Calculus Fundamentals: Differentiation

Lecture 5

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welcome to calculus

- calculus allows us to deal with continuity in a consistent and productive way
- new operators different from linear algebra: the derivative and the integral
- the derivative is the instantaneous rate of change of a function
- the study of derivatives (or infinitely small changes) constitutes differential calculus
- differentiation is the process of taking a derivative

notation

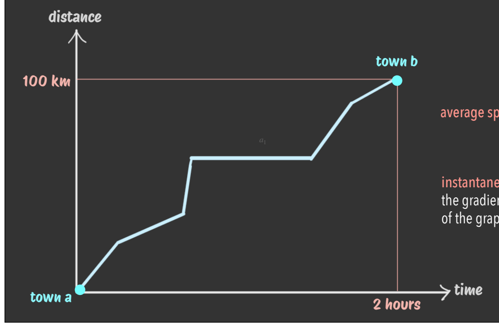
- with one variable:

  "f prime x": $f'(x)$

- with multiple variables:

  "the derivative of f of x with respect to x" $\dfrac{df(x)}{dx}$ or $\dfrac{\partial f(x,y)}{\partial x}$

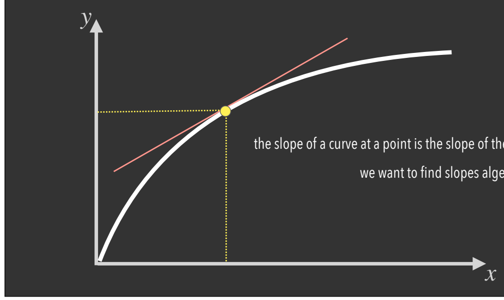
rates of change



average speed: $\dfrac{100}{2} = 50\text{km/h}$

instantaneous speed:
the gradient (slope) "at a point" of the graph

finding the slope at a point

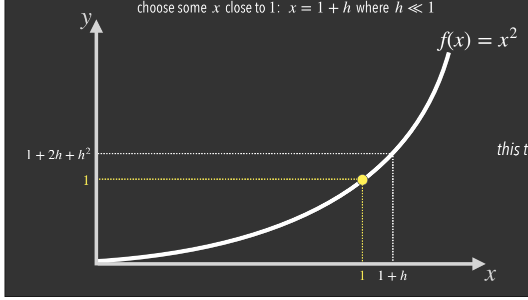


the slope of a curve at a point is the slope of the tangent line at that point

we want to find slopes algebraically

finding the slope at a point

how this function behaves when x is close to 1?
choose some x close to 1: $x = 1 + h$ where $h \ll 1$



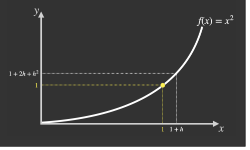
this tells us two things →

finding the slope at a point

1. Near 1 the value of $f(x)$ is also near 1, since if h is small, then $2h + h^2$ is also small (this is the concept of continuity)
2. Increasing x from 1 to $1 + h$ will increase the value of $f(x)$ from $f(1)$ to $f(1) + 2h + h^2$ which is an increase of approximately $2h$

$\Longrightarrow$ the rate of change at 1,
defined as the derivative of the function $f(x) = x^2$,
is $f'(1) = 2$

$\boxed{\text{What about when } x = c?}$

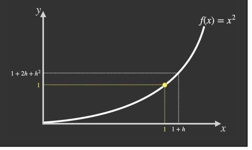


finding the slope at a point

$\boxed{\text{What about when } x = c?}$

As x changes from c to $c + h$,
$f(x) = x^2$ changes from c^2 to $(c+h)^2 = c^2 + \underbrace{2ch}_{\text{the change} = \text{the coefficient of } h} + h^2$

$\Longrightarrow$ the derivative of f at c is $2c$
and in general $f'(x) = 2x$



let's generalize

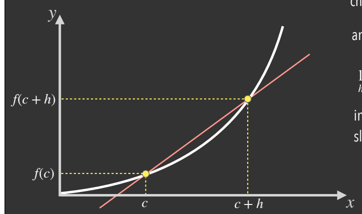
geometrically, we calculate the slope of the secant joining points on the curve:

$$\frac{\text{change in } f}{\text{change in } x} = \frac{f(c+h) - f(c)}{(c+h) - c} = \frac{f(c+h) - f(c)}{c}$$

and examine what happens as h approaches 0

$$\lim_{h \to 0} \frac{f(c+h) - f(c)}{c}$$

in the hopes that the slope of the secant will approach the slope of the tangent line



derivative of a function

We define the derivative of a function f at x as

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

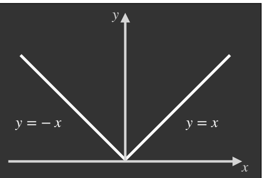
provided that the limit exists. If the limit exists, we say f is differentiable at x.

If we simply say f is differentiable, we mean f is differentiable at all values of x.
In this case, $f'(x)$ is also a function of x.

derivative of a function

example

$$f(x) = |x| = \begin{cases} x = & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$



is not differentiable at a certain point because it is not continuous at (0,0), we can draw many many many tangent lines there. Also:

for $h > 0$, $\dfrac{f(0+h) - f(0)}{h} = \dfrac{h - 0}{h} = 1$

for $h < 0$, $\dfrac{f(0+h) - f(0)}{h} = \dfrac{-h - 0}{h} = -1$

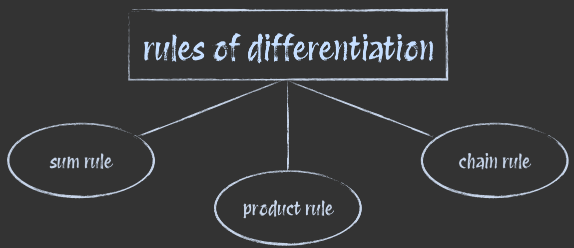
i.e. $\lim_{h \to 0} \dfrac{f(0+h) - f(0)}{h}$ does not exist since taking the limit from both sides must give the same answer.

derivative of a function

exercise 1

Show that the derivative of x^n for a positive whole number n is equal to nx^{n-1}.

In theory, we could now go on and find derivatives of "all" algebraic functions by definition. But that's too time consuming and impractical…



we build a "machine" with these three bits to help us to help us differentiate functions

the sum rule

If f and g are differentiable, then

$$\frac{d}{dx}\big(f(x)+g(x)\big)=\frac{d}{dx}\big(f(x)\big)+\frac{d}{dx}\big(g(x)\big)=f'(x)+g'(x)$$

If you repeatedly apply the sum rule, you have

$$\frac{d}{dx}\big(f_1(x)+f_2(x)+\cdots+f_n(x)\big)=\frac{d}{dx}\big(f_1(x)\big)+\frac{d}{dx}\big(f_2(x)\big)+\cdots+\frac{d}{dx}\big(f_n(x)\big)$$

example

Differentiate the function $f(x)=3x^2+4x^3$.

$$\frac{d}{dx}\big(x^3+x^4\big)=\frac{d}{dx}\big(x^3\big)+\frac{d}{dx}\big(x^4\big)=3x^2+4x^3$$

a special case

If $g(x)=c$ is constant then so $\frac{d}{dx}\big(cf(x)\big)=c\frac{d}{dx}\big(f(x)\big)=cf'(x)$

The sum rule can then be generalized as:

If $f_1, f_2, \cdots, f_n$ are differentiable and $a_1, a_2, \cdots, a_n$ are constants, then

$$\frac{d}{dx}\big(a_1f_1(x)+a_2f_2(x)+\cdots+a_nf_n(x)\big)=a_1f'(x)+a_2f_2'(x)+\cdots+a_nf_n'(x)$$

example

Differentiating polynomial of degree n with constant coefficients given by

$$f(x)=a_0+a_1x+a_2x^2+a_3x^3+\cdots+a_nx^n$$

yields a polynomial of degree $n-1$ with constant coefficients given by

$$f'(x)=a_1+2a_2x+3a_3x^2+\cdots+na_nx^{n-1}$$

the product rule

If f and g are differentiable, then

$$\frac{d}{dx}\big(f(x)g(x)\big)=f'(x)g(x)+f(x)g'(x)$$

example

Differentiate the function $f(x)=(x^2+1)(x^3-1)$.

Here we set $f(x)=x^2+1 \implies f'(x)=2x$

$g(x)=x^3-1 \implies g'(x)=3x^2$

and use the product rule:

$$\begin{aligned}\frac{d}{dx}\big((x^2+1)(x^3-1)\big)&=2x(x^3-1)+(x^2+1)3x^2\\&=2x^4-2x+3x^4+3x^2\\&=5x^4+3x^2-2x\end{aligned}$$

the chain rule

Let's now consider differentiating "compositions" of functions:

$$f \circ g(x) = f(g(x)) \quad \text{"do g then f"}$$

or

$$f \circ g \circ h(x) = f(g(h(x))) \quad \text{"do h then g then f"}$$

If f and g are differentiable, then

$$\frac{d}{dx}\left(f(g(x))\right) = f'(g(x)) \cdot g'(x)$$

the chain rule

example

To differentiate the function $y(x) = (x^3 + 2x)^{10}$ we can set $f(z) = z^{10}$ and $g(x) = x^3 + 2x$.

We then have that $f'(z) = 10z^9$ and $g'(x) = 3x^2 + 2$. Then

$$\begin{aligned}\frac{d}{dx}(y(x)) &= \frac{d}{dx}(f(g(x))) \\ &= \frac{d}{dx}(x^3 + 2x)^{10} \\ &= f'(g(x))g'(x) \\ &= 10(x^3 + 2x)^9 \cdot (3x^2 + 2)\end{aligned}$$

exercise 2

Differentiate the function $y(x) = \dfrac{1}{x^3}$

a special case: quotient rule

If f and g are differentiable, then

$$\frac{d}{dx}\left[\frac{f(x)}{g(x)}\right] = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)^2]}$$

This is simply the product rule for rational functions!

exercise 3

Write

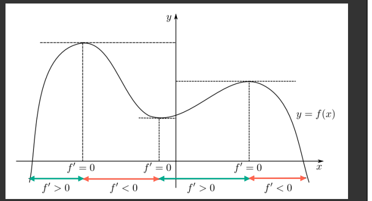
$$\frac{f(x)}{g(x)} = f(x)[g(x)]^{-1}$$

and show that the quotient rule is the product rule for rational functions.

maxima and minima

given some function f, where does it achieve its maximum or minimum values?

- if $f(x)$ is increasing, then $f'(x) > 0$
- if $f(x)$ is decreasing, then $f'(x) < 0$



- we have troughs and humps occur at places through which f' changes sign (where $f'(x) = 0$)
- The derivative gives us a way to look for maximum and minimum values of a function.

second derivative

- To characterize troughs and humps we need the second derivative
- We can view $f'(x)$ itself as a function that we differentiate it again:

$$\frac{d}{dx}\big(f'(x)\big) = \frac{d^2}{dx^2}\big(f(x)\big) = f''(x)$$

The geometric interpretation of f'':

1. $f''(x) > 0$
2. $f''(x) < 0$
3. $f''(c) = 0$

second derivative

The geometric interpretation of f'':

1. If $f''(x) > 0$ then the slope of the tangent line is increasing in value
   $\implies$ if $f'(c) = 0$ and $f''(c) > 0$, then around c, $f(x)$ is a trough
   $\implies$ we can expect a local minimum value of f at c

possible shapes:

second derivative

The geometric interpretation of f'':

2. If $f''(x) < 0$ then the slope of the tangent line is decreasing in value
   $\Longrightarrow$ if $f'(c) = 0$ and $f''(c) < 0$, then around c, $f(x)$ is a hump
   $\Longrightarrow$ we can expect a local maximum value of f at c

possible shapes:

second derivative

The geometric interpretation of f'':

3. If $f'(c) = 0$ and $f''(c) = 0$ then the slope often doesn't change sign
   i.e. it goes from positive slope to zero to positive slope (decreasing to zero then increasing), or negative to zero to negative (increasing to zero then decreasing).

possible shapes: