## **Derivative**

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Lucas

## 1. The Derivative

## 1.1. Definition

The Derivative is the rate of change of function f(x) with respect to an independent variable  $\langle x \rangle$ . It's the slope of the tangent line at a point x

$$\frac{df}{dx} = \lim_{\Delta x \to 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Example:

$$\begin{split} f(x) &= x^2 \\ \frac{df}{dx} &= \lim_{\Delta x \to 0} \frac{\left(x + \Delta x\right)^2 + -x^2}{\Delta x} \\ \lim_{\Delta x \to 0} \frac{x^2 + 2x\Delta x + \left(\Delta x\right)^2 - x^2}{\Delta x} \\ \lim_{\Delta x \to 0} \frac{2x\Delta x}{\Delta x} + \frac{\left(\Delta x\right)^2}{\Delta x} \\ \lim_{\Delta x \to 0} 2x + \Delta x \\ \lim_{\Delta x \to 0} 2x \end{split}$$

Power law: derivative of  $f(x) = x^n = nx^{n-1}$ 

Chain law: Two function f(x),g(x)  $\frac{d}{dx}f(g(x)) = \frac{df}{dx}(g(x)) \cdot \frac{dg}{dx}(x) = f'(g(x)) \cdot g'(x)$ 

Example:

$$f(x) = in(x)$$
  
 $g(x) = x^3$   
 $f(g(x)) = in(x^3)$   
 $f'(g(x)) = 3co(x^3)x^2$ 

## 1.2. Links

• <u>Identities</u>