

Week 10

- 24. Limits
- 25. Continuity
- 26. Differentiation



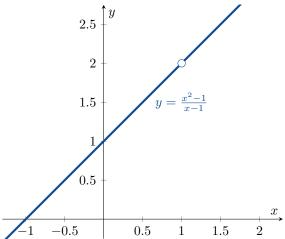
Limits



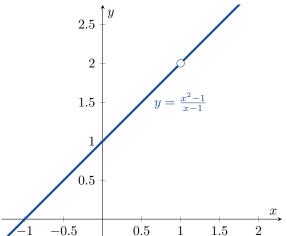
Consider the function $f(x) = \frac{x^2 - 1}{x - 1}$, $f: (-\infty, 1) \cup (1, \infty) \to \mathbb{R}$.



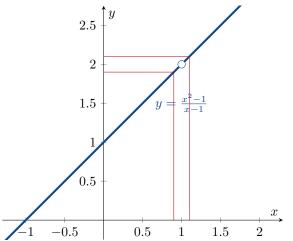
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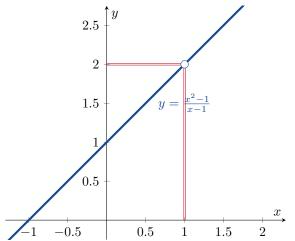


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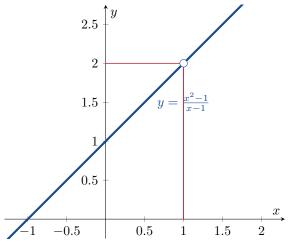
x	f(x)
0.9	1.9
1.1	2.1

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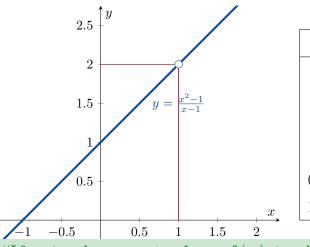
x	f(x)
0.9	1.9
1.1	2.1
0.99	1.99
1.01	2.01

Consider the function $f(x) = \frac{x^2 - 1}{x - 1}$, $f: (-\infty, 1) \cup (1, \infty) \to \mathbb{R}$.



	-
x	f(x)
0.9	1.9
1.1	2.1
0.99	1.99
1.01	2.01
0.999	1.999
1.001	2.001

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x	f(x)
0.9	1.9
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0.99	1.99
1.01	2.01
0.999	1.999
1.001	2.001

"If x is close to 1, then f(x) is close to 2."



"If x is close to 1, then f(x) is close to 2."

Mathematically, we write this as

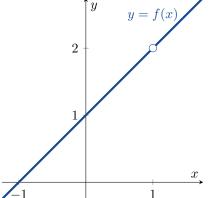
$$\lim_{x \to 1} f(x) = 2$$

and read it as "the limit, as x tends to 1, of f(x) is equal to 2".



Example

$$f(x) = \frac{x^2 - 1}{x - 1}$$

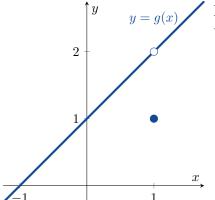


Note that $\lim_{x\to 1} f(x) = 2$, but f is not defined at x = 1.



Example

$$g(x) = \begin{cases} \frac{x^2 - 1}{x - 1} & x \neq 1\\ 1 & x = 1 \end{cases}$$

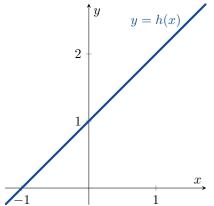


Note that $\lim_{x\to 1} g(x) = 2$, but $g(1) \neq 2$.



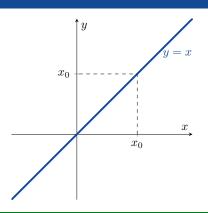
Example

$$h(x) = x + 1$$



Note that $\lim_{x\to 1} h(x) = 2$ and h(1) = 2.

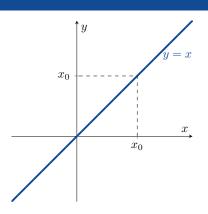




Example (The Identity Function)

$$f(x) = x$$



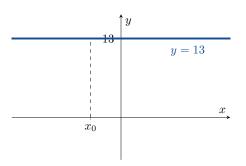


Example (The Identity Function)

$$f(x) = x$$

$$\lim_{x \to x_0} f(x) = \lim_{x \to x_0} x = x_0$$

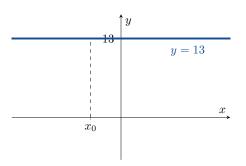




Example (A Constant Function)

$$f(x) = 13$$





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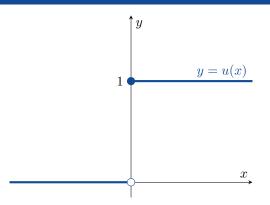


Example (Sometimes Limits Do Not Exist)

Consider the functions

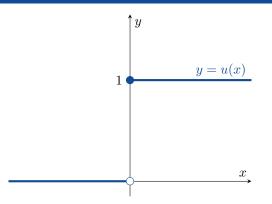
$$u(x) = \begin{cases} 0 & x < 0 \\ 1 & x \ge 0 \end{cases} \quad \text{and} \quad v(x) = \begin{cases} 0 & x \le 0 \\ \sin \frac{1}{x} & x > 0. \end{cases}$$





Note that $\lim_{x\to 0} u(x)$ does not exist.

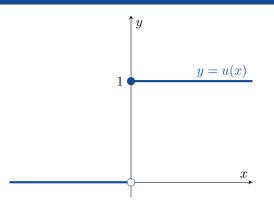




Note that $\lim_{x\to 0} u(x)$ does not exist. To understand why, we consider x close to 0:

- If x is close to 0 and x < 0, then u(x) = 0.
- If x is close to 0 and x > 0, then u(x) = 1.



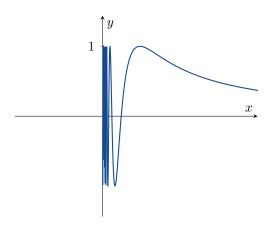


Note that $\lim_{x\to 0} u(x)$ does not exist. To understand why, we consider x close to 0:

- If x is close to 0 and x < 0, then u(x) = 0.
- If x is close to 0 and x > 0, then u(x) = 1.

Because 0 is not close to 1, the limit as $x \to 0$ can not exist.





Moreover $\lim_{x\to 0} v(x)$ does not exist because v(x) oscillates up and down too quickly if x>0 and $x\to 0$.



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;
- $\blacksquare \lim_{x \to c} g(x) = M.$

Then



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;
- $\blacksquare \lim_{x \to c} f(x) = L; \text{ and }$
- $\blacksquare \lim_{x \to c} g(x) = M.$

Then

1 Sum Rule:

$$\lim_{x \to c} (f(x) + g(x)) = L + M;$$



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;
- $\blacksquare \lim_{x \to c} g(x) = M.$

Then

2 Difference Rule:

$$\lim_{x \to c} (f(x) - g(x)) = L - M;$$



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;

Then

3 Constant Multiple Rule:

$$\lim_{x \to c} (kf(x)) = kL;$$



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;
- $\blacksquare \lim_{x \to c} f(x) = L; \text{ and }$
- $\blacksquare \lim_{x \to c} g(x) = M.$

Then

4 Product Rule:

$$\lim_{x \to c} (f(x)g(x)) = LM;$$



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R};$
- \blacksquare f and g are functions;

Then

5 Quotient Rule: if $M \neq 0$, then

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



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \blacksquare f and g are functions;

Then

6 Power Rule: if $n \in \mathbb{N}$, then

$$\lim_{x \to c} (f(x))^n = L^n;$$



Theorem (The Limit Laws)

Suppose that

- $L, M, c, k \in \mathbb{R}$;
- \bullet f and g are functions;
- $\blacksquare \lim_{x \to c} f(x) = L; \text{ and }$
- $\blacksquare \lim_{x \to c} g(x) = M.$

Then

7 Root Rule: if $n \in \mathbb{N}$ and $\sqrt[n]{L}$ exists, then

$$\lim_{x\to c}\sqrt[n]{f(x)}=\sqrt[n]{L}=L^{\frac{1}{n}}.$$



Example

Find
$$\lim_{x\to 2} (x^3 + 4x^2 - 3)$$
.

solution:

$$\lim_{x \to 2} (x^3 + 4x^2 - 3) = \left(\lim_{x \to 2} x^3\right) + \left(\lim_{x \to 2} 4x^2\right) - \left(\lim_{x \to 2} 3\right)$$
(sum and difference rules)
$$= \left(\lim_{x \to 2} x\right)^3 + 4\left(\lim_{x \to 2} x\right)^2 - \left(\lim_{x \to 2} 3\right)$$
(power and constant multiple rules)
$$= 2^3 + 4(2^2) - 3 = 21.$$



Example

Find
$$\lim_{x\to 5} \frac{x^4 + x^2 - 1}{x^2 + 5}$$
.

solution:

$$\begin{split} \lim_{x \to 5} \frac{x^4 + x^2 - 1}{x^2 + 5} &= \frac{\lim_{x \to 5} (x^4 + x^2 - 1)}{\lim_{x \to 5} (x^2 + 5)} \\ &\quad \text{(quotient rule)} \\ &= \frac{\lim_{x \to 5} x^4 + \lim_{x \to 5} x^2 - \lim_{x \to 5} 1}{\lim_{x \to 5} x^2 + \lim_{x \to 5} 5} \\ &\quad \text{(sum and difference rules)} \\ &= \frac{5^4 + 5^2 - 1}{5^2 + 5} \\ &\quad \text{(power rule)} \\ &= 649 \end{split}$$



Theorem (Limits of Polynomial Functions)

If
$$P(x) = a_n x^n + a_{n-1} x^{n-1} + \ldots + a_1 x + a_0$$
 is a polynomial function, then

$$\lim_{x \to c} P(x) = P(c).$$



Theorem (Limits of Rational Functions)

If P(x) and Q(x) are polynomial functions and if $Q(c) \neq 0$, then

$$\lim_{x \to c} \frac{P(x)}{Q(x)} = \frac{P(c)}{Q(c)}.$$



Example

$$\lim_{x \to -1} \frac{x^3 + 4x^2 - 3}{x^2 + 5} = \frac{(-1)^3 + 4(-1)^2 - 3}{(-1)^2 + 5} = \frac{0}{6} = 0.$$



Eliminating Zero Denominators Algebraically

$$\lim_{x \to c} \frac{P(x)}{Q(x)}$$

What can we do if Q(c) = 0?



Example

$$\lim_{x \to 1} \frac{x^2 + x - 2}{x^2 - x}$$

If we just put in x = 1, we would get " $\frac{0}{0}$ " and we never never never want " $\frac{0}{0}$ ".

Instead, we try to factor $x^2 + x - 2$ and $x^2 - x$. If $x \neq 1$, we have that

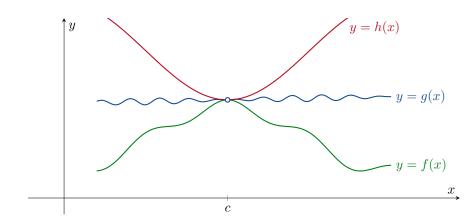
$$\frac{x^2 + x - 2}{x^2 - x} = \frac{(x - 1)(x + 2)}{x(x - 1)} = \frac{x + 2}{x}.$$

So

$$\lim_{x \to 1} \frac{x^2 + x - 2}{x^2 - x} = \lim_{x \to 1} \frac{x + 2}{x} = \frac{1 + 2}{1} = 3.$$



The Sandwich Theorem





Theorem (The Sandwich Theorem)

Suppose that

- $f(x) \le g(x) \le h(x)$ for all x "close" to c $(x \ne c)$; and

Then

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

also.



Example

The inequality

$$1 - \frac{x^2}{6} < \frac{x \sin x}{2 - 2 \cos x} < 1$$

holds for all x close to 0 ($x \neq 0$). Calculate $\lim_{x \to 0} \frac{x \sin x}{2 - 2 \cos x}$.

solution: Since
$$\lim_{x\to 0} 1 - \frac{x^2}{6} = 1 - \frac{0}{6} = 1$$
 and $\lim_{x\to 0} 1 = 1$, it follows by the Sandwich Theorem that $\lim_{x\to 0} \frac{x\sin x}{2 - 2\cos x} = 1$.



Theorem

If

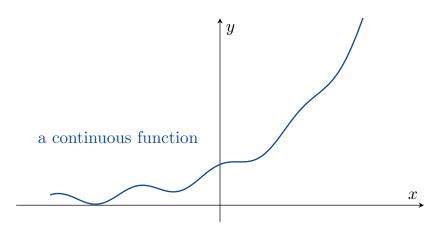
- $f(x) \leq g(x)$ for all x close to c $(x \neq c)$;
- $\blacksquare \lim_{x \to c} f(x)$ exists; and
- $\blacksquare \lim_{x \to c} g(x) \text{ exists,}$

then

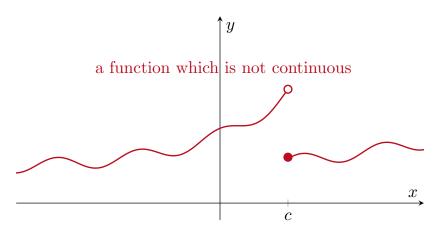
$$\lim_{x\to c} f(x) \le \lim_{x\to c} g(x).$$













Definition

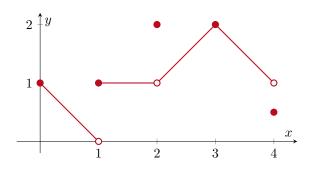
The function $f: D \to \mathbb{R}$ is continuous at $c \in D$ if

- \bullet f(c) exists;
- $\lim_{x\to c} f(x)$ exists; and

Definition

If f is not continuous at c, we say that f is discontinuous at c — we say that c is a point of discontinuity of f.

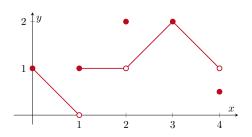




Example

Consider the function $f:[0,4]\to\mathbb{R}$ above. Where is f continuous? Where is f discontinuous?

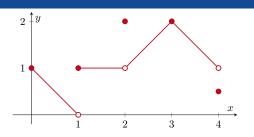




solution:

c		Is f continuous at c ?	Why?
0		Yes	because $\lim_{x\to 0} f(x) = 1 = f(0)$
(0,1)	1)	Yes	because $\lim_{x \to c} f(x) = f(c)$
1		No	because $\lim_{x\to 1} f(x)$ does not exist





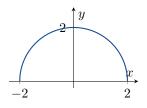
solution:

c	Is f continuous at c ?	Why?
(1, 5	2) Yes	because $\lim_{x \to c} f(x) = f(c)$
2	No	because $\lim_{x\to 2} f(x) = 1 \neq 2 = f(2)$
(2,4)	1) Yes	because $\lim_{x \to c} f(x) = f(c)$
4	No	because $\lim_{x \to 4} f(x) = 1 \neq \frac{1}{2} = f(4)$



Example

$$f: [-2, 2] \to \mathbb{R}, f(x) = \sqrt{4 - x^2}$$

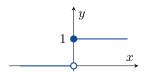


f is continuous at every $c \in [-2, 2]$.



Example

$$g: \mathbb{R} \to \mathbb{R}, \ g(x) = \begin{cases} 0 & x < 0 \\ 1 & x \ge 0 \end{cases}$$

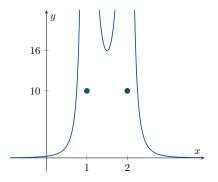


g has a point of discontinuity at c=0. g is continuous at every point $c \neq 0$.



Example

$$h: \mathbb{R} \to \mathbb{R}, h(x) = \begin{cases} \frac{1}{(x-1)^2(x-2)^2} & x \neq 1 \text{ or } 2\\ 10 & x = 1 \text{ or } 2 \end{cases}$$



h is continuous on $(-\infty, 1)$, (1, 2) and $(2, \infty)$. h has a points of discontinuity at c = 1 and c = 2.



Continuous Functions

Definition

 $f:D\to\mathbb{R}$ is a continuous function if it is continuous at every $c\in D$.



Theorem

If f and g are continuous at c, then f+g, f-g, kf $(k \in \mathbb{R})$, fg, $\frac{f}{g}$ (if $g(c) \neq 0$) and f^n $(n \in \mathbb{N})$ are all continuous at c. If $\sqrt[n]{f}$ is defined on $(c-\delta,c+\delta)$, then $\sqrt[n]{f}$ is also continuous at c $(n \in \mathbb{N})$.



Example

Every polynominal

$$P(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0$$

is continuous.



Example

If

- \blacksquare P and Q are polynomials; and
- $Q(c) \neq 0,$

then $\frac{P(x)}{Q(x)}$ is continuous at c.



Example

 $\sin x$ and $\cos x$ are continuous.

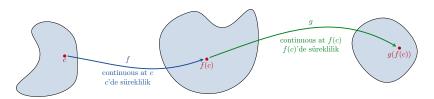


Composites

$$g \circ f(x)$$

 $g \circ f(x)$ means g(f(x)).





Theorem

If

- \blacksquare f is continuous at c; and
- \blacksquare g is continuous at f(c),

then $g \circ f$ is continuous at c.



Example

Show that $h(x) = \sqrt{x^2 - 2x - 5}$ is continuous on its domain.

solution: The function $g(t) = \sqrt{t}$ is continuous by Theorem 24. The function $f(x) = x^2 - 2x - 5$ is continuous because all polynomials are continuous. Therefore $h(x) = g \circ f(x)$ is continuous.



Example

Show that $\frac{x^{\frac{2}{3}}}{1+x^4}$ is continuous.

solution: $x^{\frac{2}{3}}$ and $1+x^4$ are continuous. Because $1+x^4\neq 0$ for all x, we have that $\frac{x^{\frac{2}{3}}}{1+x^4}$ is continuous.



Theorem

If

- $\blacksquare g(x)$ is continuous at x = b; and
- $\blacksquare \lim_{x \to c} f(x) = b,$

then

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



Example

$$\lim_{x \to \frac{\pi}{2}} \cos \left[2x + \sin \left(\frac{3\pi}{2} + x \right) \right]$$

$$= \cos \left[\lim_{x \to \frac{\pi}{2}} \left(2x + \sin \left(\frac{3\pi}{2} + x \right) \right) \right]$$

$$= \cos \left[\lim_{x \to \frac{\pi}{2}} (2x) + \lim_{x \to \frac{\pi}{2}} \left(\sin \left(\frac{3\pi}{2} + x \right) \right) \right]$$

$$= \cos \left[\pi + \sin \left(\lim_{x \to \frac{\pi}{2}} \left(\frac{3\pi}{2} + x \right) \right) \right]$$

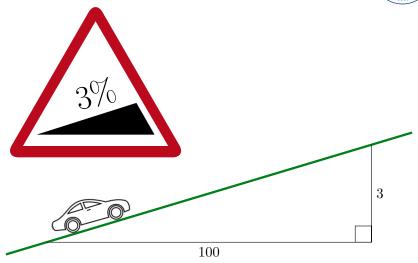
$$= \cos \left[\pi + \sin 2\pi \right] = \cos \left[\pi + 0 \right] = -1.$$



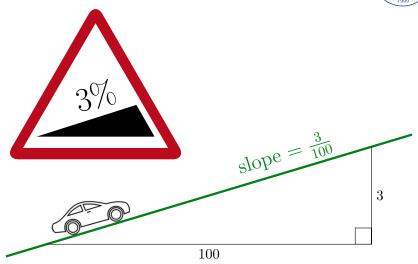




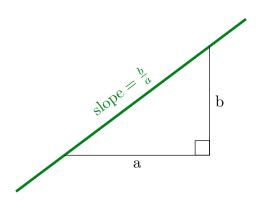




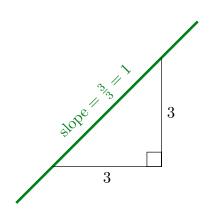




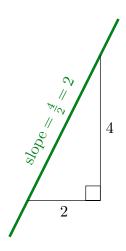




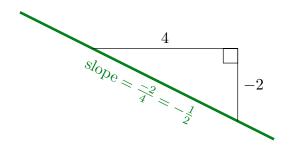




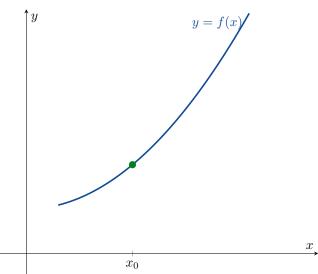




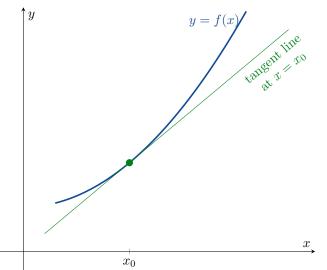




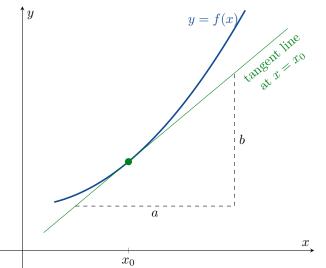




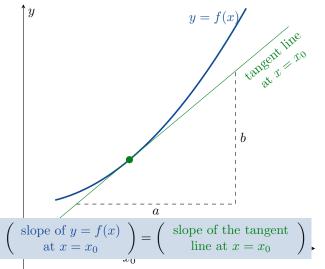




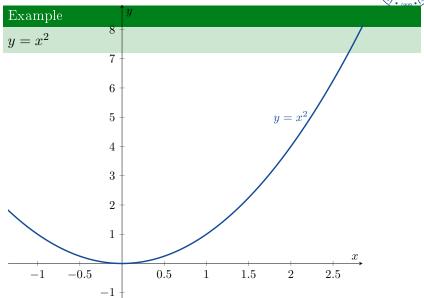




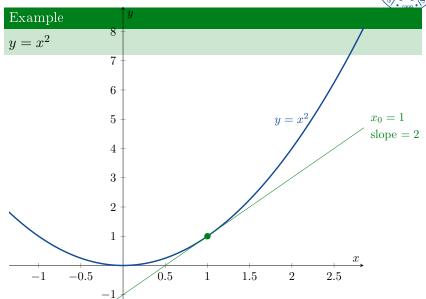




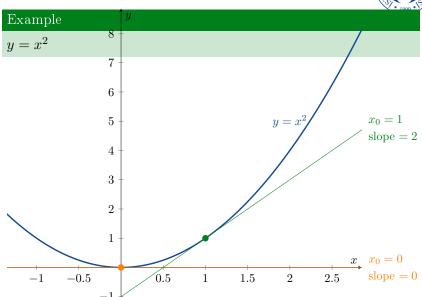




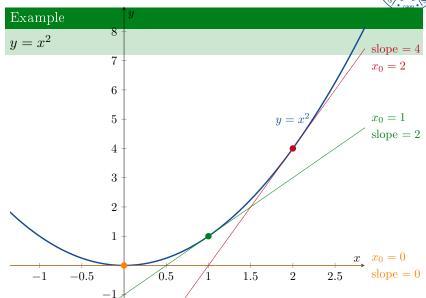








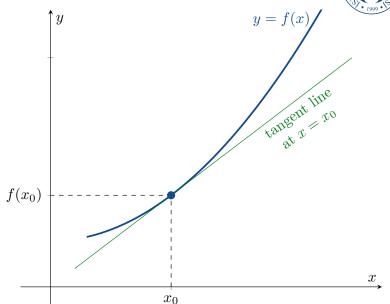




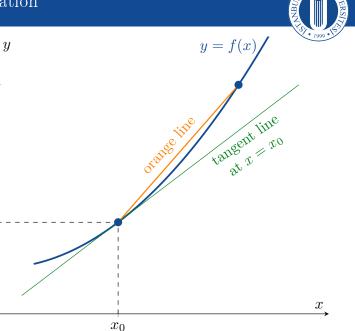


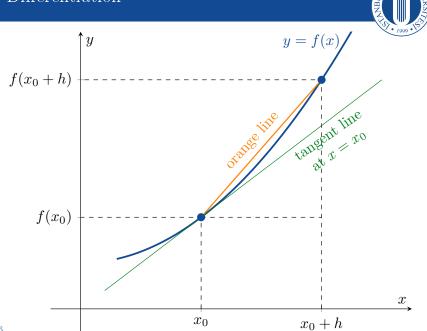
How can we calculate the slope of the tangent line?

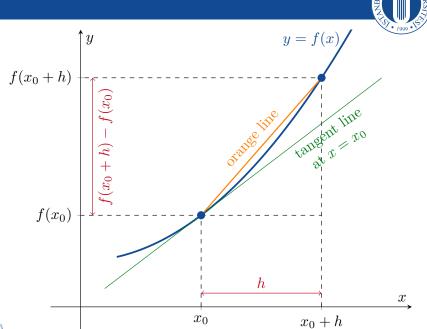


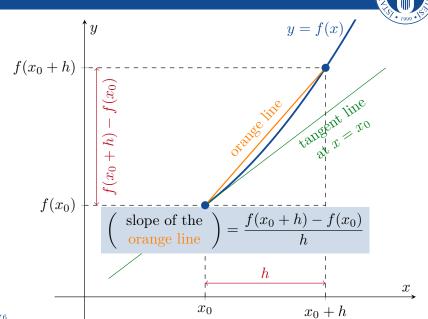


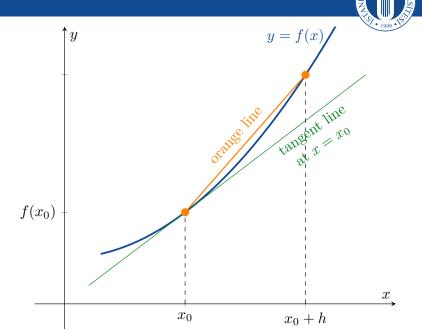
 $f(x_0)$

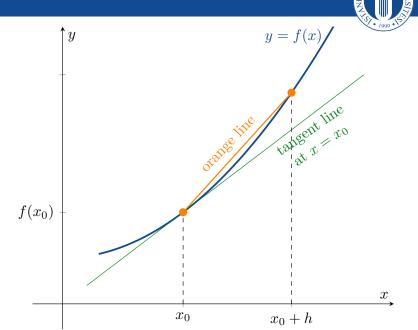


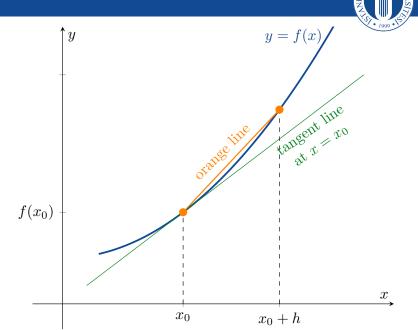


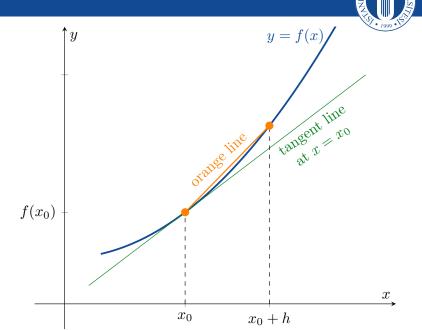


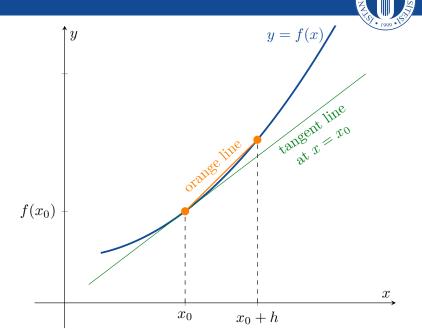


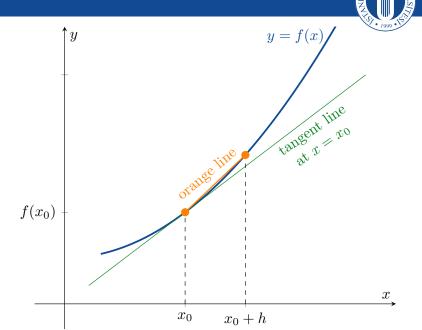


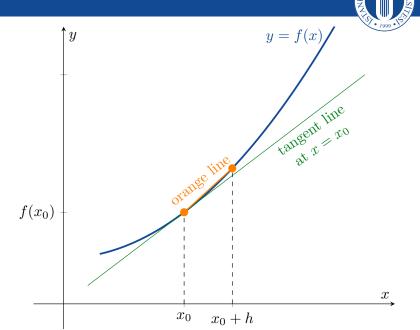


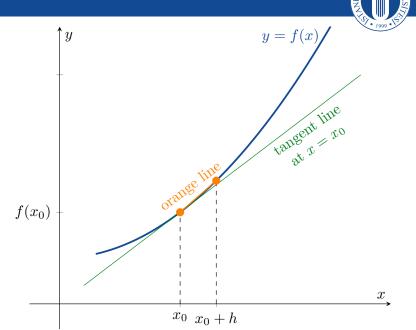














If h is very very small, then

$$\begin{pmatrix} \text{slope of the} \\ \text{tangent line} \end{pmatrix} \approx \begin{pmatrix} \text{slope of the} \\ \text{orange line} \end{pmatrix} = \frac{f(x_0 + h) - f(x_0)}{h}$$



The Derivative of f

Definition

The derivative of a function f at a point x_0 is

$$f'(x_0) = \lim_{h \to 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

if the limit exists.

(f' is pronounced " f prime")



Example

Consider the function $g(x) = \frac{1}{x}, x \neq 0$.

If $x_0 \neq 0$, then

$$g'(x_0) = \lim_{h \to 0} \frac{g(x_0 + h) - g(x_0)}{h}$$

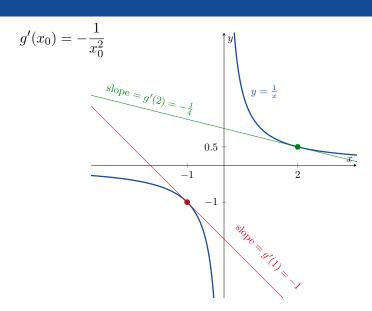
$$= \lim_{h \to 0} \frac{\frac{1}{x_0 + h} - \frac{1}{x_0}}{h}$$

$$= \lim_{h \to 0} \frac{\left(\frac{x_0}{x_0(x_0 + h)} - \frac{x_0 + h}{x_0(x_0 + h)}\right)}{h}$$

$$= \lim_{h \to 0} \frac{x_0 - x_0 - h}{hx_0(x_0 + h)}$$

$$= \lim_{h \to 0} \frac{-1}{x_0(x_0 + h)} = -\frac{1}{x_0^2}.$$







Definition

If $f'(x_0)$ exists, we say that f is differentiable at x_0 .



Definition

Let $f: D \to \mathbb{R}$ be a function. If f is differentiable at every $x_0 \in D$, we say that f is differentiable.

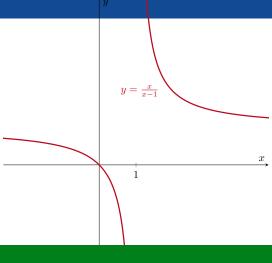


If $f: D \to \mathbb{R}$ is differentiable, then we have a new function $f': D \to \mathbb{R}$.

Definition

f' is called the *derivative* of f.





Example

Differentiate $f(x) = \frac{x}{x-1}$.



solution: First note that $f(x+h) = \frac{x+h}{x+h-1}$. Therefore

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

$$= \lim_{h \to 0} \frac{\frac{x+h}{x+h-1} - \frac{x}{x-1}}{h}$$

$$= \lim_{h \to 0} \frac{1}{h} \left(\frac{(x+h)(x-1) - x(x+h-1)}{(x-1)(x+h-1)} \right)$$

$$= \lim_{h \to 0} \frac{1}{h} \left(\frac{-h}{(x-1)(x+h-1)} \right)$$

$$= \lim_{h \to 0} \frac{-1}{(x-1)(x+h-1)}$$

$$= \frac{-1}{(x-1)(x+0-1)}$$

$$= \frac{-1}{(x-1)^2}.$$



Notations

There are many ways to write the derivative of y = f(x).

$$f'(x) = y' = \frac{dy}{dx} = \frac{df}{dx} = \frac{d}{dx}f(x) = \dot{y} = \dot{f}(x)$$

"the derivative of y with respect to x"





Sir Isaac Newton UK, 1642-1726



Gottfried Leibniz GER, 1646-1716



Joseph-Louis Lagrange ITA, 1736-1813

Calculus was started by two men who hated each other: Sir Isaac Newton used \dot{f} and \dot{y} . Gottfried Leibniz used $\frac{df}{dx}$ and $\frac{dy}{dx}$.

The f' and y' notation came later from Joseph-Louis Lagrange.



If we want the derivative of y = f(x) at the point $x = x_0$, we can write

$$f'(x_0) = \frac{dy}{dx}\Big|_{x=x_0} = \frac{df}{dx}\Big|_{x=x_0} = \frac{d}{dx}f(x)\Big|_{x=x_0}$$

"the derivative of y with respect to x at $x = x_0$ "



For example, if $u(x) = \frac{1}{x}$, then

$$u'(4) = \frac{d}{dx} \left(\frac{1}{x}\right)\Big|_{x=4} = \frac{-1}{x^2}\Big|_{x=4} = \frac{-1}{4^2} = \frac{-1}{16}.$$



Example

Show that f(x) = |x| is differentiable on $(-\infty, 0)$ and on $(0, \infty)$, but is not differentiable at x = 0.



solution: If x > 0 then

$$\frac{df}{dx} = \frac{d}{dx}(|x|) = \frac{d}{dx}(x) = \lim_{h \to 0} \frac{(x+h) - x}{h} = \lim_{h \to 0} 1 = 1.$$



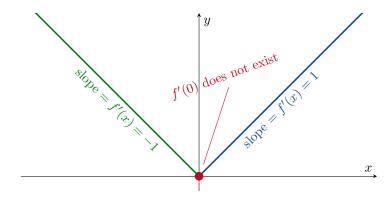
Similarly, if x < 0 then

$$\frac{df}{dx} = \frac{d}{dx} (|x|) = \frac{d}{dx} (-x) = \lim_{h \to 0} \frac{(-x - h) - (-x)}{h}$$
$$= \lim_{h \to 0} -1 = -1.$$

Therefore f is differentiable on $(-\infty, 0)$ and on $(0, \infty)$.

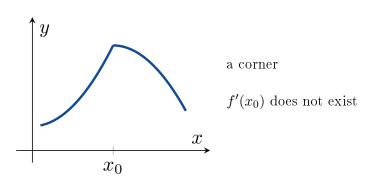


Since $\lim_{h\to 0} \frac{|0+h|-|0|}{h} = \lim_{h\to 0} \frac{|h|}{h} = \lim_{h\to 0} (\pm 1)$ does not exist, f is not differentiable at 0.



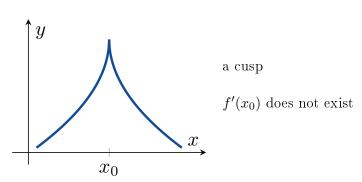


When Does a Function Not Have a Derivative at a Point?



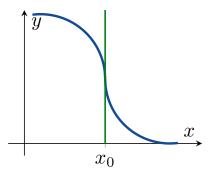


When Does a Function Not Have a Derivative at a Point?





When Does a Function Not Have a Derivative at a Point?

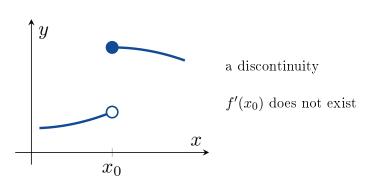


a vertical tangent

 $f'(x_0)$ does not exist

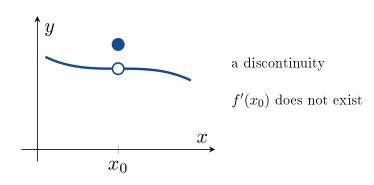


When Does a Function Not Have a Derivative at a Point?





When Does a Function Not Have a Derivative at a Point?





Theorem

$$\begin{pmatrix} f \text{ has a derivative} \\ at \ x = x_0 \end{pmatrix} \implies \begin{pmatrix} f \text{ is continuous} \\ at \ x = x_0 \end{pmatrix}$$



Next Week: no lesson (Ramadan Feast Eve)

Two Weeks Later: no lesson (Atatürk Commemoration & Youth Day)

Three Weeks Later:

- 27. Differentiation Rules
- 28. Derivatives of Trigonometric Functions
- 29. The Chain Rule