Derivatives

Definition and Notation

If $y = f(x)$ then the derivative is defined to be $f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$.

If $y = f(x)$ then all of the following are equivalent notations for the derivative.

$$f'(x) = y' = \frac{df}{dx} = \frac{dy}{dx} = \frac{d}{dx}\big(f(x)\big) = Df(x)$$

If $y = f(x)$ all of the following are equivalent notations for derivative evaluated at $x = a$.

$$f'(a) = y'\big|_{x=a} = \left.\frac{df}{dx}\right|_{x=a} = \left.\frac{dy}{dx}\right|_{x=a} = Df(a)$$

Interpretation of the Derivative

If $y = f(x)$ then,

1. $m = f'(a)$ is the slope of the tangent line to $y = f(x)$ at $x = a$ and the equation of the tangent line at $x = a$ is given by $y = f(a) + f'(a)(x-a)$.
2. $f'(a)$ is the instantaneous rate of change of $f(x)$ at $x = a$.
3. If $f(x)$ is the position of an object at time x then $f'(a)$ is the velocity of the object at $x = a$.

Basic Properties and Formulas

If $f(x)$ and $g(x)$ are differentiable functions (the derivative exists), c and n are any real numbers,

1. $(c\,f)' = c\,f'(x)$
2. $(f \pm g)' = f'(x) \pm g'(x)$
3. $(f\,g)' = f'\,g + f\,g'$ – **Product Rule**
4. $\left(\frac{f}{g}\right)' = \frac{f'\,g - f\,g'}{g^2}$ – **Quotient Rule**
5. $\frac{d}{dx}(c) = 0$
6. $\frac{d}{dx}(x^n) = n\,x^{n-1}$ – **Power Rule**
7. $\frac{d}{dx}\big(f(g(x))\big) = f'(g(x))\,g'(x)$

   This is the **Chain Rule**

Common Derivatives

$$\frac{d}{dx}(x) = 1$$

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

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

$$\frac{d}{dx}(a^x) = a^x \ln(a)$$

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

$$\frac{d}{dx}(\ln(x)) = \frac{1}{x}, \quad x > 0$$

$$\frac{d}{dx}(\ln|x|) = \frac{1}{x}, \quad x \neq 0$$

$$\frac{d}{dx}(\log_a(x)) = \frac{1}{x \ln a}, \quad x > 0$$

Chain Rule Variants

The chain rule applied to some specific functions.

1. $\frac{d}{dx}\left(\left[f(x)\right]^n\right) = n\left[f(x)\right]^{n-1} f'(x)$
2. $\frac{d}{dx}\left(\mathbf{e}^{f(x)}\right) = f'(x)\mathbf{e}^{f(x)}$
3. $\frac{d}{dx}\left(\ln\left[f(x)\right]\right) = \frac{f'(x)}{f(x)}$
4. $\frac{d}{dx}\left(\sin\left[f(x)\right]\right) = f'(x)\cos\left[f(x)\right]$
5. $\frac{d}{dx}\left(\cos\left[f(x)\right]\right) = -f'(x)\sin\left[f(x)\right]$
6. $\frac{d}{dx}\left(\tan\left[f(x)\right]\right) = f'(x)\sec^2\left[f(x)\right]$
7. $\frac{d}{dx}\left(\sec\left[f(x)\right]\right) = f'(x)\sec\left[f(x)\right]\tan\left[f(x)\right]$
8. $\frac{d}{dx}\left(\tan^{-1}\left[f(x)\right]\right) = \frac{f'(x)}{1+\left[f(x)\right]^2}$

Higher Order Derivatives

The Second Derivative is denoted as

$f''(x) = f^{(2)}(x) = \frac{d^2 f}{dx^2}$ and is defined as

$f''(x) = \left(f'(x)\right)'$, *i.e.* the derivative of the first derivative, $f'(x)$.

The n[th] Derivative is denoted as

$f^{(n)}(x) = \frac{d^n f}{dx^n}$ and is defined as

$f^{(n)}(x) = \left(f^{(n-1)}(x)\right)'$, *i.e.* the derivative of the $(n\text{-}1)^{\text{st}}$ derivative, $f^{(n-1)}(x)$.

Increasing/Decreasing – Concave Up/Concave Down

Critical Points

$x = c$ is a critical point of $f(x)$ provided either

1. $f'(c) = 0$ or **2.** $f'(c)$ doesn't exist.

Increasing/Decreasing

1. If $f'(x) > 0$ for all x in an interval I then $f(x)$ is increasing on the interval I.
2. If $f'(x) < 0$ for all x in an interval I then $f(x)$ is decreasing on the interval I.
3. If $f'(x) = 0$ for all x in an interval I then $f(x)$ is constant on the interval I.

Concave Up/Concave Down

1. If $f''(x) > 0$ for all x in an interval I then $f(x)$ is concave up on the interval I.
2. If $f''(x) < 0$ for all x in an interval I then $f(x)$ is concave down on the interval I.

Inflection Points

$x = c$ is a inflection point of $f(x)$ if the concavity changes at $x = c$.

Extrema

Relative (local) Extrema

1. $x=c$ is a relative (or local) maximum of $f(x)$ if $f(c) \ge f(x)$ for all x near c.
2. $x=c$ is a relative (or local) minimum of $f(x)$ if $f(c) \le f(x)$ for all x near c.

1st Derivative Test

If $x=c$ is a critical point of $f(x)$ then $x=c$ is

1. a rel. max. of $f(x)$ if $f'(x) > 0$ to the left of $x=c$ and $f'(x) < 0$ to the right of $x=c$.
2. a rel. min. of $f(x)$ if $f'(x) < 0$ to the left of $x=c$ and $f'(x) > 0$ to the right of $x=c$.
3. not a relative extrema of $f(x)$ if $f'(x)$ is the same sign on both sides of $x=c$.

2nd Derivative Test

If $x=c$ is a critical point of $f(x)$ such that $f'(c)=0$ then $x=c$

1. is a relative maximum of $f(x)$ if $f''(c) < 0$.
2. is a relative minimum of $f(x)$ if $f''(c) > 0$.
3. may be a relative maximum, relative minimum, or neither if $f''(c)=0$.

Finding Relative Extrema and/or Classify Critical Points

1. Find all critical points of $f(x)$.
2. Use the 1st derivative test or the 2nd derivative test on each critical point.

Integrals

Definitions

Definite Integral: Suppose $f(x)$ is continuous on $[a,b]$. Divide $[a,b]$ into n subintervals of width Δx and choose x_i^* from each interval.

Then $\int_a^b f(x)\,dx = \lim_{n\to\infty} \sum_{i=1}^{\infty} f(x_i^*)\Delta x$.

Anti-Derivative : An anti-derivative of $f(x)$ is a function, $F(x)$, such that $F'(x) = f(x)$.

Indefinite Integral : $\int f(x)\,dx = F(x) + c$ where $F(x)$ is an anti-derivative of $f(x)$.

Fundamental Theorem of Calculus

Part I : If $f(x)$ is continuous on $[a,b]$ then $g(x) = \int_a^x f(t)\,dt$ is also continuous on $[a,b]$ and $g'(x) = \frac{d}{dx}\int_a^x f(t)\,dt = f(x)$.

Part II : $f(x)$ is continuous on $[a,b]$, $F(x)$ is an anti-derivative of $f(x)$ (*i.e.* $F(x) = \int f(x)\,dx$) then $\int_a^b f(x)\,dx = F(b) - F(a)$.

Variants of Part I :

$$\frac{d}{dx}\int_a^{u(x)} f(t)\,dt = u'(x) f[u(x)]$$

$$\frac{d}{dx}\int_{v(x)}^{b} f(t)\,dt = -v'(x) f[v(x)]$$

$$\frac{d}{dx}\int_{v(x)}^{u(x)} f(t)\,dt = u'(x) f[u(x)] - v'(x) f[v(x)]$$

Properties

$\int f(x) \pm g(x)\,dx = \int f(x)\,dx \pm \int g(x)\,dx$

$\int_a^b f(x) \pm g(x)\,dx = \int_a^b f(x)\,dx \pm \int_a^b g(x)\,dx$

$\int_a^a f(x)\,dx = 0$

$\int_a^b f(x)\,dx = -\int_b^a f(x)\,dx$

$\int cf(x)\,dx = c\int f(x)\,dx$, c is a constant

$\int_a^b cf(x)\,dx = c\int_a^b f(x)\,dx$, c is a constant

$\int_a^b c\,dx = c(b-a)$

$\left|\int_a^b f(x)\,dx\right| \le \int_a^b |f(x)|\,dx$

$\int_a^b f(x)\,dx = \int_a^c f(x)\,dx + \int_c^b f(x)\,dx$ for any value of c.

If $f(x) \ge g(x)$ on $a \le x \le b$ then $\int_a^b f(x)\,dx \ge \int_a^b g(x)\,dx$

If $f(x) \ge 0$ on $a \le x \le b$ then $\int_a^b f(x)\,dx \ge 0$

If $m \le f(x) \le M$ on $a \le x \le b$ then $m(b-a) \le \int_a^b f(x)\,dx \le M(b-a)$

Common Integrals

$\int k\,dx = k\,x + c$

$\int x^n\,dx = \frac{1}{n+1}x^{n+1} + c, n \ne -1$

$\int x^{-1}\,dx = \int \frac{1}{x}\,dx = \ln|x| + c$

$\int \frac{1}{ax+b}\,dx = \frac{1}{a}\ln|ax+b| + c$

$\int \ln u\,du = u\ln(u) - u + c$

$\int \mathbf{e}^u\,du = \mathbf{e}^u + c$

$\int \cos u\,du = \sin u + c$

$\int \sin u\,du = -\cos u + c$

Standard Integration Techniques

Note that at many schools all but the Substitution Rule tend to be taught in a Calculus II class.

***u* Substitution :** The substitution $u = g(x)$ will convert $\int_a^b f(g(x))g'(x)\,dx = \int_{g(a)}^{g(b)} f(u)\,du$ using $du = g'(x)\,dx$. For indefinite integrals drop the limits of integration.

Ex. $\int_1^2 5x^2 \cos(x^3)\,dx$

$u = x^3 \Rightarrow du = 3x^2 dx \Rightarrow x^2 dx = \frac{1}{3} du$

$x = 1 \Rightarrow u = 1^3 = 1 \;::\; x = 2 \Rightarrow u = 2^3 = 8$

$$\int_1^2 5x^2 \cos(x^3)\,dx = \int_1^8 \tfrac{5}{3}\cos(u)\,du$$

$$= \tfrac{5}{3}\sin(u)\Big|_1^8 = \tfrac{5}{3}\left(\sin(8) - \sin(1)\right)$$