24 Differentiation

Differentiation

McMaster University

Mathematics and Statistics

$$\int_M d\omega = \int_{\partial M} \omega$$

Mathematics 3A03
Real Analysis I

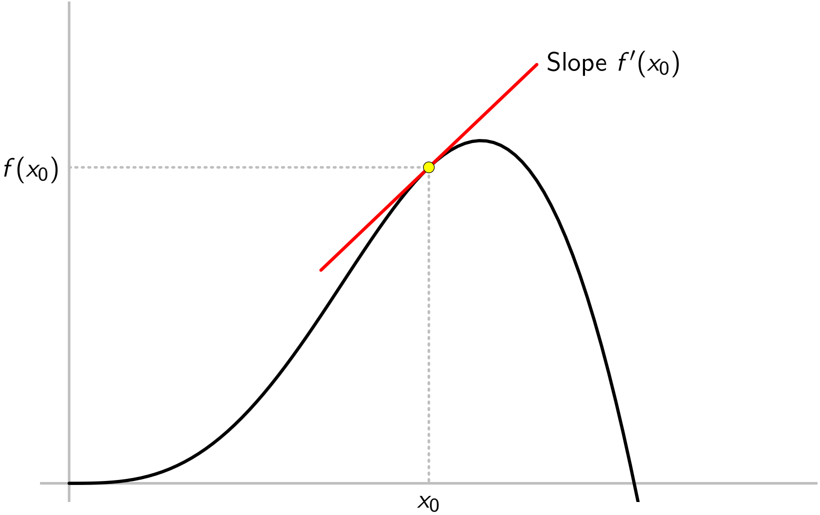
Instructor: David Earn

Lecture 24
Differentiation
Monday 11 March 2019

Announcements

- Assignment 5 will be posted soon.

The Derivative



The Derivative

Definition (Derivative)

Let f be defined on an interval I and let $x_0 \in I$. The **derivative** of f at x_0, denoted by $f'(x_0)$, is defined as

$$f'(x_0) = \lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0} \,,$$

provided either that this limit exists or is infinite. If $f'(x_0)$ is finite we say that f is **differentiable** at x_0. If f is differentiable at every point of a set $E \subseteq I$, we say that f is differentiable on E. If E is all of I, we simply say that f is a **differentiable function**.

Note: "Differentiable" and "a derivative exists" always mean that the derivative is finite.

The Derivative

Example

$f(x) = x^2$. Find $f'(2)$.

$$f'(2) = \lim_{x\to 2} \frac{x^2-4}{x-2} = \lim_{x\to 2} \frac{(x+2)(x-2)}{x-2} = \lim_{x\to 2} x+2 = 4$$

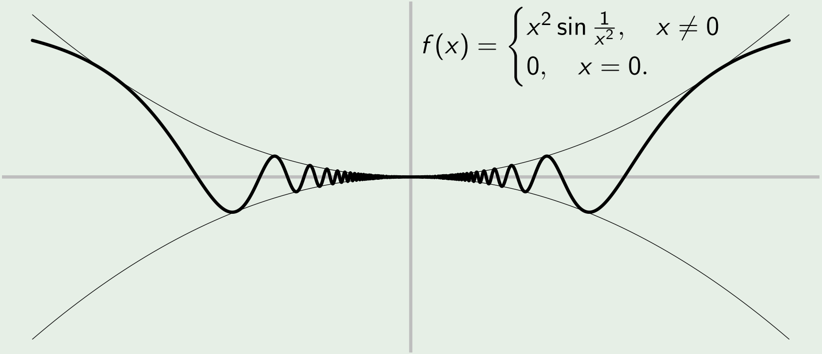
Note:

- In the first two limits, we must have $x \neq 2$.
- But in the third limit, we just plug in $x = 2$.
- Two things are equal, but in one $x \neq 2$ and in the other $x = 2$.
- Good illustration of why it is important to define the meaning of limits rigorously.

The Derivative

Example

Let f be defined in a neighbourhood I of 0, and suppose $|f(x)| \leq x^2$ for all $x \in I$. Is f necessarily differentiable at 0? *e.g.*,



$$f(x) = \begin{cases} x^2 \sin \frac{1}{x^2}, & x \neq 0 \\ 0, & x = 0. \end{cases}$$

(solution on board)

The Derivative

Definition (One-sided derivatives)

Let f be defined on an interval I and let $x_0 \in I$. The **right-hand derivative** of f at x_0, denoted by $f'_+(x_0)$, is the limit

$$f'_+(x_0) = \lim_{x \to x_0^+} \frac{f(x) - f(x_0)}{x - x_0},$$

provided either that this one-sided limit exists or is infinite.
Similarly, the **left-hand derivative** of f at x_0, denoted by $f'_-(x_0)$, is the limit

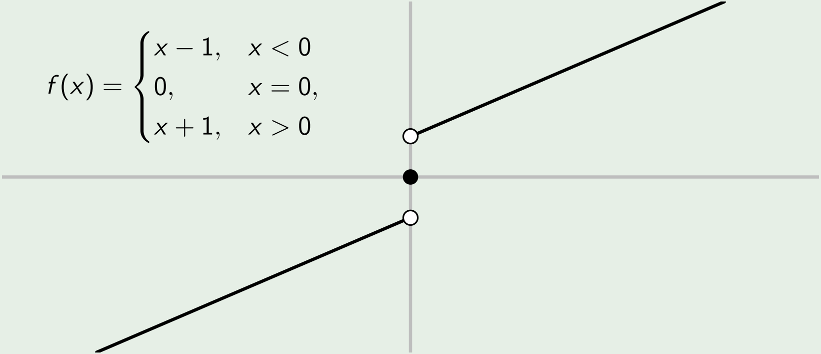
$$f'_-(x_0) = \lim_{x \to x_0^-} \frac{f(x) - f(x_0)}{x - x_0}.$$

Note:
If $x_0 \in I^\circ$ then f is differentiable at x_0 iff $f'_+(x_0) = f'_-(x_0) \neq \pm\infty$.

The Derivative

Example

$$f(x) = \begin{cases} x-1, & x<0 \\ 0, & x=0, \\ x+1, & x>0 \end{cases}$$



- Same slope from left and right. Why isn't f differentiable???
- $\lim_{x\to 0^-} f'(x) = \lim_{x\to 0^+} f'(x) = \lim_{x\to 0} f'(x) = 1.$
- $f'_-(0) = f'_+(0) = f'(0) = \lim_{x\to 0} \frac{f(x)-f(0)}{x-0} = \infty.$

The Derivative

- Higher derivatives: we write
  - $f'' = (f')'$ if f' is differentiable;
  - $f^{(n+1)} = (f^{(n)})'$ if $f^{(n)}$ is differentiable.

- Other standard notation for derivatives:

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

$$D = \frac{d}{dx}$$

$$D^n f(x) = \frac{d^n f}{dx} = f^{(n)}(x)$$

The Derivative

Theorem (Differentiable $\Longrightarrow$ continuous)

If f is defined in a neighbourhood I of x_0 and f is differentiable at x_0 then f is continuous at x_0.

Proof.

Must show $\lim_{x\to x_0} f(x) = f(x_0)$, *i.e.*, $\lim_{x\to x_0} \big(f(x) - f(x_0)\big) = 0$.

$$\begin{aligned}
\lim_{x\to x_0} \big(f(x) - f(x_0)\big) &= \lim_{x\to x_0} \left(\frac{f(x)-f(x_0)}{x-x_0} \times (x-x_0)\right) \\
&= \lim_{x\to x_0} \left(\frac{f(x)-f(x_0)}{x-x_0}\right) \times \lim_{x\to x_0} (x-x_0) \\
&= f'(x_0) \times 0 = 0\,,
\end{aligned}$$

where we have used the theorem on the algebra of limits. $\square$

The Derivative

Theorem (Algebra of derivatives)

Supppose f and g are defined on an interval I and $x_0 \in I$. If f and g are differentiable at x_0 then $f+g$ and fg are differentiable at x_0. If, in addition, $g(x_0) \neq 0$ then f/g is differentiable at x_0. Under these conditions:

1. $(cf)'(x_0) = cf'(x_0)$ *for all* $c \in \mathbb{R}$;
2. $(f+g)'(x_0) = \big(f'+g'\big)(x_0)$;
3. $(fg)'(x_0) = \big(f'g+fg'\big)(x_0)$;
4. $\left(\frac{f}{g}\right)'(x_0) = \left(\frac{gf'-fg'}{g^2}\right)(x_0) \qquad \big(g(x_0) \neq 0\big)$.

(Textbook (TBB) Theorem 7.7, p. 408)

The Derivative

Theorem (Chain rule)

Suppose f is defined in a neighbourhood U of x_0 and g is defined in a neighbourhood V of $f(x_0)$ such that $f(U) \subseteq V$. If f is differentiable at x_0 and g is differentiable at $f(x_0)$ then the composite function $h = g \circ f$ is differentiable at x_0 and

$$h'(x_0) = (g \circ f)'(x_0) = g'\big(f(x_0)\big) f'(x_0) \, .$$

(Textbook (TBB) §7.3.2, p. 411)
TBB provide a very good motivating discussion of this proof, which is quite technical.

The Derivative

Theorem (Derivative at local extrema)

Let $f : (a, b) \to \mathbb{R}$. If x is a maximum or minimum point of f in (a, b), and f is differentiable at x, then $f'(x) = 0$.

(Textbook (TBB) Theorem 7.18, p. 424)

Note: f need not be differentiable or even continuous at other points.

Idea for proof: