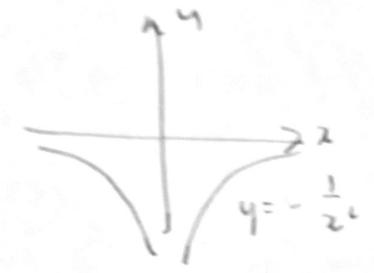


$$= \lim_{h \rightarrow 0} \frac{1}{h} \frac{-h}{(x+h)^2} = \lim_{h \rightarrow 0} \frac{-1}{(x+h)^2} = \frac{-1}{x^2}$$



Remarks

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

derivative: functions \rightarrow functions
(differentiable)

$$f(x) \longmapsto f'(x)$$

warning: not all functions differentiable.

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

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

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

Examples $\frac{d}{dx}(1) = \frac{d}{dx}(x^0) = 0 \cdot x^{-1} = 0$

$\frac{d}{dx}(x^1) = \frac{d}{dx}(1x^0) = 1$ $\frac{d}{dx}(x^2) = 2x$ $\frac{d}{dx}(x^3) = 3x^2$

$\frac{d}{dx}(x^4) = 4x^3$ $\frac{d}{dx}(x^{100}) = 100x^{99}$ $\frac{d}{dx}(x^{-1}) = \frac{d}{dx}(\frac{1}{x}) = -x^{-2} = \frac{-1}{x^2}$

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

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

binomial theorem: $(x+h)^n = x^n + nx^{n-1}h + \binom{n}{2}x^{n-2}h^2 + \dots + h^n$

$$(x+h)^n = x^n + nx^{n-1}h + \underbrace{\binom{n}{2}x^{n-2}h^2 + \dots + h^n}_{\text{all have powers of } h \geq 2}$$

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

Theorem (linearity) If f, g differentiable functions, then $f+g$ is differentiable with $(f+g)' = f' + g' \Leftrightarrow \frac{d}{dx}(f+g) \Leftrightarrow \frac{df}{dx} + \frac{dg}{dx}$

If k is constant: $(kf)' = kf' \Leftrightarrow \frac{d}{dx}(kf) = k \frac{df}{dx}$

Proof (follows from limit laws)

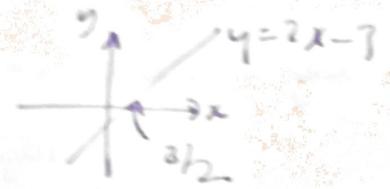
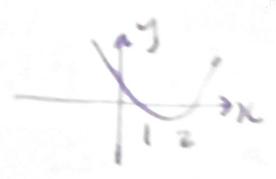
$$\begin{aligned} (f+g)'(x) &= \lim_{h \rightarrow 0} \frac{(f+g)(x+h) - (f+g)(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) + g(x+h) - f(x) - g(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} + \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h} = f'(x) + g'(x) \end{aligned}$$

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

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

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

graphs $f(x) = (x-2)(x-1)$



Derivative of e^x

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

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

$$= b^x \lim_{h \rightarrow 0} \frac{b^h - 1}{h}$$

↗ doesn't depend on x !
↗ 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. $f(x) = b^x$, then $f'(x) = m_b b^x$
 in particular, at $x=0$ slope is $f'(0) = m_b$

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

therefore if $f(x) = e^x, f'(x) = e^x \Leftrightarrow \frac{d}{dx}(e^x) = e^x$

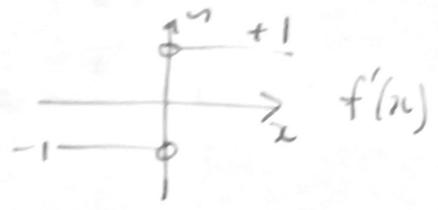
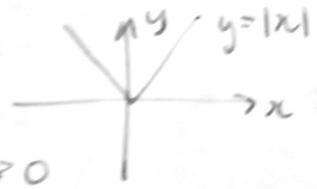
Example $\frac{d}{dx}(7e^x + 4x^2) = 7e^x + 8x$

observation: this shows that e^x is not a polynomial.

$\frac{d}{dx}(P(x)) \leftarrow$ degree goes down, eventually differentiates to 0.

Thm Differentiable \Rightarrow continuous. Warning: continuous \nrightarrow differentiable.

example $f(x) = |x|$ is



claim not differentiable at $x=0$

check $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{|x+h| - |x|}{h}$ when $x=0$ $\frac{0}{0}$ undefined

$\lim_{h \rightarrow 0^+} \frac{|x+h| - |x|}{h} = \lim_{h \rightarrow 0^+} \frac{h}{h} = 1$ $\lim_{h \rightarrow 0^-} \frac{|x+h| - |x|}{h} = \frac{-h}{h} = -1$

$1 \neq -1$ so $\lim_{h \rightarrow 0} \frac{|x+h| - |x|}{h}$ DNE.

local picture if $f(x)$ is differentiable at $x=c$, then if you look close enough, the graph looks close to a straight line.

Proof (differentiable \Rightarrow Δ) $f(x)$ differentiable at $x=c$ means $\lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h}$ exists. (want to show $\lim_{h \rightarrow 0} f(c+h) = f(c)$).

consider $f(c+h) - f(c) = h \frac{f(c+h) - f(c)}{h}$ so $\lim_{h \rightarrow 0} f(c+h) - f(c) = \lim_{h \rightarrow 0} h \lim_{h \rightarrow 0} \frac{f(c+h) - f(c)}{h} = 0 \cdot f'(c) = 0. \square$

§ 3.3 Product rules and quotient rules

new functions from old: $f(x)g(x)$ product, $\frac{f(x)}{g(x)}$ quotient

Theorem (product rule) $(f(x)g(x))' = f'(x)g(x) + f(x)g'(x)$

$$(fg)' = f'g + fg'$$

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

warning: $(fg)' \neq f'g'$!!

examples ① $\frac{d}{dx}(x^2) = \frac{d}{dx}(x) \cdot x + x \cdot \frac{d}{dx}(x) = 1x + x \cdot 1 = 2x$

② $\frac{d}{dx}(3x^2(x^2+1)) = (3x^2)'(x^2+1) + 3x^2(x^2+1)' = 6x(x^2+1) + 3x^2 \cdot 2x$

③ $\frac{d}{dx}(x^2 e^x) = \frac{d}{dx}(x^2) \cdot e^x + x^2 \frac{d}{dx}(e^x) = 2x e^x + x^2 e^x$

Proof (of product rule) (assume f, g differentiable at x)

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

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

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

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