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Rules for differentiation § 3.1

Now we will spend a lot of time learning rules for derivatives.

The simplest derivative is for a constant function:

Thm If $f(x) = c$ for some constant $c \in \mathbb{R}$,

$$\text{then } f'(x) = 0.$$

Pf: We could write a limit, but it's easier to just remember the tangent line definition of the derivative.

If $y = f(x)$ is a line, then the tangent line at any point is $y = f(x)$. In this case, the slope = 0 since $f(x) = c$.

Actually, the same argument works for any linear function $f(x)$.

Thm If $f(x) = mx + b$ is a linear function,

$$\text{then } f'(x) = m \text{ (slope of line).}$$

Some other simple rules for derivatives are:

Thm • (sum) $(f+g)'(x) = f'(x) + g'(x)$

• (difference) $(f-g)'(x) = f'(x) - g'(x)$

• (scaling) $(c \cdot f)'(x) = c f'(x)$ for $c \in \mathbb{R}$.

Pf: These all follow from the corresponding limit laws.

E.g., for sum rule have

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

$$\begin{aligned} &= \lim_{h \rightarrow 0} \frac{f(x+h) + g(x+h) - f(x) - g(x)}{h} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} + \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h} \\ &\quad \text{B.I.C. w/t} \\ &= f'(x) + g'(x). \end{aligned}$$

1.8.8

The first really interesting derivative is for $f(x) = x^n$, a power function. We've seen:

$$\frac{d}{dx} (x^0) = 0, \quad \frac{d}{dx} (x^1) = 1, \quad \frac{d}{dx} (x^2) = 2x$$

Do you see a pattern?

Thm for any nonnegative integer n , if $f(x) = x^n$

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

$x^5 = x \cdot x^4 = ("bring\ n\ down")$

Pf: We can use an algebra trick:

$$f'(a) = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \lim_{x \rightarrow a} \frac{x^n - a^n}{x - a}$$

$$\begin{aligned} &\stackrel{\text{check}}{=} \lim_{x \rightarrow a} (x-a) \frac{(x^{n-1} + ax^{n-2} + a^2x^{n-3} + \dots + a^{n-2}x + a^{n-1})}{x-a} \\ &\stackrel{\text{multiplying}}{\text{correctly!}} = \lim_{x \rightarrow a} (x^{n-1} + ax^{n-2} + \dots + a^{n-1}) = a^{n-1} + a^{n-1} + \dots + a^{n-1} \\ &= n \cdot a^{n-1}. \quad \checkmark \end{aligned}$$

This is one of the most important formulas in calculus!

Please memorize it.

E.g.: If $f(x) = 3x^4 - 2x^3 + 6x^2 + 5x - 9$ then

$$f'(x) = 12x^3 - 6x^2 + 12x + 5.$$

(Q) Can easily take derivative of any polynomial!

E.g.: If $f(x) = x^3$ what is $f''(x)$?

Well, $f'(x) = 3x^2$, so $f''(x) = 3 \cdot 2x$,

$$= 6x.$$

All derivatives of x^n easy to compute this way!

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§ 3.1

Derivatives for more kinds of functions

Thm For any real number n , if $f(x) = x^n$, then $f'(x) = n \cdot x^{n-1}$

Exactly same formula as for positive integers n .
Proof is similar, and we will skip it.

E.g. Q: If $f(x) = \sqrt{x}$, what is $f'(x)$?

$$\text{A: } f(x) = x^{1/2}, \text{ so } f'(x) = \frac{1}{2}x^{-1/2} = \frac{1}{2\sqrt{x}}$$

Q: If $f(x) = \frac{1}{x}$, what is $f'(x)$?

$$\text{A: } f(x) = x^{-1}, \text{ so } f'(x) = -1 \cdot x^{-2} = -\frac{1}{x^2}$$

The exponential fn. e^x has a surprisingly simple derivative:

Thm If $f(x) = e^x$, then $f'(x) = e^x = (f(x))$.

Taking derivative of e^x does not change it!

So also $f''(x) = e^x$, $f'''(x) = e^x$, etc.

$$\text{Pf: We write } f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{e^{x+h} - e^x}{h}$$

$$= \lim_{h \rightarrow 0} \frac{e^x \cdot e^h - e^x \cdot e^0}{h} = e^x \cdot \lim_{h \rightarrow 0} \frac{e^h - e^0}{h} = e^x \cdot f'(0)$$

So we just need to show $f'(0) = 1$.

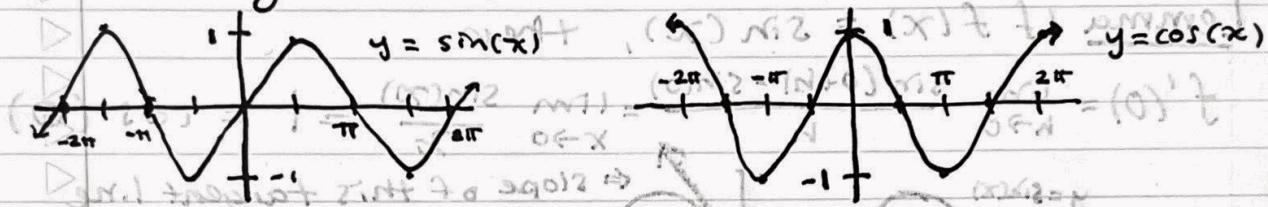


But remember, we defined e as the unique $b > 1$ for which slope of tangent of b^x at $x=0$ is one.
So $f'(0) = 1$ by definition of e !

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Derivatives of trigonometric functions § 3.3

Looking at the graphs of $\sin(x)$ and $\cos(x)$:



We notice that:

- $\sin(x)$ is increasing $\Leftrightarrow \cos(x) > 0$
- $\sin(x)$ is decreasing $\Leftrightarrow \cos(x) < 0$
- $\sin(x)$ has min./max. $\Leftrightarrow \cos(x) = 0$
- $\cos(x)$ is increasing $\Leftrightarrow \sin(x) < 0$
- $\cos(x)$ is decreasing $\Leftrightarrow \sin(x) > 0$
- $\cos(x)$ has min./max. $\Leftrightarrow \sin(x) = 0$

From these qualitative properties, reasonable to guess:

Then $d/dx(\sin(x)) = \cos(x)$

and $d/dx(\cos(x)) = -\sin(x)$

E.g.: If $f(x) = \sin(x)$, then $f'(x) = \cos(x)$,

so $f''(x) = -\sin(x)$, and $f'''(x) = -\cos(x)$,

and $f^{(4)}(x) = -(-\sin(x)) = \sin(x) = f(x)$.

After 4 derivatives, we get back what we started with!

Can also check that if $f(x) = \cos(x)$, then $f^{(4)}(x) = \cos(x) = f(x)$.

In this way, the trig functions $\sin(x)$ and $\cos(x)$ behave like e^x , where taking enough derivatives gives us back the original function we started with.

Whereas with a polynomial function like

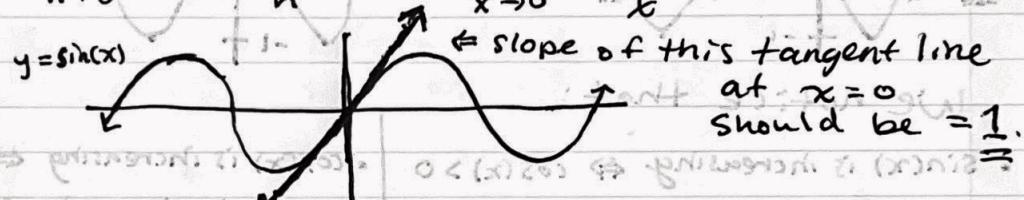
$f(x) = 5x^4 - 3x^3 + 6x^2 + 10x - 9$, taking enough derivatives always gives us zero!

E.8.3

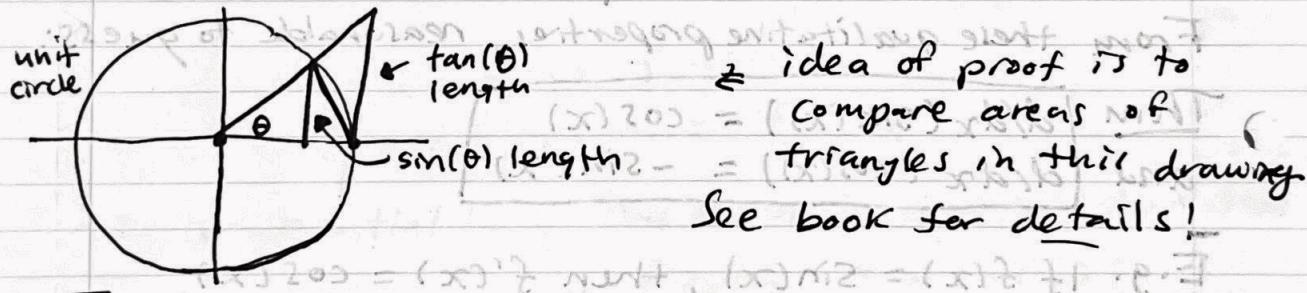
The key step for proving $d/dx(\sin(x)) = \cos(x)$ is this:

Lemma If $f(x) = \sin(x)$, then

$$f'(0) = \lim_{h \rightarrow 0} \frac{\sin(0+h) - \sin(0)}{h} = \lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1 = \cos(0).$$



There is a nice geometric proof of this Lemma.



For our purposes, we will just use the formulas.

To summarize, it is worth memorizing the following important derivatives:

$$\frac{d}{dx}(x^n) = n \cdot x^{n-1} \quad \frac{d}{dx}(\sin(x)) = \cos(x)$$

$$\frac{d}{dx}(e^x) = e^x \quad \frac{d}{dx}(\cos(x)) = -\sin(x)$$

don't forget this

negative sign:

areas in long 2nd year it's important!

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The product and quotient rules § 3.2

Suppose we want to take the derivative of a product $f \cdot g$ of two (differentiable) functions $f(x)$ and $g(x)$.

Might think/hope its derivative is product of derivatives, but easy to find examples where $(f \cdot g)'(x) \neq f'(x) \cdot g'(x)$.

E.g.: Let $f(x) = x$, $g(x) = x^2$, then $f'(x) \cdot g'(x) = 1 \cdot 2x = 2x$, but $(f \cdot g)(x) = x^3$ so $(f \cdot g)'(x) = 3x^2$.

Instead, we have the product rule:

Thm For two (differentiable) functions $f(x), g(x)$:

$$(f \cdot g)'(x) = f(x) \cdot g'(x) + g(x) \cdot f'(x)$$

"First times derivative of second plus second times derivative of first."

In differential notation: $\frac{d}{dx}(f \cdot g) = f \cdot \frac{dg}{dx} + g \cdot \frac{df}{dx}$

E.g. With $f(x) = x$ and $g(x) = x^2$, we compute

$$(f \cdot g)'(x) = f(x)g'(x) + g(x)f'(x) = x \cdot 2x + x^2 \cdot 1 = 3x^2 = \frac{d}{dx}(x^3)$$

$$\text{E.g. } \frac{d}{dx}(x e^x) = x \frac{d}{dx}(e^x) + e^x \frac{d}{dx}(x) = x e^x + e^x$$

$$\begin{aligned} \text{E.g. } \frac{d}{dx}(x^2 \sin(x)) &= x^2 \frac{d}{dx}(\sin(x)) + \sin(x) \cdot \frac{d}{dx}(x^2) \\ &= x^2 \cos(x) + 2x \sin(x) \end{aligned}$$

Pf sketch for product rule:

Write $u = f(x)$, $v = g(x)$, $\Delta u = f(x+h) - f(x)$, $\Delta v = g(x+h) - g(x)$.

$$\text{Then } \Delta(uv) = (u + \Delta u)(v + \Delta v) - uv$$

$$= u\Delta v + v\Delta u - \underline{\Delta u \Delta v} \quad \text{this term goes away in limit!}$$

See book for details!

The quotient rule is a bit more complicated:

Thm For two (differentiable) functions $f(x), g(x)$ ($\text{with } g(x) \neq 0$),

$$\left(\frac{f}{g}\right)'(x) = \frac{g(x) \cdot f'(x) - f(x) \cdot g'(x)}{g(x)^2} \quad \text{or in differential notation:}$$

$$\frac{d}{dx}\left(\frac{f}{g}\right) = \left(g \frac{df}{dx} - f \frac{dg}{dx}\right) / g^2.$$

LOOKS similar in many ways to product rule, but more complicated. When we learn the chain rule, you will see that you don't need to separately memorize the quotient rule.

E.g. Let $f(x) = x, g(x) = 1-x$, so $\frac{f}{g}(x) = \frac{x}{1-x}$

$$\text{Then } \left(\frac{f}{g}\right)'(x) = \frac{g(x) \cdot f'(x) - f(x) \cdot g'(x)}{g(x)^2} = \frac{(1-x) \cdot 1 - x \cdot (-1)}{(1-x)^2}$$
$$= \frac{1-x+x}{(1-x)^2} = \frac{1}{(1-x)^2}$$

Any rational function can be differentiated this way --

E.g. Recall $\tan(x) = \frac{\sin(x)}{\cos(x)}$

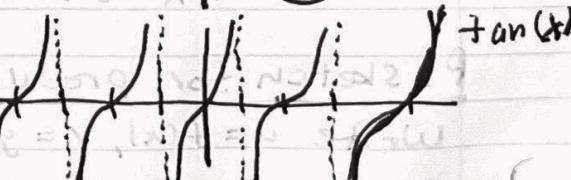
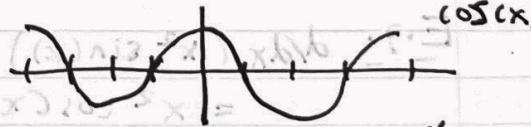
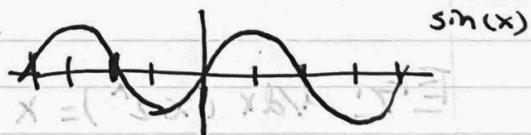
Thus, $(\tan'(x)) =$

$$\frac{\cos(x) \cdot (\sin)'(x) - \sin(x) \cdot \cos'(x)}{(\cos(x))^2} =$$

$$= \frac{\cos(x) \cdot \cos(x) - \sin(x) \cdot (-\sin(x))}{\cos^2(x)}$$

$$= \frac{\cos^2(x) + \sin^2(x)}{\cos^2(x)}$$

the one trig identity
really worth knowing



$$\frac{1}{\cos^2(x)}$$

using Pythagorean identity,

$$\sin^2(x) + \cos^2(x) = 1$$

for any x

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Chain rule, § 3.4

Let $f(x) = \sqrt{x^2 + 1}$. How do we find $f'(x)$?

So far we don't know how... to do this we need the chain rule, which tells us how to take derivatives of compositions of functions:

Theorem For two (differentiable) fn's $f(x)$ and $g(x)$,

we have $(f \circ g)'(x) = f'(g(x)) \cdot g'(x)$

In differential notation, this can be written

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$$

where $y = f(g(x))$ and $u = g(x)$. So roughly speaking the chain rule lets us "cancel" the du 's.

E.g. For $f(x) = \sqrt{x^2 + 1}$, write $f(x) = h(g(x))$

where $h(x) = \sqrt{x}$ and $g(x) = x^2 + 1$. Then the

chain rule says $f'(x) = h'(g(x)) \cdot g'(x)$

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

E.g. Let $f(x) = \sin(x^2)$. Then

$$f'(x) = \underbrace{\cos(x^2)}_{d/dx(\sin(x))} \cdot \underbrace{2x}_{d/dx(x^2)}$$

E.g. Let $f(x) = \sin^2(x)$ (meaning $(\sin(x))^2$).

$$\text{Then } f'(x) = \underbrace{2 \cdot \sin(x)}_{d/dx(x^2), \text{ plug in } \sin(x)} \cdot \underbrace{\cos(x)}_{d/dx(\sin(x))}$$

E.g. with $f(x) = \frac{1}{\sin(x)} = (\sin(x))^{-1}$, we have

$$f'(x) = -(\sin(x))^{-2} \cdot \cos(x) = \frac{-\cos(x)}{\sin^2(x)}$$

$d/dx(x^{-1})$, $d/dx(\sin(x))$

With this last example, we see how we don't need the quotient rule. In fact, quotient rule can be deduced from product rule and chain rule:

$$\text{Let } h(x) = \frac{f(x)}{g(x)} = f(x) \cdot (g(x))^{-1}$$

$$\text{Then } h'(x) = f(x) \cdot \frac{d}{dx}(g(x)^{-1}) + \frac{1}{g(x)} f'(x).$$

But by the chain rule,

$$\begin{aligned} \frac{d}{dx}(g(x)^{-1}) &= -g(x)^{-2} \cdot g'(x) \\ &= \frac{-g'(x)}{g(x)^2} \end{aligned}$$

$$\text{So that } h'(x) = f(x) \cdot \frac{-g'(x)}{g(x)^2} + \frac{f'(x)}{g(x)}$$

$$\begin{aligned} &= \frac{-f(x) \cdot g'(x)}{g(x)^2} + \frac{f'(x) g(x)}{g(x)^2} \\ &= \frac{g(x) f'(x) - f(x) g'(x)}{g(x)^2}, \end{aligned}$$

which is exactly the quotient rule we learned.

So you never need to separately memorize the quotient rule: the product rule and chain rule are enough.