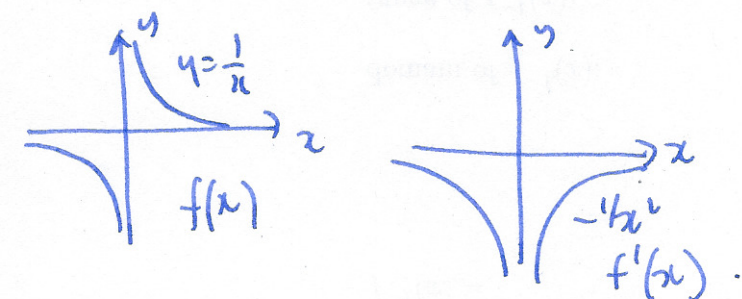


$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{\frac{1}{x+h} - \frac{1}{x}}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \left(\frac{1}{x+h} - \frac{1}{x} \right)$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} \frac{x - (x+h)}{(x+h)x} = \lim_{h \rightarrow 0} \frac{-h}{h(x+h)x} = \lim_{h \rightarrow 0} \frac{-1}{x(x+h)} = -\frac{1}{x^2}$$



Remarks

① functions: $f: \text{domain} \rightarrow \text{range}$, e.g. $f: \mathbb{R} \rightarrow \mathbb{R}$

derivative: (differentiable) functions $\rightarrow$ functions

$$f(x) \mapsto f'(x) \quad (\text{or } \frac{df}{dx})$$

warning: not all functions differentiable!

② "calculus" means rules for doing calculations. — we don't have to explicitly compute limits all the time.

Example $f(x) = x^3$ $f'(x) = \lim_{h \rightarrow 0} \frac{(x+h)^3 - x^3}{h} = \lim_{h \rightarrow 0} \frac{x^3 + 3x^2h + 3xh^2 + h^3 - x^3}{h}$

$$= \lim_{h \rightarrow 0} 3x^2 + 3xh + h^2 = 3x^2.$$

Thm (powers of x) if $f(x) = x^n$, $f'(x) = nx^{n-1}$
(works for all $n \in \mathbb{R}$!)

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

$$\frac{d}{dx}\left(\frac{1}{x}\right) = \frac{d}{dx}(x^{-1}) = -x^{-2} = -\frac{1}{x^2} \quad \frac{d}{dx}(\sqrt{x}) = \frac{d}{dx}(x^{1/2}) = \frac{1}{2}x^{-1/2} = \frac{1}{2\sqrt{x}}.$$

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

Proof let $f(x) = x^n$, $f'(x) = \lim_{h \rightarrow 0} \frac{(x+h)^n - x^n}{h}$

binomial theorem: $(x+h)^n = x^n + nx^{n-1}h + \underbrace{\binom{n}{2}x^{n-2}h^2 + \dots + h^n}_{\substack{\text{all of these contain powers of} \\ h \geq h^2.}}$ (23)

so $\lim_{h \rightarrow 0} \frac{(x+h)^n - x^n}{h} = \lim_{h \rightarrow 0} \frac{x^n + nx^{n-1}h + \binom{n}{2}x^{n-2}h^2 + \dots + h^n - x^n}{h} = \lim_{h \rightarrow 0} nx^{n-1} + h(\dots)$

$= nx^{n-1} \quad \square$

Warning: this rule works for polynomials only, not exponentials.

$f(x) = x^{100}$
polynomial

$f(x) = 2^x$ not polynomial

Other useful rules

Thm (linearity) If f and g are differentiable functions, then $f+g$ is differentiable, with $(f+g)' = f' + g'$

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

if k is a constant

$$(kf)' = kf'$$

$$\Leftrightarrow \frac{d}{dx}(kf) = k \frac{df}{dx}$$

Proof (follows from limit laws)

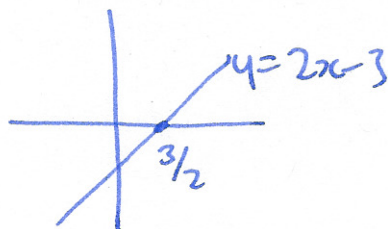
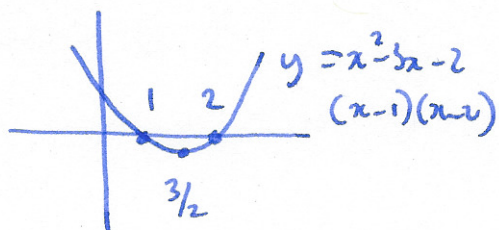
$$\begin{aligned} (f+g)'(x) &= \lim_{h \rightarrow 0} \frac{(f+g)(x+h) - (f+g)(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) + g(x+h) - f(x) - g(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} + \frac{g(x+h) - g(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} + \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h} = f'(x) + g'(x). \end{aligned}$$

$$(kf)'(x) = \lim_{h \rightarrow 0} \frac{kf(x+h) - kf(x)}{h} = k \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = kf'(x). \quad \square$$

Example $f(x) = x^2 - 3x + 2$. find $f'(x)$.

$$\begin{aligned}\frac{df}{dx} &= \frac{d}{dx}(x^2 - 3x + 2) = \frac{d}{dx}(x^2) + \frac{d}{dx}(-3x) + \frac{d}{dx}(2) \\ &= 2x - 3 + 0\end{aligned}$$

Graphs



Derivative of e^x

consider $f(x) = b^x$ $b > 0$

$$\begin{aligned}f'(x) &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{b^{x+h} - b^x}{h} = \lim_{h \rightarrow 0} b^x \frac{(b^h - 1)}{h} \\ &= b^x \underbrace{\lim_{h \rightarrow 0} \frac{b^h - 1}{h}}_{\text{doesn't depend on } x!} \end{aligned}$$

assume this limit exists and call it m_b .

We have shown: for exponential functions, the derivative is proportional to the value of the function, i.e. $f(x) = b^x$, $f'(x) = m_b b^x$.

in particular, slope at $x=0$ is $f'(0) = m_b$.

recall: e is defined to be the special number s.t. the slope of e^x at $x=0$ is equal to 1. Therefore if

$$\begin{aligned}&\boxed{f(x) = e^x, f'(x) = e^x} \\ \Leftrightarrow &\boxed{\frac{d}{dx}(e^x) = e^x}\end{aligned}$$

Example $\frac{d}{dx}(7e^x + 4x^2) = 7e^x + 8x$.

Observation: this shows that e^x is not a polynomial!

$\frac{d}{dx}(p(x)) \leftarrow$ degree goes down, eventually zero.

Thm Differentiable $\Rightarrow$ continuous. Warning: continuous $\nRightarrow$ differentiable.