Derivatives (1/2)Introduction to Engineering Mathematics

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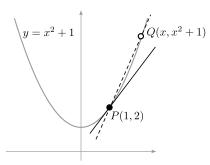
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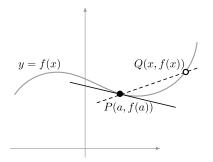
Motivation: tangent lines

In the previous class, we managed to compute the slope of the tangent line to the parabola $y=x^2$ by computing the limit

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

How would we do this for an **arbitrary curve** y = f(x)?





Derivative of a function

We define the **derivative of** f(x) at x=a ("f prime") as

$$f'(a) = \lim_{x \to a} \frac{f(x) - f(a)}{x - a}$$
 (if the limit exists).

If we put h=x-a, we can rewrite this as

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

This is sometimes easier to compute.

If f'(a) exists, we say that f(x) is **differentiable** at x=a.

Examples

Compute the derivative of $f(x) = 3x^2 + 7x - 5$ at x = 1.

Examples

Compute the derivative of f(x) = |x| at x = a.

The derivative as a function

By letting a vary in f'(a), we obtain a function given by

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$
 (if the limit exists).

There are many notations for the derivative function: for y=f(x),

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

all mean the same thing.

Example

Show that
$$\frac{d}{dx}\sqrt{x}=\frac{1}{2\sqrt{x}}.$$

Properties of differentiable functions

We say that y = f(x) is differentiable on an interval [a,b] if

- $\bullet \ f'(x) \ \text{exists for each} \ x \in (a,b)$
- At x = a, the *right derivative* exists:

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

• At x = b, the *left derivative* exists:

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

Link between differentiability and continuity

- If f(x) is differentiable at x=a, then f(x) is also continuous at x=a.
- The converse is not necessarily true!

Example: Show that y = |x| is differentiable for all $x \neq 0$.

Higher-order derivatives

Now that we can take the derivative of a function, we can take the derivative of the derivative, and so on...

Notation	Name
$\frac{f'(x)}{f''(x)} = \frac{d}{dx}f'(x)$	1st-order derivative 2nd-order derivative
$\underline{f^{(n)}(x) = \frac{d}{dx}f^{(n-1)}(x)}$	$\frac{1}{n}$ th-order derivative

Derivative of a polynomial: basic rules



$$\frac{d}{dx}c = 0$$



$$\frac{dx^n}{dx} = nx^{n-1} \quad \text{for } n \neq 0$$

Derivative of a polynomial: basic rules

$$\frac{d}{dx}(cf(x))=c\frac{df}{dx}$$



$$\frac{d}{dx}(f(x) + g(x)) = \frac{df}{dx} + \frac{dg}{dx}$$

Examples

Compute the derivative of $f(x) = 3x^2 + 7x - 5$.

Derivative of the exponential/logarithm

$$\frac{d}{dx}e^x = e^x$$
$$\frac{d}{dx}\ln x = \frac{1}{x}.$$

For a different base:

$$\frac{d}{dx}a^x = a^x \ln a$$
$$\frac{d}{dx}\log_a x = \frac{1}{x \ln a}$$

- The last two rules will follow from the chain rule
- Do not confuse the rules for a^x and x^n !

Product and quotient rules

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

Examples: Compute

- $\frac{d}{dx}(x^2e^x)$ $\frac{d}{dx}\frac{x+1}{x+3}$

Derivatives of trigonometric functions

$$\frac{d}{dx}\sin x = \cos x$$
$$\frac{d}{dx}\cos x = -\sin x$$
$$\frac{d}{dx}\tan x = \frac{1}{\cos^2 x}$$

Examples

Using the rules from the previous slide, show that

$$\frac{d}{dx}\csc x = -\cot x \csc x$$

$$\frac{d}{dx}\sec x = \tan x \sec x$$

$$\frac{d}{dx}\cot x = -\csc^2 x$$

Example solution:

$$\frac{d}{dx}\csc x = \frac{d}{dx}\frac{1}{\sin x} = \frac{1'\cdot\sin x - \sin'(x)\cdot 1}{\sin^2 x} = -\frac{\cos x}{\sin^2 x}.$$

(This will be easier once we cover the **chain rule**)

Derivatives of inverse trigonometric functions

$$\frac{d}{dx}\arcsin x = \frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx}\arccos x = \frac{-1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx}\arctan x = \frac{1}{1+x^2}$$

These rules can be derived by means of *implicit differentation*, which we will cover later.

The chain rule

- Useful for composite functions $F = f \circ g$ ("f after g")
- If f(x) and g(x) are differentiable, then the composite function F(x) is also differentiable and

$$F'(x) = f'(g(x)) \cdot g'(x).$$

Example

Compute $\frac{d}{dx}e^{\sqrt{\cos x}}$.

Example

Compute $\frac{d}{dx}x^{\sin(x)}$.