

Calculus I

Derivative of $x^m e^x$

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Theorem (The Product Rule)

If f and g are both differentiable, then

$$(f(x)g(x))' = f'(x)g(x) + f(x)g'(x).$$

Proof.

Let $F(x) = f(x)g(x)$. Then

$$\begin{aligned} F'(x) &= \lim_{h \rightarrow 0} \frac{F(x+h) - F(x)}{h} = \lim_{h \rightarrow 0} \frac{f(x+h)g(x+h) - f(x)g(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h)g(x+h) - f(x+h)g(x) + f(x+h)g(x) - f(x)g(x)}{h} \\ &= \lim_{h \rightarrow 0} \left(f(x+h) \frac{g(x+h) - g(x)}{h} + g(x) \frac{f(x+h) - f(x)}{h} \right) \\ &= \lim_{h \rightarrow 0} f(x+h) \cdot \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h} \\ &\quad + \lim_{h \rightarrow 0} g(x) \cdot \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = f(x)g'(x) + g(x)f'(x). \quad \square \end{aligned}$$

Example (Product Rule, polynomial times the Natural Exponential Function)

Differentiate $f(x) = x^3 e^x$.

$$\begin{aligned}\text{Product Rule: } f'(x) &= \frac{d}{dx} (x^3) (e^x) + (x^3) \frac{d}{dx} (e^x) \\ &= (3x^2) (e^x) + (x^3) (e^x) \\ &= e^x (x^3 + 3x^2).\end{aligned}$$