#### What is derivative

The rate of change of a function with respect to a variable is called the **derivative** of the function with respect to that variable.

• **Derivative** of a function f(x) with respect to variable x is denoted as:

$$f'(x) = \frac{df(x)}{dx}$$

## • Differentiation using the first principles:

The derivative of a function f(x) at a point x = a is given as:

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

## • Common derivatives:

$$\frac{d}{dx} c = 0 \qquad \qquad \text{Constant Rule}$$
 
$$\frac{d}{dx} x^n = n x^{n-1} \qquad \text{Power Rule}$$
 
$$\frac{d}{dx} \sin(x) = \cos(x) \qquad \qquad \text{Trigonometric Rules}$$
 
$$\frac{d}{dx} \cos(x) = -\sin(x)$$
 
$$\frac{d}{dx} b^x = b^x \ln(b) \qquad \text{Exponential Rule}$$
 
$$\frac{d}{dx} \ln(x) = \frac{1}{x} \qquad \qquad \text{Logarithmic Rule}$$

#### • Rules of differentiation:

1. Sum\Difference rule: 
$$\frac{d}{dx}[f(x)\pm g(x)] = \frac{d}{dx}f(x)\pm \frac{d}{dx}g(x)$$

2. Constant multiple rule: 
$$\frac{d}{dx}[k.f(x)] = k.\frac{d}{dx}f(x)$$

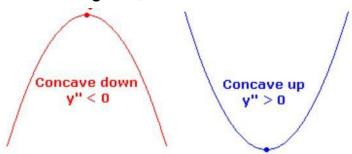
3. Product rule: 
$$\frac{d}{dx}[f(x).g(x)] = f(x).\frac{d}{dx}g(x) + g(x).\frac{d}{dx}f(x)$$

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4. Quotient rule: 
$$\frac{d}{dx}\left[\frac{f(x)}{g(x)}\right] = \frac{g(x).f'(x) - f(x).g'(x)}{[g(x)]^2}$$

5. Chain rule: 
$$\frac{d}{dx}f(g(x)) = f^{'}(g(x)).g^{'}(x)$$

- The derivative of a function gives us the **slope** of the **tangent** line to the function at any point on the graph.
  - If the derivative/slope of the tangent at a certain point is **positive**, then the function is **increasing**.
  - If the derivative/slope of the tangent at a certain point is **negative**, then the function is **decreasing**.
  - If the slope of the tangent is **zero**, then the function is neither decreasing nor increasing at that point.
- The Second derivative of a function represents its concavity.
   If the second derivative is positive, then the function is concave upwards.
   If the second derivative is negative, then the function is concave downwards.



# • Steps to find the optima:

- 1. Given a function f(x), firstly calculate its derivative. i.e. f'(x)
- 2. Put f'(x) = 0 to obtain the stationary points x = c.
- 3. calculate f''(x) at each stationary points x = c (i.e f''(c))
- 4. We get the following situations:
  - i). If f''(c)>0, then f(x) has a **minimum value** at x=c. ii). If f''(c)<0, then f(x) has a **maximum value** at x=c. iii). If f''(c)=0, then f(x) may or may not have a maxima or minima at x = c.

**Example:** Let's find the optima of the function  $f(x) = 2x^2 - 4x + 1$ 

Step 1: Calculate the first derivative.

$$f'(x) = 4x - 4$$

Step 2: Put f'(x) = 0 to obtain the stationary points.

$$4x - 4 = 0 \Rightarrow x = 1$$

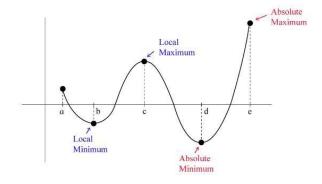
Step 3: Calculate f''(1)

$$f''(1) = 4 > 0$$

Step 4: Since, f''(1)>0 therefore, there exists minima at x = 1.

Local minima/maxima can be defined as a point where the function has
minimum/maximum value with respect to its vicinity/surroundings. We have marked it as
Lmin and Lmax in the image above.

**Global minima/maxima** can be defined as the minimum/maximum value across the whole domain. It is also called **absolute maxima/minima**.



- $\bullet$  A function f(x) is said to be differentiable if it satisfies the following conditions:
  - 1. f(x) should be **smooth** in its domain.
  - 2. f(x) is **continuous** in its domain and
  - 3. f'(x) is continuous.

**Example:** f(x) = |x| is not differentiable at x = 0 as it has a sharp point (not smooth) at this point.

