

Lecture 4

THEOREM 7 L'Hôpital's Rule (Stronger Form)

Suppose that $f(a) = g(a) = 0$, that f and g are differentiable on an open interval I containing a , and that $g'(x) \neq 0$ on I if $x \neq a$. Then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)},$$

assuming that the limit on the right side exists.

EXAMPLE 1 Using L'Hôpital's Rule

$$(a) \lim_{x \rightarrow 0} \frac{3x - \sin x}{x} = \frac{3 - \cos x}{1} \Big|_{x=0} = 2$$

$$(b) \lim_{x \rightarrow 0} \frac{\sqrt{1+x} - 1}{x} = \frac{1}{2\sqrt{1+x}} \Big|_{x=0} = \frac{1}{2}$$

Sometimes after differentiation, the new numerator and denominator both equal zero at $x = a$, as we see in Example 2. In these cases, we apply a stronger form of L'Hôpital's Rule.

EXAMPLE 2 Applying the Stronger Form of L'Hôpital's Rule

$$(a) \lim_{x \rightarrow 0} \frac{\sqrt{1+x} - 1 - x/2}{x^2} \quad \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{(1/2)(1+x)^{-1/2} - 1/2}{2x} \quad \text{Still } \frac{0}{0}; \text{ differentiate again.}$$

$$= \lim_{x \rightarrow 0} \frac{-(1/4)(1+x)^{-3/2}}{2} = -\frac{1}{8} \quad \text{Not } \frac{0}{0}; \text{ limit is found.}$$

$$(b) \lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} \quad \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{1 - \cos x}{3x^2} \quad \text{Still } \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{\sin x}{6x} \quad \text{Still } \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{\cos x}{6} = \frac{1}{6} \quad \text{Not } \frac{0}{0}; \text{ limit is found.}$$

EXAMPLE 3 Incorrectly Applying the Stronger Form of L'Hôpital's Rule

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x + x^2} \quad \frac{0}{0}$$

$$= \lim_{x \rightarrow 0} \frac{\sin x}{1 + 2x} = \frac{0}{1} = 0 \quad \text{Not } \frac{0}{0}; \text{ limit is found.}$$

Up to now the calculation is correct, but if we continue to differentiate in an attempt to apply L'Hôpital's Rule once more, we get

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x + x^2} = \lim_{x \rightarrow 0} \frac{\sin x}{1 + 2x} = \lim_{x \rightarrow 0} \frac{\cos x}{2} = \frac{1}{2},$$

which is wrong. L'Hôpital's Rule can only be applied to limits which give indeterminate forms, and $0/1$ is not an indeterminate form. ■

Continuity

Continuity Test

A function $f(x)$ is continuous at $x = c$ if and only if it meets the following three conditions.

1. $f(c)$ exists (c lies in the domain of f)
2. $\lim_{x \rightarrow c} f(x)$ exists (f has a limit as $x \rightarrow c$)
3. $\lim_{x \rightarrow c} f(x) = f(c)$ (the limit equals the function value)

THEOREM 9 Properties of Continuous Functions

If the functions f and g are continuous at $x = c$, then the following combinations are continuous at $x = c$.

1. *Sums:* $f + g$
2. *Differences:* $f - g$
3. *Products:* $f \cdot g$
4. *Constant multiples:* $k \cdot f$, for any number k
5. *Quotients:* f/g provided $g(c) \neq 0$
6. *Powers:* $f^{r/s}$, provided it is defined on an open interval containing c , where r and s are integers

Example Which of the following functions are continuous on the interval $(0, \infty)$:

$$f(x) = \frac{x^3 + x - 1}{x + 2}, \quad g(x) = \frac{x^2 + 3}{\cos x}, \quad h(x) = \frac{\sqrt{x^2 + 1}}{x - 2}, \quad k(x) = |\sin x|.$$

Since $f(x)$ is a rational function, it is continuous everywhere except at $x = -2$. Therefore it is continuous on the interval $(0, \infty)$.

By Theorem 2 and the continuity of polynomials and trigonometric functions, $g(x)$ is continuous except where $\cos x = 0$. Since $\cos x = 0$ for $x = \frac{\pi}{2}, \frac{3\pi}{2}, \dots$, we have $g(x)$ is not continuous on $(0, \infty)$.

By theorems 2 and 3, $h(x)$ is continuous everywhere except at $x = 2$. In fact $x = 2$ is not in the domain of this function. Hence the function is not continuous on the interval $(0, \infty)$.

Since $k(x) = |\sin x| = F(G(x))$, where $G(x) = \sin x$ and $F(x) = |x|$, we have that $k(x)$ is continuous everywhere on its domain since both F and G are both continuous everywhere on their domains. It is not difficult to see that the domain of k is all real numbers, hence k is continuous everywhere. (What does its graph look like?)

Example Which of the following functions have a removable discontinuity at $x = 2$?:

$$f(x) = \frac{x^3 + x - 1}{x - 2}, \quad h(x) = \frac{\sqrt{x^2 + 1}}{x - 2}.$$

$\lim_{x \rightarrow 2} f(x)$ does not exist, since $\lim_{x \rightarrow 2} (x^3 + x - 1) = 9$ and $\lim_{x \rightarrow 2} (x - 2) = 0$. Therefore the discontinuity is not removable.

$\lim_{x \rightarrow 2} h(x)$ does not exist, since $\lim_{x \rightarrow 2} (\sqrt{x^2 + 1}) = \sqrt{5}$ and $\lim_{x \rightarrow 2} (x - 2) = 0$. Therefore the discontinuity is not removable.

Derivatives of functions

DEFINITION Derivative Function

The **derivative** of the function $f(x)$ with respect to the variable x is the function f' whose value at x is

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

provided the limit exists.

EXAMPLE 1 Applying the Definition

Differentiate $f(x) = \frac{x}{x-1}$.

Solution Here we have $f(x) = \frac{x}{x-1}$

and

$$\begin{aligned} f(x+h) &= \frac{(x+h)}{(x+h)-1}, \text{ so} \\ f'(x) &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} \\ &= \frac{\frac{x+h}{x+h-1} - \frac{x}{x-1}}{h} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \cdot \frac{(x+h)(x-1) - x(x+h-1)}{(x+h-1)(x-1)} \quad \frac{a}{b} - \frac{c}{d} = \frac{ad - cb}{bd} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \cdot \frac{-h}{(x+h-1)(x-1)} \\ &= \lim_{h \rightarrow 0} \frac{-1}{(x+h-1)(x-1)} = \frac{-1}{(x-1)^2}. \quad \blacksquare \end{aligned}$$

RULE 1 Derivative of a Constant Function

If f has the constant value $f(x) = c$, then

$$\frac{df}{dx} = \frac{d}{dx}(c) = 0.$$

RULE 2 Power Rule for Positive Integers

If n is a positive integer, then

$$\frac{d}{dx} x^n = nx^{n-1}.$$

RULE 3 Constant Multiple Rule

If u is a differentiable function of x , and c is a constant, then

$$\frac{d}{dx}(cu) = c \frac{du}{dx}.$$

RULE 4 Derivative Sum Rule

If u and v are differentiable functions of x , then their sum $u + v$ is differentiable at every point where u and v are both differentiable. At such points,

$$\frac{d}{dx}(u + v) = \frac{du}{dx} + \frac{dv}{dx}.$$

RULE 5 Derivative Product Rule

If u and v are differentiable at x , then so is their product uv , and

$$\frac{d}{dx}(uv) = u \frac{dv}{dx} + v \frac{du}{dx}.$$

RULE 6 Derivative Quotient Rule

If u and v are differentiable at x and if $v(x) \neq 0$, then the quotient u/v is differentiable at x , and

$$\frac{d}{dx}\left(\frac{u}{v}\right) = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}.$$

RULE 7 Power Rule for Negative Integers

If n is a negative integer and $x \neq 0$, then

$$\frac{d}{dx}(x^n) = nx^{n-1}.$$

Tangent to the curve

Point Slope Equation of the tangent: $y - y_0 = m(x - x_0)$

Example

Find an equation for the tangent to the curve

$$y = x + \frac{2}{x} \quad \text{at the point } (1, 3)$$

Solution The slope of the curve is

$$\frac{dy}{dx} = \frac{d}{dx}(x) + 2\frac{d}{dx}\left(\frac{1}{x}\right) = 1 + 2\left(-\frac{1}{x^2}\right) = 1 - \frac{2}{x^2}.$$

The slope at $x = 1$ is

$$\left.\frac{dy}{dx}\right|_{x=1} = \left[1 - \frac{2}{x^2}\right]_{x=1} = 1 - 2 = -1.$$

The line through $(1, 3)$ with slope $m = -1$ is

$$y - 3 = (-1)(x - 1) \quad \text{Point-slope equation}$$

$$y = -x + 1 + 3$$

$$y = -x + 4. \quad \blacksquare$$

Second- and Higher-Order Derivatives

If $y = f(x)$ is a differentiable function, then its derivative $f'(x)$ is also a function. If f' is also differentiable, then we can differentiate f' to get a new function of x denoted by f'' . So $f'' = (f')'$. The function f'' is called the **second derivative** of f because it is the derivative of the first derivative. Notationally,

$$f''(x) = \frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{dy'}{dx} = y'' = D^2(f)(x) = D_x^2 f(x).$$

The symbol D^2 means the operation of differentiation is performed twice.

If $y = x^6$, then $y' = 6x^5$ and we have

$$y'' = \frac{dy'}{dx} = \frac{d}{dx}(6x^5) = 30x^4.$$

Thus $D^2(x^6) = 30x^4$.

If y'' is differentiable, its derivative, $y''' = dy''/dx = d^3y/dx^3$ is the **third derivative** of y with respect to x . The names continue as you imagine, with

$$y^{(n)} = \frac{d}{dx}y^{(n-1)} = \frac{d^ny}{dx^n} = D^ny$$

EXAMPLE 14 Finding Higher Derivatives

The first four derivatives of $y = x^3 - 3x^2 + 2$ are

$$\text{First derivative: } y' = 3x^2 - 6x$$

$$\text{Second derivative: } y'' = 6x - 6$$

$$\text{Third derivative: } y''' = 6$$

$$\text{Fourth derivative: } y^{(4)} = 0.$$

The function has derivatives of all orders, the fifth and later derivatives all being zero. \(\blacksquare\)

DEFINITION Velocity

Velocity (instantaneous velocity) is the derivative of position with respect to time. If a body's position at time t is $s = f(t)$, then the body's velocity at time t is

$$v(t) = \frac{ds}{dt} = \lim_{\Delta t \rightarrow 0} \frac{f(t + \Delta t) - f(t)}{\Delta t}.$$

DEFINITION Speed

Speed is the absolute value of velocity.

$$\text{Speed} = |v(t)| = \left| \frac{ds}{dt} \right|$$

DEFINITIONS Acceleration, Jerk

Acceleration is the derivative of velocity with respect to time. If a body's position at time t is $s = f(t)$, then the body's acceleration at time t is

$$a(t) = \frac{dv}{dt} = \frac{d^2s}{dt^2}.$$

Jerk is the derivative of acceleration with respect to time:

$$j(t) = \frac{da}{dt} = \frac{d^3s}{dt^3}.$$

The derivative of the sine function is the cosine function:

$$\frac{d}{dx}(\sin x) = \cos x.$$

EXAMPLE 1 Derivatives Involving the Sine

(a) $y = x^2 - \sin x$:

$$\begin{aligned} \frac{dy}{dx} &= 2x - \frac{d}{dx}(\sin x) && \text{Difference Rule} \\ &= 2x - \cos x. \end{aligned}$$

(b) $y = x^2 \sin x$:

$$\begin{aligned} \frac{dy}{dx} &= x^2 \frac{d}{dx}(\sin x) + 2x \sin x && \text{Product Rule} \\ &= x^2 \cos x + 2x \sin x. \end{aligned}$$

(c) $y = \frac{\sin x}{x}$:

$$\begin{aligned} \frac{dy}{dx} &= \frac{x \cdot \frac{d}{dx}(\sin x) - \sin x \cdot 1}{x^2} && \text{Quotient Rule} \\ &= \frac{x \cos x - \sin x}{x^2}. \end{aligned}$$

The derivative of the cosine function is the negative of the sine function:

$$\frac{d}{dx}(\cos x) = -\sin x$$

EXAMPLE 2 Derivatives Involving the Cosine

(a) $y = 5x + \cos x$:

$$\begin{aligned}\frac{dy}{dx} &= \frac{d}{dx}(5x) + \frac{d}{dx}(\cos x) && \text{Sum Rule} \\ &= 5 - \sin x.\end{aligned}$$

(b) $y = \sin x \cos x$:

$$\begin{aligned}\frac{dy}{dx} &= \sin x \frac{d}{dx}(\cos x) + \cos x \frac{d}{dx}(\sin x) && \text{Product Rule} \\ &= \sin x(-\sin x) + \cos x(\cos x) \\ &= \cos^2 x - \sin^2 x.\end{aligned}$$

(c) $y = \frac{\cos x}{1 - \sin x}$:

$$\begin{aligned}\frac{dy}{dx} &= \frac{(1 - \sin x) \frac{d}{dx}(\cos x) - \cos x \frac{d}{dx}(1 - \sin x)}{(1 - \sin x)^2} && \text{Quotient Rule} \\ &= \frac{(1 - \sin x)(-\sin x) - \cos x(0 - \cos x)}{(1 - \sin x)^2} \\ &= \frac{1 - \sin x}{(1 - \sin x)^2} && \sin^2 x + \cos^2 x = 1 \\ &= \frac{1}{1 - \sin x}.\end{aligned}$$

EXAMPLE 3 Motion on a Spring

A body hanging from a spring (Figure 3.24) is stretched 5 units beyond its rest position and released at time $t = 0$ to bob up and down. Its position at any later time t is

$$s = 5 \cos t.$$

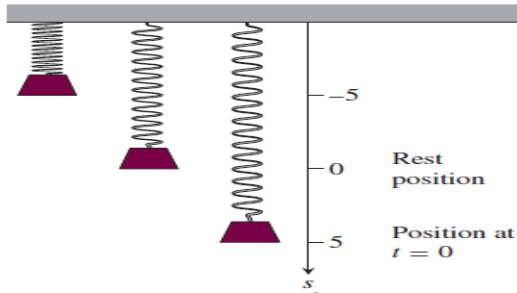
What are its velocity and acceleration at time t ?

Solution We have

Position: $s = 5 \cos t$

Velocity: $v = \frac{ds}{dt} = \frac{d}{dt}(5 \cos t) = -5 \sin t$

Acceleration: $a = \frac{dv}{dt} = \frac{d}{dt}(-5 \sin t) = -5 \cos t.$

**EXAMPLE 4** Jerk

The jerk of the simple harmonic motion in Example 3 is

$$j = \frac{da}{dt} = \frac{d}{dt}(-5 \cos t) = 5 \sin t.$$

It has its greatest magnitude when $\sin t = \pm 1$, not at the extremes of the displacement but at the rest position, where the acceleration changes direction and sign. ■

Derivatives of the Other Basic Trigonometric Functions

Because $\sin x$ and $\cos x$ are differentiable functions of x , the related functions

$$\tan x = \frac{\sin x}{\cos x}, \quad \cot x = \frac{\cos x}{\sin x}, \quad \sec x = \frac{1}{\cos x}, \quad \text{and} \quad \csc x = \frac{1}{\sin x}$$

Derivatives of the Other Trigonometric Functions

$$\frac{d}{dx}(\tan x) = \sec^2 x$$

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

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

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

EXAMPLE 5

Find $d(\tan x)/dx$.

Solution

$$\begin{aligned} \frac{d}{dx}(\tan x) &= \frac{d}{dx}\left(\frac{\sin x}{\cos x}\right) = \frac{\cos x \frac{d}{dx}(\sin x) - \sin x \frac{d}{dx}(\cos x)}{\cos^2 x} && \text{Quotient Rule} \\ &= \frac{\cos x \cos x - \sin x(-\sin x)}{\cos^2 x} \\ &= \frac{\cos^2 x + \sin^2 x}{\cos^2 x} \\ &= \frac{1}{\cos^2 x} = \sec^2 x \end{aligned}$$

EXAMPLE 6

Find y'' if $y = \sec x$.

Solution

$$\begin{aligned}
 y &= \sec x \\
 y' &= \sec x \tan x \\
 y'' &= \frac{d}{dx} (\sec x \tan x) \\
 &= \sec x \frac{d}{dx} (\tan x) + \tan x \frac{d}{dx} (\sec x) && \text{Product Rule} \\
 &= \sec x (\sec^2 x) + \tan x (\sec x \tan x) \\
 &= \sec^3 x + \sec x \tan^2 x
 \end{aligned}$$

EXAMPLE 7 Finding a Trigonometric Limit

$$\lim_{x \rightarrow 0} \frac{\sqrt{2 + \sec x}}{\cos(\pi - \tan x)} = \frac{\sqrt{2 + \sec 0}}{\cos(\pi - \tan 0)} = \frac{\sqrt{2 + 1}}{\cos(\pi - 0)} = \frac{\sqrt{3}}{-1} = -\sqrt{3}$$

THEOREM 3 The Chain Rule

If $f(u)$ is differentiable at the point $u = g(x)$ and $g(x)$ is differentiable at x , then the composite function $(f \circ g)(x) = f(g(x))$ is differentiable at x , and

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

In Leibniz's notation, if $y = f(u)$ and $u = g(x)$, then

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx},$$

where dy/du is evaluated at $u = g(x)$.

EXAMPLE 2

The function

$$y = 9x^4 + 6x^2 + 1 = (3x^2 + 1)^2$$

is the composite of $y = u^2$ and $u = 3x^2 + 1$. Calculating derivatives, we see that

$$\begin{aligned}
 \frac{dy}{du} \cdot \frac{du}{dx} &= 2u \cdot 6x \\
 &= 2(3x^2 + 1) \cdot 6x \\
 &= 36x^3 + 12x.
 \end{aligned}$$

Calculating the derivative from the expanded formula, we get

$$\begin{aligned}
 \frac{dy}{dx} &= \frac{d}{dx} (9x^4 + 6x^2 + 1) \\
 &= 36x^3 + 12x.
 \end{aligned}$$

Once again,

$$\frac{dy}{du} \cdot \frac{du}{dx} = \frac{dy}{dx}.$$

EXAMPLE 3 Applying the Chain Rule

An object moves along the x -axis so that its position at any time $t \geq 0$ is given by $x(t) = \cos(t^2 + 1)$. Find the velocity of the object as a function of t .

Solution We know that the velocity is dx/dt . In this instance, x is a composite function: $x = \cos(u)$ and $u = t^2 + 1$. We have

$$\begin{aligned}\frac{dx}{du} &= -\sin(u) & x &= \cos(u) \\ \frac{du}{dt} &= 2t. & u &= t^2 + 1\end{aligned}$$

By the Chain Rule,

$$\begin{aligned}\frac{dx}{dt} &= \frac{dx}{du} \cdot \frac{du}{dt} \\ &= -\sin(u) \cdot 2t && \frac{dx}{du} \text{ evaluated at } u \\ &= -\sin(t^2 + 1) \cdot 2t \\ &= -2t \sin(t^2 + 1).\end{aligned}$$

EXAMPLE 14 Finding d^2y/dx^2 for a Parametrized Curve

Find d^2y/dx^2 as a function of t if $x = t - t^2$, $y = t - t^3$.

Solution

- Express $y' = dy/dx$ in terms of t .

$$y' = \frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{1 - 3t^2}{1 - 2t}$$

- Differentiate y' with respect to t .

$$\frac{dy'}{dt} = \frac{d}{dt} \left(\frac{1 - 3t^2}{1 - 2t} \right) = \frac{2 - 6t + 6t^2}{(1 - 2t)^2} \quad \text{Quotient Rule}$$

- Divide dy'/dt by dx/dt .

$$\frac{d^2y}{dx^2} = \frac{dy'/dt}{dx/dt} = \frac{(2 - 6t + 6t^2)/(1 - 2t)^2}{1 - 2t} = \frac{2 - 6t + 6t^2}{(1 - 2t)^3} \quad \text{Eq. (3)}$$

Implicit Differentiation

- Differentiate both sides of the equation with respect to x , treating y as a differentiable function of x .
- Collect the terms with dy/dx on one side of the equation.
- Solve for dy/dx .

THEOREM 8 A Formula for Implicit Differentiation

Suppose that $F(x, y)$ is differentiable and that the equation $F(x, y) = 0$ defines y as a differentiable function of x . Then at any point where $F_y \neq 0$,

$$\frac{dy}{dx} = -\frac{F_x}{F_y}.$$

EXAMPLE 3 Differentiating Implicitly

Find dy/dx if $y^2 = x^2 + \sin xy$ (Figure 3.39).

Solution

$$\begin{aligned}
 y^2 &= x^2 + \sin xy \\
 \frac{d}{dx}(y^2) &= \frac{d}{dx}(x^2) + \frac{d}{dx}(\sin xy) && \text{Differentiate both sides with respect to } x \dots \\
 2y \frac{dy}{dx} &= 2x + (\cos xy) \frac{d}{dx}(xy) && \dots \text{ treating } y \text{ as a function of } x \text{ and using the Chain Rule.} \\
 2y \frac{dy}{dx} &= 2x + (\cos xy) \left(y + x \frac{dy}{dx} \right) && \text{Treat } xy \text{ as a product.} \\
 2y \frac{dy}{dx} - (\cos xy) \left(x \frac{dy}{dx} \right) &= 2x + (\cos xy)y && \text{Collect terms with } dy/dx \dots \\
 (2y - x \cos xy) \frac{dy}{dx} &= 2x + y \cos xy && \dots \text{ and factor out } dy/dx. \\
 \frac{dy}{dx} &= \frac{2x + y \cos xy}{2y - x \cos xy} && \text{Solve for } dy/dx \text{ by dividing.}
 \end{aligned}$$

EXAMPLE 5 Implicit Differentiation

Use Theorem 8 to find dy/dx if $y^2 - x^2 - \sin xy = 0$.

Solution Take $F(x, y) = y^2 - x^2 - \sin xy$. Then

$$\begin{aligned}
 \frac{dy}{dx} &= -\frac{F_x}{F_y} = -\frac{-2x - y \cos xy}{2y - x \cos xy} \\
 &= \frac{2x + y \cos xy}{2y - x \cos xy}.
 \end{aligned}$$