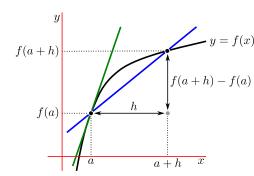
微分

2.1 導數與導函數



定義. 給定 $f(x), a \in \text{dom } f. f$ 在 a 的導數 (derivative) f'(a) 定義為

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

若 f'(a) 存在, 則稱 f 在 a 可微 (\mathfrak{G}) (differentiable). f 的導函數 f'(x)

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

註.

- 求導函數之過程稱為微分 (differentiation): 求 $f'(x) \iff f(x)$ (對 x) 微分
- 給定 y=f(x),其導函數可記為 $f'(x)=f'=y'=rac{\mathrm{d}y}{\mathrm{d}x}=rac{\mathrm{d}f}{\mathrm{d}x}=rac{\mathrm{d}}{\mathrm{d}x}f(x)=Df(x)=D_xf(x)$.
- f 在 a 的導數可記為 $f'(a) = \frac{\mathrm{d}y}{\mathrm{d}x}$

例. 以極限定義求以下 f(x) 之導函數 f'(x), 當 f(x) 為

- 2. x^2 3. x^4 4. $\frac{1}{x}$ 5. $\frac{1}{x^5}$ 6. $\frac{1}{x^2+3}$ 7. $\sqrt{x+1}$ 8. $\sqrt{x-1}$ 9. $\sqrt{x^2+1}$

解.

- 1. $f'(x) = \lim_{h \to 0} \frac{(x+h) x}{h} = \lim_{h \to 0} \frac{h}{h} = \lim_{h \to 0} 1 = 1.$
- $2. \ f'(x) = \lim_{h \to 0} \frac{(x+h)^2 x^2}{h} = \lim_{h \to 0} \frac{2xh + h^2}{h} = \lim_{h \to 0} (2x+h) = 2x.$
- 3. $f'(x) = \lim_{h \to 0} \frac{(x+h)^4 x^4}{h} = \lim_{h \to 0} \frac{4x^3h + 6x^2h^2 + 4xh^3 + h^4}{h} = \lim_{h \to 0} (4x^3 + 6x^2h + 4xh^2 + h^3) = 4x^3.$
- $4. \ f'(x) = \lim_{h \to 0} \frac{\frac{1}{x+h} \frac{1}{x}}{h} = \lim_{h \to 0} \frac{x (x+h)}{h (x+h) x} = \lim_{h \to 0} \frac{-h}{h (x+h) x} = \lim_{h \to 0} \frac{-1}{(x+h) x} = \frac{-1}{x^2} = (-1) x^{-2}.$
- 5. $f'(x) = \lim_{h \to 0} \frac{\frac{1}{(x+h)^5} \frac{1}{x^5}}{h} = \lim_{h \to 0} \frac{x^5 (x+h)^5}{h(x+h)^5 x^5}$ $= \lim_{h \to 0} \frac{(-h)(x^4 + x^3(x+h) + x^2(x+h)^2 + x^3(x+h) + (x+h)^4)}{h(x+h)^5 x^5}$ $= \lim_{h \to 0} \frac{-(x^4 + x^3(x+h) + x^2(x+h)^2 + x^3(x+h) + (x+h)^4)}{(x+h)^5 x^5} = \frac{-5x^4}{x^{10}} = \frac{-5}{x^6} = (-5) x^{-6}.$
- 6. $f'(x) = \lim_{h \to 0} \frac{\frac{1}{(x+h)^2+3} \frac{1}{x^2+3}}{h} = \lim_{h \to 0} \frac{(x^2+3) ((x+h)^2+3)}{h((x+h)^2+3)(x^2+3)} = \lim_{h \to 0} \frac{(2x+h)(-h)}{h((x+h)^2+3)(x^2+3)}$ $= \lim_{h \to 0} \frac{-(2x+h)}{((x+h)^2 + 3)(x^2 + 3)} = \frac{-2x}{(x^2 + 3)^2}.$
- 7. $f'(x) = \lim_{h \to 0} \frac{\sqrt{x+h+1} \sqrt{x+1}}{h} = \lim_{h \to 0} \frac{h}{h(\sqrt{x+h+1} + \sqrt{x+1})} = \frac{1}{2\sqrt{x+1}}$
- 8. $f'(x) = \lim_{h \to 0} \frac{\sqrt{x+h-1} \sqrt{x-1}}{h} = \lim_{h \to 0} \frac{h}{h(\sqrt{x+h-1} + \sqrt{x-1})} = \frac{1}{2\sqrt{x-1}}$

9.
$$f'(x) = \lim_{h \to 0} \frac{\sqrt{(x+h)^2 + 1} - \sqrt{x^2 + 1}}{h} = \lim_{h \to 0} \frac{h(2x+h)}{h(\sqrt{(x+h)^2 + 1} + \sqrt{x^2 + 1})} = \frac{x}{\sqrt{x^2 + 1}}$$

結論. x^{α} $(\alpha \in \mathbb{R})$ 之導函數為 $\alpha x^{\alpha-1}$.

定義. 若 f 在 (a,b) 上每一點均有導數, 則稱 f 在 (a,b) 可微 (分) .

定理. 若 f 在 a 可微, 則 f 在 a 連續.

2.2 微分規則

定理 (四則運算). 令 f, g 可微, $c \in \mathbb{R}$. 則

1.
$$(c)' = 0$$

3.
$$(f \pm g)' = f' \pm g'$$

5.
$$\left(\frac{f}{g}\right)' = \frac{g \cdot f' - g' \cdot f}{g^2}$$

2.
$$(c f)' = c f'$$

4.
$$(f \cdot g)' = f' \cdot g + f \cdot g'$$

例. 求導函數.

1.
$$x^5$$

2.
$$\frac{1}{x^2+3}$$

3.
$$\frac{x-1}{x+1}$$

4.
$$\sqrt{\frac{x-1}{x+1}}$$

解.

1.
$$(x^5)' = (x \cdot x^2 \cdot x^2)' = (x)' \cdot x^2 \cdot x^2 + x \cdot (x^2)' \cdot x^2 + x \cdot x^2 \cdot (x^2)' = x^4 + x \cdot (2x) \cdot x^2 + x^3 \cdot (2x) = 5x^4$$

2.
$$\left(\frac{1}{x^2+3}\right)' = \frac{(x^2+3)\cdot(1)' - (x^2+3)'\cdot 1}{(x^2+3)^2} = \frac{-2x}{(x^2+3)^2}$$

3.
$$\left(\frac{x-1}{x+1}\right)' = \frac{(x+1)\cdot(x-1)' - (x+1)'\cdot(x-1)}{(x+1)^2} = \frac{2}{(x+1)^2}$$

$$4. \left(\sqrt{\frac{x-1}{x+1}}\right)' = \left(\frac{\sqrt{x-1}}{\sqrt{x+1}}\right)' = \frac{\sqrt{x+1} \cdot (\sqrt{x-1})' - (\sqrt{x+1})' \cdot \sqrt{x-1}}{(\sqrt{x+1})^2} \\ = \frac{\sqrt{x+1} \cdot \frac{1}{2\sqrt{x-1}} - \frac{1}{2\sqrt{x+1}} \cdot \sqrt{x-1}}{(\sqrt{x+1})^2} = \frac{\sqrt{x+1} \cdot \sqrt{x+1} - \sqrt{x-1} \cdot \sqrt{x-1}}{2\sqrt{x-1}(\sqrt{x+1})^3} = \frac{1}{\sqrt{(x-1)(x+1)^3}}$$

定理 (鏈鎖律 (chain rule)). 若 f(u) 在 u=g(x) 可微, g(x) 在 x 可微, 則 $f\circ g$ 在 x 可微:

$$(f\circ g)'(x)\,\equiv\,(f(g(x)))'=f'(g(x))\cdot g'(x)$$

例. 求導函數.

1.
$$(x^3-1)^{2024}$$

2.
$$\sqrt{x^2+1}$$

3.
$$\frac{1}{x^2+3}$$

$$4. \quad \sqrt{\frac{x-1}{x+1}}$$

解.

1. 令
$$f(u) = u^{2024}, g(x) = x^3 - 1$$
, 則 $f'(u) = 2024 \, u^{2023}, (x^3 - 1)^{2024} = f(g(x))$. 由鏈鎖律 $((x^3 - 1)^{2024})' = (f(g(x)))' = f'(g(x)) \cdot g'(x) = 2024 \cdot (x^3 - 1)^{2023} \cdot (3x^2)$.

2.
$$f(u) = \sqrt{u} = u^{\frac{1}{2}}, g(x) = x^2 + 1,$$
 $f'(u) = \frac{1}{2\sqrt{u}}, \sqrt{x^2 + 1} = f(g(x)).$

曲鏈鎖律
$$(\sqrt{x^2+1})'=(f(g(x)))'=f'(g(x))\cdot g'(x)=\frac{1}{2\sqrt{x^2+1}}\cdot (2x)=\frac{x}{\sqrt{x^2+1}}.$$

4. 令
$$f(u) = \sqrt{u}, g(x) = \frac{x-1}{x+1}$$
,則 $f'(u) = \frac{1}{2\sqrt{u}}, \sqrt{\frac{x-1}{x+1}} = f(g(x))$.
 由鏈鎖律 $\left(\sqrt{\frac{x-1}{x+1}}\right)' = (f(g(x)))' = f'(g(x)) \cdot g'(x) = \frac{1}{2\sqrt{\frac{x-1}{x+1}}} \cdot \left(\frac{x-1}{x+1}\right)' = \frac{1}{2\sqrt{\frac{x-1}{x+1}}} \frac{2}{(x+1)^2} = \frac{1}{\sqrt{(x-1)(x+1)^3}}$.

結論. 若 f(g(x)) = x, 等式兩邊對 x 微分 $\Longrightarrow (f(g(x)))' = 1 \Longrightarrow f'(g(x)) \cdot g'(x) = 1 \Longrightarrow g'(x) = \frac{1}{f'(g(x))}$.

例. f, g 為可微函數且 f(g(x)) = x. 若 $f'(x) = 1 + (f(x))^2$, 求 g'(x).

解.
$$f(g(x)) = x$$
 等式兩邊對 x 微分得 $f'(g(x)) \cdot g'(x) = 1 \implies g'(x) = \frac{1}{f'(g(x))} = \frac{1}{1 + (f(g(x)))^2} = \frac{1}{1 + x^2}$.

例. 令 $f(x) = e^x + x$, 求 $(f^{-1})'(e+1)$.

解. 令 $g(x) = f^{-1}(x)$,則 $g(f(x)) = f^{-1}(f(x)) = x$. 等式兩邊對 x 微分得 $g'(f(x)) \cdot f'(x) = 1 \implies g'(f(x)) = \frac{1}{f'(x)}$. 由 f(1) = e + 1, $g'(e + 1) = g'(f(1)) = \frac{1}{f'(1)} = \frac{1}{e + 1}$.

例. 若 $F(x) = f(x \cdot f(x \cdot f(x)))$, 且 f(1) = 2, f(2) = 3, f'(1) = 4, f'(2) = 5, f'(3) = 6, 求 F'(1).

2.3 自然指數, 對數與微分

定義 (自然指數 e 與 e^x 微分).

• 給定 a>0, 求 $f(x)=a^x$ 之導函數

•
$$\frac{\mathrm{d}f}{\mathrm{d}x} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \to 0} \frac{a^{x+h} - a^x}{h} = \lim_{h \to 0} a^x \cdot \frac{a^h - 1}{h} = a^x \cdot \lim_{h \to 0} \frac{a^h - 1}{h} = a^x \cdot C(a)$$

• 觀察: C(a) 隨 a 遞增; 存在 $\frac{27}{10} < e < \frac{68}{25}$ 使 C(e) = 1.

h	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}	10^{-6}	10^{-7}
$\frac{2^h - 1}{h}$		0.6956	0.6934	0.6932	0.6931	0.6931	0.6931
$\frac{(\frac{5}{2})^h - 1}{h}$	0.9596	0.9205	0.9167	0.9163	0.9163	0.9163	0.9163
$\frac{(\frac{27}{10})^h - 1}{h}$	1.0442	0.9982	0.9937	0.9933	0.9933	0.9933	0.9933
$\frac{(\frac{68}{25})^h - 1}{h}$	1.0524	1.0056	1.0011	1.0007	1.0006	1.0006	1.0006
$\frac{(\frac{28}{10})^h - 1}{h}$	1.0845	1.0349	1.0301	1.0297	1.0296	1.0296	1.0296
$\frac{3^h - 1}{h}$	1.1612	1.1047	1.0992	1.0987	1.0986	1.0986	1.0986

 $\bullet \ \ C(e) = 1 \implies \lim_{h \to 0} \frac{e^h - 1}{h} = 1 \implies \frac{\mathrm{d}}{\mathrm{d}x} e^x = C(e) \cdot e^x \implies (e^x)' = e^x. \ \ \ln x \equiv \log_e x$

性質. $(\ln|x|)' = \frac{1}{x}$.

解.

• 若 x>0, $\ln |x|=\ln x$ 且 $e^{\ln x}=x$. 令 $f(u)=e^u$, $g(x)=\ln |x|=\ln x$, 則 $f'(u)=e^u$, f(g(x))=x; 故 $g'(x)=\frac{1}{f'(g(x))}\implies (\ln |x|)'=(\ln x)'=\frac{1}{e^{\ln x}}=\frac{1}{x}.$

• 若 x < 0, $\ln |x| = \ln(-x)$ 且 $e^{\ln(-x)} = -x$. 令 $f(u) = e^u$, $g(x) = \ln |x| = \ln(-x)$, 則 $f'(u) = e^u$, f(g(x)) = -x; 故 $g'(x) = \frac{-1}{f'(g(x))} \Longrightarrow (\ln |x|)' = (\ln(-x))' = \frac{-1}{e^{\ln(-x)}} = \frac{1}{x}$.

性質. $(a^x)' = a^x \cdot \ln a, \ \forall \ a > 0.$

證. $a = e^{\log_e a} = e^{\ln a} \implies a^x = e^{x \ln a}$. $令 f(u) = e^u$, $g(x) = x \ln a$, 則 $f'(u) = e^u$, $f(g(x)) = e^{x \ln a} = a^x$; 故 $(f(g(x)))' = f'(g(x)) \cdot g'(x) = e^{x \ln a} \cdot (x \ln a)' = a^x \cdot \ln a$.

結論. $C(a) = \ln a$.

性質. $(x^{\alpha})' = \alpha x^{\alpha-1} \ (\alpha \in \mathbb{R})$

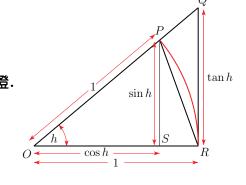
解. $x^{\alpha} = e^{\ln x^{\alpha}} = e^{\alpha \ln x}$. 故 $(x^{\alpha})' = (e^{\alpha \ln x})' = e^{\alpha \ln x} \cdot \left(\alpha \cdot \frac{1}{x}\right) = x^{\alpha} \cdot \alpha \cdot \frac{1}{x} = \alpha x^{\alpha - 1}$.

例. 證明 $\lim_{x\to 0} \frac{\ln(1+x)}{x} = 1.$

解. 令 $f(x) = \ln(1+x)$,則 f(0) = 0, $f'(x) = \frac{1}{1+x}$, f'(0) = 1. 故 $\lim_{x\to 0} \frac{\ln(1+x)}{x} = \lim_{x\to 0} \frac{f(x)}{x} = \lim_{x\to 0} \frac{f(x)-f(0)}{x-0} = f'(0) = 1$.

2.4 三角函數微分

性質. $\lim_{h\to 0}\frac{\sin h}{h}=1$



取 $0 < h \ll \frac{\pi}{2}$ 作圖如左. 比較面積 $\triangle OPR \leqslant \triangle OPR \leqslant \triangle OQR$ $\implies \sin h \leqslant h \leqslant \frac{\sin h}{\cos h}$. 因 h, $\sin h$, $\cos h$ 均為正, 不等式同除 $\sin h$ 並取倒數及變向後得 $\cos h \leqslant \frac{\sin h}{h} \leqslant 1$. 由 $\lim_{h \to 0+} \cos h = 1$ 與夾擠定理得 $\lim_{h \to 0+} \frac{\sin h}{h} = 1$. 又 $\lim_{h \to 0-} \frac{\sin h}{h} = \lim_{(-h) \to 0+} \frac{\sin h}{h} = \lim_{h \to 0} \frac{\sin h}{h} = 1$.

性質. $\lim_{h\to 0} \frac{\cos h - 1}{h} = 0$

性質. $(\sin x)' = \cos x$

證.
$$(\sin x)' = \lim_{h \to 0} \frac{\sin(x+h) - \sin x}{h} = \lim_{h \to 0} \frac{\sin x \cos h + \cos x \sin h - \sin x}{h} = \lim_{h \to 0} \sin x \frac{\cos h - 1}{h} + \cos x \frac{\sin h}{h} = \sin x \lim_{h \to 0} \frac{\cos h - 1}{h} + \cos x \lim_{h \to 0} \frac{\sin h}{h} = \cos x$$

性質. $(\cos x)' = -\sin x$

證.
$$(\cos x)' = \left(\sin\left(\frac{\pi}{2} - x\right)\right)' = \cos\left(\frac{\pi}{2} - x\right) \cdot \left(\frac{\pi}{2} - x\right)' = -\sin x$$

性質. $(\tan x)' = \sec^2 x$

證.
$$(\tan x)' = \left(\frac{\sin x}{\cos x}\right)' = \frac{\cos x \cdot \cos x - (-\sin x) \cdot \sin x}{\cos^2 x} = \frac{1}{\cos^2 x} = \sec^2 x$$

性質. $(\sec x)' = \sec x \tan x$

證.
$$(\sec x)' = \left(\frac{1}{\cos x}\right)' = \frac{\cos x \cdot 0 - (-\sin x) \cdot 1}{\cos^2 x} = \frac{\sin x}{\cos^2 x} = \frac{1}{\cos x} \frac{\sin x}{\cos x} = \sec x \tan x$$

性質. $(\cot x)' = -\csc^2 x$

證.
$$(\cot x)' = \left(\frac{\cos x}{\sin x}\right)' = \frac{\sin x \cdot (-\sin x) - \cos x \cdot \cos x}{\sin^2 x} = -\frac{1}{\sin^2 x} = -\csc^2 x$$

性質. $(\csc x)' = -\csc x \cot x$

證.
$$(\csc x)' = \left(\frac{1}{\sin x}\right)' = \frac{\sin x \cdot 0 - (\cos x) \cdot 1}{\sin^2 x} = -\frac{\cos x}{\sin^2 x} = -\frac{1}{\sin x} \frac{\cos x}{\sin x} = -\csc x \cot x$$

2.5 反三角函數微分

性質.
$$(\sin^{-1} x)' = \frac{1}{\sqrt{1-x^2}}$$

證.
$$\sin(\sin^{-1}x) = x, \ x \in [-1,1]$$
. 令 $f(u) = \sin u, \ g(x) = \sin^{-1}x, \ 則 \ f'(u) = \cos u, \ f(g(x)) = x; \$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\sin^{-1}x)' = \frac{1}{\cos(\sin^{-1}x)} = \frac{1}{\sqrt{1-x^2}}.$

性質.
$$(\cos^{-1} x)' = -\frac{1}{\sqrt{1-x^2}}$$

證.
$$\cos(\cos^{-1}x) = x, \ x \in [-1,1].$$
 令 $f(u) = \cos u, \ g(x) = \cos^{-1}x, \ \text{則} \ f'(u) = -\sin u, \ f(g(x)) = x;$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\cos^{-1}x)' = \frac{1}{-\sin(\cos^{-1}x)} = -\frac{1}{\sqrt{1-x^2}}.$

性質.
$$(\tan^{-1} x)' = \frac{1}{1+x^2}$$

證.
$$\tan(\tan^{-1}x) = x, \ x \in (-\infty,\infty)$$
. 令 $f(u) = \tan u, \ g(x) = \tan^{-1}x, \$ 則 $f'(u) = \sec^2 u, \ f(g(x)) = x;$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\tan^{-1}x)' = \frac{1}{\sec^2(\tan^{-1}x)} = \frac{1}{1+x^2}.$

性質.
$$(\cot^{-1} x)' = -\frac{1}{1+x^2}$$

證.
$$\cot(\cot^{-1}x) = x, \ x \in (-\infty,\infty)$$
. $令 f(u) = \cot u, \ g(x) = \cot^{-1}x, \ 則 f'(u) = -\csc^2u, \ f(g(x)) = x; \$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\cot^{-1}x)' = \frac{1}{-\csc^2(\cot^{-1}x)} = -\frac{1}{1+x^2}.$

性質.
$$(\sec^{-1} x)' = \frac{1}{x\sqrt{x^2 - 1}}$$

證.
$$\sec(\sec^{-1}x) = x, \ x \in (1,\infty) \ \lor \ (-\infty,-1).$$
 令 $f(u) = \sec u, \ g(x) = \sec^{-1}x,$ 則 $f'(u) = \sec u \tan u,$ $f(g(x)) = x;$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\sec^{-1}x)' = \frac{1}{\sec(\sec^{-1}x)\tan(\sec^{-1}x)} = \frac{1}{x\sqrt{x^2-1}}.$

性質.
$$(\csc^{-1} x)' = -\frac{1}{x\sqrt{x^2 - 1}}$$

證.
$$\csc(\csc^{-1}x) = x, \ x \in (1,\infty) \ \lor \ (-\infty,-1).$$
 令 $f(u) = \csc u, \ g(x) = \csc^{-1}x, \ 則 \ f'(u) = -\csc u \cot u, \ f(g(x)) = x;$ 故 $g'(x) = \frac{1}{f'(g(x))} \implies (\csc^{-1}x)' = -\frac{1}{\csc(\csc^{-1}x)\cot(\csc^{-1}x)} = -\frac{1}{x\sqrt{x^2-1}}.$

註. 由定義 $\sec: [0, \frac{\pi}{2}) \cup [\pi, \frac{3\pi}{2}) \to (-\infty, -1] \cup [1, \infty), \csc: (0, \frac{\pi}{2}] \cup (\pi, \frac{3\pi}{2}] \to (-\infty, -1] \cup [1, \infty),$ 其反 三角函數為 $\sec^{-1}: (-\infty, -1] \cup [1, \infty) \to [0, \frac{\pi}{2}) \cup [\pi, \frac{3\pi}{2}), \csc^{-1}: (-\infty, -1] \cup [1, \infty) \to (0, \frac{\pi}{2}] \cup (\pi, \frac{3\pi}{2}),$ 故 $\tan(\sec^{-1}x)$ 與 $\cot(\csc^{-1}x)$ 恆為正値. 依此, 若 $u = \sec^{-1}x$, 則 $\tan^{2}u = \sec^{2}u - 1 \implies \tan u = \sqrt{\sec^{2}u - 1} = \sqrt{x^{2} - 1} \implies \tan(\sec^{-1}x) = \sqrt{x^{2} - 1}$ (開平方僅需取正値). 同理, 若 $u = \csc^{-1}x$, 則 $\cot^{2}u = \csc^{2}u - 1 \implies \cot u = \sqrt{\csc^{2}u - 1} = \sqrt{x^{2} - 1} \implies \cot(\csc^{-1}x) = \sqrt{x^{2} - 1}.$ 若初始定義 $\sec: [0, \frac{\pi}{2}) \cup (\frac{\pi}{2}, \pi] \to (-\infty, -1] \cup [1, \infty), \csc: (0, \frac{\pi}{2}] \cup [\frac{\pi}{2}, \pi) \to (-\infty, -1] \cup [1, \infty)$ 則 $\tan(\sec^{-1}x)$ 與 $\cot(\csc^{-1}x)$ 之正負將依 x 之正負而定: 此時 $(\sec^{-1}x)' = \frac{1}{|x|\sqrt{x^{2} - 1}}, (\csc^{-1}x)' = -\frac{1}{|x|\sqrt{x^{2} - 1}}.$

常用初等函數微分公式

f(x)	e^x	$\ln x $	x^{α}	$\sin x$	$\cos x$	$\tan x$	$\sec x$	$\sin^{-1}x$	$\cos^{-1}x$	$\tan^{-1}x$
f'(x)	e^x	$\frac{1}{x}$	$\alpha x^{\alpha-1}$	$\cos x$	$-\sin x$	$\sec^2 x$	$\sec x \tan x$	$\frac{1}{\sqrt{1-x^2}}$	$-\frac{1}{\sqrt{1-x^2}}$	$\frac{1}{1+x^2}$

2.6 對數微分法

性質.
$$(\ln g(x))' = \frac{g'(x)}{g(x)}$$
.

證. 令
$$f(u) = \ln u$$
,則 $f'(u) = \frac{1}{u}$, $\ln g(x) = f(g(x))$. 由鏈鎖律 $(f(g(x)))' = f'(g(x)) \cdot g'(x) \implies (\ln g(x))' = \frac{1}{g(x)} \cdot g'(x) = \frac{g'(x)}{g(x)}$.

例.
$$f(x) = \sqrt[4]{\frac{(x^4+12)(x^5-x^2+2)}{x^3+1}}$$
, 求 $f'(x)$.

解.
$$\ln f(x) = \frac{1}{4} \ln \frac{(x^4 + 12)(x^5 - x^2 + 2)}{x^3 + 1} = \frac{1}{4} \left(\ln(x^4 + 12) + \ln(x^5 - x^2 + 2) - \ln(x^3 + 1) \right);$$
 等式兩邊對 x 微 分得 $\frac{f'(x)}{f(x)} = \frac{1}{4} \left(\frac{4x^3}{x^4 + 12} + \frac{5x^4 - 2x}{x^5 - x^2 + 2} - \frac{3x^2}{x^3 + 1} \right) \implies f'(x) = \sqrt[4]{\frac{(x^4 + 12)(x^5 - x^2 + 2)}{x^3 + 1}} \cdot \frac{1}{4} \left(\frac{4x^3}{x^4 + 12} + \frac{5x^4 - 2x}{x^5 - x^2 + 2} - \frac{3x^2}{x^3 + 1} \right).$

例. $f(x) = \frac{e^{-x}\cos^2 x}{x^2 + x + 1}$, 求 f'(x).

解. $\ln f(x) = \ln(e^{-x}\cos^2 x) - \ln(x^2 + x + 1) = \ln(e^{-x}) + \ln(\cos^2 x) - \ln(x^2 + x + 1) = -x + 2\ln(\cos x) - \ln(x^2 + x + 1)$; 等式兩邊對 x 微分得 $\frac{f'(x)}{f(x)} = -1 - 2\tan x - \frac{2x + 1}{x^2 + x + 1} \implies f'(x) = -\frac{e^{-x}\cos^2 x}{x^2 + x + 1} \cdot \left(1 + 2\tan x + \frac{2x + 1}{x^2 + x + 1}\right)$.

例. 給定 f(x), 求 f'(x).

•
$$f(x) = (\sin x)^{\ln x}$$

•
$$f(x) = (\tan x)^{\frac{1}{x}}$$

•
$$f(x) = (\cos x)^{\sin x}$$

解.

- $\log f(x) = \ln x \cdot \ln(\sin x) \implies f'(x) = (\sin x)^{\ln x} \cdot \left(\frac{1}{x} \cdot \ln(\sin x) + \ln x \cdot \frac{\cos x}{\sin x}\right) = (\sin x)^{\ln x} \cdot \left(\frac{\ln(\sin x)}{x} + \ln x \cdot \cot x\right)$
- $\bullet \ \log f(x) = \frac{1}{x} \cdot \ln(\tan x) \implies f'(x) = (\tan x)^{\frac{1}{x}} \cdot \left(-\frac{1}{x^2} \cdot \ln(\tan x) + \frac{1}{x} \cdot \frac{\sec^2 x}{\tan x} \right) = (\tan x)^{\frac{1}{x}} \cdot \left(-\frac{\ln(\tan x)}{x^2} + \frac{\sec x \csc x}{x} \right)$
- $\log f(x) = \sin x \cdot \ln(\cos x) \implies f'(x) = (\cos x)^{\sin x} \cdot \left(\cos x \cdot \ln(\cos x) + \sin x \cdot \frac{-\sin x}{\cos x}\right)$

2.7 隱函數微分

例. 求圓 $x^2 + y^2 = 25$ 上點 (3, -4) 之切線方程式.

解.

- (顯函數微分) 在點 (3,-4) 附近 $y=-\sqrt{25-x^2} \implies y'=\frac{x}{\sqrt{25-x^2}},$ 故點 (3,-4) 之切線斜率為 $\frac{3}{\sqrt{25-3^2}}=\frac{3}{4},$ 切線方程式為 $(y+4)=\frac{3}{4}(x-3).$
- (隱函數微分) 令點 (3,-4) 附近 y 為 x 之函數 (y=y(x)) ,圓方程式寫作 $x^2+y(x)^2=25$;兩邊同對 x 微分: $2x+2y(x)\cdot y'(x)=0 \implies y'(x)=-\frac{x}{y(x)}$. 點 (3,-4) 之切線斜率為 $y'(3)=-\frac{3}{y(3)}=\frac{3}{4}$,切 線方程式為 $(y+4)=\frac{3}{4}(x-3)$.

例. 若 $xy + e^x + e^y = 1$, 求 $\frac{dy}{dx}$.

解. 令 y 為 x 之函數 (y=y(x)) ,等式寫作 $x\cdot y(x)+e^x+e^{y(x)}=1$;兩邊對 x 微分: $x\cdot y'(x)+y(x)+e^x+e^x+e^{y(x)}\cdot y'(x)=0 \implies (x+e^{y(x)})\cdot y'(x)=-(y(x)+e^x) \implies \frac{\mathrm{d}y}{\mathrm{d}x}\equiv y'(x)=-\frac{y(x)+e^x}{x+e^{y(x)}}.$

例. 若 $x^y = y^x$, 求 y'.

解. 令 y 為 x 之函數 (y=y(x)) ,等式寫作 $x^{y(x)}=y(x)^x \implies e^{y(x)\ln x}=e^{x\ln y(x)}$;兩邊對 x 微分: $e^{y(x)\ln x}\cdot\left(y'(x)\ln x+\frac{y(x)}{x}\right)=e^{x\ln y(x)}\cdot\left(\ln y(x)+x\cdot\frac{y'(x)}{y(x)}\right)\implies y'(x)\ln x+\frac{y(x)}{x}=\ln y(x)+x\cdot\frac{y'(x)}{y(x)}$ $\implies y'\ln x+\frac{y}{x}=\ln y+x\frac{y'}{y}\implies y'\left(\ln x-\frac{x}{y}\right)=\ln y-\frac{y}{x}\implies y'=\frac{\ln y-\frac{y}{x}}{\ln x-\frac{x}{y}}.$

例. 若 $y = \ln(x^2 + y^2)$, 求 y'.

解. 令 y 為 x 之函數 (y=y(x)) ,等式寫作 $y(x)=\ln\big(x^2+y(x)^2\big)$;兩邊對 x 微分: $y'(x)=\frac{2x+2y(x)\,y'(x)}{x^2+y(x)^2}$ $\implies y'=\frac{2x+2yy'}{x^2+y^2}$ $\implies (x^2+y^2)y'=2x+2yy'$ $\implies (x^2+y^2-2y)y'=2x$ $\implies y'=\frac{2x}{x^2+y^2-2y}$.

例. 若 $x^2e^y + 4x\cos y = 5$, 求在 y = 0 時之 y'.

解. 令 y 為 x 之函數 (y=y(x)) ,等式寫作 $x^2e^{y(x)}+4x\cos y(x)=5$;兩邊對 x 微分: $2x\cdot e^{y(x)}+x^2\cdot e^{y(x)}\cdot y'(x)+4\cos y(x)-4x\cdot \sin y(x)\cdot y'(x)=0$. 當 y(x)=0,上式為 $2x\cdot e^0+x^2\cdot e^0\cdot y'(x)+4\cos 0-4x\cdot \sin 0\cdot y'(x)=0$ ⇒ $2x+x^2\cdot y'(x)+4=0$ ⇒ $y'(x)=-\frac{4+2x}{x^2}$. 由 $x^2e^y+4x\cos y=5$ 知 y=0 時 $x^2+4x=5$ ⇒ x=-5 \vee x=1,則 $y'(-5)=-\frac{4-10}{(-5)^2}=\frac{6}{25}$, $y'(1)=-\frac{4+2}{1^2}=-6$.

例. 若 $x^4 + y^4 = 16$, 求 y''.

解. 等式兩邊對 x 微分得 $4x^3 + 4y^3y' = 0 \implies y' = -\frac{x^3}{y^3}$; 兩邊再對 x 微分得 $y'' = -\frac{y^3 \cdot 3x^2 - 3y^2 \cdot y' \cdot x^3}{y^6}$ $\implies y'' = -\frac{y^3 \cdot 3x^2 - 3y^2 \cdot (-\frac{x^3}{y^3}) \cdot x^3}{y^6} = -\frac{3(x^2y^4 + x^6)}{y^7} = -\frac{3x^2(y^4 + x^4)}{y^7} = -\frac{3x^2 \cdot 16}{y^7} = -\frac{48x^2}{y^7}.$

例 (0 階 Bessel 函數). 若 J(x) 滿足 J(0) = 1 與 xJ''(x) + J'(x) + xJ(x) = 0, 求 J'(0) 與 J''(0).

解. 等式 xJ''(x)+J'(x)+xJ(x)=0 代入 x=0 得 $0\cdot J''(0)+J'(0)+0\cdot J(0)=0$ ⇒ J'(0)=0; 等式兩邊對 x 微分可得 xJ'''(x)+J''(x)+J''(x)+J(x)+xJ'(x)=0, 代入 x=0 得 $J''(0)+0\cdot J'''(0)+J''(0)+J''(0)+J'(0)=0$ ⇒ 2J''(0)+1=0 ⇒ $J''(0)=-\frac{1}{2}$.

習題 (隱函數微分). 求 y'.

1.
$$x^3 + y^3 = 1 \implies y' = -\frac{x^2}{y^2}$$

2.
$$2\sqrt{x} + \sqrt{y} = 3 \implies y' = -\frac{2\sqrt{y}}{\sqrt{x}}$$

3.
$$x^2 + xy - y^2 = 4 \implies y' = \frac{2x + y}{2y - x}$$

4.
$$xe^y = x - y \implies y' = \frac{1 - e^y}{xe^y + 1}$$

5.
$$e^{\frac{x}{y}} = x - y \implies y' = \frac{y(y - e^{\frac{x}{y}})}{y^2 - xe^{\frac{x}{y}}}$$

6.
$$y \cos x = x^2 + y^2 \implies y' = \frac{2x + y \sin x}{\cos x - 2y}$$

7.
$$4\cos x \sin y = 1 \implies y' = \tan x \tan y$$

習題 (隱函數微分). 求 y".

1.
$$9x^2 + y^2 = 9 \implies y'' = -\frac{81}{y^3}$$

2.
$$\sqrt{x} + \sqrt{y} = 1 \implies y'' = \frac{1}{2x\sqrt{x}}$$

8.
$$e^y \sin x = x + xy \implies y' = \frac{1 + y - e^y \cos x}{e^y \sin x - x}$$

9.
$$\cos(xy) = 1 + \sin y \implies y' = -\frac{y\sin(xy)}{x\sin(xy) + \cos y}$$

10.
$$\sqrt{x+y} = 1 + x^2y^2 \implies y' = \frac{4xy^2\sqrt{x+y} - 1}{1 - 4x^2y\sqrt{x+y}}$$

11.
$$2x^3 + x^2y - xy^3 = 2 \implies y' = \frac{y^3 - 6x^2 - 2xy}{x^2 - 3xy^2}$$

12.
$$x^4(x+y) = y^2(3x-y) \implies y' = \frac{3y^2 - 5x^4 - 4x^3y}{x^4 + 3y^2 - 6xy}$$

13.
$$x \sin y + y \sin x = 1 \implies y' = \frac{-\sin y - y \cos x}{x \cos y + \sin x}$$

14.
$$e^y \cos x = 1 + \sin(xy) \implies y' = \frac{e^y \sin x + y \cos(xy)}{e^y \cos x - x \cos(xy)}$$

3.
$$x^3 + y^3 = 1 \implies y'' = -\frac{2x}{y^5}$$

4.
$$x^4 + y^4 = a^4 \implies y'' = -\frac{3a^4x^2}{y^7}$$

習題 (基礎微分運算). 求下列導函數

1.
$$((3x^2+5)^{-3})' = \frac{-18x}{(3x^2+5)^4}$$

2.
$$\left(\frac{1}{(2x-3)^2}\right)' = \frac{-4}{(2x-3)^3}$$

3.
$$\left(\frac{1}{x^2-4}\right)' = \frac{-2x}{(x^2-4)^2}$$

4.
$$\left(\frac{4}{3x^2-x+5}\right)' = \frac{4(1-6x)}{(3x^2-x+5)^2}$$

5.
$$\left(\frac{x}{\sqrt{x^2+1}}\right)' = \frac{1}{(x^2+1)^{\frac{3}{2}}}$$

6.
$$\left(\frac{\sqrt{x+2}}{\sqrt{x+1}}\right)' = \frac{-1}{2\sqrt{x+2}(\sqrt{x+1})^3}$$

7.
$$\left(\frac{x}{x^2-1}\right)' = \frac{-(x^2+1)}{(x^2-1)^2}$$

$$8. \left(\frac{\sin x}{x}\right)' = \frac{x\cos x - \sin x}{x^2}$$

9.
$$\left(\sin^3(5x+4)\right)' = 15\sin^2(5x+4)\cos(5x+4)$$

$$10. \left(x\sin x\right)' = x\cos x + \sin x$$

11.
$$(x^2 \cos 2x)' = -2x^2 \sin 2x + 2x \cos 2x$$

12.
$$(x \sin x^2)' = \sin x^2 + 2x^2 \cos x^2$$

13.
$$(\sin^3 x^2)' = 6x \cdot \sin^2 x^2 \cdot \cos x^2$$

14.
$$\left(\sqrt{1-\sin x^2}\right)' = \frac{-x\cos x^2}{\sqrt{1-\sin x^2}}$$

15.
$$\left(\tan^{-1}\frac{x}{2}\right)' = \frac{2}{x^2 + 4}$$

16.
$$\left(\tan^{-1}\frac{2}{x}\right)' = \frac{-2}{x^2 + 4}$$

17.
$$\left(\tan^{-1}e^{2x}\right)' = \frac{2e^{2x}}{e^{4x} + 1}$$

18.
$$\left(\ln(\tan^{-1}x)\right)' = \frac{1}{(x^2+1)\tan^{-1}x}$$

19.
$$\left(\tan^{-1}\frac{a+x}{1-ax}\right)' = \frac{1}{x^2+1}$$

20.
$$((\ln(2x-1))^3)' = \frac{6(\ln(2x-1))^2}{2x-1}$$

$$21. \left(\ln \cos x \right)' = -\tan x$$

22.
$$\left(\ln\frac{x-1}{x+1}\right)' = \frac{2}{x^2-1}$$

$$23. \left(e^{\frac{1}{x}}\right)' = -\frac{1}{x^2}e^{\frac{1}{x}}$$

24.
$$(e^{\sin 2x})' = 2e^{\sin 2x}\cos 2x$$

25.
$$(3^{\sin \pi x})' = \pi \ln 3 \cdot \cos \pi x \cdot 3^{\sin \pi x}$$

26.
$$(\ln(\ln x))' = \frac{1}{x \ln x}$$

27.
$$(x^x)' = x^x(1 + \ln x)$$

28.
$$(x^{\ln x})' = 2x^{\ln x - 1} \cdot \ln x$$

29.
$$\left(\frac{2x^2+3x-1}{x-2}\right)' = \frac{2x^2-8x-5}{(x-2)^2}$$

30.
$$(\tan^2 x)' = 2 \tan x \sec^2 x$$

31.
$$\left(\frac{1}{1+e^{-x}}\right)' = \frac{e^{-x}}{(1+e^{-x})^2}$$

32.
$$(x^3 \ln x)' = 3x^2 \ln x + x^2$$

33.
$$\left(\sqrt{1-x^2}\right)' = -\frac{x}{\sqrt{1-x^2}}$$

34.
$$(e^x \sin x)' = e^x \sin x + e^x \cos x$$

35.
$$(\sin 2x \cos 3x)' = 2\cos 2x \cos 3x - 3\sin 2x \sin 3x$$

$$36. \left(\ln \tan x \right)' = \frac{1}{\sin x \cos x}$$

37.
$$(x^{\sin x})' = x^{\sin x} \left(\sin x \cdot \frac{1}{x} + \ln x \cdot \cos x\right)$$

38.
$$\left(\frac{x}{1+x^2}\right)' = \frac{1-x^2}{(1+x^2)^2}$$

39.
$$\left(\frac{1}{\ln x}\right)' = -\frac{1}{x(\ln x)^2}$$

40.
$$(x^4e^{-x})' = e^{-x}(4x^3 - x^4)$$

41.
$$\left(\frac{\sin x}{\cos x + 2}\right)' = \frac{1 + 2\cos x}{(\cos x + 2)^2}$$

42.
$$\left(\ln(\sec x + \tan x)\right)' = \sec x$$

43.
$$((1-x^2)^3)' = -6x(1-x^2)^2$$

44.
$$(e^{2x}\cos\pi x)' = e^{2x}(2\cos\pi x - \pi\sin\pi x)$$

45.
$$\left(\frac{x^2-1}{x^2+1}\right)' = \frac{4x}{(x^2+1)^2}$$

46.
$$\left(\frac{1}{1-\sin 2x}\right)' = \frac{2\cos 2x}{(1-\sin 2x)^2}$$

47.
$$(x^3 \cos \pi x)' = 3x^2 \cos \pi x - \pi x^3 \sin \pi x$$

48.
$$(\cos(x \ln x))' = -(1 + \ln x)\sin(x \ln x)$$

49.
$$\left(\frac{e^{\pi x} - e^{-\pi x}}{2}\right)' = \frac{\pi(e^{\pi x} + e^{-\pi x})}{2}$$

50.
$$\left(\frac{x^3+1}{x^2+1}\right)' = \frac{x^4+3x^2-2x}{(x^2+1)^2}$$

51.
$$(e^{1-2x^2})' = -4x e^{1-2x^2}$$

52.
$$\left(\ln(x^2+x+1)\right)' = \frac{2x+1}{x^2+x+1}$$

53.
$$\left(\frac{1}{x \ln x}\right)' = -\frac{1 + \ln x}{(x \ln x)^2}$$

54.
$$\left(\frac{x}{e^x+1}\right)' = \frac{e^x+1-xe^x}{(e^x+1)^2}$$

55.
$$(e^{\tan \pi x})' = \pi e^{\tan \pi x} \sec^2 \pi x$$

$$56. \left(\frac{1}{\sqrt{1-2x^2}}\right)' = \frac{2x}{(1-2x^2)^{\frac{3}{2}}}$$

$$57. \left(\sin x \ln(\cos x)\right)' = \cos x \ln(\cos x) - \sin x \tan x$$

58.
$$\left(\frac{x^2}{\sqrt{1+2x^2}}\right)' = \frac{2x(x^2+1)}{(1+2x^2)^{\frac{3}{2}}}$$

59.
$$(e^{\pi x} \ln 2x)' = e^{\pi x} \left(\pi \ln 2x + \frac{1}{x} \right)$$

60.
$$\left(\frac{\tan 2x}{x}\right)' = \frac{2x \sec^2 2x - \tan 2x}{x^2}$$

61.
$$\left(\frac{1}{1+\cos 2x}\right)' = \frac{2\sin 2x}{(1+\cos 2x)^2}$$

62.
$$(x^2e^{-x^2})' = 2xe^{-x^2} - 2x^3e^{-x^2}$$

63.
$$(\ln(e^{-x} + xe^{-x}))' = -\frac{x}{1+x}$$

64.
$$\left(\frac{e^{-\pi x} - 1}{e^{-\pi x} + 1}\right)' = \frac{-2\pi e^{\pi x}}{(e^{\pi x} + 1)^2} = \frac{-2\pi e^{-\pi x}}{(e^{-\pi x} + 1)^2}$$

65.
$$(\tan(\pi \ln x))' = \frac{\pi \sec^2(\pi \ln x)}{x}$$

66.
$$(e^{\sin x}\cos x)' = e^{\sin x}(\cos^2 x - \sin x)$$

67.
$$\left(\frac{1}{\ln(1+x)}\right)' = -\frac{1}{(1+x)(\ln(1+x))^2}$$

68.
$$((\sin x + \cos x)^2)' = 2(\sin x + \cos x)(\cos x - \sin x)$$

69.
$$(x^3 \tan x)' = 3x^2 \tan x + x^3 \sec^2 x$$

$$70. \left(\frac{\ln x}{x}\right)' = \frac{1 - \ln x}{x^2}$$

71.
$$\left(e^{x^2}\sin x\right)' = e^{x^2}(2x\sin x + \cos x)$$

72.
$$\left(\frac{1}{1+e^x}\right)' = -\frac{e^x}{(1+e^x)^2}$$

73.
$$(\ln \sin x)' = \cot x$$

74.
$$(\sin^2 x \cos^2 x)' = 2\sin x \cos^3 x - 2\sin^3 x \cos x$$

75.
$$\left(\frac{x^2}{1+x^4}\right)' = \frac{2x(1-x^4)}{(1+x^4)^2}$$

76.
$$\left(\frac{1}{\sqrt{x^2 - 1}}\right)' = -\frac{x}{(x^2 - 1)^{\frac{3}{2}}}$$

77.
$$\left(x \sin \frac{1}{x}\right)' = \sin \frac{1}{x} - \frac{1}{x} \cos \frac{1}{x}$$

78.
$$\left(\frac{e^x}{1+e^x}\right)' = \frac{e^x}{(1+e^x)^2}$$

79.
$$\left(\ln\left(x+\sqrt{x^2+a^2}\right)\right)'=\frac{1}{\sqrt{x^2+a^2}}$$

80.
$$\left(\cos(x^2+1)\right)' = -2x\sin(x^2+1)$$

81.
$$\left(\frac{x^3 - 3x + 1}{x^2 - 1}\right)' = \frac{x^4 - 2x + 3}{(x^2 - 1)^2}$$

82.
$$\left(\frac{x}{\sqrt{1-x^2}}\right)' = \frac{1}{(1-x^2)^{\frac{3}{2}}}$$

83.
$$\left(e^{\pi x}\sin^2 x\right)' = e^{\pi x}(\pi\sin^2 x + 2\sin x\cos x)$$

84.
$$\left(\frac{1}{x^3+1}\right)' = -\frac{3x^2}{(x^3+1)^2}$$

85.
$$\left(\sin^{-1}\frac{x}{\sqrt{1+x^2}}\right)' = \frac{1}{1+x^2}$$

86.
$$\left(\frac{\ln x}{1 + \ln x}\right)' = \frac{1}{x(1 + \ln x)^2}$$

87.
$$\left(x^2 \cos \frac{1}{x}\right)' = 2x \cos \frac{1}{x} + \sin \frac{1}{x}$$

88.
$$\left(e^{x^2}\cos x^2\right)' = 2xe^{x^2}(\cos x^2 - \sin x^2)$$

$$89. \left(\frac{\sin x + \cos x}{\sin x - \cos x}\right)' = -\frac{2}{(\sin x - \cos x)^2}$$

$$90. \left(\sin e^x\right)' = e^x \cos e^x$$

91.
$$(e^{\sin^2 x})' = 2e^{\sin^2 x} \sin x \cos x$$

92.
$$(\sin x \cos 2x)' = \cos x \cos 2x - 2\sin x \sin 2x$$

93.
$$\left(\ln(\sec x + \tan x)\right)' = \sec x$$

$$94. \left(\frac{x}{\sin x}\right)' = \frac{\sin x - x \cos x}{\sin^2 x}$$

95.
$$(x \ln x - x)' = \ln x$$

96.
$$\left(\ln(\cos\ln x)\right)' = -\frac{\tan\ln x}{x}$$

97.
$$\left(\frac{e^x - e^{-x}}{e^x + e^{-x}}\right)' = \frac{4}{(e^x + e^{-x})^2}$$

98.
$$\left(\sin^{-1}\frac{2x}{1+x^2}\right)' = \frac{2}{1+x^2}\frac{|1-x^2|}{1-x^2}$$

99.
$$\left(\frac{\ln(1+x^2)}{x}\right)' = \frac{2}{1+x^2} - \frac{\ln(1+x^2)}{x^2}$$

100.
$$\left(e^{\pi x} \tan^{-1} \pi x\right)' = \pi e^{\pi x} \left(\tan^{-1} \pi x + \frac{1}{1 + \pi^2 x^2}\right)$$