## Math 4301 Mathematical Analysis I Lecture 13

Topic: Differentiability

• Differentiability

Corollary Let  $f:(a,b)\to\mathbb{R}$  be differentiable for all  $x\in(a,b)$  and f'(x)=0. Then f is constant.

**Proof.** It is sufficient to show that for all  $x \in (a, b)$ ,

$$f(x) = c$$

where  $c \in \mathbb{R}$ .

- Let  $y \in (a, b)$  and c = f(y).
- Let  $x \neq y$  and assume that x < y.
- Then f is continuous on  $[x,y] \subset (a,b)$  and differentiable on (x,y).
- Therefore, by the MVT, there is  $z \in (x, y)$ , such that

$$f'(z) = \frac{f(y) - f(x)}{y - x}.$$

• Since, f'(z) = 0, we have

$$f(y) - f(x) = 0$$
, so  $c = f(y) = f(x)$ .

• Analogously we show that, if y < x then

$$f(x) = f(y) = c.$$

• Therefore, for all  $x \in (a, b)$ ,

$$f(x) = c$$
.

This finishes our proof. ■

• Corollary If  $f, g:(a, b) \to \mathbb{R}$  are differentiable on (a, b) and f'(x) = g'(x), for all  $x \in (a, b)$ , then

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$$f\left( x\right) =g\left( x\right) +C,$$

for some constant  $C \in \mathbb{R}$ .

## **Proof.** Exercise

- **Proposition** Let  $f:(a,b)\to\mathbb{R}$  be differentiable on (a,b).
- i)  $f'(x) \ge 0$  for all  $x \in (a, b)$  iff f is non-decreasing on (a, b) (if f'(x) > 0, for all  $x \in (a, b)$ , then f is strictly increasing).
- ii)  $f'(x) \leq 0$  for all  $x \in (a, b)$  iff f is non-increasing on (a, b) (if f'(x) < 0, for all  $x \in (a, b)$ , then f is strictly decreasing).

**Proof.** We only prove a) since a proof for b) is completely analogous.

- Assume that a < x < y < b.
- Since f is continuous on [x, y] and differentiable on  $(x, y) \subset (a, b)$ ,
- it follows from the Mean Value Theorem that, there is  $z \in (x, y)$ , such that

$$0 \le f'(z) = \frac{f(y) - f(x)}{y - x}.$$

- Hence,  $f(y) \ge f(x)$ , so f is non-decreasing on (a, b).
- Notice that if f'(x) > 0, for all  $x \in (a, b)$ , then

$$0 < f'(z) = \frac{f(y) - f(x)}{y - x}$$

and f(y) > f(x), so f is strictly increasing.

- Conversely, suppose that f is non-decreasing on (a, b).
- Let  $z \in (a, b)$ .
- Since f is non-decreasing on (a, b), for x > z,  $x \in (a, b)$

$$f(x) - f(z) \ge 0,$$

and x < z

$$f(x) - f(z) \le 0$$

• Therefore,

$$\frac{f(x) - f(z)}{x - z} \ge 0$$

for all  $x \neq z$ .

• It follows that

$$f'(z) = \lim_{x \to z} \frac{f(x) - f(z)}{x - z} \ge 0.$$

This finishes our proof. ■

• Example: Let  $f: \mathbb{R} \to \mathbb{R}$ , be given by  $f(x) = x^3$ , then  $f'(x) = 3x^2 \ge 0$  so f is non-decreasing. Moreover, we see that f'(0) = 0 however, f is strictly increasing.

**Example**: Let  $f: \mathbb{R} \to \mathbb{R}$ , be given by

$$f(x) = \begin{cases} \frac{1}{2}x + x^2 \sin\left(\frac{1}{x}\right) & if \quad x \neq 0\\ 0 & if \quad x = 0 \end{cases}.$$

We show that f'(0) > 0, but there is no open neighborhood  $D(0, \delta) = (-\delta, \delta)$ ,  $\delta > 0$  of x = 0, such that f is either increasing or decreasing on  $D(0, \delta)$ .

• We see that

$$f'(x) = \begin{cases} \frac{1}{2} + 2x \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right) & if \quad x \neq 0\\ \frac{1}{2} & if \quad x = 0 \end{cases}$$

• Therefore,

$$f'\left(\frac{1}{2n\pi}\right) = \frac{1}{2} + \frac{2}{2n\pi}\sin(2n\pi) - \cos(2n\pi) = \frac{1}{2} - 1 = -\frac{1}{2} < 0$$

and

$$f'\left(\frac{1}{\frac{\pi}{2} + 2n\pi}\right) = \frac{1}{2} + \frac{2}{\frac{\pi}{2} + 2n\pi} \sin\left(\frac{\pi}{2} + 2n\pi\right) - \cos\left(\frac{\pi}{2} + 2n\pi\right)$$
$$= \frac{1}{2} + \frac{4}{\pi + 4\pi n} > 0.$$

• In particular, f'(0) > 0 does not imply that there is an open neighborhood of 0 on which f is non-increasing or non-decreasing.

**Theorem** (Taylor's Theorem) Suppose that f and its first n derivatives are continuous on [a, b], differentiable on (a, b) and  $x_0 \in [a, b]$ .

Then for each  $x \in [a, b]$ ,  $x \neq x_0$  there is c in the interval with the endpoints  $x_0$  and x, such that

$$f(x) = \underbrace{f(x_0) + \frac{f'(x_0)}{1!}(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n}_{\text{nth Taylor polynomial } p_n} + \underbrace{\frac{f^{(n+1)}(c)}{(n+1)!}(x - x_0)^{n+1}}_{\text{nth Taylor polynomial } p_n}.$$

**Proof.** We show that for given  $x_0 \in [a, b]$  and  $x \neq x_0$ , there is c in

• Let  $x \in [a, b]$ , then there is  $M \in \mathbb{R}$ , such that

$$f(x) = f(x_0) + \frac{f'(x_0)}{1!}(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + M(x - x_0)^{n+1}.$$

- We show that  $M = \frac{f^{(n+1)}(c)}{(n+1)!}$ .
- Define  $F:[a,b]\to\mathbb{R}$  by

$$F(t) = f(t) + \frac{f'(t)}{1!}(x-t) + \frac{f''(t)}{2!}(x-t)^2 + \dots + \frac{f^{(n)}(t)}{n!}(x-t)^n + M(x-t)^{n+1}.$$

• We see that, F(x) = f(x) and

$$F(x_0) = f(x_0) + \frac{f'(x_0)}{1!}(x - x_0) + \frac{f''(x_0)}{2!}(x - x_0)^2 + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + M(x - x_0)^{n+1}$$
$$= f(x).$$

- Now, F is continuous on the closed interval I with the endpoints x and x<sub>0</sub> and
  it is differentiable on the interior of I.
- By Rolle's theorem, there is c in the interior of I, such that,

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

• However,

$$\frac{d}{dt}F(t) = f'(t) 
+ \frac{f''(t)}{1!}(x-t) - \frac{f'(t)}{1!} 
+ \frac{f'''(t)}{2!}(x-t)^2 - \frac{f''(t)}{1!}(x-t) 
+ \frac{f^{(4)}(t)}{3!}(x-t)^3 - \frac{f^{(3)}(t)}{2!}(x-t)^2 
\vdots 
+ \frac{f^{(n+1)}(t)}{n!}(x-t)^n - \frac{f^{(n)}(t)}{(n-1)!}(x-t)^{n-1} 
- M(n+1)(x-t)^n$$

• Hence, we have

$$\frac{d}{dt}F\left(t\right) = \frac{f^{(n+1)}\left(t\right)}{n!}\left(x-t\right)^{n} - M\left(n+1\right)\left(x-t\right)^{n}.$$

and for t = c,

$$0 = F'(c) = \frac{f^{(n+1)}(c)}{n!} (x-c)^n - M(n+1) (x-c)^n.$$

• Since  $c \neq x$ ,

$$\frac{f^{(n+1)}(c)}{n!} - M(n+1) = 0, \text{ so } M = \frac{f^{(n+1)}(c)}{(n+1)!}.$$

This finishes our proof. ■

• Let  $P_{n}(x) = f(x_{0}) + \frac{f'(x_{0})}{1!}(x - x_{0}) + \frac{f''(x_{0})}{2!}(x - x_{0})^{2} + \dots + \frac{f^{(n)}(x_{0})}{n!}(x - x_{0})^{n},$   $x \in [a, b].$ 

 $\bullet$  We call this polynomial, the nth Taylor's polynomial and

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!} (x - x_0)^{n+1}$$

will be called the nth reminder.

• We observe that, if

$$p_n(x) = a_0 + a_1(x - x_0) + ... + a_n(x - x_0)^n$$

is nth degree polynomial such that

$$p_n^{(j)}(x_0) = f^{(j)}(x_0)$$
 for all  $j = 0, 1, 2, ..., n$ 

then

$$a_j = \frac{f^{(j)}(x_0)}{j!}$$
, for  $j = 0, 1, 2, ..., n$ .

- Hence  $p_n(x) = P_n(x)$ , for all  $x \in [a, b]$ .
- Indeed, since

$$p_n^{(j)}(x_0) = f^{(j)}(x_0)$$
 for all  $j = 0, 1, 2, ..., n$ ,

in particular,

$$a_{0} = p_{n}^{(0)}(x_{0}) = f^{(0)}(x_{0}) = f(x_{0}), \text{ so } a_{0} = f(x_{0}).$$

$$1!a_{1} = p_{n}^{(1)}(x_{0}) = f^{(1)}(x_{0}), \text{ so } a_{1} = \frac{f^{(1)}(x_{0})}{1!}$$

$$2!a_{2} = p_{n}^{(2)}(x_{0}) = f^{(2)}(x_{0}), \text{ so } a_{2} = \frac{f^{(2)}(x_{0})}{2!}$$

$$\vdots$$

$$n!a_{n} = p_{n}^{(n)}(x_{0}) = f^{(n)}(x_{0}), \text{ so } a_{n} = \frac{f^{(n)}(x_{0})}{n!}.$$

• Therefore, the statement follows.

**Example:** We find  $P_n(x)$  for  $f(x) = e^x$  and  $x_0 = 0$ .

Since  $f^{(n)}(x) = e^x$ ,  $f^{(n)}(0) = 1$ , so

$$P_n\left(x\right) = \sum_{k=0}^{n} \frac{x^n}{n!}.$$

**Example:** We find  $P_n(x)$  for  $f(x) = \sin(x)$  and  $x_0 = 0$ .

 $\bullet$  Since

$$\begin{split} f\left(x\right) &= \sin\left(x\right), \text{ then } f\left(0\right) = 0 \\ f'\left(x\right) &= \cos\left(x\right) = \sin\left(x+1\cdot\frac{\pi}{2}\right), \text{ then } f'\left(0\right) = 1 \\ f''\left(x\right) &= -\sin\left(x\right) = \sin\left(x+2\cdot\frac{\pi}{2}\right), \text{ then } f''\left(0\right) = 0 \\ f^{(3)}\left(x\right) &= -\cos\left(x\right) = \sin\left(x+3\cdot\frac{\pi}{2}\right), \text{ then } f^{(3)}\left(0\right) = -1 \\ &\vdots \\ f^{(n)}\left(x\right) &= \sin\left(x+n\cdot\frac{\pi}{2}\right), \text{ then } \\ f^{(n)}\left(0\right) &= \sin\left(n\cdot\frac{\pi}{2}\right) = \left\{ \begin{array}{cc} \left(-1\right)^k & if & n=2k+1 \\ 0 & if & n=2k \end{array} \right., \ k = 0, 1, \dots \end{split}$$

• Therefore,

$$P_{2n+1}(x) = \sum_{k=0}^{n} \frac{(-1)^k x^{2k+1}}{(2k+1)!}.$$

**Example:** We find  $P_n(x)$  for  $f(x) = \cos(x)$  and  $x_0 = 0$ .

• Since

$$\begin{split} f\left(x\right) &= \cos\left(x\right), \text{ then } f\left(0\right) = 1 \\ f'\left(x\right) &= -\sin\left(x\right) = \cos\left(x + 1 \cdot \frac{\pi}{2}\right), \text{ then } f'\left(0\right) = 0 \\ f''\left(x\right) &= -\cos\left(x\right) = \cos\left(x + 2 \cdot \frac{\pi}{2}\right), \text{ then } f''\left(0\right) = -1 \\ f^{(3)}\left(x\right) &= \sin\left(x\right) = \cos\left(x + 3 \cdot \frac{\pi}{2}\right), \text{ then } f^{(3)}\left(0\right) = 0 \\ &\vdots \\ f^{(n)}\left(x\right) &= \cos\left(x + n \cdot \frac{\pi}{2}\right), \text{ then } \\ f^{(n)}\left(0\right) &= \cos\left(n \cdot \frac{\pi}{2}\right) = \left\{ \begin{array}{cc} \left(-1\right)^k & if & n = 2k \\ 0 & if & n = 2k + 1 \end{array} \right., \ k = 0, 1, \dots \end{split}$$

• Therefore,

$$P_{2n}(x) = \sum_{k=0}^{n} \frac{(-1)^k x^{2k}}{(2k)!}.$$

• Exercise: Show that

$$\lim_{x \to 0} \frac{1 - \cos(x)}{x^2} = \frac{1}{2}$$

**Solution**: Let  $x \neq 0$  and  $x_0 = 0$ .

• By Taylor's Theorem, there is  $c_x$  in the interval with the endpoints x and 0, such that

$$\cos(x) = 1 - \frac{x^2}{2!} + \frac{\cos(c_x)}{4!} x^4, \text{ so}$$

$$\frac{1 - \cos(x)}{x^2} = \frac{\frac{x^2}{2!} - \frac{\cos(c_x)}{4!} x^4}{x^2} = \frac{1}{2!} - \frac{\cos(c_x)}{4!} x^2.$$

- Now, let  $\epsilon > 0$  be given and assume that  $0 < |x| < \delta$ .
- Then

$$\left| \frac{1 - \cos(x)}{x^2} - \frac{1}{2} \right| = \left| \left( \frac{1}{2!} - \frac{\cos(c_x)}{4!} x^2 \right) - \frac{1}{2} \right|$$
$$= \frac{\left| \cos(c_x) \right|}{4!} |x|^2 \le \frac{|x|^2}{24} < \frac{\delta^2}{24}.$$

• If  $0 < \delta < 2\sqrt{6\epsilon}$ , then for  $0 < |x| < \delta$ ,

$$\left| \frac{1 - \cos(x)}{x^2} - \frac{1}{2} \right| < \frac{\delta^2}{24} < \frac{\left(2\sqrt{6\epsilon}\right)^2}{24} = \epsilon.$$

• We showed that

$$\lim_{x \to 0} \frac{1 - \cos(x)}{x^2} = \frac{1}{2}.$$

**Exercise**: Let  $f(x) = \sqrt{x}$ . Find  $p_2$  for f at  $x_0 = 9$  to estimate  $\sqrt{8.8}$ . What is the error?

• Solution: For  $f(x) = \sqrt{x}$ ,

$$f'(x) = \frac{1}{2\sqrt{x}}$$

$$f''(x) = -\frac{1}{4\sqrt{x^3}}$$

$$f'''(x) = \frac{3}{8\sqrt{x^5}}$$

• Therefore,

$$f'(9) = \frac{1}{2\sqrt{9}} = \frac{1}{6}$$
  
 $f''(9) = -\frac{1}{4\sqrt{9^3}} = -\frac{1}{108}.$ 

and by Taylor's theorem, for  $x \neq 9$ ,

there is  $c_x \in I_x$ , where

$$I_x = \begin{cases} [9, x] & if \quad x > 9 \\ [x, 9] & if \quad x < 9 \end{cases}$$

such that

$$f\left(x\right) = p_2\left(x\right) + R_2\left(c_x\right),\,$$

where

$$p_2(x) = \sum_{i=0}^{2} \frac{f^{(i)}(9)}{(i)!} (x-9)^i = 3 + \frac{1}{6} (x-9) - \frac{1}{216} (x-9)^2 \text{ and}$$

$$R_2(c_x) = \frac{f^{(3)}(c_x)}{3!} (x-9)^3 = \frac{\frac{3}{8\sqrt{c_x^5}}}{6} (x-9)^3 = \frac{1}{16\sqrt{c_x^5}} (x-9)^3$$

• If x = 8.8, then

$$p_2(8.8) = 3 + \frac{1}{6}(8.8 - 9) - \frac{1}{216}(8.8 - 9)^2 \approx 2.9665.$$

and

$$\left| \sqrt{8.8} - p_2(8.8) \right| = \left| R_2(c_{8.8}) \right| = \left| \frac{f^{(3)}(c_{8.8})}{3!} \right| \left| 8.8 - 9 \right|^3$$
$$= \frac{0.008}{16\sqrt{c_x^5}} = \frac{1}{2000\sqrt{c_{8.8}^5}}.$$

• Since  $c_{8.8} \in (8.8, 9)$ ,

$$c_{8.8} > 8.8,$$

so 
$$\frac{1}{c_{8.8}} < \frac{1}{8.8}$$
.

• Therefore,

$$\frac{1}{2000\sqrt{c_{8.8}^5}} < \frac{1}{2000\sqrt{(8.8)^5}} \approx 2.1765 \times 10^{-6}.$$

• Hence,

$$\left| \sqrt{8.8} - p_2(8.8) \right| \le 2.1765 \times 10^{-6}.$$

• So the error of the approximation of  $\sqrt{8.8}$  that we obtain using Taylor's theorem is  $\leq 2.176.5 \times 10^{-6}$ . **Theorem** (*L'Hospital's Rule*) Let f, g be continuous on [a, b] and differentiable on (a, b). Suppose that  $c \in [a, b]$  and f(c) = g(c) = 0, and there is  $\delta > 0$ , such that

$$g'(x) \neq 0$$

for  $x \in D^*(c, \delta) \cap (a, b)$ , where  $D^*(c, \delta) = D(c, \delta) \setminus \{c\}$ .

If  $\lim_{x\to c} \frac{f'(x)}{g'(x)} = L$  then

$$\lim_{x \to c} \frac{f(x)}{g(x)} = L.$$

**Proof.** Let  $\{x_n\} \subseteq D^*(c,\delta) \cap (a,b)$  and assume that  $x_n \to c$  as  $n \to \infty$ .

• We show that

$$\lim_{n \to \infty} \frac{f(x_n)}{g(x_n)} = L.$$

- Consider the closed interval  $I_n$  with the endpoints c and  $x_n$
- Observe that f and g are continuous on  $I_n$  and differentiable in its interior.
- By Cauchy's Mean Value Theorem, there is  $c_n$  in the interior of  $I_n$ , such that

$$f'(c_n)(g(x_n) - g(c)) = g'(c_n)(f(x_n) - f(c)).$$

• Since, f(c) = g(c) = 0,

$$f'(c_n) g(x_n) = g'(c_n) f(x_n)$$
.

• Since  $c_n \in \text{Int}(I_n) \subset D^*(c, \delta) \cap (a, b)$ ,

$$g'(c_n) \neq 0.$$

• If  $g(x_n) = 0$  then since

$$g\left( c\right) =0,$$

g is continuous on the closed interval with the endpoints  $x_n$  and c and differentiable in its interior, by Rolle's theorem, there is  $c'_n$  in the interior of the interval with the endpoints c and  $x_n$ , such that

$$g'\left(c_n'\right) = 0.$$

• However, as we see,

$$c'_n \in I_n \subset D^*(c,\delta) \cap (a,b)$$
,

so

$$g'(c'_n) \neq 0$$
,

a contradiction.

• Therefore, we must be

$$g'(x_n) \neq 0$$

and hence

$$\frac{f'\left(c_{n}\right)}{g'\left(c_{n}\right)} = \frac{f\left(x_{n}\right)}{g\left(x_{n}\right)}$$

- Observe that since  $x_n \to c$ , then  $c_n \to c$  as  $c_n$  is a point in the interior of  $I_n$ .
- Therefore

$$\lim_{n \to \infty} \frac{f(x_n)}{g(x_n)} = \lim_{n \to \infty} \frac{f'(c_n)}{g'(c_n)} = L$$

since

$$\lim_{x\to c}\frac{f'\left(x\right)}{g'\left(x\right)}=L.$$

• It follows that

$$\lim_{x \to c} \frac{f(x)}{g(x)} = L.$$

This finishes our proof. ■

• Remark: Let a > 0 and

$$f, g: (a, \infty) \to \mathbb{R}$$

be differentiable and

$$g'(x) \neq 0$$
,

for all  $x \in (a, \infty)$ .

• If

$$\lim_{x \to \infty} f\left(x\right) = \lim_{x \to \infty} g\left(x\right) = 0 \text{ and } \lim_{x \to \infty} \frac{f'\left(x\right)}{g'\left(x\right)} = L,$$

then

$$\lim_{x \to \infty} \frac{f(x)}{g(x)} = L.$$

• Indeed, we define

$$F\left(x\right) = f\left(\frac{1}{x}\right)$$

and

$$G(x) = g\left(\frac{1}{x}\right),$$

for  $x \in \left(0, \frac{1}{a}\right)$ .

• We see that

$$\lim_{x\to\infty}\frac{f\left(x\right)}{g\left(x\right)}=L\text{ iff }\lim_{x\to0^{+}}\frac{F\left(x\right)}{G\left(x\right)}=L.$$

• Since  $F'(x) = -\frac{f'\left(\frac{1}{x}\right)}{x^2}$  and  $G'(x) = -\frac{g'\left(\frac{1}{x}\right)}{x^2}$ , then for  $x \in \left(0, \frac{1}{a}\right)$ ,

$$\frac{F'\left(x\right)}{G'\left(x\right)} = \frac{f'\left(\frac{1}{x}\right)}{g'\left(\frac{1}{x}\right)}.$$

• Since

$$\lim_{x\to 0^{+}} F\left(x\right) = \lim_{x\to 0^{+}} G\left(x\right) = 0 \text{ and } G'\left(x\right) \neq 0$$

• for all  $x \in (0, \frac{1}{a})$ , by L'Hospital's Rule

$$\lim_{x \to 0^{+}} \frac{F\left(x\right)}{G\left(x\right)} = \lim_{x \to 0^{+}} \frac{F'\left(x\right)}{G'\left(x\right)}.$$

• Therefore,

$$\lim_{x \to \infty} \frac{f\left(x\right)}{g\left(x\right)} = \lim_{x \to 0^{+}} \frac{F\left(x\right)}{G\left(x\right)} = \lim_{x \to 0^{+}} \frac{F'\left(x\right)}{G'\left(x\right)} = \lim_{x \to \infty} \frac{f'\left(x\right)}{g'\left(x\right)} = L.$$

- Analogous argument applies for two differentiable functions
- $f, g: (-\infty, a) \to \mathbb{R}$ , where a < 0, such that

$$g'(x) \neq 0$$
,

for all  $x \in (-\infty, a)$ , and

•  $\lim_{x\to-\infty} f(x) = \lim_{x\to-\infty} g(x) = 0$  and  $\lim_{x\to-\infty} \frac{f'(x)}{g'(x)} = L$ . **Theorem** (*Inverse Function Theorem*) Suppose that  $f:(a,b)\to\mathbb{R}$  and

for all  $x \in (a, b)$  or f'(x) < 0 for all  $x \in (a, b)$ .

Then f is bijective onto  $f\left(\left(a,b\right)\right),\,f^{-1}$  is differentiable on its domain, and

$$\left(f^{-1}\right)'(y) = \frac{1}{f'(x)}$$

where y = f(x).

**Example:** Let  $f(x) = \sin(x)$ ,  $x \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ .

- Then  $f'(x) = \cos(x) > 0$ , for all  $x \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ .
- $\bullet$  By the Inverse Function Theorem, f has the inverse

$$f^{-1}:\left(-1,1\right)\to\left(-\frac{\pi}{2},\frac{\pi}{2}\right)$$

which we call  $\arcsin = f^{-1}$ .

• Now,

$$\frac{d}{dy}(\arcsin(y)) = (f^{-1})'(y) = \frac{1}{f'(x)} = \frac{1}{\cos x}$$
$$= \frac{1}{\sqrt{1 - \sin^2 x}} = \frac{1}{\sqrt{1 - y^2}}.$$

**Proof.** Since f is monotone (strictly increasing if f'(x) > 0 or strictly decreasing if f'(x) < 0),

 $\bullet$  f is injective, so

$$f^{-1}: f((a,b)) \to (a,b)$$

is defined and f((a,b)) is an interval since (a,b) is an interval and f is continuous.

- Suppose that f'(x) > 0, for all  $x \in (a, b)$ , so f is strictly increasing.
- We want to show that  $f^{-1}: f((a,b)) \to (a,b)$  is continuous.
- Let  $U \subset (a,b)$  is open, it is sufficient to show that

$$(f^{-1})^{-1}(U) = f(U) \subseteq f((a,b)) - \text{Why?}$$

is open.

• Let  $y \in f(U)$ , so there is  $x \in U$ , such that

$$y = f(x).$$

- Since U is open, there is an open interval  $(x_1, x_2) \subseteq U$ , such that  $x \in (x_1, x_2)$ .
- $\bullet$  Since f increases

$$f\left(x_1\right) < f\left(x\right) < f\left(x_2\right)$$

and

$$f\left(\left(x_{1},x_{2}\right)\right)\subseteq\left(f\left(x_{1}\right),f\left(x_{2}\right)\right).$$

• If  $c \in (f(x_1), f(x_2))$ , then by the Intermediate Value Theorem, there is  $z \in (x_1, x_2)$ , such that

$$f(z) = c$$

so

$$(f(x_1), f(x_2)) \subseteq f((x_1, x_2)).$$

• It follows that

$$y \in (f(x_1), f(x_2)) = f((x_1, x_2)) \subseteq f(U) = (f^{-1})^{-1}(U),$$

so  $(f^{-1})^{-1}(U) = f(U)$  is open.

- It follows that  $f^{-1}$  is **continuous.**
- Now let y = f(x), then  $x = f^{-1}(y)$  and  $y_0 = f(x_0)$ , so  $x_0 = f^{-1}(y_0)$ .
- Since  $f^{-1}$  is continuous,

$$\lim_{y \to y_0} f^{-1}(y) = \lim_{y \to y_0} x = x_0.$$

Then

$$(f^{-1})'(y_0) = \lim_{y \to y_0} \frac{f^{-1}(y) - f^{-1}(y_0)}{y - y_0} = \lim_{y \to y_0} \frac{x - x_0}{f(x) - f(x_0)}$$
$$= \lim_{x \to x_0} \frac{1}{\frac{f(x) - f(x_0)}{x - x_0}} = \frac{1}{f'(x_0)}.$$

This finishes our proof. ■