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Rules of Differentiation

$c, +, \times, \div, f(g(x))$ composition, higher derivatives.

• $(uv)' = u'v + uv'$

Proof: $\Delta(uv)$

$$\begin{aligned} &= u(x+\Delta x) \cdot v(x+\Delta x) - u(x) \cdot v(x) \\ &= u(x+\Delta x) \cdot v(x+\Delta x) - u(x) \cdot v(x+\Delta x) + u(x) \cdot v(x+\Delta x) - u(x) \cdot v(x) \\ &= [u(x+\Delta x) - u(x)] \cdot v(x+\Delta x) + u(x) [v(x+\Delta x) - v(x)] \\ &= \Delta u \cdot v(x+\Delta x) + u(x) \cdot \Delta v \end{aligned}$$

$$\therefore \frac{\Delta(uv)}{\Delta x} = \frac{\Delta u}{\Delta x} \cdot v(x+\Delta x) + u(x) \cdot \frac{\Delta v}{\Delta x}$$

$\Downarrow \Delta x \rightarrow dx$

$$\frac{d(uv)}{dx} = \frac{du}{dx} \cdot \underbrace{v(x+dx)}_{\rightarrow v(x)} + u(x) \frac{dv}{dx}$$

$\Downarrow dx > 0$

$\because v$ is derivable, $\therefore v$ is continuous, $\therefore \lim_{dx \rightarrow 0} v(x+dx) = v(x)$.

$$\begin{aligned} \frac{d(uv)}{dx} &= \frac{du}{dx} \cdot v(x) + u(x) \frac{dv}{dx} \\ &= u'v + uv' \end{aligned}$$

• $\left(\frac{u}{v}\right)' = \frac{u'v - uv'}{v^2}$

Proof: $\Delta\left(\frac{u}{v}\right)$

$$= \frac{u(x+\Delta x)}{v(x+\Delta x)} - \frac{u(x)}{v(x)}$$

$$= \frac{u(x+\Delta x) \cdot v(x) - u(x) \cdot v(x+\Delta x)}{v(x+\Delta x) \cdot v(x)}$$

$$= \frac{u(x+\Delta x) \cdot v(x) - u(x) \cdot v(x) + u(x) \cdot v(x) - u(x) \cdot v(x+\Delta x)}{v(x+\Delta x) \cdot v(x)}$$

$$= \frac{[u(x+\Delta x) - u(x)] \cdot v(x) - u(x) [v(x+\Delta x) - v(x)]}{v(x+\Delta x) \cdot v(x)}$$

$$= \frac{\Delta u \cdot v - u \cdot \Delta v}{v(x+\Delta x) \cdot v(x)}$$

$$\therefore \frac{\Delta\left(\frac{u}{v}\right)}{\Delta x} = \frac{\frac{\Delta u}{\Delta x} \cdot v - u \frac{\Delta v}{\Delta x}}{v(x+\Delta x) \cdot v(x)}$$

$\Downarrow \Delta x \rightarrow dx$

$$\frac{d\left(\frac{u}{v}\right)}{dx} = \frac{\frac{du}{dx} \cdot v - u \frac{dv}{dx}}{\underbrace{v(x+dx) \cdot v(x)}_{\rightarrow v(x)^2}}$$

$\Downarrow dx > 0$

$$\frac{d\left(\frac{u}{v}\right)}{dx} = \frac{u'v - uv'}{v^2}$$

Assume / precondition is that v is derivable, then v is continuous, then $\lim_{dx \rightarrow 0} v(x+dx) = v(x)$.

Composition Rule

$$y = f(x(t))$$

$$\frac{\Delta y}{\Delta t} = \frac{\Delta f}{\Delta x} = \frac{\Delta f}{\Delta x} \cdot \frac{\Delta x}{\Delta t} \quad (\text{Geometric})$$

$$\Rightarrow f'_x \cdot x'_t$$

e.g. $y = (\sin t)^{10}$ $(y = x^{10}, x = \sin t)$

$$y' = f'(x) \cdot x'(t)$$

$$= 10x^9 \cdot \cos t$$

$$= 10 \cdot (\sin t)^9 \cdot \cos t$$

$$\therefore y' = 10 \cdot (\sin t)^9 \cdot \cos t$$

Higher Derivatives

$$u'' = (u')'$$

Notation:

$$u' = \frac{du}{dx} = \frac{d}{dx} u = \left[\frac{d}{dx} \right] u = D u \quad (\text{abstraction})$$

Higher:

$$u'' = \frac{d}{dx} \left(\frac{d}{dx} u \right) = \left(\frac{d}{dx} \right)^2 u = \frac{d^2}{(dx)^2} u = \frac{d^2 u}{\boxed{dx^2}} = D^2 u$$

↑
Is not $d(x^2)$.
Is conventional notation.

$$u''' = \frac{d^3 u}{dx^3} = D^3 u$$

⋮

(don't worry, do it one at a time).

use mind set of abstraction, folding,
devolve and conquer.

Current layer is easy to solve,

while assuming sub-layers were taking care of.)