

## Differentiable Functions

**Exercise 1:** Determine the  $n$ -th derivative of the following functions:

- a)  $f : (-1, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = (1+x)^r$ , where  $r \in \mathbb{R}$ ;
- b)  $f : (-1, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x \cdot \ln(1+x)$ ;
- c)  $f : (-\infty, -1) \rightarrow \mathbb{R}$  defined by  $f(x) = x \cdot \ln(1-x)$ ;
- d)  $f : (-1, 1) \rightarrow \mathbb{R}$  defined by  $f(x) = \sqrt{3x+4}$ ;
- e)  $f : (-\frac{1}{2}, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = \frac{1}{\sqrt{2x+1}}$ .

**Exercise 2:** Determine the  $n$ -th derivative of the following functions:

- a)  $f : \mathbb{R} \setminus \{-\frac{b}{a}\} \rightarrow \mathbb{R}$  defined by  $f(x) = \frac{1}{ax+b}$ ;
- b)  $f : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = \sin(ax+b)$ ;
- c)  $f : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = \cos(ax+b)$ ;
- d)  $f : \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = e^{ax+b}$ .

**Exercise 3:** Compute the derivatives of the following functions

- a)  $f : (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^x$ ;
- b)  $f : (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^{\frac{1}{x}}$ ;
- c)  $f : (0, \pi) \rightarrow \mathbb{R}$  defined by  $f(x) = \sin x^x$ ;
- d)  $f : (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^{\sin x}$ ;

**Exercise 4:** Prove that  $\frac{1}{x+1} < \ln(x+1) - \ln x < \frac{1}{x}$  for all  $x > 0$ .

**Exercise 5:**

- a) Prove that for all  $n \in \mathbb{N}$  if holds

$$na^{n-1} < \frac{b^n - a^n}{b - a} < nb^{n-1}$$

for all  $a, b \in (0, +\infty)$  with  $a < b$ .

**Excercise 6:**

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be defined by

$$f(x) = x + |x - 1|$$

for all  $x \in \mathbb{R}$ .

- a) Prove that  $f$  has side derivatives at  $x_0 = 1$ ;
- b) Compute the side derivatives of  $f$  at  $x_0 = 1$ ;
- c) Is  $f$  differentiable on the left at  $x_0 = 1$ ? What about on the right?
- d) Does  $f$  have a derivative at  $x_0 = 1$ ?
- e) Is  $f$  differentiable at  $x_0 = 1$ ?

**Exercise 1:** Determine the  $n$ -th derivative of the following functions:

- a)  $f : (-1, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = (1+x)^r$ , where  $r \in \mathbb{R}$ ;
- b)  $f : (-1, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x \cdot \ln(1+x)$ ;
- c)  $f : (-\infty, -1) \rightarrow \mathbb{R}$  defined by  $f(x) = x \cdot \ln(1-x)$ ;
- d)  $f : (-1, 1) \rightarrow \mathbb{R}$  defined by  $f(x) = \sqrt{3x+4}$ ;
- e)  $f : (-\frac{1}{2}, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = \frac{1}{\sqrt{2x+1}}$ .

a)  $f : (-1, \infty) \rightarrow \mathbb{R} \quad f(x) = (1+x)^r, \quad r \in \mathbb{R}$

$$\rightarrow \text{if } r < 0: \text{ Denote } t = -r \Rightarrow f(x) = (1+x)^{-t} = \frac{1}{(1+x)^t}$$

$$f'(x) = \left( \frac{1}{(1+x)^t} \right)' = \frac{-t}{(1+x)^{t+1}}$$

$$f''(x) = \frac{t(t+1)}{(1+x)^{t+2}}$$

$$\text{Suppose } f^{(n)}(x) = \frac{(-1)^m \cdot t(t+1) \cdots (t+m-1)}{(1+x)^{t+m}}$$

$$\text{We shall prove that } f^{(n+r)}(x) = \frac{(-1)^{n+r} \cdot t(t+1) \cdots (t+n-1)(t+n)}{(1+x)^{t+n+r}}$$

$$(f^{(n+r)}(x))' = \left( \frac{(-1)^{n+r} \cdot t(t+1) \cdots (t+n-1)(t+n)}{(1+x)^{t+n+r}} \right)' = (-1)^n \cdot t(t+1) \cdots (t+n-1) \cdot \frac{-(t+n)}{(1+x)^{t+n+r}} = \frac{(-1)^{n+1} \cdot t(t+1) \cdots (t+n)}{(1+x)^{t+n+1}}$$

$$\cdot \text{ if } r=0: f(x) = (1+x)^0 = 1 \Rightarrow f^{(n)}(x) = 0$$

$$\cdot \text{ if } r>0: f(x) = (1+x)^r$$

$$f'(x) = r(1+x)^{r-1}$$

$$f''(x) = r(r-1)(1+x)^{r-2}$$

$$\cdot \text{ if } r > m: f^{(n)}(x) = r(r-1) \cdots (r-(m-1)) \cdot (1+x)^{r-m}$$

$$\cdot \text{ if } r < m: f^{(n)}(x) = r(r-1) \cdots (r-(m-2))(1+x) \Rightarrow f^{(n-m)}(x) = r(r-1) \cdots (r-(m-1))(1+x)$$

$$f^{(n)}(x) = 0$$

b)  $f : (-1, +\infty) \rightarrow \mathbb{R} \quad f(x) = x \ln(1+x)$

$$f^{(n)}(x) = \sum_{k=0}^n C_n^k \cdot (\ln(1+x))^{(n-k)} \cdot x^{(k)} = C_n^0 \cdot (\ln(1+x))^{(n)} \cdot x + C_n^1 (\ln(1+x))^{(n-1)} \cdot x' + C_n^2 (\ln(1+x))^{(n-2)} \cdot x'' + \dots = (\ln(1+x))^{(n)} \cdot x + n \cdot (\ln(1+x))^{(n-1)} \cdot 1 + 0 + \dots$$

Let  $g(x) = \ln(1+x), \quad g : (-1, +\infty) \rightarrow \mathbb{R}$

$$g'(x) = \frac{1}{1+x}$$

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

$$g^{(n)}(x) = \frac{(-1)^{n+1} (n+1)!}{(1+x)^n} \quad (\text{according to a})$$

$$f^{(n)}(x) = \frac{(-1)^{m+1} \cdot (m-n)!}{(1+x)^m} \cdot x + m \cdot \frac{(-1)^m \cdot (m-2)!}{(1+x)^{m-1}} = \frac{(-1)^m \cdot (m-2)!}{(1+x)^{m-1}} \left( -1 + \frac{mx}{1+x} \right) = \frac{(-1)^m (m-2)!}{(1+x)^{m-1}} (x + ...)$$

a)  $f: (-\infty, -1) \rightarrow \mathbb{R}$   $f(x) = x \cdot \ln(1-x)$

$$f^{(n)}(x) = \sum_{k=0}^m C_m^k \cdot (\ln(1-x))^{(m-k)} \cdot x^{(k)} = (\ln(1-x))^{(m)} \cdot x + m \cdot (\ln(1-x))^{m-1} \cdot x + o + ...$$

Let  $g(x) = \ln(1-x)$ ,  $g: (-\infty, -1) \rightarrow \mathbb{R}$

$$g'(x) = \frac{-1}{1-x} = \frac{1}{x-1} \quad g''(x) = \frac{-1}{(x-1)^2} \quad g^{(n)}(x) = \frac{(n-1)!}{(x-1)^n} \cdot (-1)^{n+1}$$

$$\begin{aligned} f^{(n)}(x) &= \frac{(-1)^{m+1} (m-1)!}{(x-1)^m} \cdot x + \frac{(-1)^m \cdot (m-2)! \cdot m}{(x-1)^{m-1}} = \frac{(-1)^m (m-2)!}{(x-1)^{m-1}} \cdot \left( \frac{-mx}{x-1} \cdot x + m \right) = \\ &= \frac{(-1)^m (m-2)!}{(x-1)^{m-1}} \cdot \frac{-mx + x + mx - m}{x-1} = \frac{(-1)^m (m-2)! (x-m)}{(x-1)^m} \end{aligned}$$

b)  $f: (-1, 1) \rightarrow \mathbb{R}$   $f(x) = \sqrt{3x+4} = \sqrt{3} \cdot \sqrt{x+\frac{4}{3}} = \sqrt{3} \left( x + \frac{4}{3} \right)^{\frac{1}{2}}$

$$f'(x) = \sqrt{3} \cdot \frac{1}{2} \cdot \left( x + \frac{4}{3} \right)^{-\frac{1}{2}} \quad f''(x) = \frac{\sqrt{3}}{2} \cdot \frac{-1}{2} \cdot \left( x + \frac{4}{3} \right)^{-\frac{3}{2}}$$

Suppose  $f^{(n)}(x) = \frac{\sqrt{3}}{2^n} \cdot (-1)^{m+1} \cdot 1 \cdot 3 \cdots (2(m-2)+1) \cdot \left( x + \frac{4}{3} \right)^{-\frac{2m+1}{2}}$

We shall prove that  $f^{(m+1)}(x) = \frac{\sqrt{3}}{2^{m+1}} \cdot (-1)^{m+2} \cdot 1 \cdot 3 \cdots (2(m-1)+1) \cdot \left( x + \frac{4}{3} \right)^{-\frac{2m+3}{2}}$

$$f^{(m+1)}(x) = (f^{(m)}(x))' = \frac{\sqrt{3} \cdot (-1)^{m+1}}{2^m} \cdot 1 \cdot 3 \cdots (2m-3) \cdot \frac{-(2m+1)}{2} \cdot \left( x + \frac{4}{3} \right)^{-\frac{2m+1}{2}}$$

c)  $f: (-\frac{1}{2}, +\infty) \rightarrow \mathbb{R}$   $f(x) = \frac{1}{\sqrt{2x+1}} = \frac{1}{\sqrt{2}} \cdot \frac{1}{\sqrt{x+\frac{1}{2}}} = \frac{1}{\sqrt{2}} \cdot \left( x + \frac{1}{2} \right)^{-\frac{1}{2}}$

$$f'(x) = \frac{1}{\sqrt{2}} \cdot \frac{-1}{2} \left( x + \frac{1}{2} \right)^{-\frac{3}{2}} \quad f''(x) = \frac{1}{\sqrt{2}} \cdot \frac{1}{2^2} \cdot 3 \left( x + \frac{1}{2} \right)^{-\frac{5}{2}}$$

Suppose that  $f^{(n)}(x) = \frac{(-1)^{m+1}}{\sqrt{2}} \cdot \frac{1}{2^m} \cdot 1 \cdot 3 \cdots (2m-1) \cdot \left( x + \frac{1}{2} \right)^{-\frac{2m+1}{2}}$ .

We shall prove that  $f^{(m+1)}(x) = \frac{(-1)^{m+2}}{\sqrt{2}} \cdot \frac{1}{2^{m+1}} \cdot 1 \cdot 3 \cdots (2m-1) \cdot (2m+1) \cdot \left( x + \frac{1}{2} \right)^{-\frac{2m+3}{2}}$

$$f^{(m+1)}(x) = \frac{(-1)^{m+1}}{\sqrt{2}} \cdot \frac{1}{2^m} \cdot 1 \cdot 3 \cdots (2m-1) \cdot \frac{-(2m+1)}{2} \cdot \left( x + \frac{1}{2} \right)^{-\frac{2m+3}{2}}$$

**Exercise 2:** Determine the  $n$ -th derivative of the following functions:

a)  $f: \mathbb{R} \setminus \{-\frac{b}{a}\} \rightarrow \mathbb{R}$  defined by  $f(x) = \frac{1}{ax+b}$ ;

b)  $f: \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = \sin(ax+b)$ ;

c)  $f: \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = \cos(ax+b)$ ;

d)  $f: \mathbb{R} \rightarrow \mathbb{R}$  defined by  $f(x) = e^{ax+b}$ .

a)  $f: \mathbb{R} \setminus \{-\frac{b}{a}\} \rightarrow \mathbb{R}$   $f(x) = \frac{1}{ax+b} = \frac{1}{a} \cdot \frac{1}{x+\frac{b}{a}}$

$$f'(x) = \frac{1}{a} \cdot \frac{-1}{(x+\frac{b}{a})^2} \quad f''(x) = \frac{1}{a} \cdot \frac{-1}{(x+\frac{b}{a})^3}$$

Suppose that  $f^{(n)}(x) = \frac{1}{a} \cdot \frac{(-1)^m m!}{(x+\frac{b}{a})^{m+1}}$ .

We shall prove that  $f^{(m+1)}(x) = \frac{1}{\alpha} \cdot \frac{(-1)^{m+1} (m+1)!}{(x + \frac{b}{\alpha})^{m+2}}$

$$f^{(m+1)}(x) = (f^{(m)}(x))' = \frac{1}{\alpha} \cdot (-1)^m \cdot m! \cdot \frac{- (m+1)}{(x + \frac{b}{\alpha})^{m+2}} = \frac{(-1)^{m+1} \cdot (m+1)!}{\alpha (x + \frac{b}{\alpha})^{m+2}}$$

a)  $f: \mathbb{R} \rightarrow \mathbb{R}$   $f(x) = \sin(ax+b)$

$$f'(x) = a \cos(ax+b) \quad f''(x) = a^2 \cdot (-\sin(ax+b)) \quad f'''(x) = a^3 \cdot \cos(ax+b) \quad f''''(x) = a^4 \cdot \sin(ax+b)$$

$$f^{(m)}(x) = \begin{cases} a^{4k} \cdot \sin(ax+b), & m=4k \\ a^{4k+1} \cdot \cos(ax+b), & m=4k+1 \\ -a^{4k+2} \cdot \sin(ax+b), & m=4k+2 \\ -a^{4k+3} \cdot \cos(ax+b), & m=4k+3 \end{cases}, k \in \mathbb{R}$$

b)  $f: \mathbb{R} \rightarrow \mathbb{R}$   $f(x) = \cos(ax+b)$

$$f'(x) = -a \sin(ax+b) \quad f''(x) = -a^2 \cos(ax+b) \quad f'''(x) = a^3 \sin(ax+b) \quad f''''(x) = a^4 \cos(ax+b)$$

$$f^{(m)}(x) = \begin{cases} a^{4k} \cos(ax+b), & m=4k \\ -a^{4k+1} \sin(ax+b), & m=4k+1 \\ -a^{4k+2} \cos(ax+b), & m=4k+2 \\ a^{4k+3} \sin(ax+b), & m=4k+3 \end{cases}, k \in \mathbb{R}$$

c)  $f: \mathbb{R} \rightarrow \mathbb{R}$   $f(x) = e^{ax+b}$

$$f'(x) = a \cdot e^{ax+b} \Rightarrow f^{(m)}(x) = a^m \cdot e^{ax+b}$$

**Exercise 3:** Compute the derivatives of the following functions

a)  $f: (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^x$ ;

b)  $f: (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^{\frac{1}{x}}$ ;

c)  $f: (0, \pi) \rightarrow \mathbb{R}$  defined by  $f(x) = \sin x^x$ ;

d)  $f: (0, \infty) \rightarrow \mathbb{R}$  defined by  $f(x) = x^{\sin x}$ ;

a)  $f: (0, \infty) \rightarrow \mathbb{R}$   $f(x) = x^x = e^{x \ln x}$

$$f'(x) = e^{x \ln x} (1 \ln x + 1) = x^x (1 \ln x + 1)$$

b)  $f: (0, \infty) \rightarrow \mathbb{R}$   $f(x) = x^{\frac{1}{x}} = e^{\frac{\ln x}{x}}$

$$f'(x) = e^{\frac{\ln x}{x}} \left( \frac{\frac{1}{x} \cdot x - \ln x}{x^2} \right) = x^{\frac{1}{x}} \cdot \frac{1 - \ln x}{x^2} = x^{\frac{1 - 2 \ln x}{x}} (1 - \ln x)$$

c)  $f: (0, \pi) \rightarrow \mathbb{R}$   $f(x) = \sin x^x$

$$f'(x) = \cos x^x \cdot (x^x)' = \cos x^x \cdot x^x (1 \ln x + 1)$$

d)  $f: (0, +\infty) \rightarrow \mathbb{R}$   $f(x) = x^{\sin x} = e^{\sin x \cdot \ln x}$

$$f'(x) = e^{\sin x \cdot \ln x} (\cos x \cdot \ln x + \frac{\sin x}{x}) = x^{\sin x} (\cos x \cdot \ln x + \frac{\sin x}{x})$$

**Exercise 4:** Prove that  $\frac{1}{x+1} < \ln(x+1) - \ln x < \frac{1}{x}$  for all  $x > 0$ .

$$\frac{1}{x+1} < \ln(x+1) - \ln x < \frac{1}{x} \quad \forall x \in \mathbb{R}, x > 0$$

Let  $f: (0, +\infty) \rightarrow \mathbb{R}$   $f(x) = \ln x$

$f$  continuous on  $(0, +\infty)$  and differentiable on  $(0, +\infty)$   $\Rightarrow$

$\Rightarrow f$  continuous and differentiable on  $[x, x+1]$ ,  $\forall x > 0$   $\xrightarrow{\text{Lagrange's theorem}}$

$$\Rightarrow f(x+1) - f(x) = (x+1-x) \cdot f'(c), c \in (x, x+1) \Rightarrow$$

$$\Rightarrow \ln(x+1) - \ln x = f'(c), c \in (x, x+1)$$

$$f'(c) = \frac{1}{c} \quad x < c < x+1$$

$$\frac{1}{x+1} < \frac{1}{c} < \frac{1}{x}$$

$$\frac{1}{x+1} < f'(c) < \frac{1}{x}$$

$$\frac{1}{x+1} < \ln(x+1) - \ln x < \frac{1}{x}$$

**Exercise 5:**

a) Prove that for all  $n \in \mathbb{N}$  if holds

$$na^{n-1} < \frac{b^n - a^n}{b-a} < nb^{n-1}$$

for all  $a, b \in (0, +\infty)$  with  $a < b$ .

$$\Rightarrow n \in \mathbb{N}$$

$$n \cdot a^{n-1} < \frac{b^n - a^n}{b-a} < n \cdot b^{n-1}, \quad a, b \in (0, +\infty), a < b$$

Let  $f(x) = x^n$ ,  $f: (0, +\infty) \rightarrow \mathbb{R}$

$f$  continuous and derivable on  $(0, +\infty)$   $\Rightarrow$

$\Rightarrow f$  continuous and derivable on  $[a, b]$ ,  $a, b \in (0, +\infty)$ ,  $a < b$

$\xrightarrow{\text{Lagrange's theorem}} f(b) - f(a) = (b-a)f'(c), c \in (a, b)$

$$f'(c) = n \cdot c^{n-1}$$

$$a < c < b \Rightarrow a^{n-1} < c^{n-1} < b^{n-1} \Rightarrow n \cdot a^{n-1} < n \cdot c^{n-1} < n \cdot b^{n-1} \Rightarrow$$

$$\Rightarrow n \cdot a^{n-1} < \frac{b^n - a^n}{b-a} < n \cdot b^{n-1}$$

Excercise 6:

Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be defined by

$$f(x) = x + |x - 1|$$

for all  $x \in \mathbb{R}$ .

- a) Prove that  $f$  has side derivatives at  $x_0 = 1$ ;
- b) Compute the side derivatives of  $f$  at  $x_0 = 1$ ;
- c) Is  $f$  differentiable on the left at  $x_0 = 1$ ? What about on the right?
- d) Does  $f$  have a derivative at  $x_0 = 1$ ?
- e) Is  $f$  differentiable at  $x_0 = 1$ ?

$$f: \mathbb{R} \rightarrow \mathbb{R} \quad f(x) = x + |x - 1| = \begin{cases} x - (x-1), & x < 1 \\ x + (x-1), & x \geq 1 \end{cases} = \begin{cases} 1, & x < 1 \\ 2x-1, & x \geq 1 \end{cases}$$

$$\begin{array}{c|ccccccc} x & -\infty & & 1 & & +\infty \\ \hline x-1 & - - - - - & 0 & + & + & + & + & + \end{array}$$

$$a+b) \quad f'_L(1) = \lim_{\substack{x \rightarrow 1 \\ x < 1}} \frac{f(x) - f(1)}{x - 1} = \lim_{x \rightarrow 1^-} \frac{1-1}{x-1} = 0 \in \overline{\mathbb{R}} \Rightarrow f \text{ has a leftside derivative at } x_0 = 1$$

$$f'_R(1) = \lim_{\substack{x \rightarrow 1 \\ x > 1}} \frac{f(x) - f(1)}{x - 1} = \lim_{x \rightarrow 1^+} \frac{2x-1-1}{x-1} = \lim_{x \rightarrow 1^+} \frac{2x-2}{x-1} = \lim_{x \rightarrow 1^+} \frac{2(x-1)}{(x-1)} = 2 \in \overline{\mathbb{R}} \Rightarrow$$

$\Rightarrow f \text{ has a rightside derivative at } x_0 = 1$

- c) For  $x \in (-\infty, 1)$ ,  $f(x) = 1 = \text{constant} \Rightarrow f$  is differentiable at any point  $x_0 \in (-\infty, 1]$
- $\Rightarrow f$  differentiable on the left at  $x_0 = 1$

For  $x \in [1, +\infty)$ ,  $f(x) = 2x-1$      $\left. f'(x) = 2 \in \mathbb{R} \right\} \Rightarrow f$  differentiable on the right at  $x_0 = 1$

d)  $f'_L(1) = 0 \neq 2 = f'_R(1) \Rightarrow f'_L(1) \neq f'_R(1) \Rightarrow f$  does not have a derivative at  $x_0 = 1$

e)  $f'(1^+) = 0 \neq 2 = f'_R(1) \Rightarrow f'_L(1) \neq f'_R(1) \Rightarrow f$  is not differentiable at  $x_0 = 1$