BASICS OF DERIVATIVES

Definition: Let f be a function and r be a real number. We say that f is differentiable at r if f is defined at r and the limit

$$\lim_{x \to r} \frac{f(x) - f(r)}{x - r}$$

exists. In this case, we call the limit the derivative of f at r and write f'(r) for this limit.

- (1) Use the definition to show a constant function is differentiable at any r and that the derivative at r is zero.
- (2) Use the definition to show that the function f(x) = 2x 5 is differentiable at x = 3 and compute its derivative.
- (3) Use the definition to show that the function f(x) = |x| is *not* differentiable at x = 0.
- (4) Prove¹ that if f is differentiable at x = r, then f is continuous at x = r.
- (5) Prove or disprove the converse of the previous statement.

Theorem (Derivatives and algebra: Let f, g be functions that are differentiable at x = r, and c be a real number. Then,

- (1) f + g is differentiable at x = r and (f + g)'(r) = f'(r) + g'(r);
- (2) cf is differentiable at x = r and (cf)'(r) = cf'(r);
- (3) fg is differentiable at x = r and (fg)'(r) = f'(r)g(r) + f(r)g'(r).
- (6) Prove² that if $f(x) = x^n$, then f is differentiable at any value of x and $f'(x) = nx^{n-1}$ for every $n \in \mathbb{N}$.
- (7) Use the Theorem plus the previous problem to compute the derivative of $f(x) = 5x^7 \sqrt{19}x^4$.
- (8) Prove the Theorem.

¹Hint: Write down the function in the definition of derivative, and multiply both sides by (x - r) and consider the limit.

²You many want to use part (3) of the Theorem above.

DERIVATIVES AND OPTIMIZATION

Theorem: Let f be a function that is differentiable at x = r.

- (1) If f'(r) > 0, then there is some $\delta > 0$ such that
 - if $x \in (r, r + \delta)$ then f(r) < f(x);
 - if $x \in (r \delta, r)$ then f(x) < f(r).
- (2) If f'(r) < 0, then there is some $\delta > 0$ such that
 - if $x \in (r, r + \delta)$ then f(r) > f(x);
 - if $x \in (r \delta, r)$ then f(x) > f(r).

Corollary (Derivatives and optimization): Let f be a function that is continuous on a closed interval [a,b]. If f attains a maximum or minimum value on [a,b] at $r \in (a,b)$, and f is differentiable at r, then f'(r) = 0.

- (1) Find the values of x on [0, 2] at which f achieves its minimum and maximum values.
- (2) Explain why the Corollary follows from the Theorem.
- (3) Prove³ part (1) of the Theorem.
- (4) Prove part (2) of the Theorem.

A function f is increasing on an interval (a, b) if for any $r, s \in (a, b)$ with r < s, we have f(r) < f(s).

(5) Prove or disprove: If f'(r) > 0, then there is some $\delta > 0$ such that f is increasing on $(r - \delta, r + \delta)$.

³Hint: Apply the definition of limit within the definition of derivative with a useful choice of ε .