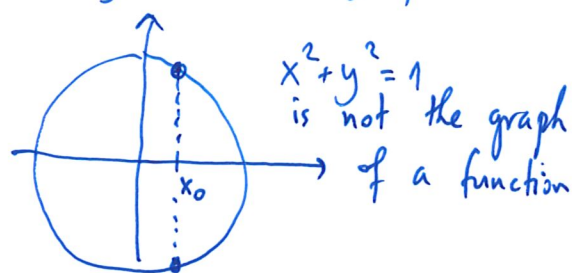
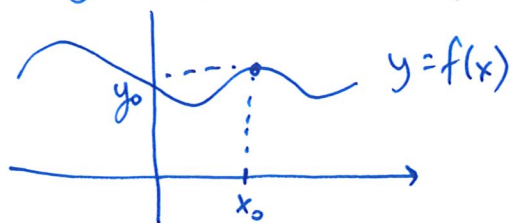


Function. A rule or a formula that assigns a unique value $f(x)$ to each admissible value of x , say $f(x) = x^2 + 1$.

Domain. The admissible values of x . One has to avoid zero denominators, square roots of negative numbers etc.

Range/Image. The possible values for $f(x)$. One typically writes $y = f(x)$ and plots the points (x, y) in the xy -plane.



Example. We find the domain and range of $f(x) = \frac{2x-1}{x-2}$.

Domain ----- we cannot have $x=2$. Domain consists of $x \neq 2$.

Range ----- possible values for $f(x)$. This is easy to determine, if we can solve for x in terms of y .

$$\text{Now, } y = \frac{2x-1}{x-2} \Leftrightarrow y(x-2) = 2x-1 \Leftrightarrow yx - 2y = 2x-1$$

$$\Leftrightarrow yx - 2x = 2y - 1 \Leftrightarrow x(y-2) = 2y-1$$

$$\Leftrightarrow x = \frac{2y-1}{y-2}$$

Based on this formula, we have the restriction $y \neq 2$.

The range consists of all $y \neq 2$.

Example. We find the domain and range of $f(x) = \sqrt{\frac{1-x}{x}}$.

• For the domain ----- we need $x \neq 0$ and $\frac{1-x}{x} \geq 0$.

This gives $x > 0$ and $1-x \geq 0 \rightsquigarrow 0 < x \leq 1$

OR $x < 0$ and $1-x \leq 0 \rightsquigarrow 1 \leq x < 0$ which is absurd.

The domain consists of all $0 < x \leq 1$. This is the interval

$$(0, 1] = \{ \text{values of } x \text{ with } 0 < x \leq 1 \}.$$

We similarly denote $(0, 5) = \{ x \text{ with } 0 < x < 5 \}$

$$[a, b) = \{ x \text{ with } a \leq x < b \}.$$

• For the range, we solve for x in terms of y . We get

$$y = \sqrt{\frac{1-x}{x}} \Rightarrow y^2 = \frac{1-x}{x} \Leftrightarrow xy^2 = 1-x$$

implies

$$\Leftrightarrow xy^2 + x = 1$$

$$\Leftrightarrow x(y^2 + 1) = 1 \Leftrightarrow x = \frac{1}{y^2 + 1}.$$

In this case, we note that $y \geq 0$ because $y = \sqrt{\frac{1-x}{x}}$. That is the only restriction on y . The range is $[0, +\infty)$.

Injective functions We say that f is injective or 1-1, if it maps distinct values of x to distinct values of $f(x)$. In other words, $f(x_1) = f(x_2) \Rightarrow x_1 = x_2$ ---- for injective f .

Example. We check $f(x) = \frac{3x-2}{5x-8}$ is injective.

$$\text{Indeed, } f(x_1) = f(x_2) \Rightarrow \frac{3x_1-2}{5x_1-8} = \frac{3x_2-2}{5x_2-8}$$

$$\Rightarrow (3x_1-2)(5x_2-8) = (3x_2-2)(5x_1-8)$$

$$\Rightarrow \cancel{15x_1x_2} - 24x_1 - 10x_2 + \cancel{16} = \cancel{15x_1x_2} - 24x_2 - 10x_1 + \cancel{16}$$

$$\Rightarrow 24x_1 + 10x_2 = 24x_2 + 10x_1$$

$$\Rightarrow 14x_1 = 14x_2 \Rightarrow x_1 = x_2.$$

This proves f is injective.

Example. We check $f(x) = x^2$ is not injective.

In fact $f(2) = 4$ and $f(-2) = 4$, even though $2, -2$ are distinct.

Alternatively, one may argue that

$$f(x_1) = f(x_2) \Rightarrow x_1^2 = x_2^2 \Rightarrow x_1^2 - x_2^2 = 0$$

$$\Rightarrow (x_1 + x_2)(x_1 - x_2) = 0$$

$$\Rightarrow x_1 + x_2 = 0 \text{ or } x_1 = x_2$$

$$\Rightarrow x_2 = -x_1 \text{ or } x_2 = +x_1.$$

This proves f is not injective.

Surjective functions

One says $f: X \rightarrow Y$ is surjective, if the range is all of Y . We typically write $f(x) = \frac{x+1}{x^2+1}$ as a function $f: \mathbb{R} \rightarrow \mathbb{R}$ without checking that the range is all of $\mathbb{R}$.

Example 1. Consider $f(x) = \frac{x}{x+1}$ as a function $f: [0, 1] \rightarrow \mathbb{R}$.

Is that surjective? Is any value attained? What is the range?

As before, $y = \frac{x}{x+1} \Leftrightarrow y(x+1) = x \Leftrightarrow yx + y = x$

$$\Leftrightarrow y = x - yx \Leftrightarrow y = x(1-y) \Leftrightarrow x = \frac{y}{1-y}.$$

Because of the denominator, $y \neq 1$ so the range is not $\mathbb{R}$.

Example 2. We show $f(x) = \frac{x}{x+1}$ is surjective as a function $f: [0, 1] \rightarrow [0, 1/2]$

In other words, the values $0 \leq x \leq 1$ are mapped to $0 \leq f(x) \leq 1/2$.

⊙ Suppose $0 \leq x \leq 1$. Then $f(x) = \frac{x}{x+1} \geq 0$ and $f(x) = \frac{x}{x+1} \leq 1/2$.

The first part is clear and the second part follows

since $\frac{x}{x+1} \leq 1/2 \Leftrightarrow 2x \leq x+1 \Leftrightarrow x \leq 1$

⊙ Suppose $0 \leq y \leq 1/2$. We need to check $0 \leq x \leq 1$.

To do this, we solve for x in terms of y as before.

We have $y = \frac{x}{x+1} \Leftrightarrow x = \frac{y}{1-y}$ as above (Example 1).

We are assuming $0 \leq y \leq 1/2$ and we need $0 \leq x \leq 1$.

In fact, $x = \frac{y}{1-y} \geq 0$ because $y \geq 0$ and $1-y > 0$ ✓

and $x = \frac{y}{1-y} \leq 1 \Leftrightarrow y \leq 1-y$

$\Leftrightarrow 2y \leq 1 \Leftrightarrow y \leq 1/2$. ✓

Bijective functions

We say $f: X \rightarrow Y$ is bijective, if f is both injective & surjective. In this case, every value in Y is attained and attained exactly once.

Theorem 1. Quadratic functions

Consider $f(x) = ax^2 + bx + c$ with $a \neq 0$.

Case 1. If the discriminant $\Delta = b^2 - 4ac$ is non-negative, then $f(x)$ has real roots $x_1 = \frac{-b - \sqrt{\Delta}}{2a}$ and $x_2 = \frac{-b + \sqrt{\Delta}}{2a}$. In addition, one may factor $f(x) = a(x - x_1)(x - x_2)$.

Case 2. If the discriminant Δ is negative, then $f(x)$ has no real roots and it cannot be factored.

Proof. One can write $\frac{f(x)}{a} = x^2 + \frac{b}{a}x + \frac{c}{a}$ and complete the square to get $\frac{f(x)}{a} = x^2 + 2 \frac{b}{2a}x + \left(\frac{b}{2a}\right)^2 + \frac{c}{a} - \left(\frac{b}{2a}\right)^2$.

This gives $\frac{f(x)}{a} = \left(x + \frac{b}{2a}\right)^2 + \frac{4ac - b^2}{4a^2} = \left(x + \frac{b}{2a}\right)^2 - \frac{\Delta}{4a^2}$.

Case 1 $\Delta \geq 0$. Then

$$\begin{aligned}\frac{f(x)}{a} &= \left(x + \frac{b}{2a}\right)^2 - \left(\frac{\sqrt{\Delta}}{2a}\right)^2 = \left(x + \frac{b}{2a} + \frac{\sqrt{\Delta}}{2a}\right)\left(x + \frac{b}{2a} - \frac{\sqrt{\Delta}}{2a}\right) \\ &= (x - x_1)(x - x_2).\end{aligned}$$

Case 2 $\Delta < 0$. Then $\frac{f(x)}{a} \geq -\frac{\Delta}{4a^2} > 0$ and f has no roots. 

Example 1. (Factorisation and range of quadratics) Let $f(x) = 2x^2 - 7x + 3$.

Then $\Delta = b^2 - 4ac = 49 - 24 = 25 > 0$

so we get roots $x_1 = \frac{-b - \sqrt{\Delta}}{2a} = \frac{7 - 5}{4} = \frac{1}{2}$, $x_2 = \frac{7 + 5}{4} = 3$

and $f(x) = a(x - x_1)(x - x_2) = 2(x - \frac{1}{2})(x - 3)$.

① To find the range, we solve $y = 2x^2 - 7x + 3$ for x .

That's quadratic, $2x^2 - 7x + 3 - y = 0$ and its

discriminant is $\Delta' = b^2 - 4ac = 49 - 8(3 - y) = 25 + 8y$.

If $25+8y \geq 0$ or $8y \geq -25$ or $y \geq -\frac{25}{8}$, the equation has roots. In particular, the value $y = 2x^2 - 7x + 3$ is attained by some x .
 If $25+8y < 0$ or $y < -\frac{25}{8}$, then $y = 2x^2 - 7x + 3$ has no solutions and the value y is not attained.

The range of f is $[-\frac{25}{8}, +\infty)$.



Example 2. Let $f(x) = -2x^2 + 3x - 4$.

To find the range, we start with $y = -2x^2 + 3x - 4$ and get $2x^2 - 3x + 4 + y = 0 \Rightarrow \Delta = b^2 - 4ac = 9 - 8(4+y) = -23 - 8y$.
 We have solutions only when $-23 - 8y \geq 0$, namely $8y \leq -23$ or $y \leq -23/8$. The range is $(-\infty, -23/8]$.

Factorisation of polynomials

Theorem 2. (Factor theorem) Suppose $f(x)$ is a polynomial that has $x = \alpha$ as a root. In that case, $x - \alpha$ is a factor of $f(x)$.
 In other words, $f(x) = (x - \alpha)g(x)$ for some polynomial $g(x)$.

Theorem 3. (Rational root theorem) Suppose $f(x)$ is an INTEGER polynomial $f(x) = a_n x^n + \dots + a_2 x^2 + a_1 x + a_0$. If $f(x)$ has a rational root, then the root has the form p/q with p, q relatively prime (no common factor other than 1)
 p a divisor of a_0
 and q a divisor of a_n .

Example (Factorisation of cubic polynomials) Let $f(x) = x^3 + x^2 - 3x + 1$.
 We look for roots and factors.

① Possible rational roots: p/q with p dividing 1, q dividing 1
 so $p = \pm 1$, $q = \pm 1$
 possibilities are ± 1

- ⊙ Let's check: $f(1) = 1 + 1 - 3 + 1 = 0$ so $x=1$ is a root
 $f(-1) = -1 + 1 + 3 + 1 = 4$ so $x=-1$ is not a root.

Since $x=1$ is a root of $f(x)$, $x-1$ is a factor of $f(x)$.

- ⊙ Thus $f(x) = (x-1)g(x)$ for some polynomial $g(x)$.

We need to determine $g(x) = \frac{f(x)}{x-1}$ and proceed.

Polynomial division is similar to division of integers.

$$\begin{array}{r} 77 \\ 3 \overline{) 231} \\ \underline{21} \\ 21 \\ \underline{21} \\ 0 \end{array}$$

$$\begin{array}{r} x^2 + 2x - 1 \\ \otimes -1 \overline{) (x^3 + x^2 - 3x + 1)} \\ \underline{x^3 - x^2} \\ 2x^2 - 3x + 1 \\ \underline{2x^2 - 2x} \\ -x + 1 \\ \underline{-x + 1} \\ 0 \end{array}$$

In this case, the remainder is zero
 and we have $f(x) = (x-1)(x^2 + 2x - 1)$.

- ⊙ Let's worry about the quadratic now. Roots of $x^2 + 2x - 1$.

Discriminant $\Delta = b^2 - 4ac = 4 + 4 = 8 \geq 0$

We get roots $x_1 = \frac{-b - \sqrt{\Delta}}{2a} = \frac{-2 - \sqrt{8}}{2} = -1 - \sqrt{2}$

and $x_2 = \frac{-2 + \sqrt{8}}{2} = -1 + \sqrt{2}$.

These roots are irrational! In any case, we get

$$f(x) = (x-1)(x-x_1)(x-x_2)$$

Example 2. We factor $g(x) = \frac{1}{5}x^3 - \frac{1}{2}x^2 + \frac{2}{5}x - \frac{1}{10}$.

Let's clear denominators: $10g(x) = 2x^3 - 5x^2 + 4x - 1$.

This is now an INTEGER polynomial.

- ⊙ Possible roots: p/q with p dividing -1 , q dividing 2
 $p/q = \pm 1, \pm 1/2$

We check $10f(1) = 2 - 5 + 4 - 1 = 0$

so $x=1$ is a root

$10g(-1) = -2 - 5 - 4 - 1 < 0$

so $x=-1$ not a root

$10g(1/2) = 2/8 - 5/4 + 2 - 1 = 0$

so $x=1/2$ is a root

$10g(-1/2) = -2/8 - 5/4 - 2 - 1 < 0$

so $x=-1/2$ not a root.

① This means $x-1, x-1/2$ are factors.

We get $10f(x) = (x-1) \cdot h(x)$ for some polynomial $h(x)$.

Thus $10g(x) = (x-1) \cdot (2x^2 - 3x + 1)$

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

$= (x-1)^2 (2x-1)$

⊗ -1

$$\begin{array}{r} 2x^2 - 3x + 1 \\ \hline 2x^3 - 5x^2 + 4x - 1 \\ \underline{2x^3 - 2x^2} \\ -3x^2 + 4x - 1 \\ \underline{-3x^2 + 3x} \\ x - 1 \\ \underline{x - 1} \\ 0 \end{array}$$

One needs to divide the polynomials to find that $x=1$ is a double root.

Example 3. Let $f(x) = 2x^3 - 9x^2 + 10x - 3$.

Possible roots: p/q with p dividing 3, q dividing 2

$p/q = \pm 1, \pm 1/2, \pm 3, \pm 3/2$.

We check: $x=1, x=3, x=1/2$ are the only roots.

This already implies $x-1, x-3, x-1/2$ are factors

so $f(x) = 2(x-1)(x-3)(x-1/2)$.

Proof of rational root theorem

Write $f(x) = a_n x^n + \dots + a_1 x + a_0$.

We look for rational roots $x = p/q$ with p, q relatively prime.

We need $0 = f(p/q) = a_n \frac{p^n}{q^n} + a_{n-1} \frac{p^{n-1}}{q^{n-1}} + \dots + a_1 \frac{p}{q} + a_0$

$\Rightarrow 0 = a_n p^n + a_{n-1} p^{n-1} q + \dots + a_1 p q^{n-1} + a_0 q^n$.

All the terms have a p factor except for $a_0 q^n$.

Now p divides $a_n p^n + a_{n-1} p^{n-1} q + \dots + a_1 p q^{n-1} = -a_0 q^n$

so p divides $a_0 q^n$ so p divides a_0 .

Similarly, q divides $a_{n-1} p^{n-1} q + \dots + a_1 p q^{n-1} + a_0 q^n = -a_n p^n$

so q divides $a_n p^n$ so q divides a_n . //

Proof of factor theorem.

Suppose $f(x)$ is a polynomial and $x = \alpha$ is a root. We need to check $x - \alpha$ is a factor.

Divide $f(x)$ by $x - \alpha$.

The division proceeds until the remainder is a constant (has no x in it).

We get $f(x) = Q(x)(x - \alpha) + r$.

Since $f(\alpha) = 0$, this gives

$$0 = f(\alpha) = Q(\alpha)(\alpha - \alpha) + r$$

so $r = 0$, the remainder is zero. //

$$\begin{array}{r} \alpha x^{n-1} + \dots \\ \hline x - \alpha \overline{) f(x)} \\ \underline{a_n x^n + \dots + a_1 x + a_0} \\ \vdots \\ r \end{array}$$

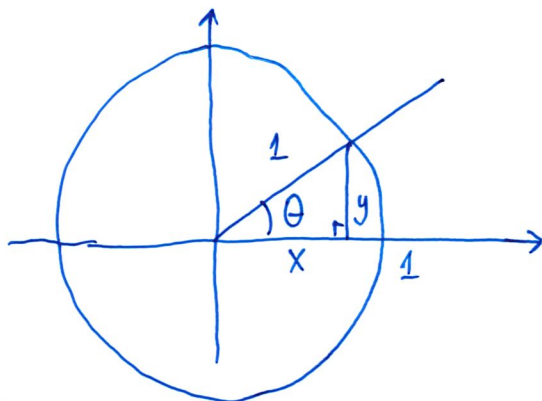
Trigonometric functions

Those are defined in terms of an angle θ measured in radians. Here, $2\pi \text{ rad} = 360^\circ$ so $\pi \text{ rad} = 180^\circ$.

Consider the triangle that we get for this angle θ . We define

$$\sin\theta = \frac{y}{1}, \quad \cos\theta = \frac{x}{1}, \quad \tan\theta = \frac{y}{x}$$

$$\csc\theta = \frac{1}{y}, \quad \sec\theta = \frac{1}{x}, \quad \cot\theta = \frac{x}{y}$$



① The main functions are $y = \sin\theta$ and $x = \cos\theta$.

Then $\tan\theta = \frac{\sin\theta}{\cos\theta}$, $\cot\theta = \frac{\cos\theta}{\sin\theta}$, $\sec\theta = \frac{1}{\cos\theta}$, $\csc\theta = \frac{1}{\sin\theta}$.

② The most important identities are:

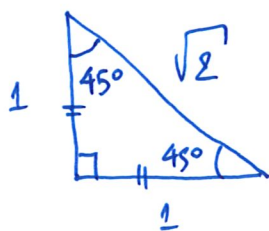
$x^2 + y^2 = 1$ --- by Pythagoras' theorem --- so

Dividing by $\cos^2\theta$ gives ---

Dividing by $\sin^2\theta$ gives ---

$\sin^2\theta + \cos^2\theta = 1$
$\tan^2\theta + 1 = \sec^2\theta$
$1 + \cot^2\theta = \csc^2\theta$

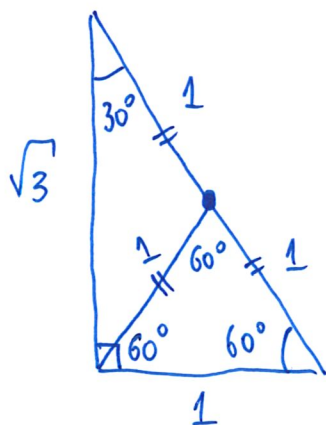
③ Some special values of trigonometric functions



$$\sin 45^\circ = \sin \frac{\pi}{4} = \frac{1}{\sqrt{2}}$$

$$\cos 45^\circ = \cos \frac{\pi}{4} = \frac{1}{\sqrt{2}}$$

$$\tan 45^\circ = \tan \frac{\pi}{4} = 1$$



$$\sin 30^\circ = \sin \frac{\pi}{6} = \frac{1}{2}, \quad \sin 60^\circ = \frac{\sqrt{3}}{2}$$

$$\cos 30^\circ = \cos \frac{\pi}{6} = \frac{\sqrt{3}}{2}, \quad \cos 60^\circ = \frac{1}{2}$$

$$\tan 30^\circ = \tan \frac{\pi}{6} = \frac{1}{\sqrt{3}}, \quad \tan 60^\circ = \sqrt{3}$$

① Graphs of sine and cosine

Recall that $x = \cos \theta$ and $y = \sin \theta$.

Focusing on the y-coordinate sine,

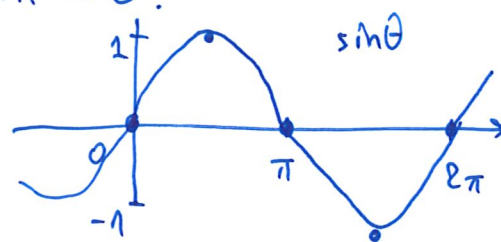
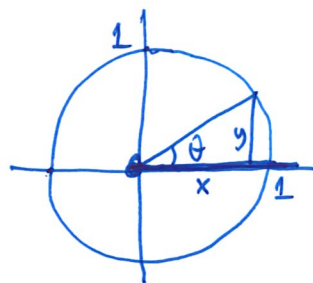
we look at various angles $0 \leq \theta \leq 2\pi$.

When $\theta = 0$, the y-coordinate is $\sin \theta = 0$

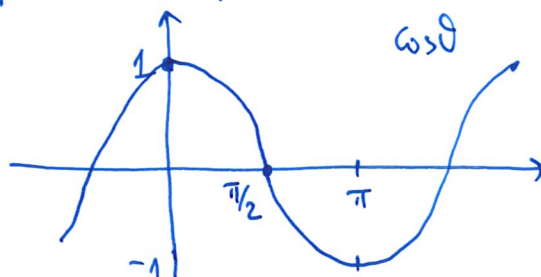
When $\theta = \pi/2$, the y-coordinate is $\sin \pi/2 = 1$

When $\theta = \pi$, the y-coordinate is $\sin \pi = 0$.

The graph looks roughly like



② For cosine, the same approach works,
but we need to keep track of the x-coordinate.



Addition formulas for sine and cosine

Given two angles x and y , one has

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$$

$$\cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$$

Example 1. Consider two angles θ_1, θ_2 with sum $\theta_1 + \theta_2 = \pi$.

$$\text{Then } \sin \theta_2 = \sin(\pi - \theta_1) = \overset{0}{\cancel{\sin \pi}} \overset{-1}{\cancel{\cos \theta_1}} - \overset{-1}{\cancel{\cos \pi}} \overset{0}{\cancel{\sin \theta_1}} = \sin \theta_1$$

$$\text{and } \cos \theta_2 = \cos(\pi - \theta_1) = \overset{-1}{\cancel{\cos \pi}} \overset{-1}{\cancel{\cos \theta_1}} + \overset{0}{\cancel{\sin \pi}} \overset{0}{\cancel{\sin \theta_1}} = -\cos \theta_1$$

Example 2. Consider two angles θ_1, θ_2 with sum $\theta_1 + \theta_2 = \pi/2$.

$$\text{Then } \sin \theta_2 = \sin(\pi/2 - \theta_1) = \overset{1}{\cancel{\sin \pi/2}} \overset{0}{\cancel{\cos \theta_1}} - \overset{0}{\cancel{\cos \pi/2}} \overset{1}{\cancel{\sin \theta_1}} = \cos \theta_1$$

$$\cos \theta_2 = \cos(\pi/2 - \theta_1) = \overset{0}{\cancel{\cos \pi/2}} \overset{1}{\cancel{\cos \theta_1}} + \overset{1}{\cancel{\sin \pi/2}} \overset{0}{\cancel{\sin \theta_1}} = \sin \theta_1$$

Example 3. We find the angles $0 \leq \theta \leq 2\pi$ with $2\cos^2\theta + 5\cos\theta = 3$.

This is $2x^2 + 5x - 3 = 0$ with $x = \cos\theta$.

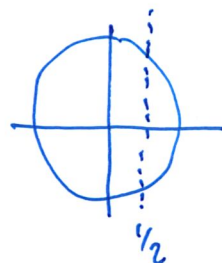
We have
$$x = \frac{-b \pm \sqrt{\Delta}}{2a} = \frac{-5 \pm \sqrt{25+24}}{4} = \frac{-5 \pm 7}{4} \begin{cases} x_1 = 1/2 \\ x_2 = -3. \end{cases}$$

For $\cos\theta = -3$ we get no solutions.

For $\cos\theta = 1/2$ we get two solutions.

One of them is $\theta = \pi/3 = 60^\circ$

The other one is $2\pi - \pi/3 = 5\pi/3$.



Exponential functions

Those have the form $f(x) = a^x$ for some $a > 0$.

We define powers a^x in the usual way.

① When x is a positive integer, we have $a^1 = a$, $a^2 = a \cdot a$ etc.
Namely, a^x is just a product of x copies of a .

② When x is a rational number $x = m/n$ with m, n positive,
 $a^x = a^{m/n} = (a^{1/n})^m$ with $a^{1/n}$ being the n th root of a .

For instance, $a^{1/2} = \sqrt{a}$ because $(a^{1/2})^2 = a^{2/2} = a^1 = a$.

This is only defined when $a > 0$.

③ When x is an arbitrary number, we define a^x by approximations.

For instance, $a^{\sqrt{2}}$ is computed by noting that $\sqrt{2} = 1.4142135\dots$
and then looking at a^1 , $a^{1.4} = a^{14/10}$, $a^{1.41} = a^{141/100}$ etc.

This gives approximations of $a^{\sqrt{2}}$ to any degree of accuracy.

④ Negative powers are defined, as usual, by $a^{-x} = \frac{1}{a^x}$.

We then have the following properties ----

$$a^x \cdot a^y = a^{x+y}, \quad a^0 = 1 \text{ by definition}, \quad \frac{a^x}{a^y} = a^{x-y}$$

and $(a^x)^y = a^{xy}$.

Inverse functions

Suppose $f: A \rightarrow B$ is bijective.

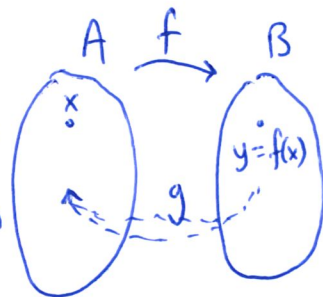
Then the equation $y = f(x)$ has a unique solution x for each y in B . We denote this value by

$x = f^{-1}(y)$ and we call $g = f^{-1}$ the inverse function $g: B \rightarrow A$.

Note that g has two properties:

$$g(f(x)) = g(y) = f^{-1}(y) = x \quad \text{for all } x \text{ in } A$$

$$f(g(y)) = f(f^{-1}(y)) = f(x) = y \quad \text{for all } y \text{ in } B.$$



Logarithmic functions

Consider the exponential function $f(x) = a^x$ with $a > 0$. This is injective whenever $a \neq 1$ because

$$f(x_1) = f(x_2) \Rightarrow a^{x_1} = a^{x_2} \Rightarrow a^{x_1 - x_2} = 1 \Rightarrow x_1 - x_2 = 0 \Rightarrow x_1 = x_2.$$

It is also surjective as a function $f: \mathbb{R} \rightarrow (0, \infty)$.

We can then define $\log_a$ as the inverse function.

It has the following properties:

- ① $\log_a a^x = x$ ② $a^{\log_a x} = x$

③ $\log_a (x \cdot y) = \log_a x + \log_a y$ ④ $\log_a x^r = r \log_a x$

⑤ $\log_a \frac{x}{y} = \log_a x - \log_a y$ ⑥ $\log_a 1 = 0$.

Note that ① and ② follow by definition ... $\log_a a^x = x$.

To prove ③, write $x \cdot y = a^{\log_a x} \cdot a^{\log_a y} = a^{\log_a x + \log_a y}$

$$\text{so } \log_a (x \cdot y) = \log_a a^{\log_a x + \log_a y} \text{ proving ③.}$$

To prove ④, we write

$$\begin{aligned} x^r &= (a^{\log_a x})^r = a^{r \log_a x} \\ \Rightarrow \log_a x^r &= \log_a a^{r \log_a x} = r \log_a x. \end{aligned}$$

Finally, ⑤ follows since $\log_a \frac{x}{y} = \log_a (x y^{-1}) = \log_a x + \log_a y^{-1}$ by ③
 $= \log_a x - \log_a y$ by ④.

Also, ⑥ follows since $\log_a 1 = \log_a a^0 = 0$.

⊗ Note that $\log_a x$ is only defined when $x > 0$.

Example. We find the inverse function f^{-1} when $f: (1/3, \infty) \rightarrow \mathbb{R}$ is given by $f(x) = 3 - \log_2(3x-1)$. We need $3x-1 > 0$ because of the logarithm. We proceed to solve $y = f(x)$ in terms of x . In this case

$$y = 3 - \log_2(3x-1) \Rightarrow \log_2(3x-1) = 3-y$$

$$\Rightarrow \cancel{2}^{\cancel{\log_2}}(3x-1) = 2^{3-y} \Rightarrow 3x-1 = 2^{3-y}$$

$$\Rightarrow 3x = 2^{3-y} + 1 \Rightarrow x = \frac{2^{3-y} + 1}{3}$$

The inverse function is then $f^{-1}(y) = \frac{2^{3-y} + 1}{3}$. Its domain is $\mathbb{R}$.

Example. We find the inverse function f^{-1} when $f: [1, \infty) \rightarrow [1, \infty)$ is defined by $f(x) = 2x^2 - 4x + 3$. We solve $y = f(x)$ for x to get

$$y = 2x^2 - 4x + 3 \Rightarrow 2x^2 - 4x + (3-y) = 0$$

$$\Rightarrow x = \frac{4 \pm \sqrt{16 - 8(3-y)}}{2 \cdot 2} = \frac{4 \pm \sqrt{8y-8}}{4}$$

Note that $y \geq 1$ by assumption, so $\sqrt{8y-8}$ is defined.

Also, we need to have $x \geq 1$ by assumption. This gives

$$x = 1 \pm \frac{\sqrt{8y-8}}{4} \Rightarrow x = 1 + \frac{\sqrt{8y-8}}{4} \Rightarrow f^{-1}(y) = 1 + \frac{\sqrt{8y-8}}{4},$$

a unique solution.

Inverse trigonometric functions

We define the inverse functions for sine, cosine and tangent.

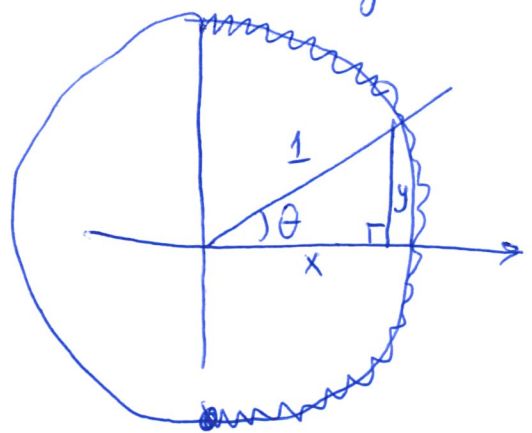
Recall that $\sin \theta = y$, $\cos \theta = x$, $\tan \theta = \frac{y}{x}$.

None of these is bijective, though.

Now, $\sin: [-\pi/2, \pi/2] \rightarrow [-1, 1]$ is bijective

$\cos: [0, \pi] \rightarrow [-1, 1]$ is bijective

and $\tan: (-\pi/2, \pi/2) \rightarrow \mathbb{R}$ is bijective.



We ~~have~~ define $\sin^{-1}: [-1, 1] \rightarrow [-\pi/2, \pi/2]$

$\cos^{-1}: [-1, 1] \rightarrow [0, \pi]$

$\tan^{-1}: \mathbb{R} \rightarrow (-\pi/2, \pi/2)$... as the inverses.

Thus, ~~$\sin^{-1} \frac{1}{2} = \pi/6$~~ $\sin^{-1} \frac{1}{2} = \text{angle whose sine is } \frac{1}{2} = \pi/6$

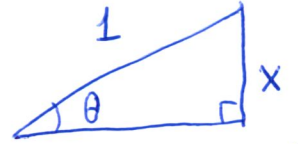
$\tan^{-1} 1 = \text{angle whose tangent is } 1 = \pi/4$
and $\sin^{-1} 2$ is not defined.

Example 1. We simplify $\tan(\sin^{-1} x)$.

Let $\theta = \sin^{-1} x$ for convenience. This is an angle with sine x .

① When $x \geq 0$, this is depicted in the figure.

We need $\tan(\sin^{-1} x) = \tan \theta = \frac{\text{opposite}}{\text{adjacent}} = \frac{x}{\sqrt{1-x^2}}$



by Pythagoras' theorem.

② To verify the formula when $x \leq 0$, we note that
 $\sin(-\theta) = -\sin \theta$ $\cos(-\theta) = \cos \theta$ $\tan(-\theta) = -\tan \theta$.

Thus $\tan(\sin^{-1}(-x)) = -\tan(\sin^{-1} x)$ and we get

$$\tan(\sin^{-1} x) = -\tan(\sin^{-1}(-x)) = -\frac{-x}{\sqrt{1-(-x)^2}} \text{ by above}$$

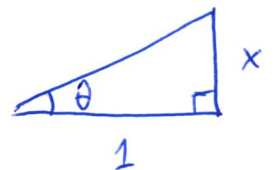
$$\text{so } \tan(\sin^{-1} x) = \frac{x}{\sqrt{1-x^2}} \text{ in any case.}$$

Example 2. We simplify $\sin(\tan^{-1} x)$ --- for any x .

Let $\theta = \tan^{-1} x$. Then ~~tan~~ $\theta = \text{angle whose tangent is } x$.

① When $x \geq 0$, we get such an angle as before.

Then $\sin(\tan^{-1} x) = \sin \theta = \frac{\text{opposite}}{\text{hypotenuse}} = \frac{x}{\sqrt{1+x^2}}$.



② When $x \leq 0$, we establish a similar formula by noting that

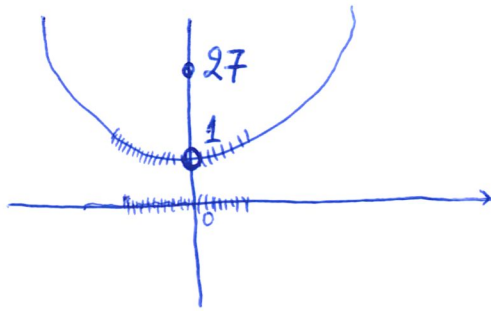
$$\sin(\tan^{-1} x) = -\sin(\tan^{-1}(-x)) = -\frac{(-x)}{\sqrt{1+(-x)^2}} \text{ by above.}$$

$$\text{Thus } \sin(\tan^{-1} x) = \frac{x}{\sqrt{1+x^2}} \text{ in any case.}$$

Introduction to limits

We wish to study the values $f(x)$ as x approaches a fixed number x_0 . We write $x \rightarrow x_0$ for simplicity. If the values $f(x)$ are also approaching a certain value L , we write $f(x) \rightarrow L$ as $x \rightarrow x_0$, we call L the limit of $f(x)$ as $x \rightarrow x_0$ and we also write $\lim_{x \rightarrow x_0} f(x) = L$.

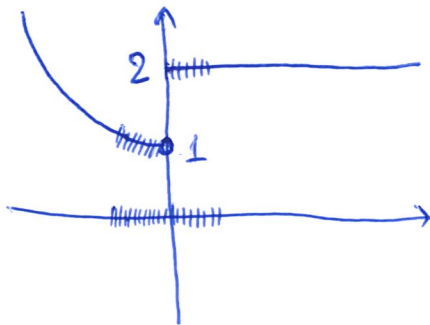
Example 1.



$$\text{Consider } f(x) = \begin{cases} x^2 + 1 & \text{if } x \neq 0 \\ 27 & \text{if } x = 0 \end{cases}$$

In this case, as $x \rightarrow 0$ the corresponding values $f(x)$ are approaching 1. Note that $f(0)$ is irrelevant since $x \rightarrow 0$ means that x is approaching 0.

Example 2.



$$\text{Consider } f(x) = \begin{cases} x^2 + 1 & \text{if } x \leq 0 \\ 2 & \text{if } x > 0 \end{cases}$$

In this case, $x \rightarrow 0$ refers to values x near 0 and the corresponding values $f(x)$ are approaching the value 1 from the left and 2 from the right. The limit does not exist.

Formal definition of limits

We wish to define $\lim_{x \rightarrow x_0} f(x) = L$ whenever the $f(x)$ values approach L as the x values approach x_0 . Note that $|7-3| = |3-7|$ measures the distance between 3 and 7. We will keep track of the $|x-x_0|$ distance and also $|f(x)-L|$.



Definition (ϵ - δ definition of limits) We say that $\lim_{x \rightarrow x_0} f(x) = L$ if, given any $\epsilon > 0$ there exists $\delta > 0$ such that

$$0 \neq |x - x_0| < \delta \Rightarrow |f(x) - L| < \epsilon.$$

- In practice, one starts with the assumption $0 \neq |x - x_0| < \delta$ and tries to estimate $|f(x) - L|$. The choice of δ becomes apparent later.

Example 1. (Constant functions) Suppose $f(x) = a$ for all x .

We claim that $\lim_{x \rightarrow x_0} f(x) = a$. We use the definition to prove this.

Let $\epsilon > 0$ be given. Assuming that $0 \neq |x - x_0| < \delta$, we get

$$|f(x) - L| = |a - a| = 0 < \epsilon \quad \text{for any choice of } \delta!$$

We may take $\delta = 1$, for instance.

Example 2. (Linear functions) Suppose $f(x) = ax + b$ with $a \neq 0$.

We claim that $\lim_{x \rightarrow x_0} f(x) = f(x_0) = ax_0 + b$ in this case.

Let $\epsilon > 0$ be given. If $0 \neq |x - x_0| < \delta$, then

$$|f(x) - L| = |ax + b - (ax_0 + b)| = |ax - ax_0| = |a| \cdot |x - x_0| < |a| \cdot \delta.$$

We choose $|a| \cdot \delta = \epsilon$ or $\delta = \epsilon/|a|$. This gives $|f(x) - L| < \epsilon$, as needed.

⊗ Example 3. (Piecewise linear) Suppose $f(x) = \begin{cases} 12x+6, & \text{if } x \leq 1 \\ 7x+11, & \text{if } x > 1 \end{cases}$.

We claim that $\lim_{x \rightarrow 1} f(x) = 18$ --- (obtained by taking $x=1$).

Let $\epsilon > 0$ be given. If $0 \neq |x - 1| < \delta$, then

$$|f(x) - L| = \begin{cases} |12x - 12| & \text{if } x \leq 1 \\ |7x - 7| & \text{if } x > 1 \end{cases} = \begin{cases} 12|x-1| & \text{if } x \leq 1 \\ 7|x-1| & \text{if } x > 1 \end{cases} \leq 12|x-1| < 12\delta.$$

If we pick $12\delta = \epsilon$ or $\delta = \epsilon/12$, we get $|f(x) - L| < 12\delta = \epsilon$, as needed.

Useful inequalities ① $|x-x_0| < \delta \Leftrightarrow -\delta < x-x_0 < \delta$
 $\Leftrightarrow x_0 - \delta < x < x_0 + \delta$

② Triangle inequality $|x+y| \leq |x|+|y|$ for all x, y .

This follows by squaring both sides:

$$|x+y|^2 = (x+y)^2 = x^2 + y^2 + 2xy = |x|^2 + |y|^2 + 2xy \leq |x|^2 + |y|^2 + 2|x||y|$$

so that $|x+y|^2 \leq (|x|+|y|)^2$.

* Example 4. (Quadratic) Consider $f(x) = 3x^2 + 2x + 5$. We show that
 $\lim_{x \rightarrow 2} f(x) = 3 \cdot 2^2 + 2 \cdot 2 + 5 = 21$. Let $\varepsilon > 0$ be given. If $|x-2| < \delta$,
then $|f(x) - 21| = |3x^2 + 2x + 5 - 21| = |3x^2 + 2x - 16|$
 $= |x-2| \cdot |3x+8|$.

For the first factor, we know $|x-2| < \delta$.

For the second factor, we are going to estimate $3x+8$.

It generally helps to assume $\delta \leq 1$. Then $|x-2| < \delta \leq 1$

so $-1 < x-2 < 1$ so $1 < x < 3$ so $3 < 3x < 9$

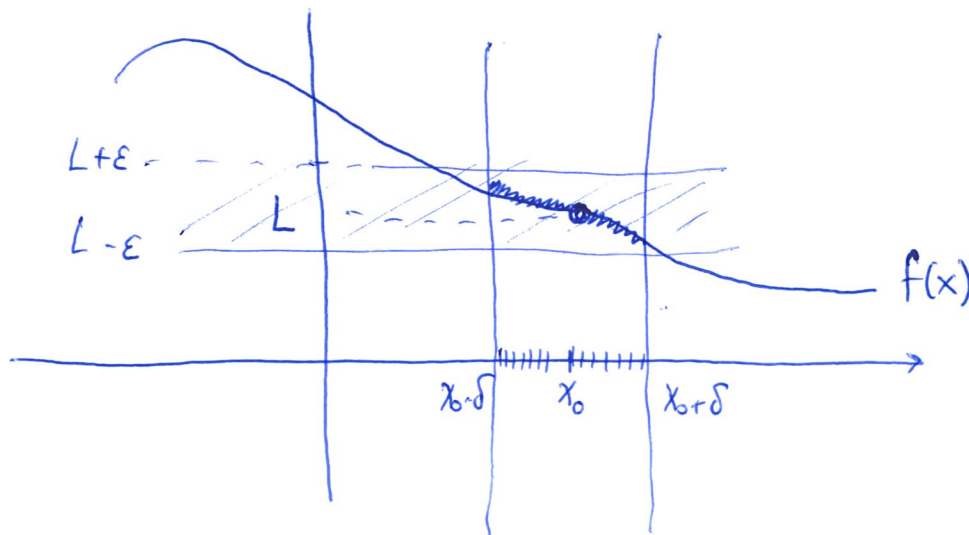
so $11 < 3x+8 < 17$.

This gives $|3x+8| < 17$

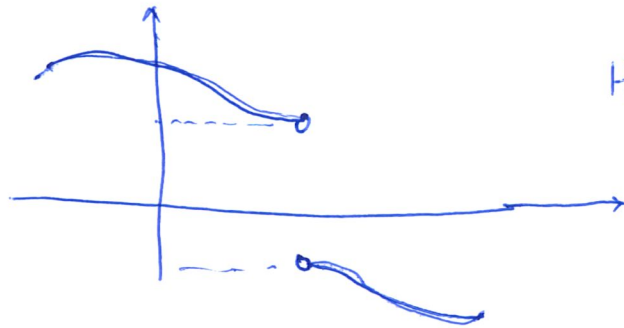
and $|x-2| < \delta$ by above

so $|f(x) - 21| = |x-2| \cdot |3x+8| < 17\delta \leq \varepsilon$,

provided that $\delta \leq 1$ and $\delta \leq \varepsilon/17$. We may take $\delta = \min \{1, \frac{\varepsilon}{17}\}$.



$|x-x_0| < \delta$
 $|f(x)-L| < \varepsilon$
for any
given $\varepsilon > 0$



Here $\lim_{x \rightarrow x_0} f(x)$ does not exist

Theorem 1. (Limits of sums and products)

The limit of a sum is the sum of the limits

$$\lim_{x \rightarrow x_0} [f(x) + g(x)] = \lim_{x \rightarrow x_0} f(x) + \lim_{x \rightarrow x_0} g(x).$$

The limit of a product is the product of the limits

$$\lim_{x \rightarrow x_0} [f(x) \cdot g(x)] = \lim_{x \rightarrow x_0} f(x) \cdot \lim_{x \rightarrow x_0} g(x).$$

Proof. We verify the ε - δ definition. For sums, we have

$$\lim_{x \rightarrow x_0} f(x) = L \quad \dots \text{ so given } \varepsilon > 0 \text{ there exists } \delta_1 > 0 \text{ such that}$$

$$0 \neq |x - x_0| < \delta_1 \Rightarrow |f(x) - L| < \varepsilon$$

$$\lim_{x \rightarrow x_0} g(x) = M \quad \dots \text{ so given } \varepsilon > 0 \text{ there exists } \delta_2 > 0 \text{ such that}$$

$$0 \neq |x - x_0| < \delta_2 \Rightarrow |g(x) - M| < \varepsilon.$$

Let's show $\lim_{x \rightarrow x_0} [f(x) + g(x)] = L + M$. Let $\varepsilon > 0$ be given.

Then by above, there exist $\delta_1, \delta_2 > 0$ such that

$$0 \neq |x - x_0| < \delta_1 \Rightarrow |f(x) - L| < \varepsilon/2$$

$$0 \neq |x - x_0| < \delta_2 \Rightarrow |g(x) - M| < \varepsilon/2.$$

Then $\delta = \min \{\delta_1, \delta_2\}$ gives

$$0 \neq |x - x_0| < \delta \Rightarrow |f(x) - L| < \varepsilon/2 \text{ and } |g(x) - M| < \varepsilon/2$$

$$\Rightarrow |f(x) + g(x) - (L + M)|$$

$$= |f(x) - L + g(x) - M|$$

$$\leq |f(x) - L| + |g(x) - M| < \varepsilon.$$

In particular, $\lim_{x \rightarrow x_0} [f(x) + g(x)] = L + M.$

① For products, we have to show $\lim_{x \rightarrow x_0} f(x) \cdot g(x) = L \cdot M$.
 Let $\varepsilon > 0$ be given. We need to estimate

$$|f(x)g(x) - LM| = |f(x)g(x) - Lg(x) + Lg(x) - LM| \\ \leq |g(x)| \cdot \underbrace{|f(x) - L|}_{\text{small}} + |L| \cdot \underbrace{|g(x) - M|}_{\text{small}}$$

First of all, we estimate

$$|g(x)| \leq |g(x) - M| + |M| \leq 1 + |M| \quad \text{by noting that}$$

given $\varepsilon = 1$ there exists $\delta_3 > 0$: $|x - x_0| < \delta_3 \Rightarrow |g(x) - M| \leq 1$.

We can then estimate

$$|g(x)| \cdot |f(x) - L| < (1 + |M|) \cdot |f(x) - L| < \cancel{(1 + |M|)} \cdot \frac{\varepsilon}{2 \cancel{(1 + |M|)}} = \varepsilon/2$$

$$\text{and } |L| \cdot |g(x) - M| < (1 + |L|) \cdot |g(x) - M| < \cancel{(1 + |L|)} \cdot \frac{\varepsilon}{2 \cancel{(1 + |L|)}} = \varepsilon/2.$$

Combining these estimates gives $|f(x)g(x) - LM| < \varepsilon/2 + \varepsilon/2 = \varepsilon$. $\square$

Theorem 2. (Limits of polynomials). If $f(x)$ is a polynomial, then $\lim_{x \rightarrow x_0} f(x) = f(x_0)$. That is, we can compute limits by taking $x = x_0$.

Proof. We assume $f(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n$.

We can prove statements for polynomials by induction.

① We check the statement when $n=1$.



② We assume the statement for some n , say $n=k$ and prove the statement for $n=k+1$ as well.

These two steps establish the statement for all n .

In our case, ① refers to $f(x) = a_0 + a_1x$. Then

$$\lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} (a_0 + a_1x) = \lim_{x \rightarrow x_0} a_0 + \lim_{x \rightarrow x_0} a_1x = a_0 + a_1x_0$$

by Example 2 for linear functions. Thus $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

② We assume $\lim_{x \rightarrow x_0} (a_0 + a_1x + \dots + a_kx^k) = a_0 + a_1x_0 + \dots + a_kx_0^k$.

We need $\lim_{x \rightarrow x_0} (a_0 + a_1x + \dots + a_kx^k + a_{k+1}x^{k+1}) = a_0 + a_1x_0 + \dots + a_{k+1}x_0^{k+1}$.

In fact,
$$\begin{aligned} \lim_{x \rightarrow x_0} (a_0 + a_1x + \dots + a_kx^k + a_{k+1}x^{k+1}) &= \lim_{x \rightarrow x_0} (a_0 + a_1x + \dots + a_kx^k) + \lim_{x \rightarrow x_0} (a_{k+1}x^{k+1}) \\ &= a_0 + a_1x_0 + \dots + a_kx_0^k + \lim_{x \rightarrow x_0} \underbrace{a_{k+1}} \cdot \underbrace{x^k \cdot x} \\ &= a_0 + a_1x_0 + \dots + a_kx_0^k + a_{k+1}x_0^k \cdot x_0 \end{aligned}$$

by Example 2 and the statement for polynomials of degree k . $\square$

Example 5. (Simple) $\lim_{x \rightarrow 2} (3x^2 - 4x + 1) = 3 \cdot 2^2 - 4 \cdot 2 + 1 = 5$.

Example 6. (Division of polynomials) We compute $\lim_{x \rightarrow 1} \frac{x^3 - 4x^2 + 3}{x - 1}$.

Note that the denominator becomes 0 when $x=1$. We are interested in the limit as $x \rightarrow 1$. In this case, the numerator also becomes 0, so it has $x-1$ as a factor and the fraction can be simplified. We get

$$\begin{aligned} \lim_{x \rightarrow 1} \frac{x^3 - 4x^2 + 3}{x - 1} &= \lim_{x \rightarrow 1} \frac{\cancel{(x-1)}(x^2 - 3x - 3)}{\cancel{x-1}} \\ &= \lim_{x \rightarrow 1} (x^2 - 3x - 3) \end{aligned}$$

which is a limit of a polynomial

$$= 1^2 - 3 \cdot 1 - 3$$

$$= -5.$$

$$\begin{array}{r} x^2 - 3x - 3 \\ \textcircled{x} - 1 \overline{) \textcircled{x^3} - 4x^2 + 3} \\ \underline{x^3 - x^2} \\ -3x^2 + 3 \\ \underline{-3x^2 + 3x} \\ -3x + 3 \\ \underline{-3x + 3} \\ 0 \end{array}$$

Theorem 3. (Limits of quotients and rational functions)

- If $\lim_{x \rightarrow x_0} f(x) = L$ and $\lim_{x \rightarrow x_0} g(x) = M \neq 0$, then $\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \frac{L}{M}$.
- If $f(x)$ is a polynomial or $f(x) = \frac{P(x)}{Q(x)}$ is a quotient of polynomials, then $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

Proof. For the first part, we show that $\lim_{x \rightarrow x_0} \frac{1}{g(x)} = \frac{1}{M}$.

Once we know this, then $\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow x_0} f(x) \cdot \frac{1}{g(x)} = L \cdot \frac{1}{M} = \frac{L}{M}$.

Let $\varepsilon > 0$ be given. We estimate

$$\left| \frac{1}{g(x)} - \frac{1}{M} \right| = \left| \frac{M - g(x)}{g(x)M} \right| = \frac{|g(x) - M|}{|g(x)| \cdot |M|}$$

For the denominator, ~~$|g(x)| = |g(x) - M + M| \leq |g(x) - M| + |M|$~~

$$|M| = |M - g(x) + g(x)| \leq \underbrace{|M - g(x)|}_{\text{small}} + |g(x)| \leq \frac{|M|}{2} + |g(x)|$$

so that $|g(x)| \geq \frac{|M|}{2}$ for points x near x_0 .

$$\text{This gives } \frac{1}{|g(x)|} \leq \frac{2}{|M|} \quad \text{so} \quad \left| \frac{1}{g(x)} - \frac{1}{M} \right| = \frac{|g(x) - M|}{|g(x)| \cdot |M|} \leq \frac{2|g(x) - M|}{M^2}$$

and thus $\left| \frac{1}{g(x)} - \frac{1}{M} \right| < \varepsilon$ for points x near x_0 .

⊙ For the second part, we know $\lim_{x \rightarrow x_0} f(x) = f(x_0)$ for polynomials.

If $f(x) = \frac{P(x)}{Q(x)}$ is a rational function, then the first part gives

$$\lim_{x \rightarrow x_0} f(x) = \lim_{x \rightarrow x_0} \frac{P(x)}{Q(x)} = \frac{\lim_{x \rightarrow x_0} P(x)}{\lim_{x \rightarrow x_0} Q(x)} = \frac{P(x_0)}{Q(x_0)} = f(x_0).$$

Example $\lim_{x \rightarrow 2} \frac{x^3 - 3x + 2}{2x - 1} = \frac{2^3 - 3 \cdot 2 + 2}{2 \cdot 2 - 1} = \frac{4}{3}$

$$\lim_{x \rightarrow 1} \frac{x^2 - 3x + 2}{x - 1} = \lim_{x \rightarrow 1} \frac{\cancel{(x-1)}(x-2)}{\cancel{x-1}} = 1 - 2 = -1.$$

One-sided limits We say that $f(x) \rightarrow L$ as x approaches x_0 from the left and we write $\lim_{x \rightarrow x_0^-} f(x) = L$ if, given any $\varepsilon > 0$ there exists $\delta > 0$ such that $x_0 - \delta < x < x_0 \Rightarrow |f(x) - L| < \varepsilon$.

We say that $f(x) \rightarrow L$ as $x \rightarrow x_0$ from the right and we write $\lim_{x \rightarrow x_0^+} f(x) = L$ if given $\varepsilon > 0$ there exists $\delta > 0$ with $x_0 < x < x_0 + \delta \Rightarrow |f(x) - L| < \varepsilon$.

Example (Piecewise defined functions) Consider $f(x) = \begin{cases} 3x-1 & \text{if } x \leq 2 \\ 4x-5 & \text{if } x > 2 \end{cases}$.

We wish to compute $\lim_{x \rightarrow 2} f(x)$. In this case

$$\lim_{x \rightarrow 2^-} f(x) = \lim_{x \rightarrow 2^-} (3x-1) = \text{limit of a polynomial} = 3 \cdot 2 - 1 = 5$$

$$\text{and } \lim_{x \rightarrow 2^+} f(x) = \lim_{x \rightarrow 2^+} (4x-5) = 4 \cdot 2 - 5 = 3$$

are distinct, so the limit $\lim_{x \rightarrow 2} f(x)$ does not exist.

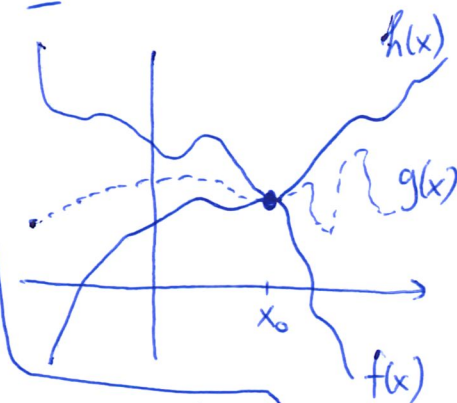
Squeeze law

Suppose $f(x) \leq g(x) \leq h(x)$

in some interval around x_0 . If

$$\lim_{x \rightarrow x_0} f(x) = L \quad \text{and} \quad \lim_{x \rightarrow x_0} h(x) = L,$$

then it must be the case that $\lim_{x \rightarrow x_0} g(x) = L$ as well.



Proof. Let $\varepsilon > 0$ be given. We know

$$\textcircled{1} \text{ there exists } \delta_1 > 0 \text{ with } |x - x_0| < \delta_1 \Rightarrow |f(x) - L| < \varepsilon \\ \Rightarrow L - \varepsilon < f(x) < L + \varepsilon$$

$$\textcircled{2} \text{ there exists } \delta_2 > 0 \text{ with } |x - x_0| < \delta_2 \Rightarrow |h(x) - L| < \varepsilon \\ \Rightarrow L - \varepsilon < h(x) < L + \varepsilon.$$

Letting $\delta = \text{minimum of } \delta_1, \delta_2$ gives

$$|x - x_0| < \delta \Rightarrow L - \varepsilon < f(x) \leq g(x) \leq h(x) < L + \varepsilon$$

$$\Rightarrow L - \varepsilon < g(x) < L + \varepsilon$$

$$\Rightarrow |g(x) - L| < \varepsilon. \quad \square$$

Theorem (Limits of trigonometric and exponential functions)

- When $f(x)$ is a trigonometric or exponential function, one has $\lim_{x \rightarrow x_0} f(x) = f(x_0)$. We call these functions are continuous.

Proof. We check this when $f(x) = \sin x$, $f(x) = \cos x$, $f(x) = a^x$.

Those are all similar. We can reduce them to the case $x_0 = 0$.

Namely,

$$\lim_{x \rightarrow x_0} \sin x = \lim_{x \rightarrow x_0} \sin(x - x_0 + x_0)$$

$$= \lim_{x \rightarrow x_0} \sin(x - x_0) \cdot \cos x_0 + \sin x_0 \cdot \cos(x - x_0)$$

$$= \boxed{\lim_{x \rightarrow x_0} \sin(x - x_0)} \cdot \cos x_0 + \sin x_0 \cdot \boxed{\lim_{x \rightarrow x_0} \cos(x - x_0)}$$

We claim $\lim_{z \rightarrow 0} \sin z = 0$

and

$\lim_{z \rightarrow 0} \cos z = 1$

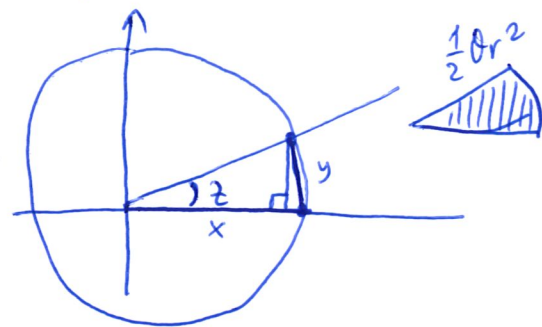
Assuming this, we get $\lim_{x \rightarrow x_0} \sin x = \sin x_0$, as needed.

In fact, we have

$0 \leq \text{Area of large triangle} \leq \text{Area of sector}$

$$0 \leq \frac{1}{2} \times 1 \times \sin z \leq \frac{1}{2} z$$

$$0 \leq \frac{1}{2} \sin z \leq \frac{1}{2} z$$



By the squeeze law, we get $\lim_{z \rightarrow 0} \sin z = 0$.

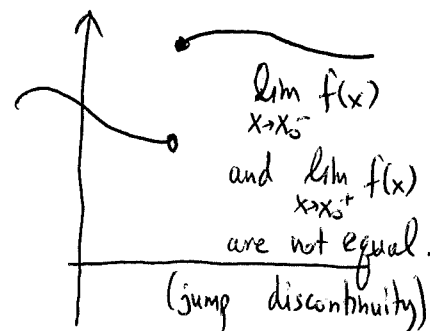
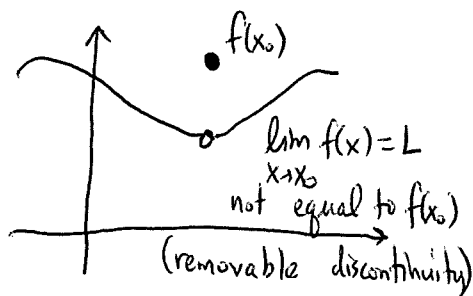
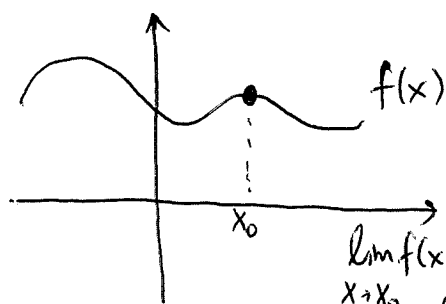
It follows that $\lim_{z \rightarrow 0} \cos z = 1$ (because $\sin^2 + \cos^2 = 1$ and $\cos$ is positive).

Continuous functions

We say that a function f is continuous at the point x_0 if ① $\lim_{x \rightarrow x_0} f(x) = f(x_0)$.

In terms of ϵ & δ , this means ② given any $\epsilon > 0$ there exists $\delta > 0$ with $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon$.

In some cases, we can check continuity using ①. In other cases, we may need to resort to ②.



Examples of continuous functions

The following are continuous.

- ① Polynomials and rational functions throughout their domains
- ② Trigonometric and exponential functions. For exponential functions, $\lim_{x \rightarrow x_0} a^x = \lim_{x \rightarrow x_0} a^{x-x_0} \cdot a^{x_0} = \lim_{z \rightarrow 0} a^z \cdot a^{x_0} = a^{x_0}$ because

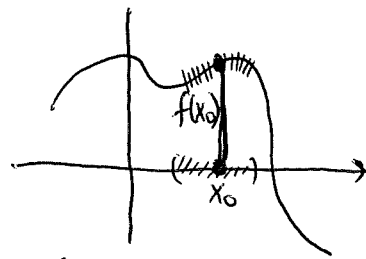
one can show a^z approaches 1 as z approaches 0.

- ③ Sums/products/quotients of continuous functions are continuous, as $\lim_{x \rightarrow x_0} f(x) \cdot g(x) = \lim_{x \rightarrow x_0} f(x) \cdot \lim_{x \rightarrow x_0} g(x) = f(x_0) \cdot g(x_0)$, for instance.

- ④ Square roots are continuous. Consider $f(x) = \sqrt{x}$. We need to show $\lim_{x \rightarrow x_0} \sqrt{x} = \sqrt{x_0}$. Let $\epsilon > 0$ be given. We need to show there exists $\delta > 0$ with $|x - x_0| < \delta \Rightarrow |\sqrt{x} - \sqrt{x_0}| < \epsilon$. In this case, $|\sqrt{x} - \sqrt{x_0}| = \frac{|\sqrt{x} - \sqrt{x_0}| \cdot |\sqrt{x} + \sqrt{x_0}|}{\sqrt{x} + \sqrt{x_0}} = \frac{|x - x_0|}{\sqrt{x} + \sqrt{x_0}} < \frac{\delta}{\sqrt{x} + \sqrt{x_0}} \leq \frac{\delta}{\sqrt{x_0}} = \epsilon$ by choosing our δ so that $\delta = \epsilon \sqrt{x_0}$. We thus get continuity whenever $x_0 > 0$. When $x_0 = 0$, the argument is simpler.

Continuity and positivity

Suppose f is continuous at the point x_0 .



(a) If $f(x_0) > 0$, then there is a whole interval $(x_0 - \delta, x_0 + \delta)$ such that $f(x) > 0$ on that interval.

(b) If $f(x_0) < 0$, then $f(x) < 0$ on a whole interval $(x_0 - \delta, x_0 + \delta)$.

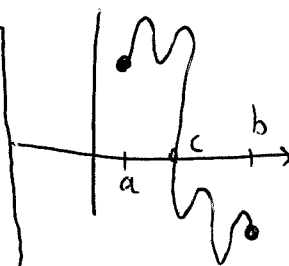
Proof. We prove (a). Since $\lim_{x \rightarrow x_0} f(x) = f(x_0)$, given any $\varepsilon > 0$

there exists $\delta > 0$ with $|x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \varepsilon$.

Take $\varepsilon = f(x_0)$ to get $x_0 - \delta < x < x_0 + \delta \Rightarrow f(x_0) - \varepsilon < f(x) < f(x_0) + \varepsilon$
 $\Rightarrow 0 < f(x) < 2f(x_0)$,
 as needed. $\square$

Bolzano's theorem | Existence of roots

Suppose f is continuous on some interval $[a, b]$ with $f(a), f(b)$ having opposite signs. Then there exists a point $a < c < b$ such that $f(c) = 0$.



Example 1. Consider $f(x) = x^n + x - 1$ for any positive ~~integer~~ integer n . We know this function is continuous on $[0, 1]$.

We check $f(0) = 0 + 0 - 1 < 0$

and $f(1) = 1 + 1 - 1 > 0$.

According to Bolzano's theorem, we have $f(x) = 0$ for some $0 < x < 1$.

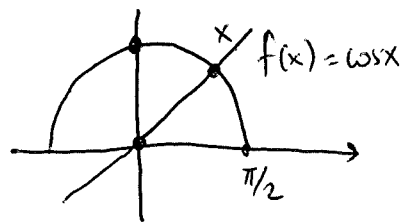
Example 2. We show that $\cos x = x$ has a solution $0 < x < \pi/2$. Define $g(x) = \cos x - x$,

the function that needs to vanish. This is the sum of continuous functions $\Rightarrow$ continuous.

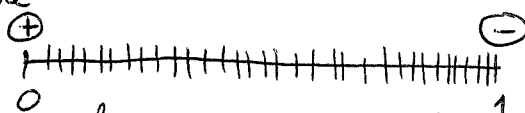
We check $g(0) = \cos 0 - 0 = 1 > 0$

and $g(\pi/2) = \cos \pi/2 - \pi/2 = -\pi/2 < 0$.

By Bolzano's theorem, we get $g(x) = 0$ at some point, so $\cos x = x$.



Digression The root can be approximated to any degree of accuracy as follows. Suppose, for instance, that $f(0) > 0 > f(1)$. Then we get a root $0 < x < 1$. Subdivide this interval into 10^6 intervals of the same length and compute the values $f(x_k)$ at each point. There is a subinterval of length 10^{-6} that gives a change of signs. We thus get a root with 10^{-6} accuracy.

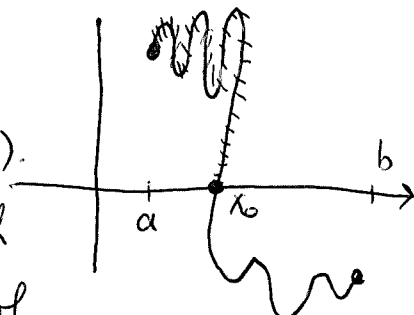


Proof of Bolzano's theorem

Suppose f is continuous on $[a, b]$ with $f(a) > 0 > f(b)$.

We consider the largest possible interval on which f is positive. What happens at the endpoint x_0 of this interval??

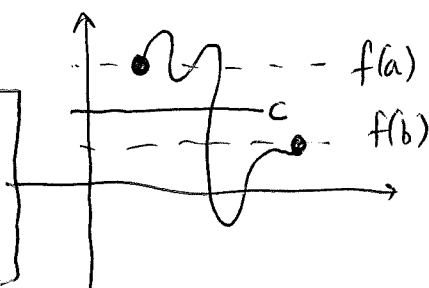
Can $f(x_0)$ be positive? If it were, f would be positive a little bit further, contradicting the largest interval assumption. Can $f(x_0)$ be negative? If it were, f would be negative a little bit to the left of x_0 , still f is positive on the left. Thus $f(x_0) = 0$.



Intermediate value theorem

Suppose f is continuous on $[a, b]$.

Then f attains ALL values between $f(a)$ and $f(b)$.



Proof. We have $f(a) > c > f(b)$ and we need to show $f(x) = c$ at some point. To prove this, define $g(x) = f(x) - c$, the function to vanish. Then g is continuous with

$$g(a) = f(a) - c > 0$$

$$g(b) = f(b) - c < 0$$

so Bolzano's theorem

gives $g(x) = 0$ at a point $a < x < b$, hence $f(x) = c$ at that point. $\square$

Theorem (Composition of continuous functions) The composition of continuous functions is continuous. Namely,

$$\left\{ \begin{array}{l} f \text{ is continuous at } x_0 \\ g \text{ is continuous at } f(x_0) \end{array} \right\} \Rightarrow g(f(x)) \text{ is continuous at } x_0.$$

Proof. To check continuity at x_0 , let $\varepsilon > 0$ be given. We need some $\delta > 0$ such that $|x - x_0| < \delta \Rightarrow |g(f(x)) - g(f(x_0))| < \varepsilon$.

(a) We are assuming g continuous at $f(x_0)$, so there exists $\delta_1 > 0$ with $|z - f(x_0)| < \delta_1 \Rightarrow |g(z) - g(f(x_0))| < \varepsilon$

(b) We are assuming f continuous at x_0 , so there exists $\delta_2 > 0$ with $|x - x_0| < \delta_2 \Rightarrow |f(x) - f(x_0)| < \delta_1$.

$$\begin{aligned} \text{Then } |x - x_0| < \delta_2 &\Rightarrow |f(x) - f(x_0)| < \delta_1 \\ &\Rightarrow |g(f(x)) - g(f(x_0))| < \varepsilon. \quad \square \end{aligned}$$

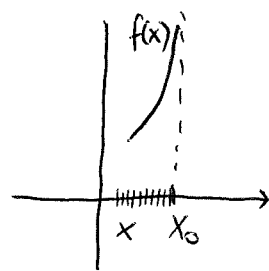
Example. $\lim_{x \rightarrow 1} \sqrt{\frac{x^3 + 3x + 1}{2x + 1}} = \sqrt{\frac{1^3 + 3 \cdot 1 + 1}{2 \cdot 1 + 1}} = \sqrt{\frac{5}{3}}.$

Here, $\sqrt{\quad}$ and rational functions continuous $\Rightarrow$ composition continuous.

Infinite limits We write $\lim_{x \rightarrow x_0^-} f(x) = +\infty$ when

the values $f(x)$ become arbitrarily large as $x \rightarrow x_0$ from the left. Formally, given any (large) $N > 0$

there exists $\delta > 0$ with $x_0 - \delta < x < x_0 \Rightarrow f(x) > N$. The proofs for these limits are similar to former proofs.



• We define $\lim_{x \rightarrow x_0^+} f(x) = +\infty$ similarly

and also $\lim_{x \rightarrow x_0^+} f(x) = -\infty$, $\lim_{x \rightarrow x_0^-} f(x) = -\infty$.

• Infinite limits usually arise due to zero denominators. In those cases, the sign of the denominator is important.

Example 1. $\lim_{x \rightarrow 3^-} \frac{1}{x-3} = \frac{1}{\text{small negative}} = -\infty$.

Example 2. $\lim_{x \rightarrow 3^-} \frac{3x+11}{x-3} = \lim_{x \rightarrow 3^-} \frac{20}{x-3} = -\infty$.

Example 3. $\lim_{x \rightarrow 2^+} \frac{4+3x}{2-x} = \frac{10}{\text{small negative}} = -\infty$.

Example 4. $\lim_{x \rightarrow 1^-} \frac{6x^3+x+4}{2x^3-5x^2+2x+1} = \lim_{x \rightarrow 1^-} \frac{11}{2x^3-5x^2+2x+1}$ let's factor!!

$$= \lim_{x \rightarrow 1^-} \frac{11}{(x-1)(2x^2-3x-1)} = \lim_{x \rightarrow 1^-} \frac{11}{(x-1)(-2)}$$

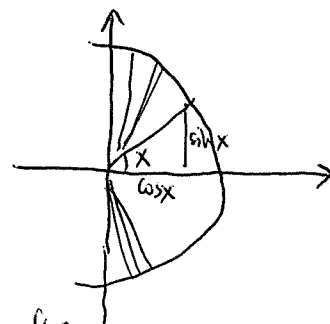
$$= \frac{-11/2}{\text{small negative}} = +\infty$$

$$\begin{array}{r} 2x^2-3x-1 \\ x-1 \overline{) 2x^3-5x^2+2x+1} \\ \underline{2x^3-2x^2} \\ -3x^2+2x+1 \\ \underline{-3x^2+3x} \\ -x+1 \\ \underline{-x+1} \\ 0 \end{array}$$

Example 5. Consider the tangent function $f(x) = \tan x = \frac{\sin x}{\cos x}$.

Then $\lim_{x \rightarrow \pi/2^-} \tan x = \lim_{x \rightarrow \pi/2^-} \frac{\sin x}{\cos x} = \lim_{x \rightarrow \pi/2^-} \frac{1}{\cos x} = +\infty$

and $\lim_{x \rightarrow -\pi/2^+} \tan x = \lim_{x \rightarrow -\pi/2^+} \frac{\sin x}{\cos x} = \lim_{x \rightarrow -\pi/2^+} \frac{-1}{\cos x} = -\infty$.



It follows by the IVT (intermediate value theorem) since $f(x)$ is continuous throughout $(-\pi/2, \pi/2)$, all values between $-\infty$ and $+\infty$ are attained. Thus $\tan : (-\pi/2, \pi/2) \rightarrow \mathbb{R}$ is surjective.

Warning The usual rules of arithmetic do not necessarily apply for the symbols $\pm\infty$. It is true that $(-\infty)(-\infty) = +\infty$ but one does not have $0 \cdot \infty = 0$ or $\frac{\infty}{\infty} = 1$ or $\infty - \infty = 0$ or $1^\infty = 1$ necessarily. These are not valid in the context of limits!!

Limits at infinity We studied the case $\lim_{x \rightarrow x_0^\pm} f(x) = \pm \infty$ in which the $f(x)$ values become arbitrarily large. We can also introduce $\lim_{x \rightarrow +\infty} f(x) = L$ and $\lim_{x \rightarrow -\infty} f(x) = L$.

Theorem 1. One has the following facts.

- ① $\lim_{x \rightarrow +\infty} x^p = +\infty$ for any positive power p .
- ② $\lim_{x \rightarrow -\infty} x^n = \begin{cases} +\infty & \text{for any even integer } n > 0 \\ -\infty & \text{for any odd integer } n > 0 \end{cases}$
- ③ $\lim_{x \rightarrow \pm\infty} \frac{1}{x^n} = 0$ for any integer n
- ④ $\lim_{x \rightarrow \pm\infty} (a_0 + a_1x + a_2x^2 + \dots + a_nx^n) = \lim_{x \rightarrow \pm\infty} (a_nx^n)$ for any polynomial function.

Example $\lim_{x \rightarrow \pm\infty} \frac{3x^2 - 2x + 6}{5x^2 - 4x + 3} = \lim_{x \rightarrow \pm\infty} \frac{x^2(3 - \frac{2}{x} + \frac{6}{x^2})}{x^2(5 - \frac{4}{x} + \frac{3}{x^2})} = \frac{3}{5}$.

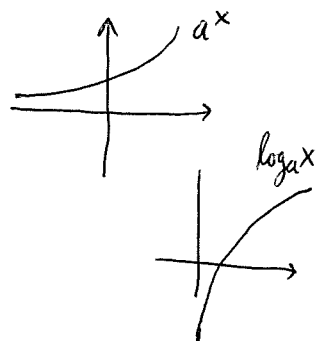
Example $\lim_{x \rightarrow \pm\infty} \frac{3x^2 - 2x + 6}{4x^3 - x^2 + 10} = \lim_{x \rightarrow \pm\infty} \frac{3x^2}{4x^3} = \lim_{x \rightarrow \pm\infty} \frac{3}{4x} = 0$.

Theorem 2. One has the following facts.

- ① Suppose $a > 1$. Then

$$\lim_{x \rightarrow +\infty} a^x = +\infty, \quad \lim_{x \rightarrow -\infty} a^x = 0,$$

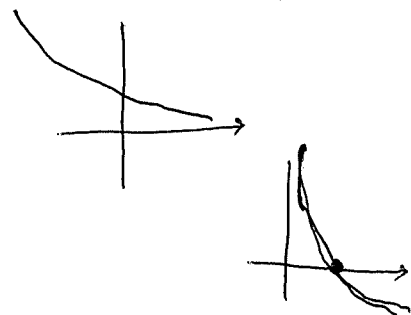
$$\lim_{x \rightarrow +\infty} \log_a x = +\infty, \quad \lim_{x \rightarrow 0^+} \log_a x = -\infty$$



- ② Suppose $0 < a < 1$. Then

$$\lim_{x \rightarrow +\infty} a^x = 0, \quad \lim_{x \rightarrow -\infty} a^x = +\infty$$

$$\lim_{x \rightarrow 0^+} \log_a x = +\infty, \quad \lim_{x \rightarrow +\infty} \log_a x = -\infty$$



Example (Analysis of a typical function) Let $f(x) = \frac{3x-1}{2x-4}$.

- ① The domain consists of all points with $2x \neq 4$, namely $x \neq 2$. We look at the limits $x \rightarrow 2^-$ and $x \rightarrow 2^+$. We have

$$\lim_{x \rightarrow 2^-} f(x) = \lim_{x \rightarrow 2^-} \frac{3x-1}{2(x-2)} = \lim_{x \rightarrow 2^-} \frac{5}{2(x-2)} = -\infty \quad \text{and}$$

$$\lim_{x \rightarrow 2^+} f(x) = \lim_{x \rightarrow 2^+} \frac{3x-1}{2(x-2)} = \lim_{x \rightarrow 2^+} \frac{5}{2(x-2)} = +\infty.$$

- ② The range can be determined by solving for x . We get

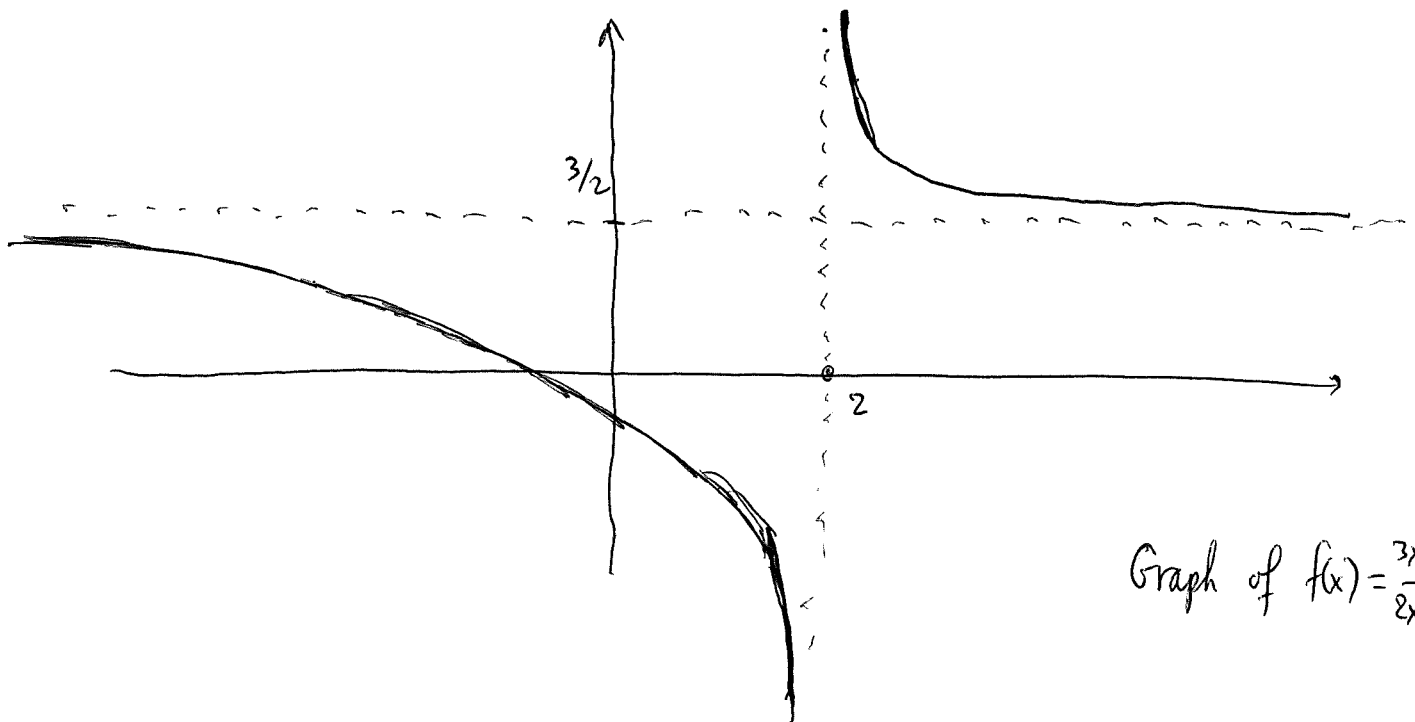
$$y = \frac{3x-1}{2x-4} \Leftrightarrow 2xy - 4y = 3x - 1 \Leftrightarrow 2xy - 3x = 4y - 1 \Leftrightarrow x = \frac{4y-1}{2y-3}.$$

The range consists of all $y \neq 3/2$.

- ③ Worried about the limits at infinity $x \rightarrow \pm\infty$, we get

$$\lim_{x \rightarrow \pm\infty} f(x) = \lim_{x \rightarrow \pm\infty} \frac{3x-1}{2x-4} = \lim_{x \rightarrow \pm\infty} \frac{3x}{2x} = 3/2.$$

This value is approached as $x \rightarrow \pm\infty$ (but never attained)



Graph of $f(x) = \frac{3x-1}{2x-4}$

Derivatives

We wish to analyse a function $f(x)$ and the rate at which its values are increasing or decreasing.

Average rate of change If we concentrate on an interval $[x_0, x_1]$ we can define the average rate of change as $\frac{f(x_1) - f(x_0)}{x_1 - x_0}$.

Instantaneous rate of change. If we concentrate on a specific point x_0 , we can define the rate of change at x_0 as

$$\lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0}, \text{ provided that the limit exists.}$$

If this limit exists, it is called the derivative $f'(x_0)$ and we say that f is differentiable at x_0 .

Example 1. Consider a linear function, say $f(x) = ax + b$.

We compute $f'(x_0)$ at a given point x_0 . In this case,

$$\begin{aligned} f'(x_0) &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{ax_1 + b - (ax_0 + b)}{x_1 - x_0} \\ &= \lim_{x_1 \rightarrow x_0} \frac{ax_1 - ax_0}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{a(x_1 - x_0)}{x_1 - x_0} = a. \end{aligned}$$

Thus, the derivative is the same at all points.

Example 2. Consider a quadratic function, say $f(x) = x^2$.

$$\begin{aligned} \text{Then } f'(x_0) &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{x_1^2 - x_0^2}{x_1 - x_0} \\ &= \lim_{x_1 \rightarrow x_0} \frac{(x_1 - x_0)(x_1 + x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} (x_1 + x_0) = x_0 + x_0 = 2x_0. \end{aligned}$$

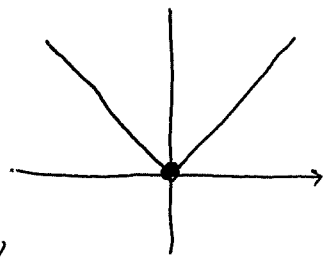
In other words, $f'(x) = 2x$ for all x .

We will sometimes write $(x^2)' = 2x$ for simplicity.

Example 3. (An example of a non-differentiable function)

Consider the absolute value $f(x) = |x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$.

In this case, f is not differentiable at the point $x_0 = 0$ (because of the corner). More precisely,



$$\lim_{x_1 \rightarrow x_0^-} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow 0^-} \frac{f(x_1) - f(0)}{x_1 - 0} = \lim_{x_1 \rightarrow 0^-} \frac{-x_1}{x_1} = -1$$

$$\lim_{x_1 \rightarrow x_0^+} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow 0^+} \frac{f(x_1) - f(0)}{x_1 - 0} = \lim_{x_1 \rightarrow 0^+} \frac{x_1}{x_1} = 1.$$

These do not agree, so $f'(x_0) = \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0}$ does not exist.

Theorem (Differentiable implies continuous) If a function f is differentiable at x_0 , then f is continuous at x_0 .

Proof. Differentiability means $\lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = f'(x_0)$ exists.

Continuity means $\lim_{x_1 \rightarrow x_0} f(x_1) = f(x_0)$.

Assuming the former, we get

$$\begin{aligned} \lim_{x_1 \rightarrow x_0} f(x_1) &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} \cdot (x_1 - x_0) + f(x_0) \\ &= \underbrace{\lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0}}_{f'(x_0)} \cdot \underbrace{\lim_{x_1 \rightarrow x_0} (x_1 - x_0)}_0 + f(x_0) = f(x_0). \end{aligned}$$

Example 4. We compute the derivative of $f(x) = 1/x$. We have

$$\begin{aligned} f'(x_0) &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{\frac{1}{x_1} - \frac{1}{x_0}}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{x_0 - x_1}{x_0 x_1 (x_1 - x_0)} \\ &= \lim_{x_1 \rightarrow x_0} \frac{-1}{x_1 x_0} = -\frac{1}{x_0^2} \quad \text{as long as } x_0 \neq 0. \end{aligned}$$

This gives $f'(x) = -1/x^2$ or just $(1/x)' = -1/x^2$.

Example 5. We compute the derivative of $f(x) = \sqrt{x}$. We have

$$\begin{aligned} f'(x_0) &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{\sqrt{x_1} - \sqrt{x_0}}{x_1 - x_0} \cdot \frac{\sqrt{x_1} + \sqrt{x_0}}{\sqrt{x_1} + \sqrt{x_0}} \\ &= \lim_{x_1 \rightarrow x_0} \frac{\cancel{x_1} - \cancel{x_0}}{(\cancel{x_1} - \cancel{x_0})(\sqrt{x_1} + \sqrt{x_0})} \\ &= \lim_{x_1 \rightarrow x_0} \frac{1}{\sqrt{x_1} + \sqrt{x_0}} = \frac{1}{\sqrt{x_0} + \sqrt{x_0}} = \frac{1}{2\sqrt{x_0}}. \end{aligned}$$

This proves that $f'(x) = \frac{1}{2\sqrt{x}}$ or just $(\sqrt{x})' = \frac{1}{2\sqrt{x}}$.

Theorem (Derivatives of sums and constant multiples)

(a) The derivative of a sum is the sum of the derivatives

$$[f(x) + g(x)]' = f'(x) + g'(x)$$

(b) The derivative of a constant multiple is

$$[c \cdot f(x)]' = c \cdot f'(x) \dots \text{for any constant } c.$$

Proof. For the first part, let $h(x) = f(x) + g(x)$. Then

$$\begin{aligned} h'(x_0) &= \lim_{x_1 \rightarrow x_0} \frac{h(x_1) - h(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{f(x_1) + g(x_1) - f(x_0) - g(x_0)}{x_1 - x_0} \\ &= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} + \lim_{x_1 \rightarrow x_0} \frac{g(x_1) - g(x_0)}{x_1 - x_0} \\ &= f'(x_0) + g'(x_0). \end{aligned}$$

This proves $h'(x) = f'(x) + g'(x)$. For the second part,

let $B(x) = c \cdot f(x)$. Then $B'(x_0) = \lim_{x_1 \rightarrow x_0} \frac{B(x_1) - B(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{cf(x_1) - cf(x_0)}{x_1 - x_0}$

so $B'(x_0) = c \cdot \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = c f'(x_0)$ by definition. $\square$

Example $(3x^2 + 4x - 6)' = (3x^2)' + (4x - 6)' = 3 \cdot 2x + 4 = 6x + 4$

and $(5\sqrt{x} + \frac{2}{x})' = 5(\sqrt{x})' + 2(\frac{1}{x})' = \frac{5}{2\sqrt{x}} - \frac{2}{x^2}$.

Product rule Suppose f, g are differentiable at x_0 . Then so is their product $f \cdot g$ and its derivative is

$$\underline{[f(x)g(x)]' = f'(x)g(x) + f(x)g'(x)}.$$

Proof. Define $H(x) = f(x)g(x)$. We compute $H'(x_0)$ as

$$H'(x_0) = \lim_{x_1 \rightarrow x_0} \frac{H(x_1) - H(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{f(x_1)g(x_1) - f(x_0)g(x_1) + f(x_0)g(x_1) - f(x_0)g(x_0)}{x_1 - x_0}$$

$$= \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} \cdot g(x_1) + \frac{g(x_1) - g(x_0)}{x_1 - x_0} \cdot f(x_0)$$

$$= f'(x_0) \cdot \lim_{x_1 \rightarrow x_0} g(x_1) + g'(x_0) \cdot f(x_0)$$

$$= f'(x_0)g(x_0) + g'(x_0)f(x_0) \quad \text{since } g \text{ is differentiable and thus continuous. } \square$$

Derivatives of powers We have $\underline{(x^n)' = n \cdot x^{n-1}}$ for each integer $n \geq 1$.

One checks this using induction. When $n=1$, we have

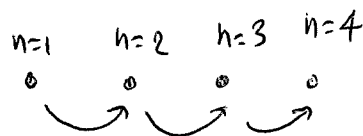
$$(x^1)' = x' = 1 = 1x^0 \quad \text{and the result holds.}$$

Assume it holds for some n , say $n=k$.

We have to check this for $k+1$ and

$$(x^{k+1})' = (x^k \cdot x)' = (x^k)' \cdot x + x' \cdot x^k$$

$$= kx^{k-1} \cdot x + 1 \cdot x^k = (k+1)x^k, \text{ as needed.}$$



Quotient rule Suppose f, g are differentiable at x_0 . Then f/g is also differentiable and

$$\left[\frac{f(x)}{g(x)} \right]' = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}.$$

Proof. Suppose we can show $\left[\frac{1}{g(x)} \right]' = -\frac{g'(x)}{g(x)^2}$. Then we can already conclude that

$$\left[\frac{f(x)}{g(x)} \right]' = \left[f(x) \cdot \frac{1}{g(x)} \right]' = f'(x) \cdot \frac{1}{g(x)} + \left(-\frac{g'(x)}{g(x)^2} \right) \cdot f(x) \quad \dots \text{by the product rule}$$

so the result follows.

Let's worry about $H(x) = \frac{1}{g(x)}$ then. We get

$$H'(x_0) = \lim_{x_1 \rightarrow x_0} \frac{H(x_1) - H(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{\frac{1}{g(x_1)} - \frac{1}{g(x_0)}}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{g(x_0) - g(x_1)}{g(x_1)g(x_0)(x_1 - x_0)}$$

$$= \lim_{x_1 \rightarrow x_0} \frac{g(x_1) - g(x_0)}{x_1 - x_0} \cdot \frac{-1}{g(x_1)g(x_0)} = \frac{-g'(x_0)}{g(x_0)^2}, \text{ as needed. } \square$$

Example $\left(\frac{x^2+1}{3x-2} \right)' = \frac{(x^2+1)' \cdot (3x-2) - (3x-2)' \cdot (x^2+1)}{(3x-2)^2}$

$$= \frac{2x(3x-2) - 3(x^2+1)}{(3x-2)^2} = \frac{3x^2 - 4x - 3}{(3x-2)^2}$$

Derivatives of trigonometric functions All trigonometric functions are differentiable and one has:

$$\textcircled{\otimes} (\sinh x)' = \cosh x, \quad \textcircled{\otimes} (\tanh x)' = \operatorname{sech}^2 x, \quad \textcircled{\otimes} (\operatorname{sech} x)' = -\operatorname{sech} x \tanh x$$

$$\textcircled{\otimes} (\cosh x)' = \sinh x, \quad \textcircled{\otimes} (\coth x)' = -\operatorname{csch}^2 x, \quad \textcircled{\otimes} (\operatorname{csch} x)' = -\operatorname{csch} x \coth x$$

Note. The main ones are sine and cosine as usual.

Suppose $(\sinh x)' = \cosh x$ and $(\cosh x)' = \sinh x$. Then

$$(\tanh x)' = \left(\frac{\sinh x}{\cosh x} \right)' = \frac{(\sinh x)' \cosh x - (\cosh x)' \sinh x}{\cosh^2 x} = \frac{\cosh^2 x - \sinh^2 x}{\cosh^2 x} = \operatorname{sech}^2 x,$$

$$\text{and } (\operatorname{sech} x)' = \left(\frac{1}{\cosh x} \right)' = \frac{1' \cosh x - (\cosh x)' \cdot 1}{\cosh^2 x} = \frac{-\sinh x}{\cosh^2 x} = -\operatorname{sech} x \tanh x.$$

The other two formulas follow similarly.

Derivatives of sine/cosine. Let us worry about $f(x) = \sinh x$.

$$\text{We have } f'(x_0) = \lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{x_1 \rightarrow x_0} \frac{\sinh(x_1) - \sinh(x_0)}{x_1 - x_0}$$

$$z = x_1 - x_0$$

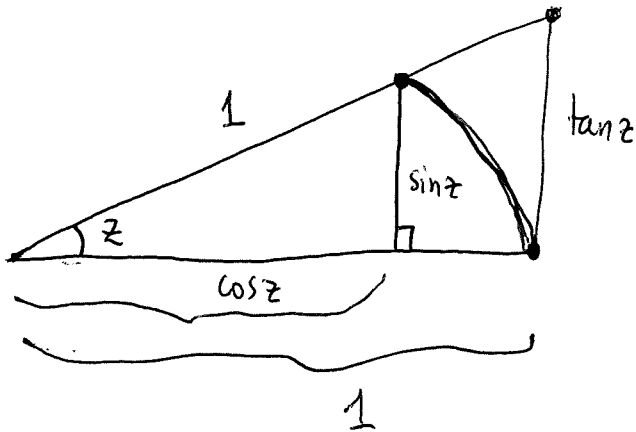
$$= \lim_{z \rightarrow 0} \frac{\sinh(z+x_0) - \sinh x_0}{z}$$

$$= \lim_{z \rightarrow 0} \frac{\sinh z \cosh x_0 + \cosh z \sinh x_0 - \sinh x_0}{z}$$

This gives $f'(x_0) = \cos x_0 \boxed{\lim_{z \rightarrow 0} \frac{\sin z}{z}} + \sin x_0 \cdot \boxed{\lim_{z \rightarrow 0} \frac{\cos z - 1}{z}}$.

We need to show the limits are 1 and 0 (so that $f'(x_0) = \cos x_0$).

Consider the case $z > 0$.



$$\begin{aligned} \text{Area of small triangle} &\leq \text{Area of sector} \leq \text{Area of large triangle} \\ \frac{1}{2} \sin z \cos z &\leq \frac{1}{2} z \leq \frac{1}{2} \tan z \end{aligned}$$

This gives $\sin z \cos z \leq z \leq \frac{\sin z}{\cos z} \Rightarrow \cos z \leq \boxed{\frac{z}{\sin z}} \leq \frac{1}{\cos z}$.

As $z \rightarrow 0$, $\cos z \rightarrow 1$ and $\frac{1}{\cos z} \rightarrow 1$ so $\frac{z}{\sin z} \rightarrow 1$ as well.

Thus $\frac{\sin z}{z} \rightarrow 1$ as well. We proved this for $z > 0$. It follows for $z < 0$ as well. And then

$$\lim_{z \rightarrow 0} \frac{\cos z - 1}{z} \cdot \frac{\cos z + 1}{\cos z + 1} = \lim_{z \rightarrow 0} \frac{-\sin z \cdot \sin z}{z \cdot (\cos z + 1)} = 0.$$

Exponential functions

Consider $f(x) = a^x$ for some $a > 0$.

Then $f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{x \rightarrow x_0} \frac{a^x - a^{x_0}}{x - x_0}$ and $z = x - x_0 \rightarrow 0$

so $f'(x_0) = \lim_{z \rightarrow 0} \frac{a^{x_0+z} - a^{x_0}}{z} = \lim_{z \rightarrow 0} \frac{a^{x_0} a^z - a^{x_0}}{z} = a^{x_0} \left[\lim_{z \rightarrow 0} \frac{a^z - 1}{z} \right]$

This gives $f'(x_0) = \text{constant} \cdot f(x_0)$ for some constant.

① The formula simplifies when the constant is 1, namely when

$$\frac{a^z - 1}{z} \approx 1 \quad \text{as } z \rightarrow 0, \text{ namely when } a^z \approx 1 + z,$$

namely when $\boxed{a = \lim_{z \rightarrow 0} (1+z)^{1/z}}$. Loosely speaking,

$$z = -1/2 \quad \text{gives} \quad (1+z)^{1/z} = (1/2)^{-2} = 2^2 = 4$$

and $z = 1/2$ gives $(1+z)^{1/z} = (3/2)^2 = 9/4 = 2.25$. This special value of a is actually $e = \lim_{z \rightarrow 0} (1+z)^{1/z} = 2.71828 \dots$

The exponential function is defined by $f(x) = e^x$ and it satisfies

$f'(x) = f(x) = e^x$. The logarithmic function is the inverse of $f(x) = e^x$

and it is denoted by $g(x) = \ln x$. Every other logarithmic function can be expressed in terms of $\ln$ because

$$\log_a x = \log_a e^{\ln x} = \ln x \cdot \log_a e \quad \text{and}$$

$$\ln x = \ln a^{\log_a x} = \log_a x \cdot \ln a.$$

Derivatives of inverse functions

Suppose $f: A \rightarrow B$ is differentiable and bijective. Let $g: B \rightarrow A$ be its inverse $g = f^{-1}$. Then g is differentiable and its derivative is

$$\boxed{g'(x) = \frac{1}{f'(g(x))} \quad \text{for all } x.}$$

Example 1. We compute the derivative of $g(x) = \ln x$, the inverse function of $f(x) = e^x$. The formula gives

$$g'(x) = \frac{1}{f'(g(x))} = \frac{1}{f(g(x))} = \frac{1}{x}, \quad \text{so } (\ln x)' = 1/x.$$

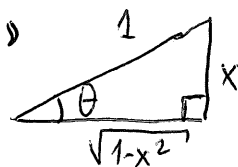
⊛ Example 2. We compute the derivative of the inverse sine function. Let $f(x) = \sin x$ and $g(x) = \sin^{-1} x$. The formula gives

$$g'(x) = \frac{1}{f'(g(x))} = \frac{1}{\cos(\sin^{-1} x)}$$

$$\begin{aligned} f(x) &= \sin x \\ f'(x) &= \cos x \end{aligned}$$

and we can simplify this as follows. Let $\theta = \sin^{-1} x$, an angle whose sine is x . When $x > 0$, geometry gives

$$\cos(\sin^{-1} x) = \cos \theta = \frac{\text{adjacent}}{\text{hypotenuse}} = \frac{\sqrt{1-x^2}}{1}.$$



When $x \leq 0$, the same formula applies and $g'(x) = \frac{1}{\sqrt{1-x^2}}.$

Example 3. (Homework) One has $(\tan^{-1} x)' = \frac{1}{1+x^2}$ for all x .

Proof of the formula for $g'(x)$. We have $f(x)$ and its inverse function $g(y)$. Let $y = f(x)$ and $y_0 = f(x_0)$ for convenience.

$$\text{We compute } \underline{g'(y_0)} = \lim_{y \rightarrow y_0} \frac{g(y) - g(y_0)}{y - y_0} = \lim_{y \rightarrow y_0} \frac{g(f(x)) - g(f(x_0))}{f(x) - f(x_0)}$$

$$\text{to get } \underline{g'(y_0)} = \lim_{y \rightarrow y_0} \frac{x - x_0}{f(x) - f(x_0)} = \lim_{y \rightarrow y_0} \frac{1}{\frac{f(x) - f(x_0)}{x - x_0}}.$$

If we had the limit as $x \rightarrow x_0$, this would be

$$g'(y_0) = \lim_{x \rightarrow x_0} \frac{1}{\frac{f(x) - f(x_0)}{x - x_0}} = \frac{1}{f'(x_0)} = \frac{1}{f'(g(y_0))}.$$

It remains to check that $y \rightarrow y_0$ whenever $x \rightarrow x_0$, namely that $f(x) \rightarrow f(x_0)$ whenever $x \rightarrow x_0$. This is because f is differentiable and thus continuous. $\square$

$(x^n)' = nx^{n-1}$	$(1/x)' = -1/x^2$	$(\sqrt{x})' = \frac{1}{2\sqrt{x}}$	
$(\sin x)' = \cos x$	$(\cos x)' = -\sin x$	$(\tan x)' = \sec^2 x$	$(\sec x)' = \sec x \tan x$
$(e^x)' = e^x$	$(\ln x)' = 1/x$	$(\sin^{-1} x)' = \frac{1}{\sqrt{1-x^2}}$	$(\tan^{-1} x)' = \frac{1}{1+x^2}$

Chain rule. The derivative of a composite function $f(g(x))$ is given by $[f(g(x))]' = f'(g(x)) \cdot g'(x)$.

In practice, one has

$$[\sin g(x)]' = \cos(g(x)) \cdot g'(x)$$

$$\text{and } [\ln g(x)]' = \frac{1}{g(x)} \cdot g'(x)$$

$$\text{and } [\sin^{-1} g(x)]' = \frac{1}{\sqrt{1-g(x)^2}} \cdot g'(x)$$

$$\text{and } [g(x)^n]' = n g(x)^{n-1} \cdot g'(x).$$

Example 1. Take $f(x) = \sin(\tan x)$. Then
 $f'(x) = \cos(\tan x) \cdot (\tan x)' = \cos(\tan x) \cdot \sec^2 x$.

Example 2. Take $f(x) = \ln(\ln x)$. Then
 $f'(x) = \frac{1}{\ln x} \cdot (\ln x)' = \frac{1}{\ln x} \cdot \frac{1}{x} = \frac{1}{x \ln x}$.

Example 3. Take $f(x) = \sin^{-1}(\sqrt{x})$. Then
 $f'(x) = \frac{1}{\sqrt{1-(\sqrt{x})^2}} \cdot (\sqrt{x})' = \frac{1}{\sqrt{1-x}} \cdot \frac{1}{2\sqrt{x}}$.

$$\begin{aligned} (\sin^{-1} x)' &= \frac{1}{\sqrt{1-x^2}} \\ (\sqrt{x})' &= \frac{1}{2\sqrt{x}} \end{aligned}$$

Example 4. Take $f(x) = \sec(\tan x)$. Then
 $f'(x) = \sec(\tan x) \cdot \tan(\tan x) \cdot (\tan x)'$
 $= \sec(\tan x) \cdot \tan(\tan x) \cdot \sec^2 x$.

$$\begin{aligned} (\sec x)' &= \sec x \tan x \\ (\tan x)' &= \sec^2 x \end{aligned}$$

Example 5. Take $f(x) = \ln(\sinh^{-1}(e^{\cos x}))$. Then

$$\begin{aligned} f'(x) &= \frac{1}{\sinh^{-1}(e^{\cos x})} \cdot [\sinh^{-1}(e^{\cos x})]' \\ &= \frac{1}{\sinh^{-1}(e^{\cos x})} \cdot \frac{1}{\sqrt{1-(e^{\cos x})^2}} \cdot (e^{\cos x})' \\ &= \frac{1}{\sinh^{-1}(e^{\cos x})} \cdot \frac{1}{\sqrt{1-e^{2\cos x}}} \cdot e^{\cos x} \cdot (-\sin x). \end{aligned}$$

$(e^x)' = e^x$

Proof of chain rule. We have a composition $y = f(g(x)) = f(u)$.

The derivative of y is then

$$\begin{aligned} \lim_{x \rightarrow x_0} \frac{f(g(x)) - f(g(x_0))}{x - x_0} &= \lim_{x \rightarrow x_0} \frac{f(g(x)) - f(g(x_0))}{g(x) - g(x_0)} \cdot \frac{g(x) - g(x_0)}{x - x_0} \\ &= \lim_{x \rightarrow x_0} \frac{f(u) - f(u_0)}{u - u_0} \cdot \frac{g(x) - g(x_0)}{x - x_0} \end{aligned}$$

$$\begin{array}{c} x \\ | \\ u = g(x) \\ | \\ y = f(u) \end{array}$$

As $x \rightarrow x_0$, and g is continuous, $g(x) \rightarrow g(x_0)$ so $u \rightarrow u_0$.

Taking limits, we end up with $f'(u_0) \cdot g'(x_0) = f'(g(x_0)) \cdot g'(x_0)$. $\square$

Leibniz notation

When one is dealing with several variables at the same time, the notation f' is a bit ambiguous. One may denote by $\frac{dy}{dx}$ the derivative of y as a function of x and by $\frac{dy}{du}$ the derivative of y as a function of u .

In this notation, the chain rule $[f(g(x))]' = f'(g(x)) \cdot g'(x)$

takes the form

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

$$\begin{array}{c} x \\ | \\ u = g(x) \\ | \\ y = f(u) \end{array}$$

Example 1. Take $y = 3u^2$, $u = \cos x$,

Then $\frac{dy}{du} = 6u$, $\frac{du}{dx} = -\sin x$

so $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} = -6u \sin x$

Example 2. Take $y = \sqrt{\frac{\tan(\sec x) + 1}{\tan(\sec x) - 1}}$, for instance.

We can write this as $y = \sqrt{\frac{u+1}{u-1}}$ with $u = \tan(\sec x)$.

Then $y' = \frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$. In this case,

$$\textcircled{1} \frac{dy}{du} = \frac{1}{2\sqrt{\frac{u+1}{u-1}}} \cdot \left(\frac{u+1}{u-1}\right)' \quad \text{--- by the chain rule } (\sqrt{x})' = \frac{1}{2\sqrt{x}}$$

$$= \frac{1}{2\sqrt{\frac{u-1}{u+1}}} \cdot \frac{u-1 - (u+1)}{(u-1)^2} \quad \text{--- by the quotient rule}$$

$$= -\sqrt{\frac{u-1}{u+1}} \cdot \frac{1}{(u-1)^2}$$

$$\textcircled{2} \frac{du}{dx} = \sec^2(\sec x) \cdot (\sec x)' = \sec^2(\sec x) \cdot \sec x \cdot \tan x.$$

Implicit differentiation Suppose that the variables x, y are related through some equation such as $x^3 y + x y^2 = 1$. In those cases, we may either solve for y and then differentiate or differentiate the equation directly. The latter approach is called implicit differentiation. It does not assume an explicit equation $y = f(x)$, but one needs to recall that y is still a function of x .

Example 1. Suppose $x^2 + y^2 = 1$. (a) Solving for y gives

$$y^2 = 1 - x^2 \Rightarrow y = \pm \sqrt{1 - x^2} \Rightarrow \frac{dy}{dx} = \pm \frac{1}{2\sqrt{1-x^2}} \cdot (1-x^2)'$$

$$\Rightarrow \frac{dy}{dx} = \pm \frac{1}{2\sqrt{1-x^2}} (-2x) = \mp \frac{x}{\sqrt{1-x^2}}$$

⑥ We compute $\frac{dy}{dx}$ by differentiating directly. We get

$$x^2 + y^2 = 1 \Rightarrow 2x + \underbrace{2y \cdot y'}_{\text{by chain rule}} = 0$$

$$\Rightarrow x + yy' = 0 \Rightarrow y' = -\frac{x}{y}.$$

This gives the same answer but it does directly.

Example 2. Suppose $x^3 + \sin y = y^4 - \sec x$.

One cannot solve this equation for y in terms of x !!!

We get

$$3x^2 + \cos y \cdot y' = 4y^3 \cdot y' - \sec x \tan x$$

by the chain rule, so $\cos y \cdot y' - 4y^3 \cdot y' = -3x^2 - \sec x \tan x$

$$\text{so } (\cos y - 4y^3) y' = -3x^2 - \sec x \tan x$$

$$\text{so } y' = -\frac{3x^2 + \sec x \tan x}{\cos y - 4y^3}.$$

Example 3. Suppose $\sin(xy) + \ln(xy^2) = xy$.

We wish to compute $y' = \frac{dy}{dx}$ using implicit differentiation.

We get $\cos(xy) \cdot (xy)' + \frac{1}{xy^2} \cdot (xy^2)' = (xy)'$ by the chain rule,

so $\cos(xy) \cdot (y + xy') + \frac{1}{xy^2} (y^2 + x \cdot 2yy') = y + xy'$ by the product/chain rules. This gives

$$y \cos(xy) + xy' \cos(xy) + \frac{1}{x} + \frac{2y'}{y} = y + xy'$$

$$xy' \cos(xy) + \frac{2y'}{y} - xy' = y - \frac{1}{x} - y \cos(xy)$$

$$\left(x \cos(xy) + \frac{2}{y} - x \right) y' = y - \frac{1}{x} - y \cos(xy)$$

$$y' = \frac{y - 1/x - y \cos(xy)}{x \cos(xy) + 2/y - x}.$$

Logarithmic differentiation We can use logarithms to simplify products $\ln(xy) = \ln x + \ln y$
 quotients $\ln \frac{x}{y} = \ln x - \ln y$
 exponents $\ln x^y = y \ln x$.

We may use these properties to differentiate messy expressions.

Example. We show that $(x^n)' = nx^{n-1}$ for any power n .

$$\begin{aligned} \text{Take } y = x^n &\Rightarrow \ln y = \ln x^n = n \cdot \ln x \\ &\Rightarrow \frac{1}{y} \cdot y' = n \cdot \frac{1}{x} \\ &\Rightarrow y' = \frac{n}{x} \cdot y = \frac{n}{x} \cdot x^n = nx^{n-1}. \end{aligned}$$

Example. We compute $(a^x)'$ for any base $a > 0$.

$$\begin{aligned} \text{Take } y = a^x &\Rightarrow \ln y = \ln a^x = x \ln a \\ &\Rightarrow \frac{1}{y} \cdot y' = \ln a \Rightarrow y' = y \ln a = a^x \ln a. \end{aligned}$$

We derived this formula yesterday by showing $(a^x)' = a^x \cdot \lim_{z \rightarrow 0} \frac{a^z - 1}{z}$.

Note. Strictly speaking, $\ln x$ is only defined when $x > 0$.

In some cases, it is better to use $\ln|x|$ which is defined when $x \neq 0$. The derivative of $\ln x$ is $1/x$.

The derivative of $\ln|x|$ is still $1/x$ because

$$[\ln(-x)]' = \frac{1}{-x} \cdot (-x)' = \frac{1}{-x} (-1) = 1/x$$

by the chain rule.

Thus, we can simplify expressions by taking absolute values and then differentiating.

Example. Consider $y = \frac{(x^2+1)^3 \cdot \sqrt{x^4+3x} \cdot \sqrt[5]{\ln(\sec x)}}{(3\cos x - 4\tan x)^{75}}$.

Let's take absolute values and then $\ln$ to simplify.

We get

$$y = (x^2+1)^3 \cdot (x^4+3x)^{1/2} \cdot (\ln(\sec x))^{1/5} \cdot (3\cos x - 4\tan x)^{-75}$$

$$\Rightarrow |y| = |x^2+1|^3 \cdot |x^4+3x|^{1/2} \cdot |\ln(\sec x)|^{1/5} \cdot |3\cos x - 4\tan x|^{-75}$$

$$\Rightarrow \ln|y| = \ln|x^2+1|^3 + \ln|x^4+3x|^{1/2} + \ln|\ln(\sec x)|^{1/5} + \ln|3\cos x - 4\tan x|^{-75}$$

$$\Rightarrow \ln|y| = 3\ln|x^2+1| + \frac{1}{2}\ln|x^4+3x| + \frac{1}{5}\ln|\ln(\sec x)| - 75\ln|3\cos x - 4\tan x|$$

$$\Rightarrow \frac{1}{y}y' = \frac{3}{x^2+1} \cdot 2x + \frac{1}{2} \frac{1}{x^4+3x} \cdot (4x^3+3) + \frac{1}{5} \frac{1}{\ln(\sec x)} \cdot \frac{1}{\sec x} \cdot \sec x \tan x$$

$$[\ln|x|]' = 1/x$$

$$- \frac{75}{3\cos x - 4\tan x} \cdot (-3\sin x - 4\sec^2 x)$$

$$\Rightarrow y' = y \left(\frac{6x}{x^2+1} + \frac{4x^3+3}{2(x^4+3x)} + \frac{\tan x}{5\ln(\sec x)} + \frac{75(3\sin x + 4\sec^2 x)}{3\cos x - 4\tan x} \right)$$

Example Consider $y = x^x$. Note that neither base nor exponent is constant.

Let us introduce $\ln$ once again. Here $x > 0$ so absolute values are redundant. We get

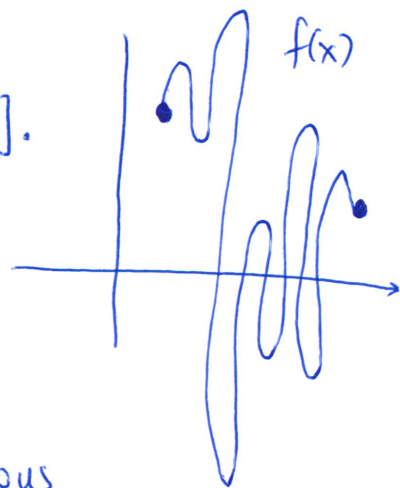
$$y = x^x \Rightarrow \ln y = \ln x^x = x \cdot \ln x$$

$$\Rightarrow \frac{1}{y} \cdot y' = 1 \cdot \ln x + x \cdot \frac{1}{x} \quad \text{by the product rule}$$

$$\Rightarrow y' = y (\ln x + 1) = x^x (\ln x + 1)$$

The rule $(x^n)' = nx^{n-1}$ is only valid when n is constant!!!

Extreme value theorem Suppose that $f(x)$ is a continuous function defined on some closed interval $[a, b]$. Then $f(x)$ necessarily attains a minimum value and a maximum value on $[a, b]$. The proof will be given in MAU11204 next term.



Theorem (Rolle's theorem) Suppose that f is continuous on the closed interval $[a, b]$ and differentiable on the open interval (a, b) . If $f(a) = f(b)$, then there exists some $a < c < b$ such that $f'(c) = 0$.



① We have established Bolzano's theorem which is related to existence of roots (f continuous on $[a, b]$ with $f(a), f(b)$ of opposite sign, then $f(c) = 0$ at some point $a < c < b$).

② Rolle's theorem can be used to study uniqueness of roots. If we assume f has two roots x_1, x_2 then $f(x_1) = 0 = f(x_2)$ and Rolle's theorem implies that f' has a root in between.

Example 1. We show $f(x) = x^5 - 5x^3 + 1$ has a unique root in $(0, 1)$.

Existence f polynomial $\Rightarrow f$ continuous on $[0, 1]$.

We compute $f(0) = 1 > 0$

and $f(1) = 1 - 5 + 1 < 0$.

By Bolzano's theorem, f has a root $0 < c < 1$.

Uniqueness Suppose f has two roots in $(0, 1)$, say $0 < x_1 < x_2 < 1$.

Then $f(x_1) = 0 = f(x_2)$, so Rolle's theorem gives

$f'(x_3) = 0$ for some $0 < x_1 < x_3 < x_2 < 1$.

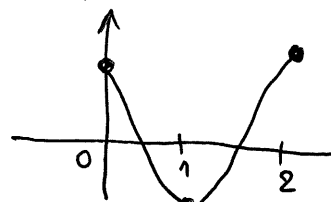
In this case, $f'(x) = 5x^4 - 15x^2 = 5x^2(x^2 - 3)$ has roots $0, \pm\sqrt{3}$ and none of those lie in $(0, 1)$. We thus have a contradiction which proves the root is unique.

Example 2. We show $f(x) = 2x^3 - x^2 - 4x + 1$ has exactly two roots in the interval $(0, 2)$. To prove existence, we compute

$$f(0) = 1 > 0$$

$$f(1) = 2 - 1 - 4 + 1 < 0$$

$$f(2) = 16 - 4 - 8 + 1 > 0.$$



Then f has a root in $(0, 1)$ and another root in $(1, 2)$.

This gives two roots in $(0, 2)$. We need to show that f has exactly two roots in $(0, 2)$. Suppose it had three roots,

$$0 < x_1 < x_2 < x_3 < 2.$$

Then f' has a root in (x_1, x_2) by Rolle's theorem and a root in (x_2, x_3) for similar reasons.

Thus f' has 2 roots in $(0, 2)$. On the other hand,

$$f'(x) = 6x^2 - 2x - 4 = 2(3x^2 - x - 2)$$

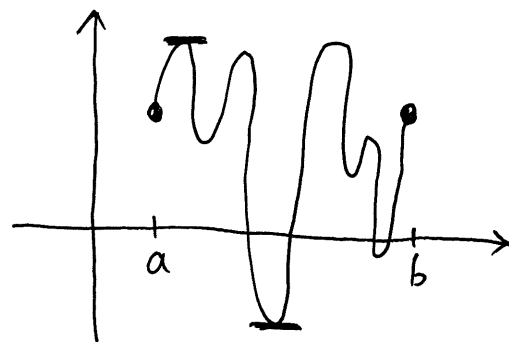
$$\text{has roots } x = \frac{1 \pm \sqrt{1+24}}{6} = \frac{1 \pm 5}{6} \begin{cases} \rightarrow 6/6 = 1 \\ \rightarrow -4/6 = -2/3 \end{cases}$$

Only one of those lies in $(0, 2)$, a contradiction.

This proves that f has exactly 2 roots in $(0, 2)$.

Proof of Rolle's theorem.

We assume f continuous on $[a, b]$
and f differentiable on (a, b)
with $f(a) = f(b)$.



This implies f attains a minimum value & a maximum value.

We consider the points $x_{\min}, x_{\max}$ at which those values occur.

We show that $f'(x_{\min}) = 0$, unless $x_{\min}$ is an endpoint.

⊙ Indeed, if $f'(x_{\min}) > 0$, then $\lim_{x \rightarrow x_{\min}} \frac{f(x) - f(x_{\min})}{x - x_{\min}} > 0$

so $\frac{f(x) - f(x_{\min})}{x - x_{\min}} > 0$ at points near $x_{\min}$.

This gives $f(x) - f(x_{\min}) < 0$ when $x - x_{\min} < 0$

namely $f(x) < f(x_{\min})$ when $x < x_{\min}$, a contradiction.

① Similarly, if $f'(x_{\min}) < 0$, then $\frac{f(x) - f(x_{\min})}{x - x_{\min}} < 0$ at points near $x_{\min}$. This gives $f(x) - f(x_{\min}) < 0$ when $x - x_{\min} > 0$, namely $f(x) < f(x_{\min})$ when $x > x_{\min}$, a contradiction.

This argument works at all interior points (but not the endpoints).

If both the minimum & the maximum are attained at the endpoints a, b so minimum value = maximum value = $f(a) = f(b)$

so $f(x) = \text{constant on } [a, b]$

so $f'(x) = 0$ on $[a, b]$. $\square$

Example 3. Consider $f(x) = x^3 + (a+1)x + a^2 - 1$ for some $a > 0$.

This can be graphed only for particular values of a . However, Bolzano's / Rolle's theorem are still applicable.

Consider the interval $(-a, a+1)$. Since f is continuous on $[-a, a+1]$ with $f(-a) = -a^3 + (a+1)(-a) + a^2 - 1$
 $= -a^3 - a^2 - a + a^2 - 1 < 0$

and $f(a+1) = (a+1)^3 + (a+1)^2 + a^2 - 1$

$$\begin{aligned} &= (a+1)^3 + (a+1)^2 + (a+1)(a-1) = (a+1)((a+1)^2 + a+1 + a-1) \\ &= (a+1)((a+1)^2 + 2a) > 0. \end{aligned}$$

We get a root in $(-a, a+1)$ by Bolzano's theorem. To prove uniqueness of this root, suppose f has 2 roots in $(-a, a+1)$.

Then f' has 1 root in $(-a, a+1)$ by Rolle's theorem,

still $f'(x) = 3x^2 + a + 1$ is clearly positive

so that is a contradiction.

Rolle's theorem	Mean value theorem
Suppose f is continuous on $[a, b]$ and differentiable on (a, b) with $f(a) = f(b)$. Then $f'(c) = 0$ at some point $a < c < b$. 	Suppose f is continuous on $[a, b]$ and differentiable on (a, b). Then there exists a point $a < c < b$ with $f'(c) = \frac{f(b) - f(a)}{b - a}$. Thus, instantaneous rate of change = average rate of change at some point.

Example 1. We use the mean value theorem to estimate $|f(b) - f(a)|$ for the functions $f(x) = \sin x$, $f(x) = \cos x$ and $f(x) = \tan^{-1} x$.

① In the first case, $\frac{|f(b) - f(a)|}{|b - a|} = |f'(c)|$ at some point c

$$\text{so } \frac{|\sin b - \sin a|}{|b - a|} = |\cos c| \text{ at some point } c.$$

This gives

$$\frac{|\sin b - \sin a|}{|b - a|} \leq 1 \text{ and thus } |\sin b - \sin a| \leq |b - a| \text{ for all } a, b.$$

② In the second case, we get

$$\frac{|\cos b - \cos a|}{|b - a|} = |f'(c)| = |\sin c| \leq 1 \text{ once again}$$

$$\text{so } |\cos b - \cos a| \leq |b - a| \text{ for all } a, b.$$

③ In the third case,

$$\frac{|\tan^{-1} b - \tan^{-1} a|}{|b - a|} = |f'(c)| = \frac{1}{1 + c^2} \leq 1 \text{ so } |\tan^{-1} b - \tan^{-1} a| \leq |b - a| \text{ as well.}$$

Example 2. We use the mean value theorem to approximate $\sqrt{2}$.

We know $\sqrt{1} = 1$ and we need to approximate $\sqrt{2}$.

Take $f(x) = \sqrt{x}$ on the interval $[1, 2]$. Then $f'(x) = \frac{1}{2\sqrt{x}}$ and

$$\frac{f(2) - f(1)}{2 - 1} = \frac{\sqrt{2} - 1}{2 - 1} = \underbrace{f'(c)}_{\frac{1}{2\sqrt{c}}} \text{ at some point } 1 < c < 2.$$

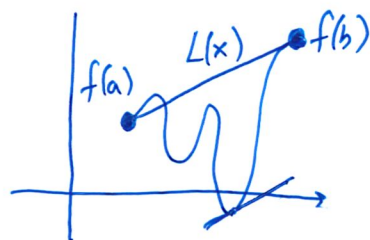
Since $1 < c < 2$, $1 < \sqrt{c} < \sqrt{2} < 2$ and $2 < 2\sqrt{c} < 4$ and $\frac{1}{2} > \frac{1}{2\sqrt{c}} > \frac{1}{4}$.

This gives $\frac{1}{2} > \frac{\sqrt{2} - 1}{2 - 1} > \frac{1}{4}$ or simply $1.5 > \sqrt{2} > 1.25$.

Proof of mean value theorem

We compare $f(x)$ to the line $L(x)$ that passes through the points $(a, f(a))$ and $(b, f(b))$.

Note that the line has slope $\frac{f(b)-f(a)}{b-a}$.



Consider the line ---- $g(x) = \frac{f(b)-f(a)}{b-a} \cdot (x-a) + f(a)$

and the difference between the two, namely $H(x) = f(x) - g(x)$.

We have $H(a) = H(b) = 0$ because both functions agree at a, b .

Also f, g are continuous on $[a, b] \Rightarrow H$ is also
 f, g are differentiable on $(a, b) \Rightarrow H$ is also.

It follows by Rolle's theorem that $H'(c) = 0$ at some point.

This gives $0 = H'(c) = f'(c) - g'(c) = f'(c) - \frac{f(b)-f(a)}{b-a}$, as needed.

L'Hôpital's Rule for limits $0/0$ and ∞/∞

Consider the case $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} g(x) = L$ with $L = 0, \infty, -\infty$.

Then one has $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$. The same applies for limits as $x \rightarrow a^+$, $x \rightarrow a^-$, $x \rightarrow +\infty$, $x \rightarrow -\infty$ as well.

Example 1. $\lim_{x \rightarrow 1} \frac{x^2 - 3x + 2}{x^2 - 5x + 4}$

Our old approach gives ----- $\lim_{x \rightarrow 1} \frac{(x-1)(x-2)}{(x-1)(x-4)} = \frac{1-2}{1-4} = \frac{1}{3}$

after factoring numerator & denominator.

Our new approach using L'Hôpital's rule

$$\lim_{x \rightarrow 1} \frac{x^2 - 3x + 2}{x^2 - 5x + 4} \left(\frac{0}{0} \right) = \lim_{x \rightarrow 1} \frac{2x - 3}{2x - 5} = \frac{2-3}{2-5} = \frac{1}{3}.$$

Example 2. $\lim_{x \rightarrow 2} \frac{x^4 - 16}{3x - 6} \left(\frac{0}{0} \right) = \lim_{x \rightarrow 2} \frac{4x^3}{3} = \frac{32}{3}.$

Example 3. $\lim_{x \rightarrow \infty} \frac{\ln x}{x^2 + 1} \left(\frac{\infty}{\infty} \right) = \lim_{x \rightarrow \infty} \frac{1/x}{2x} = \lim_{x \rightarrow \infty} \frac{1}{2x^2} = 0.$

Example 4. $\lim_{x \rightarrow \infty} \frac{x^2 + 4x + 3}{e^x} \left(\frac{\infty}{\infty} \right) = \lim_{x \rightarrow \infty} \frac{2x + 4}{e^x} \left(\frac{\infty}{\infty} \right)$
 $= \lim_{x \rightarrow \infty} \frac{2}{e^x} = 0.$

Example 5. $\lim_{x \rightarrow 0} \frac{e^x - 1}{\sin(2x)} \left(\frac{0}{0} \right) = \lim_{x \rightarrow 0} \frac{e^x}{2\cos(2x)} = 1/2.$

Proof of L'Hôpital's Rule for $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}.$

We have to prove this for $0/0, \infty/\infty$ limits when $x \rightarrow a^+, x \rightarrow a^-, x \rightarrow \infty, x \rightarrow -\infty.$

① We look at the case $x \rightarrow 0^+$ first. The others follow from this case:

$$\lim_{x \rightarrow a^+} \frac{f(x)}{g(x)} = \lim_{z \rightarrow 0^+} \frac{f(a+z)}{g(a+z)} = \lim_{z \rightarrow 0^+} \frac{f'(a+z)}{g'(a+z)} = \lim_{x \rightarrow a^+} \frac{f'(x)}{g'(x)} \quad (z = x - a)$$

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \lim_{z \rightarrow 0^+} \frac{f(1/z)}{g(1/z)} = \lim_{z \rightarrow 0^+} \frac{f'(1/z) \cdot (-1/z^2)}{g'(1/z) \cdot (-1/z^2)} = \lim_{x \rightarrow \infty} \frac{f'(x)}{g'(x)} \quad (z = 1/x)$$

$$\lim_{x \rightarrow -\infty} \frac{f(x)}{g(x)} = \lim_{z \rightarrow 0^+} \frac{f(-1/z)}{g(-1/z)} = \lim_{z \rightarrow 0^+} \frac{f'(-1/z) \cdot (-1/z^2)}{g'(-1/z) \cdot (-1/z^2)} = \lim_{x \rightarrow -\infty} \frac{f'(x)}{g'(x)} \quad (z = -1/x)$$

② To prove it for the case $x \rightarrow 0^+$, fix some small $x_0 > 0.$

We consider $H(x) = f(x)g(x_0) - f(x_0)g(x)$ on $[0, x_0].$

This is differentiable with $H'(x) = f'(x)g(x_0) - f(x_0)g'(x).$

When $f(0) = 0$ and $g(0) = 0$, we get $H(0) = f(0)g(x_0) - f(x_0)g(0) = 0$
 $H(x_0) = f(x_0)g(x_0) - f(x_0)g(x_0) = 0.$

By Rolle's Theorem, $H'(c) = 0$ at some point $0 < c < x_0$

$f'(c)g(x_0) = f(x_0)g'(c)$ at some point c

$$\frac{f'(c)}{g'(c)} = \frac{f(x_0)}{g(x_0)} \quad \text{at some point } 0 < c < x_0.$$

When $x_0 \rightarrow 0$, we have $c \rightarrow 0$ as well and

$$\lim_{x \rightarrow 0} \frac{f(x)}{g(x)} = \lim_{x_0 \rightarrow 0} \frac{f(x_0)}{g(x_0)} = \lim_{x_0 \rightarrow 0} \frac{f'(c)}{g'(c)} = \lim_{c \rightarrow 0} \frac{f'(c)}{g'(c)}.$$

This settles the case $\frac{0}{0}$ when $f(0) = g(0) = 0$. The other case follows from this by noting that

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} \left(\frac{\infty}{\infty} \right) \text{ can be written as } \lim_{x \rightarrow a} \frac{1/g(x)}{1/f(x)} \left(\frac{0}{0} \right)$$

so our previous work becomes applicable. $\square$

Computation of limits

① $\frac{0}{0}$ limits and $\frac{\infty}{\infty}$ limits $\leadsto$ L'Hôpital's rule

① $0 \cdot \infty$ limits $\leadsto$ rearrange terms to write as either $\frac{0}{0}$ or $\frac{\infty}{\infty}$.

In other words, one has $f \cdot g = \frac{g}{1/f} = \frac{f}{1/g}$.

① $0^\infty, 0^0, 1^\infty, \infty^0$ $\leadsto$ one may use $\ln$ to eliminate the exponents.

Example 1. Consider $\lim_{x \rightarrow 0^+} x \cdot \ln x$. This has the form $0 \cdot (-\infty)$.

$$\begin{aligned} \text{We can write } \lim_{x \rightarrow 0^+} x \cdot \ln x &= \lim_{x \rightarrow 0^+} \frac{\ln x}{1/x} \left(\frac{-\infty}{+\infty} \right) \\ &= \lim_{x \rightarrow 0^+} \frac{(\ln x)'}{(1/x)'} \text{ by L'Hôpital's rule} \\ &= \lim_{x \rightarrow 0^+} \frac{1/x}{-1/x^2} = \lim_{x \rightarrow 0^+} \frac{x}{-1} = 0. \end{aligned}$$

Example 2. Consider $L = \lim_{x \rightarrow 0^+} (1+ax)^{1/x}$ with $a > 0$ fixed.

This has the form 1^∞ , so we try to eliminate the exponent.

Theorem. (Interchanging functions and limits) When f is a continuous function, $f\left(\lim_{x \rightarrow a} g(x)\right) = \lim_{x \rightarrow a} f(g(x))$. In particular,

$$\sqrt{\lim_{x \rightarrow a} g(x)} = \lim_{x \rightarrow a} \sqrt{g(x)}, \quad \ln\left(\lim_{x \rightarrow a} g(x)\right) = \lim_{x \rightarrow a} \ln g(x) \quad \text{etc.}$$

This is because $g(x) \rightarrow L$ implies $f(g(x)) \rightarrow f(L)$ by continuity.

⑦ To compute $L = \lim_{x \rightarrow 0^+} (1+ax)^{1/x}$, we write

$$\Rightarrow \ln L = \ln \lim_{x \rightarrow 0^+} (1+ax)^{1/x} = \lim_{x \rightarrow 0^+} \ln (1+ax)^{1/x}$$
$$\Rightarrow \ln L = \lim_{x \rightarrow 0^+} \frac{1}{x} \cdot \ln(1+ax) \quad \dots (\infty \cdot 0)$$
$$\Rightarrow \ln L = \lim_{x \rightarrow 0^+} \frac{\ln(1+ax)}{x} \quad \left(\frac{0}{0}\right)$$
$$\Rightarrow \ln L = \lim_{x \rightarrow 0^+} \frac{\ln(1+ax)'}{x'} = \lim_{x \rightarrow 0^+} \frac{\frac{1}{1+ax} \cdot (1+ax)'}{1}$$
$$\Rightarrow \ln L = \lim_{x \rightarrow 0^+} \frac{a}{1+ax} = a$$
$$\Rightarrow \cancel{e^{\ln L}} = e^a \Rightarrow L = e^a.$$

Monotonicity We say that f is increasing in some interval I if $a < b$ implies $f(a) < f(b)$ in that interval.
We say that f is decreasing in I , if $a < b$ implies $f(a) > f(b)$.

Monotonicity theorem Suppose f is differentiable on some interval I .

① If $f'(x) > 0$ for all x in I , then f is increasing in I .

② If $f'(x) < 0$ for all x in I , then f is decreasing in I .

Relation to inequalities If $a < b$, then $5a < 5b$.

This is because $f(x) = 5x$ is increasing, namely $f'(x) = 5$ is positive.

On the other hand, $f(x) = -3x$ satisfies $f'(x) = -3 < 0$

so $f(x)$ is decreasing and $a < b \Rightarrow -3a > -3b$.

① Similarly, $a < b \Rightarrow a^2 < b^2$ is not true, in general.

In this case, $f(x) = x^2$ and $f'(x) = 2x$ is positive for $x > 0$
but negative for $x < 0$.

Thus, $0 < a < b \Rightarrow a^2 < b^2$

and $a < b < 0 \Rightarrow a^2 > b^2$.

Proof of monotonicity theorem. We need to relate $a < b$ and $f(a) < f(b)$.

We know $\frac{f(b) - f(a)}{b - a} = f'(c)$ at some $a < c < b$ by Mean Value.

If a, b are in the $b-a$ interval, then so is c .

For part (a), $\frac{f(b) - f(a)}{b - a} = f'(c) > 0$ so $f(b) - f(a) > 0$
so $f(b) > f(a)$.

For part (b), $\frac{f(b) - f(a)}{b - a} = f'(c) < 0$ so $f(b) - f(a) < 0$
so $f(b) < f(a)$. $\square$

Monotonicity theorem

- (a) If $f'(x) > 0$ in some interval I , then $f(x)$ is increasing within I .
 (b) If $f'(x) < 0$ in some interval I , then $f(x)$ is decreasing within I .

Example 1. Consider $f(x) = x^4 \ln x$ with $x > 0$.

We check for monotonicity. We have

$$f'(x) = (x^4)' \cdot \ln x + x^4 \cdot (\ln x)' = 4x^3 \ln x + x^3 = x^3(4 \ln x + 1).$$

⊙ To say $f'(x) > 0$ is to say ~~$x^3 \ln x > 0$~~ $x^3(4 \ln x + 1) > 0$,
 namely $4 \ln x + 1 > 0$.

Since $4 \ln x > -1 \Leftrightarrow \ln x > -1/4 \Leftrightarrow e^{\ln x} > e^{-1/4} \Leftrightarrow x > e^{-1/4}$,
 we find $f(x)$ increasing on $(e^{-1/4}, \infty)$
 and also decreasing on $(0, e^{-1/4})$ for similar reasons.

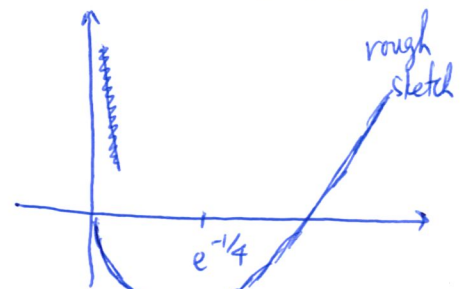
In our case

$$f(e^{-1/4}) = (e^{-1/4})^4 \ln e^{-1/4} = e^{-1}(-1/4) = -\frac{1}{4e}$$

$$\text{and } \lim_{x \rightarrow 0^+} x^4 \ln x = \lim_{x \rightarrow 0^+} \frac{\ln x}{x^{-4}} \left(\frac{-\infty}{+\infty} \right)$$

$$= \lim_{x \rightarrow 0^+} \frac{x^{-1}}{-4x^{-5}} = \lim_{x \rightarrow 0^+} \frac{x^5}{-4x} = -\lim_{x \rightarrow 0^+} \frac{x^4}{4} = 0,$$

while $\lim_{x \rightarrow \infty} x^4 \ln x = +\infty$ obviously.



Example 2. Consider $f(x) = x^4 - 8x^2 + 6$ for any x .

$$\begin{aligned} \text{Then } f'(x) &= 4x^3 - 16x \dots \text{ factor to determine sign} \\ &= 4x(x^2 - 4) \\ &= 4x(x+2)(x-2). \end{aligned}$$

This becomes zero when $x = -2$, $x = 0$, $x = 2$.

By the table,

$$f'(x) > 0 \Leftrightarrow x \in (-2, 0) \cup (2, +\infty)$$

$$\text{and } f'(x) < 0 \Leftrightarrow x \in (-\infty, -2) \cup (0, 2)$$

	-2	0	2	
$4x$	-	-	+	+
$x+2$	-	+	+	+
$x-2$	-	-	-	+
$f'(x)$	-	+	-	+

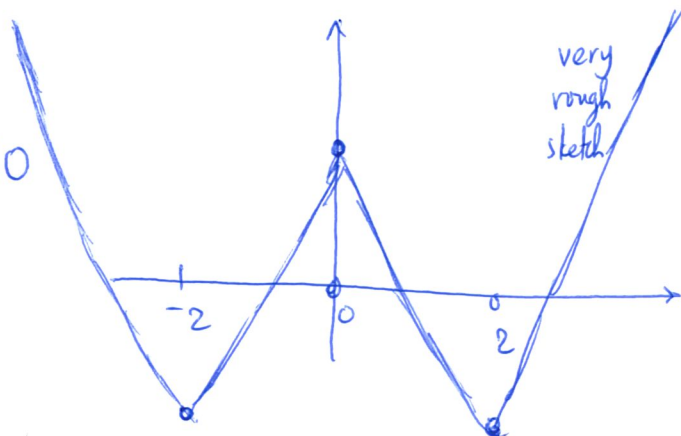
We check the values at the relevant points. We have

$$\lim_{x \rightarrow -\infty} f(x) = \lim_{x \rightarrow -\infty} x^4 = \infty$$

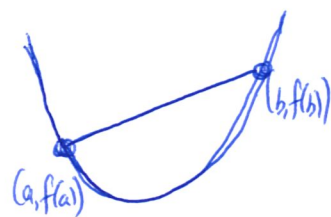
$$f(\pm 2) = 16 - 8 \times 4 + 6 = -10$$

$$f(0) = 6$$

$$\lim_{x \rightarrow +\infty} f(x) = \lim_{x \rightarrow +\infty} x^4 = +\infty$$



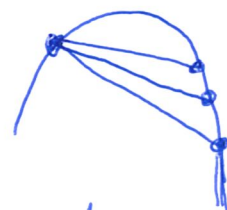
Concavity We say f is concave up in some interval if any line connecting $(a, f(a))$ and $(b, f(b))$ lies above the graph of f . This means that



$$(*) \quad f(x) < \frac{f(b)-f(a)}{b-a} (x-a) + f(a) \quad \text{for all } a < x < b.$$

We say f is concave down in some interval, if

$$f(x) > \frac{f(b)-f(a)}{b-a} (x-a) + f(a) \quad \text{for all } a < x < b \text{ in the interval.}$$



① The definition is related to derivatives because $(*)$ reads $\frac{f(x)-f(a)}{x-a} < \frac{f(b)-f(a)}{b-a}$ and the Mean Value Theorem becomes applicable.

Concavity theorem

(a) If $f''(x) > 0$ in some interval I , then f is concave up in I .

(b) If $f''(x) < 0$ in some interval I , then f is concave down in I .

Example. Consider $f(x) = ax^2 + bx + c$. Then $f'(x) = 2ax + b$ and $f''(x) = 2a$. When $a > 0$, we get $f'' > 0$ at all points and the graph looks like $\cup$. When $a < 0$, we get $\cap$.

Example. Consider $f(x) = x^3 - 3x + 1$.

$$\text{Then } f'(x) = 3x^2 - 3 = 3(x^2 - 1) = 3(x+1)(x-1)$$

$$\text{and } f''(x) = 6x.$$

③ Monotonicity is determined by the sign of f'

We get f increasing on $(-\infty, -1)$
 decreasing on $(-1, 1)$
 increasing on $(1, \infty)$.

	-1	1
$3(x+1)$	-	+
$x-1$	-	-
$f'(x)$	+	-

④ Concavity is determined by the sign of f'' .

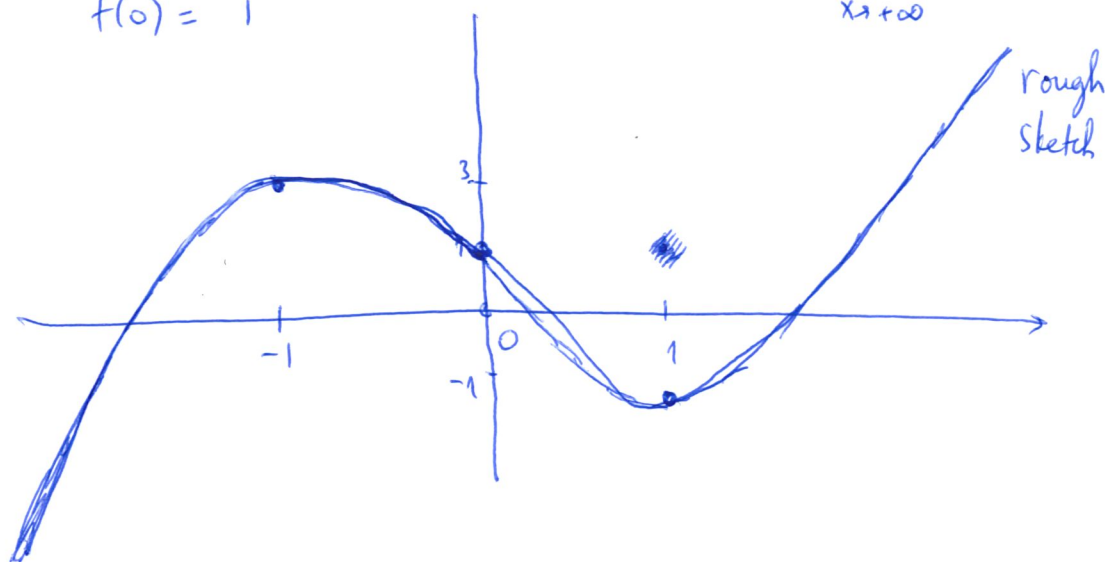
We get f concave down on $(-\infty, 0)$
 concave up on $(0, \infty)$.

⑤ Compute $f(-1) = -1 + 3 + 1 = 3$
 $f(1) = 1 - 3 + 1 = -1$
 $f(0) = 1$

and

$$\lim_{x \rightarrow -\infty} f(x) = -\infty$$

$$\lim_{x \rightarrow +\infty} f(x) = +\infty$$



Proof of concavity theorem. We assume $f''(x) > 0$ in some interval.

We need to show f is concave up, namely

$$f(x) < \frac{f(b) - f(a)}{b - a} (x - a) + f(a) \quad \text{for all } a < x < b$$

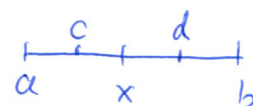
or just (1) $\frac{f(x) - f(a)}{x - a} < \frac{f(b) - f(a)}{b - a}$ for all $a < x < b$.

The mean value theorem gives $\frac{f(x) - f(a)}{x - a} = f'(c)$ for some $a < c < x$

and $\frac{f(b) - f(x)}{b - x} = f'(d)$ for some $x < d < b$.

Now, $f'' > 0$ means f' increasing so

$$f'(c) < f'(d) \quad \text{so} \quad \frac{f(x) - f(a)}{x - a} < \frac{f(b) - f(x)}{b - x}$$



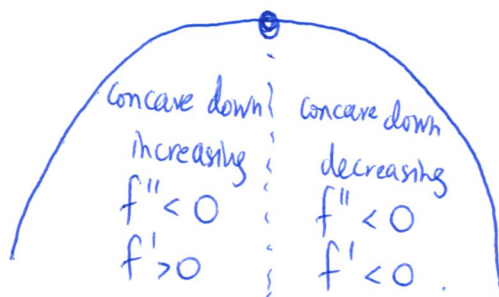
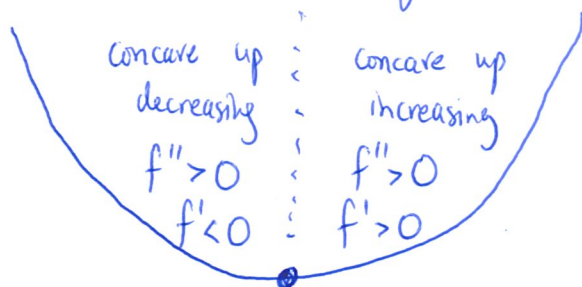
(2)

We established ② but we need ①. These are actually equivalent. Starting with ② we get

$$\begin{aligned} \frac{f(x)-f(a)}{x-a} &< \frac{f(b)-f(x)}{b-x} \quad (\Rightarrow) \quad \underline{bf(x)} - bf(a) - \cancel{xf(x)} + xf(a) < x f(b) - \cancel{xf(x)} - af(b) + \underline{af(x)} \\ (\Rightarrow) \quad (b-a)f(x) + \underline{xf(a)} &< x f(b) + \underline{bf(a)} - af(b) \\ (\Rightarrow) \quad \cancel{(b-a)f(x)} + \cancel{xf(a)} &< \cancel{xf(b)} + \cancel{(b-a)f(a)} \\ (\Rightarrow) \quad (b-a)f(x) + (x-a+a-b)f(a) &< (x-a)f(b) \\ (\Rightarrow) \quad (b-a)f(x) + (x-a)f(a) + (a-b)f(a) &< (x-a)f(b) \\ (\Rightarrow) \quad (b-a)(f(x)-f(a)) &< (x-a)(f(b)-f(a)) \\ (\Rightarrow) \quad \frac{f(x)-f(a)}{x-a} &< \frac{f(b)-f(a)}{b-a}, \text{ as needed. } \square \end{aligned}$$

Monotonicity, concavity & graphing

There are 4 different types of behaviour for a function f :



Example 1. Consider $f(x) = x^3 - 3x^2 - 9x$, for instance.

Then $f'(x) = 3x^2 - 6x - 9 = 3(x^2 - 2x - 3) = 3(x+1)(x-3)$

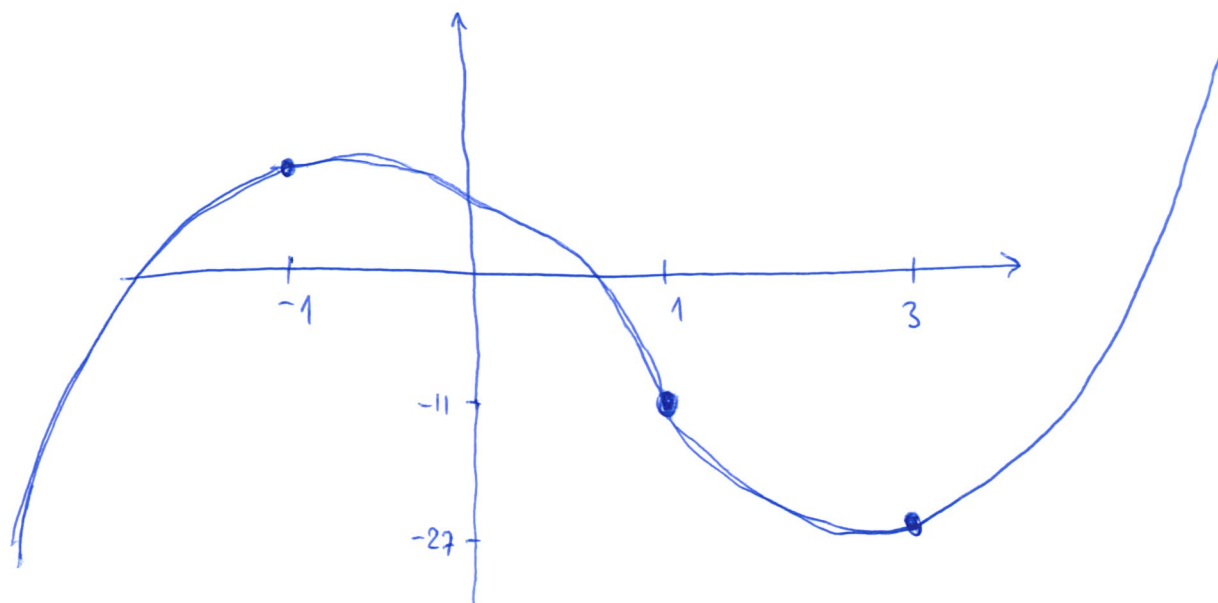
and $f''(x) = 6x - 6 = 6(x-1)$.

Points of interest ---- -1, 3 because of f' and 1 because of f'' .

	-1	1	3	
$3(x+1)$	-	+	+	+
$x-3$	-	-	-	+
$f'(x)$	+	-	-	+
$f'' = 6(x-1)$	-	-	+	+
f	↙	↘	↘	↗

We compute $f(-1) = 5$, $f(1) = -11$, $f(3) = -27$

$$\lim_{x \rightarrow -\infty} f(x) = -\infty, \quad \lim_{x \rightarrow +\infty} f(x) = +\infty.$$



Example 2. Consider $f(x) = \frac{x^3 + 3}{1-x}$ for any $x \neq 1$.

$$\text{Then } f'(x) = \frac{2x(1-x) + x^2 + 3}{(1-x)^2} = \frac{2x - 2x^2 + x^2 + 3}{(1-x)^2} = \frac{-x^2 + 2x + 3}{(1-x)^2}$$

$$\text{and } f''(x) = \frac{(-2x+2) \cdot (1-x)^2 + 2(1-x)(-x^2+2x+3)}{(1-x)^3}$$

$$= \frac{-2x + 2x^2 + 2 - 2x - 2x^2 + 4x + 6}{(1-x)^3} = \frac{8}{(1-x)^3}.$$

The sign of f'' is easy. The sign of f' is determined through

$$f'(x) = -\frac{x^2 - 2x - 3}{(1-x)^2} = -\frac{(x+1)(x-3)}{(1-x)^2}.$$

Points of interest ----- -1, 3 because of f' , 1 because of f .

	-1	1	3
$-(x+1)$	+	-	-
$(x-3)$	-	-	+
$f'(x)$	-	+	+
$\frac{8}{(1-x)^3} = f''(x)$	+	+	-
$f(x)$	↘	↗	↘

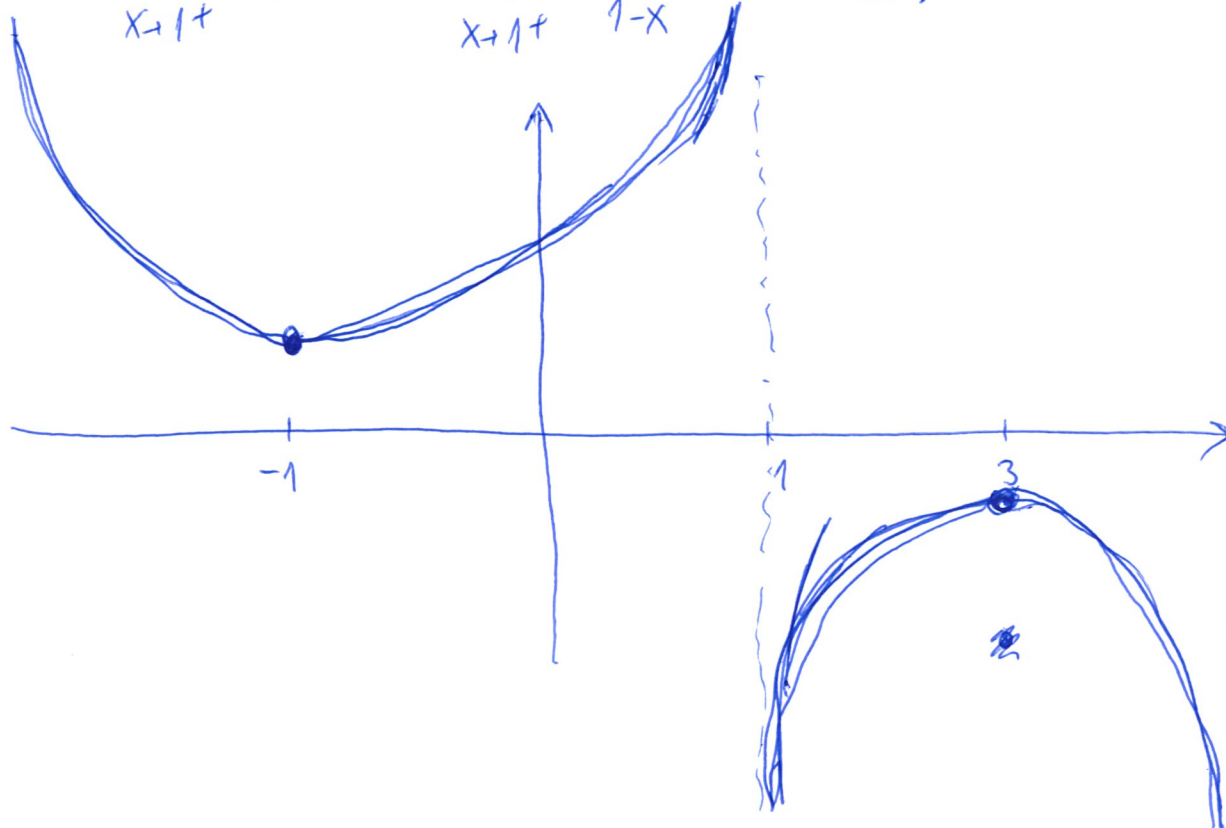
We compute $f(x) = \frac{x^2+3}{1-x} \Rightarrow f(-1) = 2$
 $f(1)$ not defined
 $f(3) = -6$

and $\lim_{x \rightarrow -\infty} f(x) = \lim_{x \rightarrow -\infty} \frac{x^2}{-x} = \lim_{x \rightarrow -\infty} (-x) = +\infty$

$\lim_{x \rightarrow +\infty} f(x) = \lim_{x \rightarrow +\infty} \frac{x^2}{-x} = \lim_{x \rightarrow +\infty} (-x) = -\infty$

and $\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1^-} \frac{4}{1-x} = +\infty$

$\lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1^+} \frac{4}{1-x} = -\infty$



Local maximum/minimum

We call x_0 a point of a local maximum if $f(x)$ only attains smaller values at nearby points: $f(x) \leq f(x_0)$ for x near x_0 .

We call x_0 a point of a local minimum if $f(x) \geq f(x_0)$ at nearby points. There are 2 different tests for checking that x_0 is a local min/max using either f' or f'' .

Local minimum at x_0 means $f(x) \geq f(x_0)$
for all points x near x_0 .



Local maximum at x_0 means $f(x) \leq f(x_0)$
for all points x near x_0 .



First derivative test Suppose that $f'(x)$ changes sign at x_0 .

(a) If it changes from $\ominus$ to $\oplus$, then f has a local min at x_0 .

(b) If it changes from $\oplus$ to $\ominus$, then f has a local max at x_0 .

Second derivative test Suppose that $f'(x_0) = 0$.

(a) If $f''(x_0) > 0$, then f has a local min at x_0 .

(b) If $f''(x_0) < 0$, then f has a local max at x_0 .

Proofs. For the first derivative test, part (a)

f' is negative on the left of x_0 , so f decreases there
and $f(x) \geq f(x_0)$ there

and f' is positive on the right of x_0 , so $f(x) \nearrow$ and $f(x) \geq f(x_0)$.

For the second derivative test, part (a)

$f''(x_0) > 0$ means f' increasing at x_0

Since $f' = 0$ at x_0 & increasing at x_0 ,

we get f' changing from $\ominus$ to $\oplus$

and the first derivative test becomes applicable. $\square$

Example 1. Consider $f(x) = x(x+3)^2$.

Then $f'(x) = (x+3)^2 + 2(x+3) \cdot x = (x+3)(x+3+2x)$

so $f'(x) = 3(x+3)(x+1)$.

To determine the sign of f' ,

we use the table. By the

first derivative test ... $x = -3$ gives a local max
 $x = -1$ gives a local min

	-3	-1	
$3(x+3)$	-	+	+
$x+1$	-	-	+
$f'(x)$	+	-	+

③ Let's use the second derivative test, instead.

We get $f'(x_0) = 0 \Rightarrow x_0 = -3$ and $x_0 = -1$.

Since $f''(x) = 3(x+1) + 3(x+3) = 3(2x+4) = 6(x+2)$

$f''(-3) = 6(-1) < 0 \dots$ and $x_0 = -3$ local max

and $f''(-1) = 6(1) > 0 \dots$ and $x_0 = -1$ local min

Example 2. Consider $f(x) = \frac{x^2}{x^4+4}$.

$$\text{Then } f'(x) = \frac{2x(x^4+4) - 4x^3 \cdot x^2}{(x^4+4)^2} = \frac{8x - 2x^5}{(x^4+4)^2}$$

$$\text{so } f'(x) = \frac{2x(4-x^4)}{(x^4+4)^2} = \frac{2x(2-x^2)(2+x^2)}{(x^4+4)^2}$$

$$\text{so } f'(x) = \frac{2x(\sqrt{2}-x)(\sqrt{2}+x)(2+x^2)}{(x^4+4)^2}$$

To use the 2nd derivative test, one would need f'' which gets messy.

To use the 1st derivative test, we use a table

	$-\sqrt{2}$	0	$\sqrt{2}$	
$2x$	-	-	+	+
$\sqrt{2}-x$	+	+	+	-
$\sqrt{2}+x$	-	+	+	+
$2+x^2$	+	+	+	+
$f'(x)$	+	-	+	-
	local max		local min	local max

Global or Absolute Min/Max

We say $f(x)$ has a global min at x_0 , if $f(x) \geq f(x_0)$ for all x in the domain of f .
We say f has global max at x_0 , if $f(x) \leq f(x_0)$.

⊙ Most functions do not have a global max/min. Namely, $f(x)$ can become arbitrarily large positive/negative.

Case 1. We get a global min/max when f' changes sign once



Example A. Consider $f(x) = x^4 - 4x$. We find the global min.
We have $f'(x) = 4x^3 - 4 = 4(x^3 - 1)$
 $\Rightarrow f'(x) = 4(x-1)(x^2+x+1)$.

The quadratic x^2+x+1 has discriminant $b^2-4ac = 1-4 < 0$, so it cannot be factored and it has no real roots.

(The quadratic does not change sign.

It is positive when $x=0 \Rightarrow$ positive for all x)

The table makes $f(1) = 1 - 4 = -3$

the global min value attained by f .

	1	
$4(x-1)$	-	+
x^2+x+1	+	+
$f'(x)$	-	+
$f(x)$	↘	↗

Example B. Consider $f(x) = xe^{-x}$ for all x .

Then $f'(x) = e^{-x} + x(e^{-x})' = e^{-x} + xe^{-x}(-1)$

so $f'(x) = (1-x)e^{-x}$. In this case, e^{-x} is always positive (as an exponential). Thus,

$f(x)$ has a global max which is

$$f(1) = e^{-1} = \frac{1}{e}.$$

We find that $xe^{-x} \leq \frac{1}{e}$ for all x .

We have shown that $\frac{x}{e^x} \leq \frac{1}{e}$ for all x .

	1	
$1-x$	+	-
e^{-x}	+	+
$f'(x)$	+	-
$f(x)$	↗	↘