left( \frac{\Delta y}{\Delta x} \right) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

(if it exists)

for the limit to exist,

$$\lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{f(x-h) - f(x)}{-h}$$

(Right Hand derivative) (Left Hand derivative)

- (b) The derivative of a given function  $f$  at a point  $x = a$  of its domain is defined as :

$$\text{Limit}_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}, \text{ provided the limit exists \& is}$$

denoted by  $f'(a)$ .

Note that alternatively, we can define

$$f'(a) = \text{Limit}_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}, \text{ provided the limit exists.}$$

This method is called first principle of finding the derivative of  $f(x)$ .

## 2. DERIVATIVE OF STANDARD FUNCTION

$$(i) \quad \frac{d}{dx}(x^n) = n \cdot x^{n-1}; x \in \mathbb{R}, n \in \mathbb{R}, x > 0$$

$$(ii) \quad \frac{d}{dx}(e^x) = e^x$$

$$(iii) \quad \frac{d}{dx}(a^x) = a^x \cdot \ln a \quad (a > 0)$$

$$(iv) \quad \frac{d}{dx}(\ln|x|) = \frac{1}{x}$$

$$(v) \quad \frac{d}{dx}(\log_a|x|) = \frac{1}{x} \log_a e$$

$$(vi) \quad \frac{d}{dx}(\sin x) = \cos x$$

$$(vii) \quad \frac{d}{dx}(\cos x) = -\sin x$$

$$(viii) \quad \frac{d}{dx}(\tan x) = \sec^2 x$$

$$(ix) \quad \frac{d}{dx}(\sec x) = \sec x \cdot \tan x$$

$$(x) \quad \frac{d}{dx}(\operatorname{cosec} x) = -\operatorname{cosec} x \cdot \cot x$$

$$(xi) \quad \frac{d}{dx}(\cot x) = -\operatorname{cosec}^2 x$$

$$(xii) \quad \frac{d}{dx}(\text{constant}) = 0$$

$$(xiii) \quad \frac{d}{dx}(\sin^{-1} x) = \frac{1}{\sqrt{1-x^2}}, \quad -1 < x < 1$$

$$(xiv) \quad \frac{d}{dx}(\cos^{-1} x) = \frac{-1}{\sqrt{1-x^2}}, \quad -1 < x < 1$$

$$(xv) \quad \frac{d}{dx}(\tan^{-1} x) = \frac{1}{1+x^2}, \quad x \in \mathbb{R}$$

$$(xvi) \quad \frac{d}{dx}(\cot^{-1} x) = \frac{-1}{1+x^2}, \quad x \in \mathbb{R}$$

$$(xvii) \quad \frac{d}{dx}(\sec^{-1} x) = \frac{1}{|x|\sqrt{x^2-1}}, \quad |x| > 1$$

$$(xviii) \quad \frac{d}{dx}(\operatorname{cosec}^{-1} x) = \frac{-1}{|x|\sqrt{x^2-1}}, \quad |x| > 1$$

(xix) **Results :**

If the inverse functions  $f$  &  $g$  are defined by

$y = f(x)$  &  $x = g(y)$ . Then  $g(f(x)) = x$ .

$$\Rightarrow g'(f(x)) \cdot f'(x) = 1.$$

This result can also be written as, if  $\frac{dy}{dx}$  exists &  $\frac{dy}{dx} \neq 0$ , then

$$\frac{dx}{dy} = 1 / \left( \frac{dy}{dx} \right) \text{ or } \frac{dy}{dx} \cdot \frac{dx}{dy} = 1 \text{ or } \frac{dy}{dx} = 1 / \left( \frac{dx}{dy} \right) \left[ \frac{dx}{dy} \neq 0 \right]$$

### 3. THEOREMS ON DERIVATIVES

If  $u$  and  $v$  are derivable functions of  $x$ , then,

$$(i) \quad \text{Term by term differentiation : } \frac{d}{dx}(u \pm v) = \frac{du}{dx} \pm \frac{dv}{dx}$$

$$(ii) \quad \text{Multiplication by a constant } \frac{d}{dx}(K u) = K \frac{du}{dx}, \text{ where } K \text{ is any constant}$$

$$(iii) \quad \text{“Product Rule” } \frac{d}{dx}(u \cdot v) = u \frac{dv}{dx} + v \frac{du}{dx} \text{ known as}$$

In general,

(a) If  $u_1, u_2, u_3, u_4, \dots, u_n$  are the functions of  $x$ , then

$$\begin{aligned} & \frac{d}{dx}(u_1 \cdot u_2 \cdot u_3 \cdot u_4 \dots u_n) \\ &= \left( \frac{du_1}{dx} \right) (u_2 u_3 u_4 \dots u_n) + \left( \frac{du_2}{dx} \right) (u_1 u_3 u_4 \dots u_n) \end{aligned}$$

$$+ \left( \frac{du_3}{dx} \right) (u_1 u_2 u_4 \dots u_n) + \left( \frac{du_4}{dx} \right) (u_1 u_2 u_3 u_5 \dots u_n)$$

$$+ \dots + \left( \frac{du_n}{dx} \right) (u_1 u_2 u_3 \dots u_{n-1})$$

$$(iv) \quad \text{“Quotient Rule” } \frac{d}{dx} \left( \frac{u}{v} \right) = \frac{v \left( \frac{du}{dx} \right) - u \left( \frac{dv}{dx} \right)}{v^2} \text{ where } v \neq 0$$

known as

(b) **Chain Rule :** If  $y = f(u)$ ,  $u = g(w)$ ,  $w = h(x)$

$$\text{then } \frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dw} \cdot \frac{dw}{dx}$$

$$\text{or } \frac{dy}{dx} = f'(u) \cdot g'(w) \cdot h'(x)$$



In general if  $y = f(u)$  then  $\frac{dy}{dx} = f'(u) \cdot \frac{du}{dx}$ .

### 4. METHODS OF DIFFERENTIATION

#### 4.1 Derivative by using Trigonometrical Substitution

Using trigonometrical transformations before differentiation shorten the work considerably. Some important results are given below :

$$(i) \quad \sin 2x = 2 \sin x \cos x = \frac{2 \tan x}{1 + \tan^2 x}$$

$$(ii) \quad \cos 2x = 2 \cos^2 x - 1 = 1 - 2 \sin^2 x = \frac{1 - \tan^2 x}{1 + \tan^2 x}$$

$$(iii) \quad \tan 2x = \frac{2 \tan x}{1 - \tan^2 x}, \quad \tan^2 x = \frac{1 - \cos 2x}{1 + \cos 2x}$$

$$(iv) \quad \sin 3x = 3 \sin x - 4 \sin^3 x$$

$$(v) \quad \cos 3x = 4 \cos^3 x - 3 \cos x$$

$$(vi) \quad \tan 3x = \frac{3 \tan x - \tan^3 x}{1 - 3 \tan^2 x}$$

$$(vii) \quad \tan \left( \frac{\pi}{4} + x \right) = \frac{1 + \tan x}{1 - \tan x}$$

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$$(viii) \tan\left(\frac{\pi}{4} - x\right) = \frac{1 - \tan x}{1 + \tan x}$$

$$(ix) \sqrt{1 \pm \sin x} = \left| \cos \frac{x}{2} \pm \sin \frac{x}{2} \right|$$

$$(x) \tan^{-1} x \pm \tan^{-1} y = \tan^{-1} \left( \frac{x \pm y}{1 \mp xy} \right)$$

$$(xi) \sin^{-1} x \pm \sin^{-1} y = \sin^{-1} \left\{ x\sqrt{1-y^2} \pm y\sqrt{1-x^2} \right\}$$

$$(xii) \cos^{-1} x \pm \cos^{-1} y = \cos^{-1} \left\{ xy \mp \sqrt{1-x^2} \sqrt{1-y^2} \right\}$$

$$(xiii) \sin^{-1} x + \cos^{-1} x = \tan^{-1} x + \cot^{-1} x = \sec^{-1} x + \operatorname{cosec}^{-1} x = \pi/2$$

$$(xiv) \sin^{-1} x = \operatorname{cosec}^{-1}(1/x); \cos^{-1} x = \sec^{-1}(1/x); \tan^{-1} x = \cot^{-1}(1/x)$$



### Some standard substitutions :

#### Expressions Substitutions

$$\sqrt{a^2 - x^2} \quad x = a \sin \theta \text{ or } a \cos \theta$$

$$\sqrt{a^2 + x^2} \quad x = a \tan \theta \text{ or } a \cot \theta$$

$$\sqrt{x^2 - a^2} \quad x = a \sec \theta \text{ or } a \operatorname{cosec} \theta$$

$$\sqrt{\frac{a+x}{a-x}} \text{ or } \sqrt{\frac{a-x}{a+x}} \quad x = a \cos \theta \text{ or } a \cos 2\theta$$

$$\sqrt{(a-x)(x-b)} \text{ or } \quad x = a \cos^2 \theta + b \sin^2 \theta$$

$$\sqrt{\frac{a-x}{x-b}} \text{ or } \sqrt{\frac{x-a}{a-x}}$$

$$\sqrt{(x-a)(x-b)} \text{ or } \quad x = a \sec^2 \theta - b \tan^2 \theta$$

$$\sqrt{\frac{x-a}{x-b}} \text{ or } \sqrt{\frac{x-a}{x-a}}$$

$$\sqrt{2ax - x^2} \quad x = a(1 - \cos \theta)$$

## 4.2 Logarithmic Differentiation

To find the derivative of :

$$\text{If } y = \{f_1(x)\}^{f_2(x)} \text{ or } y = f_1(x) \cdot f_2(x) \cdot f_3(x) \dots$$

$$\text{or } y = \frac{f_1(x) \cdot f_2(x) \cdot f_3(x) \dots}{g_1(x) \cdot g_2(x) \cdot g_3(x) \dots}$$

then it is convenient to take the logarithm of the function first and then differentiate. This is called derivative of the logarithmic function.

### Important Notes (Alternate methods)

$$1. \text{ If } y = \{f(x)\}^{g(x)} = e^{g(x) \ln f(x)} \text{ ((variable)}^{\text{variable}}) \{ \because x = e^{\ln x} \}$$

$$\therefore \frac{dy}{dx} = e^{g(x) \ln f(x)} \cdot \left\{ g(x) \cdot \frac{d}{dx} \ln f(x) + \ln f(x) \cdot \frac{d}{dx} g(x) \right\}$$

$$= \{f(x)\}^{g(x)} \cdot \left\{ g(x) \cdot \frac{f'(x)}{f(x)} + \ln f(x) \cdot g'(x) \right\}$$

$$2. \text{ If } y = \{f(x)\}^{g(x)}$$

$$\therefore \frac{dy}{dx} = \text{Derivative of } y \text{ treating } f(x) \text{ as constant} + \text{Derivative of } y \text{ treating } g(x) \text{ as constant}$$

$$= \{f(x)\}^{g(x)} \cdot \ln f(x) \cdot \frac{d}{dx} g(x) + g(x) \cdot \{f(x)\}^{g(x)-1} \cdot \frac{d}{dx} f(x)$$

$$= \{f(x)\}^{g(x)} \cdot \ln f(x) \cdot g'(x) + g(x) \cdot \{f(x)\}^{g(x)-1} \cdot f'(x)$$

## 4.3 Implicit Differentiation : $\phi(x, y) = 0$

(i) In order to find  $dy/dx$  in the case of implicit function, we differentiate each term w.r.t.  $x$ , regarding  $y$  as a function of  $x$  & then collect terms in  $dy/dx$  together on one side to finally find  $dy/dx$ .

(ii) In answers of  $dy/dx$  in the case of implicit function, both  $x$  &  $y$  are present.

**Alternate Method :** If  $f(x, y) = 0$

$$\text{then } \frac{dy}{dx} = - \frac{\left( \frac{\partial f}{\partial x} \right)}{\left( \frac{\partial f}{\partial y} \right)} = - \frac{\text{diff. of } f \text{ w.r.t. } x \text{ treating } y \text{ as constant}}{\text{diff. of } f \text{ w.r.t. } y \text{ treating } x \text{ as constant}}$$

#### 4.4 Parametric Differentiation

If  $y = f(t)$  &  $x = g(t)$  where  $t$  is a Parameter, then

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt} \quad \dots(1)$$

Note...

$$\begin{aligned} 1. \quad \frac{dy}{dx} &= \frac{dy}{dt} \cdot \frac{dt}{dx} \\ 2. \quad \frac{d^2y}{dx^2} &= \frac{d}{dx} \left( \frac{dy}{dx} \right) = \frac{d}{dt} \left( \frac{dy}{dx} \right) \cdot \frac{dt}{dx} \quad \left( \because \frac{dy}{dx} \text{ in terms of } t \right) \\ &= \frac{d}{dt} \left( \frac{f'(t)}{g'(t)} \right) \cdot \frac{1}{f'(t)} \quad \{ \text{From (1)} \} \\ &= \frac{f''(t)g'(t) - g''(t)f'(t)}{\{f'(t)\}^2} \end{aligned}$$

#### 4.5 Derivative of a Function w.r.t. another Function

Let  $y = f(x)$ ;  $z = g(x)$  then  $\frac{dy}{dz} = \frac{dy/dx}{dz/dx} = \frac{f'(x)}{g'(x)}$

#### 4.6 Derivative of Infinite Series

If taking out one or more than one terms from an infinite series, it remains unchanged. Such that

$$(A) \quad \text{If } y = \sqrt{f(x) + \sqrt{f(x) + \sqrt{f(x) + \dots \infty}}}$$

$$\text{then } y = \sqrt{f(x) + y} \Rightarrow (y^2 - y) = f(x)$$

$$\text{Differentiating both sides w.r.t. } x, \text{ we get } (2y - 1) \frac{dy}{dx} = f'(x)$$

$$(B) \quad \text{If } y = \{f(x)\}^{\{f(x)\}^{\{f(x)\}^{\dots \infty}}} \text{ then } y = \{f(x)\}^y \Rightarrow y = e^{y \ln f(x)}$$

Differentiating both sides w.r.t.  $x$ , we get

$$\frac{dy}{dx} = \frac{y \{f(x)\}^{y-1} \cdot f'(x)}{1 - \{f(x)\}^y \cdot \ln f(x)} = \frac{y^2 f'(x)}{f(x) \{1 - y \ln f(x)\}}$$

#### 5. DERIVATIVE OF ORDER TWO & THREE

Let a function  $y = f(x)$  be defined on an open interval  $(a, b)$ . Its derivative, if it exists on  $(a, b)$ , is a certain function  $f'(x)$  [or  $(dy/dx)$  or  $y'$ ] & is called the first derivative of  $y$  w.r.t.  $x$ . If it happens that the first derivative has a derivative on  $(a, b)$  then this derivative is called the second derivative of  $y$  w.r.t.  $x$  & is denoted by  $f''(x)$  or  $(d^2y/dx^2)$  or  $y''$ .

Similarly, the 3<sup>rd</sup> order derivative of  $y$  w.r.t.  $x$ , if it exists, is

defined by  $\frac{d^3y}{dx^3} = \frac{d}{dx} \left( \frac{d^2y}{dx^2} \right)$  it is also denoted by  $f'''(x)$  or  $y'''$ .

**Some Standard Results :**

$$(i) \quad \frac{d^n}{dx^n} (ax + b)^m = \frac{m!}{(m-n)!} \cdot a^n \cdot (ax + b)^{m-n}, \quad m \geq n.$$

$$(ii) \quad \frac{d^n}{dx^n} x^n = n!$$

$$(iii) \quad \frac{d^n}{dx^n} (e^{mx}) = m^n \cdot e^{mx}, \quad m \in \mathbb{R}$$

$$(iv) \quad \frac{d^n}{dx^n} (\sin(ax + b)) = a^n \sin\left(ax + b + \frac{n\pi}{2}\right), \quad n \in \mathbb{N}$$

$$(v) \quad \frac{d^n}{dx^n} (\cos(ax + b)) = a^n \cos\left(ax + b + \frac{n\pi}{2}\right), \quad n \in \mathbb{N}$$

$$(vi) \quad \frac{d^n}{dx^n} \{e^{ax} \sin(bx + c)\} = r^n \cdot e^{ax} \cdot \sin(bx + c + n\phi), \quad n \in \mathbb{N}$$

$$\text{where } r = \sqrt{a^2 + b^2}, \phi = \tan^{-1}(b/a).$$

$$(vii) \quad \frac{d^n}{dx^n} \{e^{ax} \cdot \cos(bx + c)\} = r^n \cdot e^{ax} \cdot \cos(bx + c + n\phi), \quad n \in \mathbb{N}$$

$$\text{where } r = \sqrt{a^2 + b^2}, \phi = \tan^{-1}(b/a).$$

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### 6. DIFFERENTIATION OF DETERMINANTS

$$\text{If } F(X) = \begin{vmatrix} f(x) & g(x) & h(x) \\ \ell(x) & m(x) & n(x) \\ u(x) & v(x) & w(x) \end{vmatrix},$$

where  $f, g, h, \ell, m, n, u, v, w$  are differentiable function of  $x$  then

$$F'(x) = \begin{vmatrix} f'(x) & g'(x) & h'(x) \\ \ell(x) & m(x) & n(x) \\ u(x) & v(x) & w(x) \end{vmatrix} + \begin{vmatrix} f(x) & g(x) & h(x) \\ \ell'(x) & m'(x) & n'(x) \\ u(x) & v(x) & w(x) \end{vmatrix} + \begin{vmatrix} f(x) & g(x) & h(x) \\ \ell(x) & m(x) & n(x) \\ u'(x) & v'(x) & w'(x) \end{vmatrix}$$

### 7. L' HOSPITAL'S RULE

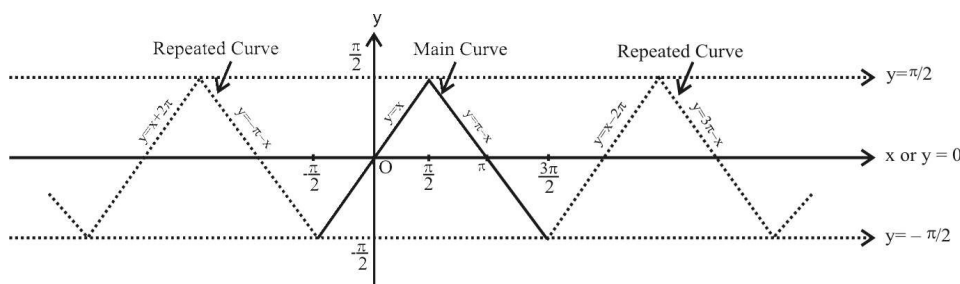
If  $f(x)$  &  $g(x)$  are functions of  $x$  such that :

- (i)  $\lim_{x \rightarrow a} f(x) = 0 = \lim_{x \rightarrow a} g(x)$  or  $\lim_{x \rightarrow a} f(x) = \infty = \lim_{x \rightarrow a} g(x)$  and
- (ii) Both  $f(x)$  &  $g(x)$  are continuous at  $x = a$  and
- (iii) Both  $f(x)$  &  $g(x)$  are differentiable at  $x = a$  and
- (iv) Both  $f'(x)$  &  $g'(x)$  are continuous at  $x = a$ , Then

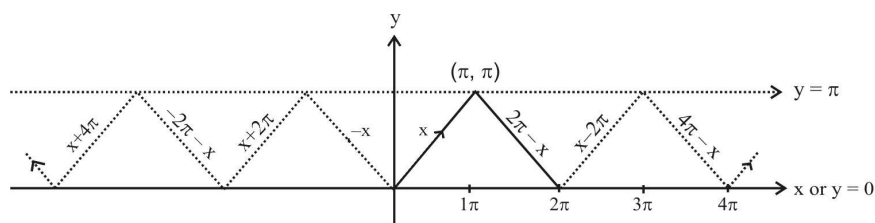
Limit  $\frac{f(x)}{g(x)} = \text{Limit}_{x \rightarrow a} \frac{f'(x)}{g'(x)} = \text{Limit}_{x \rightarrow a} \frac{f''(x)}{g''(x)}$  & so on till indeterminate form vanishes..

### 8. ANALYSIS & GRAPHS OF SOME USEFUL FUNCTION

(i)  $y = \sin^{-1}(\sin x)$   $x \in \mathbb{R}; y \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$



(ii)  $y = \cos^{-1}(\cos x)$   $x \in \mathbb{R}; y \in [0, \pi]$



(iii)  $y = \tan^{-1}(\tan x)$   $x \in \mathbb{R} - \left\{x : x = (2n+1)\frac{\pi}{2}, n \in \mathbb{Z}\right\}; y \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$

