

Basic differentiation: reminders and exercises

0.1. (i) $y = 1$
 $\frac{dy}{dx} = 0$

(ii) $y = 2x^2 + 3x^3$
 $\frac{dy}{dx} = 4x + 9x^2$

(iii) $y = \frac{1}{x} - \frac{3}{x^2} + \sin x + e^x$

$\frac{dy}{dx} = -\frac{1}{x^2} + \frac{6}{x^3} + \cos x + e^x$

(iv) $y = \ln x$

$\frac{dy}{dx} = \frac{1}{x}$

(v) $y = \log_2 x$

$\frac{dy}{dx} = \frac{1}{x \ln 2}$

(vi) $y = \sum_{i=1}^n \frac{x^i}{i}$

$\frac{dy}{dx} = \sum_{i=1}^n x^{i-1} = \frac{1-x^{n+1}}{1-x}$

0.2 The Chain Rule: $\frac{d(g \circ f)}{dx} = \left(\frac{dg}{dx} \circ f \right) \frac{df}{dx}$

(i) $y = e^{\sin x}$
 $g = e^x$
 $f = \sin x$
 $\frac{dy}{dx} = e^{\sin x} \cdot \cos x$

(ii) $y = \ln(1-x^a)$
 $g = \ln x$
 $f = 1-x^a$
 $\frac{dy}{dx} = \frac{1}{1-x^a} \cdot (-ax^{a-1}) = \frac{-ax^{a-1}}{1-x^a}$

(iii) $y = \sin(\cos x)$
 $g = \sin x$
 $f = \cos x$
 $\frac{dy}{dx} = \cos(\cos x) \cdot (-\sin x) = -\sin x \cdot \cos(\cos x)$

(iv) $y = \sqrt{\cos x^2}$
 $\frac{dy}{dx} = \frac{1}{2\sqrt{\cos x^2}} \cdot (-\sin x^2) \cdot (2x) = \frac{-x \sin x^2}{\sqrt{\cos x^2}}$

(v) $y = \exp(\exp(x^{-1}))$
 $\frac{dy}{dx} = \exp(\exp(x^{-1})) \cdot \exp(x^{-1}) \cdot \left(-\frac{1}{x^2}\right) = e^{e^{\frac{1}{x}}} \cdot e^{\frac{1}{x}} \cdot \left(-\frac{1}{x^2}\right)$

(vi) $y = \sin^2\left(\frac{e^{-x}}{1+e^{-x}}\right) + \cos^2\left(\frac{1}{1+e^x}\right)$
 $\frac{dy}{dx} = 2 \sin\left(\frac{e^{-x}}{1+e^{-x}}\right) \cdot \cos\left(\frac{e^{-x}}{1+e^{-x}}\right) \cdot \frac{(-e^{-x})(1+e^{-x}) - e^{-x}(-e^{-x})}{(1+e^{-x})^2} +$
 $+ 2 \cos\left(\frac{1}{1+e^x}\right) \cdot \left(-\sin\left(\frac{1}{1+e^x}\right)\right) \cdot \frac{-e^x}{(1+e^x)^2}$

$\frac{dy}{dx} = \sin\left(\frac{2e^{-x}}{1+e^{-x}}\right) \cdot \frac{-e^{-x}}{(1+e^{-x})^2} + \sin\left(\frac{2}{1+e^x}\right) \cdot \frac{e^x}{(1+e^x)^2}$

$\frac{dy}{dx} = \sin\left(\frac{2}{1+e^x}\right) \cdot \left(\frac{-e^{-x}}{1+2e^{-x}+e^{-2x}} + \frac{e^x}{1+2e^x+e^{2x}}\right)$

$$\frac{dy}{dx} = \sin\left(\frac{2}{1+e^x}\right) \cdot \left(\frac{-1}{e^x+2+e^{-x}} + \frac{1}{e^{-x}+2+e^x}\right)$$

$$\frac{dy}{dx} = 0$$

0.3 The Product Rule: $\frac{d(fg)}{dx} = f \frac{dg}{dx} + g \frac{df}{dx}$

(i) $x = \sin t \cos t$

$$\frac{dx}{dt} = -\sin^2 t + \cos^2 t = \cos(2t)$$

(ii) $x = (1-2t+3t^2)e^{4t}$

$$\frac{dx}{dt} = (-2+6t)e^{4t} + (1-2t+3t^2)e^{4t} = e^{4t}(-2+6t+1-2t+12t^2) = e^{4t}(12t^2-2t+2)$$

$$\frac{dx}{dt} = 2e^{4t}(6t^2-t+1)$$

(iii) $x = t(\sin t)e^t$

$$\frac{dx}{dt} = (\sin t)e^t + t(\cos t)e^t + t(\sin t)e^t = e^t(\sin t + t\cos t + t\sin t)$$

$$\frac{dx}{dt} = e^t((1+t)\sin t + t\cos t)$$

0.4 $\frac{d\left(\frac{f}{g}\right)}{dx} = \frac{d\left(f \cdot \frac{1}{g}\right)}{dx} = f \frac{d\left(\frac{1}{g}\right)}{dx} + \frac{1}{g} \frac{df}{dx} = f \cdot \frac{-1}{g^2} \cdot \frac{dg}{dx} + \frac{1}{g} \frac{df}{dx} \Rightarrow$

$$\Rightarrow \frac{d\left(\frac{f}{g}\right)}{dx} = \frac{-f \frac{dg}{dx} + g \frac{df}{dx}}{g^2} = \frac{g \frac{df}{dx} - f \frac{dg}{dx}}{g^2}$$

(i) $l = \frac{z+1}{z-1}$

$$\frac{dl}{dz} = \frac{(z-1) - (z+1)}{(z-1)^2} = \frac{-2}{(z-1)^2}$$

(ii) $l = \frac{\sin(\pi z)}{\pi z}$

$$\frac{dl}{dz} = \frac{\cos(\pi z) \cdot \pi z - \pi \sin(\pi z)}{\pi^2 z^2} = \frac{\pi z \cos(\pi z) - \sin(\pi z)}{\pi z^2}$$

(iii) $l = \frac{e^z}{\ln z}$

$$\frac{dl}{dz} = \frac{e^z \ln z - e^z \cdot \frac{1}{z}}{\ln^2 z} = \frac{e^z \left(\ln z - \frac{1}{z}\right)}{\ln^2 z}$$

0.5 (i) $f = \exp(x \ln x) = e^{x \ln x}$

$$\frac{df}{dx} = e^{x \ln x} (1 + \ln x)$$

$$(ii) f = e^{\sin^2(\ln x)} e^{\cos^2(\ln x)}$$

$$\frac{df}{dx} = e^{\sin^2(\ln x)} \cdot e^{\cos^2(\ln x)} \cdot 2 \cos(\ln x) \cdot (-\sin(\ln x)) \cdot \frac{1}{x} + e^{\sin^2(\ln x)} \cdot 2 \sin(\ln x) \cdot \cos(\ln x) \cdot \frac{1}{x}$$

$$\frac{df}{dx} = e^{\sin^2(\ln x)} \cdot e^{\cos^2(\ln x)} \cdot \frac{2}{x} (\cos(\ln x) \cdot (-\sin(\ln x)) + \sin(\ln x) \cdot \cos(\ln x))$$

$$\frac{df}{dx} = 0$$

$$(iii) f = (x^4 - 1)^3 (x^3 + 1)^4$$

$$\frac{df}{dx} = 3(x^4 - 1)^2 \cdot 4x^3 \cdot (x^3 + 1)^4 + (x^4 - 1)^3 \cdot 4(x^3 + 1)^3 \cdot 3x^2$$

$$\frac{df}{dx} = (x^4 - 1)^2 (x^3 + 1)^3 (3 \cdot 4x^3 \cdot (x^3 + 1) + (x^4 - 1) \cdot 4 \cdot 3x^2)$$

$$\frac{df}{dx} = (x^4 - 1)^2 (x^3 + 1)^3 (12x^6 + 12x^3 + 12x^6 - 12x^2) = 12(x^4 - 1)^2 (x^3 + 1)^3 (2x^6 + x^3 - x^2)$$

$$\frac{df}{dx} = 12x^2 (x^4 - 1)^2 (x^3 + 1)^3 (2x^4 + x - 1)$$

$$(iv) f = \log\left(\frac{1+x^2}{1-x^2}\right)$$

$$\frac{df}{dx} = \frac{1-x^2}{1+x^2} \cdot \frac{2x(1-x^2) + (1+x^2) \cdot 2x}{(1-x^2)^2}$$

$$\frac{df}{dx} = \frac{2x}{1-x^4}$$

$$(v) f = \sum_{i=1}^n \ln(1+e^{ix})$$

$$\frac{df}{dx} = \sum_{i=1}^n \frac{1}{1+e^{ix}} \cdot ie^{ix} = \sum_{i=1}^n \frac{ie^{ix}}{1+e^{ix}}$$

$$(vi) f = -x \log_2 x - (1-x) \log_2 (1-x)$$

$$\frac{df}{dx} = -\log_2 x - x \cdot \frac{1}{x \ln 2} + \log_2 (1-x) + (1-x) \cdot \frac{1}{(1-x) \ln 2}$$

$$\boxed{0.6} \quad y = \csc t.$$

$$x = \csc t.$$

$$(i) f = x^2 + y^2 + 2xy$$

$$\frac{df}{dx} = 2x + 2y = 2(x+y)$$

$$(ii) f = 2x \cos y + 3y \sin x$$

$$\frac{df}{dx} = 2 \cos y + 3y \cos x$$

$$(iii) f = \sqrt{4x+4y}$$

$$(i) f = x^2 + y^2 + 2xy$$

$$\frac{df}{dy} = 2y + 2x = 2(x+y)$$

$$(ii) f = 2x \cos y + 3y \sin x$$

$$\frac{df}{dy} = -2x \sin y + 3 \sin x$$

$$(iii) f = \sqrt{4x+4y}$$

$$\frac{df}{dx} = \frac{1}{2\sqrt{4x+4y}} \cdot 4 = \frac{1}{\sqrt{x+y}}$$

$$(iv) f = \frac{x-y}{x+y}$$

$$\frac{df}{dx} = \frac{(x+y) - (x-y)}{(x+y)^2} = \frac{2y}{(x+y)^2}$$

$$(v) f = \frac{e^{xy}}{xy}$$

$$\frac{df}{dx} = \frac{ye^{xy} \cdot xy - ye^{xy}}{(xy)^2} = \frac{ye^{xy}(xy-1)}{x^2y^2}$$

$$\frac{df}{dx} = \frac{e^{xy}(xy-1)}{x^2y}$$

$$(vi) f = \sum_{i=0}^n \binom{n}{i} x^i y^{n-i} = (x+y)^n$$

$$\frac{df}{dx} = n(x+y)^{n-1}$$

$$\boxed{0.7} \quad (i) f = \sum_{i=1}^n x_i^2$$

$$\frac{\partial f}{\partial x_j} = 2x_j$$

$$(ii) f = \left(\sum_{i=1}^n x_i \right)^2$$

$$\frac{\partial f}{\partial x_j} = 2 \left(\sum_{i=1}^n x_i \right) = 2 \sum_{i=1}^n x_i$$

$$(iii) f = \frac{\sum_{i=1}^n x_i}{\sqrt{\sum_{i=1}^n x_i^2}}$$

$$\frac{\partial f}{\partial x_j} = \frac{\sum_{i=1}^n x_i \cdot \frac{1}{\sqrt{\sum_{i=1}^n x_i^2}} - \sum_{i=1}^n x_i \cdot \frac{1}{\sqrt{\sum_{i=1}^n x_i^2}} \cdot \frac{1}{2} \cdot \frac{2x_j}{\sum_{i=1}^n x_i^2}}{\sum_{i=1}^n x_i^2}$$

$$\frac{\partial f}{\partial x_j} = \frac{\sqrt{\sum_{i=1}^n x_i^2} - \sum_{i=1}^n x_i \cdot \frac{x_j}{\sqrt{\sum_{i=1}^n x_i^2}}}{\sum_{i=1}^n x_i^2}$$

$$\frac{\partial f}{\partial x_j} = \frac{\sum_{i=1}^n x_i^2 - x_j \cdot \sum_{i=1}^n x_i}{\sum_{i=1}^n x_i^2 \cdot \sqrt{\sum_{i=1}^n x_i^2}}$$

$$\frac{df}{dy} = \frac{1}{2\sqrt{4x+4y}} \cdot 4 = \frac{1}{\sqrt{x+y}}$$

$$(iv) f = \frac{x-y}{x+y}$$

$$\frac{df}{dy} = \frac{-(x+y) - (x-y)}{(x+y)^2} = \frac{-2x}{(x+y)^2}$$

$$(v) f = \frac{e^{xy}}{xy}$$

$$\frac{df}{dy} = \frac{xe^{xy} \cdot xy - xe^{xy}}{(xy)^2} = \frac{xe^{xy}(xy-1)}{x^2y^2}$$

$$\frac{df}{dy} = \frac{e^{xy}(xy-1)}{xy^2}$$

$$(vi) f = \sum_{i=0}^n \binom{n}{i} x^i y^{n-i} = (x+y)^n$$

$$\frac{df}{dy} = n(x+y)^{n-1}$$