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Problem Set 6

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Question 1

Prove that if f(x) is differentiable at a, then it is continuous at a.

Proof:

Suppose f(x) is differentiable at a. Then, $f'(a) = \lim_{h\to 0} \frac{f(a+h)-f(a)}{h} = L$ and f(a) exist. Since h is constant $\lim_{h\to 0} h$ exist. Then,

$$\lim_{h \to 0} h \cdot \lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0} h \cdot L$$

$$= 0 \cdot L$$

$$= 0$$

$$= \lim_{h \to 0} (f(a+h) - f(a))$$

Then we know $\lim_{h\to 0} f(a+h) = \lim_{h\to 0} f(a)$. Thus, $\lim_{x\to a} f(x) = f(a)$.

Question 2

Prove if $\forall x, f(x) = c, c \in \mathbb{R}$, then $\forall a : f'(a) = 0$.

Proof:

Suppose a is any number, then $f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$.

$$\lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0} \frac{c - c}{h}$$
$$= \lim_{h \to 0} 0$$
$$= 0$$

Therefore, f'(a) = 0.

Question 3

Prove if f(x) = x, then $\forall a : f'(a) = 1$.

Proof:

Suppose a is any number, then $f'(a) = \lim_{h\to 0} \frac{f(a+h) - f(a)}{h}$

$$\lim_{h \to 0} \frac{f(a+h) - f(a)}{h} = \lim_{h \to 0} \frac{a+h-a}{h}$$

$$= \lim_{h \to 0} \frac{h}{h}$$

$$= \lim_{h \to 0} 1$$

$$= 1$$

Therefore, f'(a) = 0.

Question 4

Prove that if f(x) and g(x) are differentiable at a, then f(x) + g(x) is differentiable at a and (f+g)'(a) = f'(a) + g'(a).

Proof:

Suppose f(x) and g(x) are differentiable at a, then $f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$ and $g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$. Thus,

$$f'(a) + g'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h} + \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$$

$$= \lim_{h \to 0} \left(\frac{f(a+h) - f(a)}{h} + \frac{g(a+h) - g(a)}{h}\right)$$

$$= \lim_{h \to 0} \frac{f(a+h) - f(a) + g(a+h) - g(a)}{h}$$

$$= \lim_{h \to 0} \frac{(f(a+h) + g(a+h)) - (f(a) + g(a))}{h}$$

$$= \lim_{h \to 0} \frac{(f+g)(a+h) - (f+g)(a)}{h}$$

$$= (f+g)'(a)$$

Thus, (f+g)'(a) = f'(a) + g'(a).

Question 5

Prove that if f(x) and g(x) are differentiable at a, then $f(x) \cdot g(x)$ is differentiable at a and $(f \cdot g)'(a) = f'(a) \cdot g(a) + f(a) \cdot g'(a)$.

Proof:

Suppose f(x) and g(x) are differentiable at a, then $f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$ and $g'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$

 $\lim_{h\to 0} \frac{g(a+h)-g(a)}{h}$. Also, we know both f(a) and g(a) exist. Thus,

$$(f \cdot g)'(a) = \lim_{h \to 0} \frac{(f \cdot g)(a+h) - (f \cdot g)(a)}{h}$$

$$= \lim_{h \to 0} \frac{(f(a+h)g(a+h) - f(a)g(a))}{h}$$

$$= \lim_{h \to 0} \frac{(f(a+h)g(a+h) - f(a)g(a+h) + f(a)g(a+h) - f(a)g(a)}{h}$$

$$= \lim_{h \to 0} \frac{((f(a+h) - f(a))g(a+h) + f(a)(g(a+h) - g(a))}{h}$$

$$= \lim_{h \to 0} \frac{((f(a+h) - f(a))g(a+h)}{h} + \lim_{h \to 0} \frac{f(a)(g(a+h) - g(a))}{h}$$

$$= \lim_{h \to 0} \frac{((f(a+h) - f(a))}{h} \cdot \lim_{h \to 0} g(a+h) + \lim_{h \to 0} \frac{(g(a+h) - g(a))}{h} \cdot \lim_{h \to 0} f(a)$$

$$= f'(a) \cdot \lim_{h \to 0} g(a+h) + g'(a) \cdot \lim_{h \to 0} f(a)$$

By the theorem from Chapter 5 Question 9, we know that $\lim_{h\to 0} g(a+h) = \lim_{x\to a} g(x)$. Also, because this function is differentiable at a. Thus, this function is continuous at a, meaning $\lim_{x\to a} g(x) = g(a)$. Therefore,

$$f'(a) \cdot \lim_{h \to 0} g(a+h) + g'(a) \cdot \lim_{h \to 0} f(a)$$
$$= f'(a) \cdot g(a) + g'(a) \cdot f(a)$$

Thus, $(f \cdot g)'(a) = f'(a) \cdot g(a) + g'(a) \cdot f(a)$.

Question 6

Prove that if $f(x): \mathbb{R} \to \mathbb{R}$ is differentiable at $a \in \mathbb{R}$ and $c \in \mathbb{R}$, then $g(x) = c \cdot f(x)$ is differentiable at a, and $g'(x) = c \cdot f'(x)$.

Proof:

Suppose f(x) and g(x) are differentiable at a, then $f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$ and $g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$. Also, we know both f(a) and g(a) exist. Thus,

$$g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$$

$$= \lim_{h \to 0} \frac{c \cdot f(a+h) - c \cdot f(a)}{h}$$

$$= c \cdot \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$$

$$= c \cdot f'(a)$$

Therefore, $g'(x) = c \cdot f'(x)$.

Question 7

Prove that if $\forall x \in \mathbb{R}, n \in \mathbb{N}, f(x) : \mathbb{R} \to \mathbb{R}, f(x) = x^n$, such that, if f(x) is differentiable at $a \in \mathbb{R}$, then $f'(x) = na^{n-1}$.

Proof:

Suppose n = 1, then f(x) = x and $f'(x) = 1 \cdot a^{1-1} = 1$, according to the assumption. Then we have,

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

$$= \lim_{h \to 0} \frac{a+h-a}{h}$$

$$= \lim_{h \to 0} \frac{h}{h}$$

$$= \lim_{h \to 0} 1$$

$$= 1$$

Thus, we have f'(x) as the assumption.

Suppose there is a $k, k \in \mathbb{N}$, such that $h(x) = x^k$ and $h'(k) = ka^{k-1}$.

For k+1, $f(x)=x^{k+1}$. Then, we have based on the definition of a derivative:

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

$$= \lim_{h \to 0} \frac{(a+h)^{k+1} - a^{k+1}}{h}$$

$$= \lim_{h \to 0} \frac{(a+h)^k \cdot (a+h) - a^k \cdot a}{h}$$

$$= \lim_{h \to 0} \frac{(a+h)^k \cdot a + (a+h)^k \cdot h - a^k \cdot a}{h}$$

$$= \lim_{h \to 0} \frac{((a+h)^k - a^k) \cdot a + (a+h)^k \cdot h}{h}$$

$$= \lim_{h \to 0} (\frac{((a+h)^k - a^k) \cdot a}{h} + \frac{(a+h)^k \cdot h}{h})$$

$$= \lim_{h \to 0} \frac{((a+h)^k - a^k) \cdot a}{h} + \lim_{h \to 0} \frac{(a+h)^k \cdot h}{h})$$

$$= a \cdot \lim_{h \to 0} \frac{((a+h)^k - a^k) \cdot a}{h} + \lim_{h \to 0} (a+h)^k$$

$$= a \cdot h'(x) + a^k$$

$$= a \cdot ka^{k-1} + a^k$$

$$= (k+1) \cdot a^k$$

Therefore, $f'(a) = na^{n-1}$ when $f(a) = a^n$.

Question 8

Prove that if g(x) is differentiable at $a \in \mathbb{R}$, and $g(a) \neq 0$, then the function $\frac{1}{g(x)}$ is differentiable at a, and $\frac{1}{g(a)} = \frac{-g'(a)}{(g(a))^2}$.

Proof:

Suppose g(x) is differentiable at a, then $g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$. Let $f(x) = \frac{1}{g(x)}$, since we only know that $g(a) \neq 0$, but we can find a δ such that $\delta > |h|$ and $g(a+h) \neq 0$.

Then we have,

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

$$= \lim_{h \to 0} \frac{\frac{1}{g(a+h)} - \frac{1}{g'(a)}}{h}$$

$$= \lim_{h \to 0} \frac{g(a) - g(a+h)}{h \cdot g(a) \cdot g(a+h)}$$

$$= \lim_{h \to 0} (\frac{g(a) - g(a+h)}{h} \cdot \frac{1}{g(a) \cdot g(a+h)})$$

$$= \lim_{h \to 0} (\frac{g(a) - g(a+h)}{h} \cdot \lim_{h \to 0} \frac{1}{g(a) \cdot g(a+h)})$$

$$= -g'(a) \cdot \frac{1}{g(a) \cdot g(a)}$$

$$= -\frac{g'(a)}{(g(a))^2}$$

Therefore, $\frac{1}{g(x)}$ exist.

Question 9

Prove that if f(x) and g(x) are differentiable at a, then $\frac{f}{g}(x)$ is differentiable at a and

$$(\frac{f}{g})'(a) = \frac{f'(a) \cdot g(a) - f(a) \cdot g'(a)}{(g(a))^2}.$$

Suppose f(x) and g(x) are differentiable at a, then $f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$ and $g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$. Then, let $h(x) = \frac{1}{g(x)}$. Therefore, $h'(x) = -\frac{g'(a)}{(g(a))^2}$. Thus, we have $\frac{f}{g}(x) = f(x) \cdot h(x)$. Then,

$$(\frac{f}{g})'(a) = (f \cdot h)'(a)$$

$$= f(a) \cdot h'(a) + f'(a) \cdot h(a)$$

$$= f(a) \cdot (-\frac{g'(a)}{(g(a))^2}) + f'(a) \cdot \frac{1}{g(x)}$$

$$= \frac{-f(a)g(a)}{(g(a))^2} + \frac{f'(a)}{g(a)}$$

$$= \frac{f'(a) \cdot g(a) - f(a) \cdot g'(a)}{(g(a))^2}$$

Therefore, the derivative exist.

Question 10

Prove that if $g(x): \mathbb{R} \to \mathbb{R}$ is differentiable at $a, a \in \mathbb{R}$, and if $f(x): \mathbb{R} \to \mathbb{R}$ is differentiable at g(a), then $f \circ g$ is also differentiable at a, and $(f \circ g)'(a) = f'(g(a)) \cdot g'(a)$.

Proof:

Suppose g(x) is differentiable at a, and f(x) is differentiable at g(a). Then, we have $g'(a) = \lim_{h \to 0} \frac{g(a+h) - g(a)}{h}$. Then,

$$(f \circ g)(a) = \lim_{h \to 0} \frac{f(g(a+h)) - f(g(a))}{h}$$

Let l = g(a), m = g(a+h), t = l-m and l = m+t, where l-m is a very small increment. Thus, we have

$$(f \circ g)(a) = \lim_{t \to 0} \frac{f(m+t) - f(m)}{t}$$
$$= \lim_{h \to 0} \frac{f(m+t) - f(m)}{t} \cdot \frac{t}{h}$$
$$= \lim_{t \to 0} \frac{f(m+t) - f(m)}{t} \cdot \lim_{h \to 0} \frac{t}{h}$$

Chapter 10 Exercise

#1 Answers

(i)
$$f(x) = \sin(x + x^2),$$

$$f'(x) = (2x + 1)\cos(x + x^2)$$

(ii)
$$f(x) = \sin x + \sin x^{2},$$

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

(iii)
$$f(x) = \sin(\cos x),$$

$$f'(x) = \sin x \cdot (-\cos(\cos(x)))$$

(iv)
$$f(x) = \sin(\sin x),$$

$$f'(x) = \cos(x) \cdot \cos(\sin(x))$$

$$f(x) = \sin(\frac{\cos x}{x}),$$

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

(vi)
$$f(x) = \frac{\sin(\cos(x))}{x},$$

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

(vii)
$$f(x) = \sin(x + \sin x),$$

$$f'(x) = (\cos x + 1) \cdot \cos(x + \sin(x))$$

(viii)
$$f(x) = \sin(\cos(\sin x)),$$

$$f'(x) = \sin(\sin(x))(-\cos(x)\cos(\cos(\sin(x))))$$

#2 Answers

(i)
$$f(x) = \sin((x+1)^2(x+2)),$$

$$f'(x) = (3x^2 + 8x + 5) \cdot \cos((x+1)^2(x+2))$$

(ii)
$$f(x) = \sin^3(x^2 + \sin x),$$

$$f'(x) = 3\sin^2(x^2 + \sin(x)) \cdot \cos(x^2 + \sin(x))x \cdot (2x + \cos x)$$

(iii)
$$f(x) = \sin^2((x + \sin x)^2),$$

$$f'(x) = 4(x + \sin(x))\sin(x + \sin(x))^2)(\cos(x) + 1)\cos(x + \sin^2(x))$$

(iv)
$$f(x) = \sin(\frac{x^3}{\cos(x^3)}),$$

$$f'(x) = \cos(\frac{x^3}{\cos(x^3)}) \cdot \frac{\cos(x^3)3x^2 + x^3\sin(x^3) \cdot 3x^2}{\cos^2(x^3)}$$

$$f(x) = sin(x \cdot sin(x)) + sin(sinx^2),$$

$$f'(x) = 2sin(x) \cdot cos(x)cos(sin^2(x)) + cos(x \cdot sin(x))(sin(x) + x \cdot cos(x))$$
(vi)
$$f(x) = cos(x)^{31^2},$$

$$f'(x) = 31^2(cosx)^{31^2 - 1} \cdot (-sin(x))$$
(vii)
$$f(x) = sin^2(x)sin(x^2)sin^2(x^2),$$

$$f'(x) = 2sin(x)sin^2(x^2) \cdot (3x \cdot sin(x)cos(x^2) + sin(x^2)cos(x))$$
(viii)
$$f(x) = sin^3(sin^2(sin(x))),$$

$$f'(x) = 3sin^2(sin^2(sin(x))) \cdot cos(sin^2(sin(x)) \cdot 2sin(sin(x)) \cdot cos(sin(x)) \cdot cos(x)$$
(ix)
$$f(x) = (x + sin^5(x))^6$$

$$f'(x) = 6(x + sin^5(x))^6(5sin^4(x)cos(x) + 1)$$
(x)
$$f(x) = sin(sin(sin(sin(sin(x)))),$$

$$f'(x) = cos(sin(sin(sin(sin(x))))) \cdot cos(sin(sin(sin(x)))) \cdot cos(sin(sin(x))) \cdot cos(sin(x)) \cdot cos(x)$$
(xi)
$$f(x) = sin((sin^7(x^7) + 1)^7),$$

$$f'(x) = 343x^6 \cdot sin^6(x^7)(sin^7(x^7) + 1)^6cos(x^7)cos((sin^7(x^7) + 1)^7$$
(xii)
$$f(x) = (((x^2 + x)^3 + x)^4 + x)^5,$$

$$f'(x) = 5(((x^2 + x)^3 + x)^4 + x^4) \cdot (1 + 4((x^2 + x)^3 + x)^3 + x)^3(1 + 3(x^2 + x)^2(1 + 2x)$$
(xiii)
$$f(x) = sin(x^2 + sin(x^2 + sin(x^2))),$$

$$f'(x) = 2x((cos(x^2) + 1)cos(x^2 + sin(x^2)) + 1)cos(x^2 + sin(x^2 + sin(x^2)))$$

$$f(x) = \sin(6\cos(6\sin(6\cos(6\sin(x))))),$$

 $f'(x) = 1296\cos(6\cos(6\sin(6\cos(6x)))) \cdot \sin(6\sin(6\cos(6x))) \cdot \cos(6\cos(6x))) \cdot (\sin(6x))$

(xv)

$$f(x) = \frac{\sin(x^2)\sin^2(x)}{1 + \sin(x)},$$

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

(xvi)

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

(xvii)

$$f(x) = \sin\left(\frac{x^3}{\sin\left(\frac{x^3}{\sin(x)}\right)}\right),$$

$$f'(x) = \frac{x^2}{\sin\left(\frac{x^3}{\sin(x)}\right)} \cdot \cos\left(\frac{x^3}{\sin\left(\frac{x^3}{\sin(x)}\right)}\right) \cdot \left(\frac{x^3}{\sin(x)} \cdot \left(\frac{x \cdot \cos(x)}{\sin(x)} - 3\right) \cdot \frac{\cos\left(\frac{x^3}{\sin(x)}\right)}{\sin\left(\frac{x^3}{\sin(x)}\right)} + 3\right)$$

(xviii)

$$f(x) = \sin\left(\frac{x}{x - \sin\left(\frac{x}{x - \sin(x)}\right)},\right.$$

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

#6 Answers

(i)

$$f(x) = g(x + g(a)),$$

$$f'(x) = g'(x + g(a))$$

(ii)

$$f(x) = g(x \cdot g(a)),$$

$$f'(x) = g'(x \cdot g(a)) \cdot g(a)$$

(iii)
$$f(x) = g(x + g(x)),$$

$$f'(x) = g'(x + g(x)) \cdot (g'(x) + 1)$$

(iv)
$$f(x) = g(x)(x - a),$$

$$f'(x) = g(x) + (x - a)g'(x)$$

$$f(x) = g(a)(x - a),$$

$$f'(x) = g(a)$$

(vi)
$$f(x+3) = g(x^2) \to f(x) = g((x-3)^2),$$

$$f'(x) = 2g'((x-3)^2) \cdot (x-3)$$