

Differentiation

Outline

- Tangent line
- The Derivative
- Power and Sum Rules
- Product and Quotient Rules
- Derivatives of Trigonometric Functions
- Chain Rule
- Implicit Differentiation
- Derivatives of Inverse Functions
- Exponential & Logarithmic Functions
- Logarithmic Differentiation
- Derivatives of Hyperbolic Functions
- Linear Approximation and Differentials

1 Slope of Tangent Line

Suppose $f(x)$ is a continuous function. For a point P on the graph $y = f(x)$, to find a line equation **tangent** to the graph $y = f(x)$ at P , it's mainly required to find the slope of this line.

For a linear function f , its graph is a straight line: $y = f(x)$ where $f(x) = mx + c$: for some constant c . Every point of graph for $y = f(x)$ has the same slope m which can be computed from:

$$m = \frac{f(b) - f(a)}{b - a},$$

for any points a, b on the domain of f . For general function $f(x)$, the slope m of $f(x)$ at point $x = a$ can be approximated by using the slope of **secant line**, which is a straight line connecting the point $(a, f(a))$ and a near by point $(x, f(x))$, $x \neq a$. I.e.

$$m \approx \frac{f(x) - f(a)}{x - a}.$$

As the point $(x, f(x))$ used in the secant line gets closer to $(a, f(a))$, the approximation becomes more accurate. In particular, it can be obtained from the following definition.

Definition 1.1 (Tangent Line). Let $y = f(x)$ be continuous at the number a . If the limit

$$m = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a},$$

exists, then the tangent line to the graph of f at $(a, f(a))$ is the line passing through the point $(a, f(a))$ with slope m .

Note that the slope m can be written equivalently by using $x = a + h$, and

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

The following is a common procedure for finding the slope of the tangent line using the limit definition.

Four-step process for computing $m = \lim_{h \rightarrow 0} \frac{f(a+h)-f(a)}{h}$ To compute the slope $m = \lim_{h \rightarrow 0} \frac{f(a+h)-f(a)}{h}$, we can use the following 4 steps:

- (1) Evaluate $f(a)$ and $f(a + h)$.
- (2) Evaluate $f(a) - f(a + h)$ and simplify.
- (3) Simplify the quotient

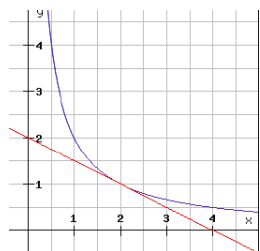
$$\frac{f(a + h) - f(a)}{h}.$$

- (4) Compute the limit:

$$\lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h}.$$

Example 1.1. Find the slope of the graph $f(x) = 2/x$ at $x = 2$ using the limit definition. Determine the tangent line equation of this graph at $x = 2$.

Solution:



Exercises: Find the slope of the graph $y = f(x)$ at $x = a$ and find an equation of the tangent line for $f(x)$ at $x = a$ for each of the following functions.

- (a) $f(x) = x^2 + 2$, $a = 1$ (b) $f(x) = \sqrt{x - 1}$, $a = 5$

1.1 Types of Tangent Lines

1. Tangent line with a constant slope

⇒ A special case of this is a **horizontal tangent line** with slope $m = 0$.

2. **Vertical tangent line:** This case the slope at the point $(a, f(a))$ satisfies one of the following limits.

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} = \infty \quad \text{or} \quad \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} = -\infty$$

In this case the tangent line equation will be in the form $x = a$.

3. **A tangent line may not exist.** For a given point $(a, f(a))$, there is no tangent line at this point when

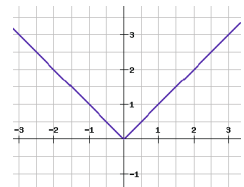
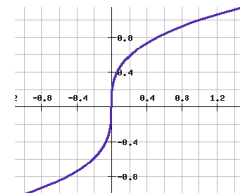
$$\lim_{h \rightarrow 0^-} \frac{f(a+h) - f(a)}{h} \neq \lim_{h \rightarrow 0^+} \frac{f(a+h) - f(a)}{h}.$$

Example 1.2. Find the slope of the following functions at $x = 0$ by using limit definition.

(a) $f(x) = x^{1/3}$

(b) $f(x) = |x|$

Solution:



Rate of Change

We will consider *average* and *instantaneous* rate of change.

1.2 Average Rate of Change

Average Velocity: The average velocity or average speed is defined by

$$v_{avg} = \frac{\text{change of distance}}{\text{change in time}}.$$

For example, a runner who finishes a 10-km race in an elapsed time of 1 h 15 min (1.25 h) will have average velocity or average speed

$$v_{avg} = \frac{10 - 0}{1.25 - 0} = 8 \text{ km/h.}$$

Suppose the distance run in the time interval from 0 h to 0.5 h is measured to be 5 km. If we also determine that at 0.6 h the runner is 5.7 km from the starting line, then the average velocity during the time interval from 0.5 h to 0.6 h is given by

$$v_{avg} = \frac{5.7 - 5}{0.6 - 0.5} = 7 \text{ km/h.}$$

1.3 Instantaneous Rate of Change

Definition 1.2 (Instantaneous Velocity). Let $s = s(t)$ be a function that gives the position of an object moving in a straight line. Then the instantaneous velocity at time $t = t_0$ is

$$v(t_0) = \lim_{\Delta t \rightarrow 0} \frac{s(t_0 + \Delta t) - s(t_0)}{\Delta t} = \lim_{\Delta t \rightarrow 0} \frac{\Delta s}{\Delta t}. \quad (1)$$

Example 1.3. An object is moving in a straight line at time t described by the function $s(t) = -t^2 + 6$. Find the instantaneous velocity of this object at $t = 2$.

2 The Derivative: Definition

Definition 2.1. The derivative of $f(x)$ with respect to x , denoted by $f'(x)$, is defined as

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}, \quad (2)$$

whenever the limit exists.

Example 2.1. Find the derivative of $f(x) = x^3 + 2x^2$ by using the limit definition.

Solution:

Example 2.2. Find the derivative of $f(x) = \sqrt{x}$ by using the limit definition for general $x > 0$ and at $x = 1$.

Solution: [Hint: use *use rationalization*]

$$\begin{aligned} f(x+h) &= \sqrt{x+h} \\ \frac{f(x+h) - f(x)}{h} &= \end{aligned}$$

Definition 2.2. Let $f(x)$ be a function.

- **Right-hand derivative**

$$f'_+(x) = \lim_{h \rightarrow 0^+} \frac{f(x+h) - f(x)}{h}, \quad (3)$$

- **Left-hand derivative**

$$f'_-(x) = \lim_{h \rightarrow 0^-} \frac{f(x+h) - f(x)}{h}, \quad (4)$$

- **Differentiability**

- ▷ $f(x)$ is called differentiable at $x = a$ if $f'(x)$ exists.
- ▷ $f(x)$ is differentiable on the open interval, e.g. (a, b) , $(-\infty, b)$, (a, ∞) , if the derivative exists for each point in that interval.
- ▷ $f(x)$ is *differentiable everywhere* if it is differentiable at every point in $(-\infty, \infty)$.
- ▷ $f(x)$ is differentiable on the closed interval $[a, b]$ if
 - f is differentiable on (a, b) and
 - $f'_+(a)$ and $f'_-(b)$ both exist.

Example 2.3. The graph of the function $f(x) = |x|$ does not have a tangent line at $(0, 0)$. Hence it is not differentiable at $x = 0$.

- For $x < 0$, $f(x) = |x| = -x$ and

$$f'(x) =$$

- For $x > 0$, $f(x) = |x| = x$ and

$$f'(x) =$$

- For $x = 0$, $f(0) = 0$ and

$$f'_-(0) =$$

and

$$f'_+(0) =$$

Since $f'_-(0) \neq f'_+(0)$, $f(x) = |x|$ is not differentiable at $x = 0$.

Definition 2.3. : Suppose $y = f(x)$ is continuous at a .

- $f(x)$ has a **horizontal tangent** at $(a, f(a))$ if $f'(a) = 0$.
- $f(x)$ has a **vertical tangent** at $(a, f(a))$ if $\lim_{x \rightarrow a} |f'(x)| = \infty$.

Note that if f is differentiable only on one side of a (either from left or right), then it is only possible to have

$$\lim_{x \rightarrow a^-} |f'(x)| = \infty \quad \text{or} \quad \lim_{x \rightarrow a^+} |f'(x)| = \infty.$$

In this case, we say that f has a **one-sided vertical tangent** at $(a, f(a))$.

- A **normal line** at a point $(a, f(a))$ is the line that is *perpendicular* to the *tangent line* at that point.

Example 2.4. (One-sided vertical tangent) From Example 2.2, the derivative of $f(x) = \sqrt{x}$ is given by

$$f'(x) = \frac{1}{2\sqrt{x}}$$

for $x > 0$. The function $f(x) = \sqrt{x}$ is **not differentiable** on the interval $[0, \infty)$ because it is **not differentiable** at $x = 0$

$$f'_+(0) = \infty,$$

which implies that $f'_+(0)$ does not exist. However, we can find the **one-sided vertical tangent line** at $x = 0$:

$$\lim_{x \rightarrow 0^+} |f'(x)| = \lim_{x \rightarrow 0^+} \left| \frac{1}{2\sqrt{x}} \right| = \infty.$$

Graph: ■

Theorem 2.1 (Differentiability Implies Continuity). If f is **differentiable** at a , then f is **continuous** at a

Remark: If f is differentiable at $x = a$, then f is continuous at $x = a$.

But $f(x)$ is continuous at $x = a$ **does not imply** that f is differentiable at $x = a$.

Example 2.5. The functions $f(x) = |x|$ and $f(x) = x^{1/3}$ are **continuous** for all $x \in \mathbb{R}$. That is, it is continuous at $x = 0$. However, they are **not differentiable** at $x = 0$.

2.1 Remarks

- We often read $f'(x)$ as “ f prime of x .”
- Other notations for derivative of $y = f(x)$ with respect to x :

$$f'(x) \quad \frac{dy}{dx} \quad y' \quad Dy \quad D_x y.$$

Notations for derivative of $y = f(x)$ with respect to $x = a$:

$$f'(a) \quad \left. \frac{dy}{dx} \right|_{x=a} \quad y'(a) \quad D_x y|_{x=a}.$$

- We can think of derivative of function $f(x)$ at $x = a$ as the slope of $f(x)$ at $x = a$ and the equation of the tangent line is given by

$$y = f(a) + f'(a)(x - a).$$

- If f is differentiable at $x = a$, then f is continuous at $x = a$.
But $f(x)$ is continuous at $x = a \not\Rightarrow f$ is differentiable at $x = a$.
- Notice that f is not differentiable at $x = a$ if
 - (i) f is discontinuous at $x = a$.
 - (ii) the graph of f has a corner at $(a, f(a))$
 - (iii) the graph of f has a vertical tangent line at $(a, f(a))$.

2.2 Examples

1. Let $f(x) = |x|$. Find $\lim_{x \rightarrow 0} f(x)$ and $f'(0)$.
2. Find the derivative $f'(x)$ of the following function using the definition of the derivative.
 - (a) $f(x) = 2x^2 + x + 1$.
 - (b) $f(x) = \sqrt{5x - 8}$.
3. Show that $f(x) = x^2$ has a horizontal slope at $x = 0$.

3 The Derivative: Power and Sum Rules

Theorem 3.1 (Power Rule). For any real number n ,

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

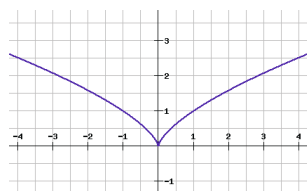
Example 3.1. Differentiate:

1. x^{13}
2. x
3. $x^{\sqrt{3}}$
4. 1 (i.e. x^0).

Theorem 3.2 (Constant Function). If $f(x) = c$ is a constant function, then $f'(x) = 0$.

Proof: (Exercise)By the limit definition of derivative,.....

Example 3.2. Differentiate $y = x^{2/3}$. Find the tangent line equation of the graph $y = x^{2/3}$ at $x = 0$.
Solution:



Note that $y = x^{2/3}$ is continuous at $x = 0$, but it's not differentiable at $x = 0$. Note also that $\lim_{x \rightarrow 0^+} f'(x) = \infty$ and $\lim_{x \rightarrow 0^-} f'(x) = -\infty$. That is,

$$\lim_{x \rightarrow 0} |f'(x)| =$$

and the tangent line is the y -axis itself, or the line equation is

Higher-Order Derivatives

- The derivative of a function f is sometimes called **the first derivative** of f .
- The **second** derivative of a function f can be defined by taking derivative of $f'(x) = \frac{dy}{dx}$. I.e., the second derivative of $y = f(x)$ is

$$\frac{d}{dx} \left(\frac{dy}{dx} \right).$$

Other notations for the second derivative of $y = f(x)$ with respect to x are

$$f''(x) \quad \frac{d^2y}{dx^2} \quad \frac{d^2}{dx^2} f(x) \quad y'' \quad D_x^2 \quad D^2.$$

- The **third** derivative of a function f can be defined by taking derivative of $f''(x) = \frac{d^2y}{dx^2}$. I.e., the third derivative of $y = f(x)$ is

$$\frac{d}{dx} \left(\frac{d^2y}{dx^2} \right).$$

Similarly, other notations for the third derivative of $y = f(x)$ with respect to x are

$$f'''(x) \quad \frac{d^3y}{dx^3} \quad \frac{d^3}{dx^3} f(x) \quad y''' \quad D_x^3 \quad D^3.$$

Definition 3.1. The n -th derivative of a function f is defined by taking derivative of the $(n-1)$ -th derivative $f^{(n-1)}(x)$, for $n = 1, 2, 3, \dots$. I.e., the n -th derivative of $y = f(x)$ with respect to x is

$$\frac{d^n y}{dx^n} = \frac{d}{dx} \left(\frac{d^{(n-1)} y}{dx^{(n-1)}} \right).$$

Similarly, other notations for the n -th derivative of $y = f(x)$ with respect to x are

$$f^{(n)}(x) \quad \frac{d^n y}{dx^n} \quad \frac{d^n}{dx^n} f(x) \quad y^{(n)} \quad D_x^n \quad D^n.$$

Example 3.3. Let $f(x) = x^{10}$.

- Find the second and the fourth derivatives of $f(x)$.
- Find the derivative: $f^{(11)}$.

Theorem 3.3 (Constant Multiple Rule). If c is a constant and f is a differentiable function at x , then cf is a differentiable function at x and then $\frac{d}{dx}cf(x) = c\frac{df(x)}{dx} = cf'(x)$.

Theorem 3.4 (Sum and Difference Rules). Let f and g be differentiable functions at x . Then $f + g$ and $f - g$ are differentiable at x and

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

$$(f(x) - g(x))' = f'(x) - g'(x).$$

Example 3.4. Differentiate

(a) $y = -3\sqrt[3]{x^7} + e^\pi + \frac{4}{x\sqrt{x}} + 9$

(b) $y = \frac{x^5 - x^{3/2} + 1}{\sqrt{x}}$

(c) $y = \frac{x^2 + 3x + 2}{x + 1}$

4 The Derivative: Product and Quotient Rules

Theorem 4.1 (Product Rule). Let f and g be differentiable functions at x . Then the product fg is differentiable at x and

$$\frac{d}{dx}[f(x)g(x)] = f(x)\frac{d}{dx}g(x) + g(x)\frac{d}{dx}f(x).$$

Example 4.1. (a) Differentiate $y = (2 + \sqrt{x} + x)(x^3 - 3x + 1)$.

(b) Find the tangent line to the graph $y = (2 + \sqrt{x} + x)(x^3 - 3x + 1)$ at $x = 1$.

Example 4.2. Differentiate $y = (2 + x)(x^3 + 1)(x^2 - 7x)$.

Theorem 4.2 (Quotient Rule). Let f and g be *differentiable* functions at x and $g(x) \neq 0$. Then f/g is differentiable at x and

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

Example 4.3. Differentiate

$$y = \frac{2 + x\sqrt{x}}{x^3 + 1}.$$

Example 4.4. Differentiate

$$y = \frac{2 + x}{(x^3 + 1)(x^2 - 7x)}.$$

Example 4.5. Let

$$h(x) = \frac{x^2 + 1}{g(x)}.$$

where $g(x)$ is a non-zero function with $g(1) = 2$ and $g'(1) = 4$. Find an equation of the tangent line to the graph of $y = h(x)$ at $x = 1$.

5 Derivatives of Trigonometric Functions

5.1 Derivatives of Sine and Cosine

Theorem 5.1. Let x be any real number. Then

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

Proof: From the limit definition for derivative, the derivative of function f at x is given by

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}. \quad (5)$$

Then, if we let $f(x) = \sin(x)$, and use the identity

$$\sin(x+h) = \sin(x)\cos(h) + \sin(h)\cos(x),$$

$$\begin{aligned} \frac{d}{dx} \sin(x) &= \lim_{h \rightarrow 0} \frac{\sin(x+h) - \sin(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{[\sin(x)\cos(h) + \sin(h)\cos(x)] - \sin(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{\sin(x)[\cos(h) - 1] + \sin(h)\cos(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{\sin(x)[\cos(h) - 1]}{h} + \lim_{h \rightarrow 0} \frac{\sin(h)\cos(x)}{h} \\ &= \sin(x) \underbrace{\lim_{h \rightarrow 0} \frac{[\cos(h) - 1]}{h}}_{=0 \text{ from (6)}} + \cos(x) \underbrace{\lim_{h \rightarrow 0} \frac{\sin(h)}{h}}_{=1 \text{ from (6)}} \\ &= \cos(x). \end{aligned}$$

Similarly, we can use the limit definition of derivative (5) to show that $\frac{d}{dx} \cos(x) = -\sin(x)$. Note that above used the following facts:

$$\lim_{h \rightarrow 0} \frac{\sin(h)}{h} = 1, \quad \lim_{h \rightarrow 0} \frac{[\cos(h) - 1]}{h} = 0. \quad (6)$$

5.2 Derivatives of Tangent and Cotangent

To find the derivative of $\tan(x)$, we use the fact that $\tan(x) = \frac{\sin(x)}{\cos(x)}$ and then apply the *quotient rule*:

$$\frac{d}{dx} \tan(x) = \frac{d}{dx} \left(\frac{\sin(x)}{\cos(x)} \right) = \frac{\cos(x) \frac{d}{dx} \sin(x) - \sin(x) \frac{d}{dx} \cos(x)}{\cos^2(x)} = \frac{\cos^2(x) + \sin^2(x)}{\cos^2(x)} = \sec^2(x).$$

Note that, we have used the identity $\cos^2(x) + \sin^2(x) = 1$ and $\sec(x) = \frac{1}{\cos(x)}$. Similarly, we can obtain the derivative of cotangent:

$$\frac{d}{dx} \cot(x) = -\csc^2(x). \quad (7)$$

5.3 Derivative of Secant and Cosecant

To find the derivative of secant and cosecant, we can use the fact that $\sec(x) = \frac{1}{\cos(x)}$, $\csc(x) = \frac{1}{\sin(x)}$, with the *quotient rule* and $\frac{d}{dx} \sin(x) = \cos(x)$, $\frac{d}{dx} \cos(x) = -\sin(x)$. Then

$$\frac{d}{dx} \sec(x) = \frac{d}{dx} \left(\frac{1}{\cos(x)} \right) = \frac{\cos(x) \frac{d}{dx} 1 - 1 \frac{d}{dx} \cos(x)}{\cos^2(x)} = \frac{0 + \sin(x)}{\cos^2(x)} = \sec(x) \tan(x),$$

and

$$\frac{d}{dx} \csc(x) = \frac{d}{dx} \left(\frac{1}{\sin(x)} \right) = \frac{\sin(x) \frac{d}{dx} 1 - 1 \frac{d}{dx} \sin(x)}{\sin^2(x)} = \frac{0 - \cos(x)}{\sin^2(x)} = -\csc(x) \cot(x).$$

Theorem 5.2 (Summary: Derivatives of Trigonometric Functions). :

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

Example 5.1. Find the first derivatives of the following functions.

(a) $f(x) = 3 \sec(x) - 10 \cot(x)$

(b) $f(x) = \frac{\sin(x) + x \tan(x)}{3 - 2 \cos(x)}$

Example 5.2. Let $f(x) = x \sin(x)$. Find $f''(x)$.

[Ans: $-x \sin(x) + 2 \cos(x)$]

Example 5.3. (Exercise) Let $f(x) = \sin(x)$. Find the n -th derivative of f , $f^{(n)}(x)$, for $n = 4, 18, 100$.

6 Chain Rule

Theorem 6.1. (Chain Rule): Let $f(x)$ and $g(x)$ be differentiable functions. Consider the composite function

$$F(x) = (f \circ g)(x) = f(g(x)).$$

Then the function $F(x)$ is differentiable and

$$F'(x) = \frac{d}{dx}[f(g(x))] = f'(g(x))g'(x). \quad (8)$$

Alternatively,

$$y = f(u) \text{ and } u = g(x) \implies \frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}. \quad (9)$$

Note that $y = f(u) = f(g(x)) = F(x)$ and therefore the derivative of $F(x)$: $\frac{d}{dx}F(x) = \frac{dy}{dx}$.

6.1 Special Cases:

Power Rule for Functions:

Let n be any real number. Suppose $u = g(x)$ is differentiable at x . Then

$$\frac{d}{dx}[g(x)]^n = n[g(x)]^{n-1} \frac{d}{dx}g(x). \quad (10)$$

Equivalent,

$$\frac{d}{dx}u^n = nu^{n-1} \frac{du}{dx}. \quad (11)$$

Example 6.1. Differentiate $F(x) = (1 + 3x + 5x^5 + 4x^{10})^7$.

Example 6.2. Differentiate

(a) $F(x) = \sin^{10}(2x + 1)$

(b) $F(x) = (x^3 + \sin^3(x))^{100}$.

Derivatives of Trigonometric Functions:

Suppose $u = g(x)$ is differentiable at x . Then

$$\frac{d}{dx} \sin(u) = \cos(u) \frac{du}{dx}$$

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

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

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

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

$$\frac{d}{dx} \csc(u) = -\csc(u) \cot(u) \frac{du}{dx}.$$

Example 6.3. Differentiate $F(x) = \cos^3(\sin(x))$.

Example 6.4 (Exercise). Differentiate

$$y = \left(\frac{\sqrt{x + \tan(\pi x/2)}}{\sqrt[3]{4x^2 + 1 + \ln 2}} \right)^{3/5}$$

$$y = \cos^3 \left(\frac{x^3}{x^3 + \sin(6x)} \right).$$

7 Implicit Differentiation

7.1 Implicit and explicit functions

Definition 7.1. Let x be the *independent variable* and y be the *dependent variable* .

- An *explicit function* f is a function in which the dependent variable y is solely expressed in terms of the independent variable x , i.e. it is written in the form: $y = f(x)$.
- An *implicit function* f is a function that is not written in the form $y = f(x)$, but it is defined through an equation $F(x, y) = 0$ on some interval \mathcal{I} , i.e. $F(x, f(x)) = 0$ for some $x \in \mathcal{I}$.

Example 7.1. Implicit and explicit functions.

- $y = x^3 + 1$, $y = \sqrt{2x - 1}$ are explicit functions.
- $x^2 + y^2 = 2$ and $x^3 + y^2 + xy = 0$ are implicit functions.
- In general, we may not be able to write $F(x, y) = 0$ in the form of an explicit function $f(x)$. For example, we cannot write y in term of x for the equation: $x^4 + x^2y^3 - 2x - \sin(y) = y^5$.

We can compute the derivatives $\frac{dy}{dx}$ for the function defined implicitly by using the following steps.

Steps for computing dy/dx using implicit differentiation:

- (i) Differentiate with respect to x throughout the equation, or differentiate both sides of the equation.
- (ii) Solve for $\frac{dy}{dx}$ in terms of independent variable x and dependent variable y .

Example 7.2. Consider $x^2 + y^2 = 2$.

- (i) Find $\frac{dy}{dx}$ by using *implicit differentiation*.
- (ii) Solve for y explicitly in terms of x and differentiate to find $\frac{dy}{dx}$.
- (iii) Show that the answers in (i) and (ii) are equivalent.

Solution:(i) To find $\frac{dy}{dx}$, we follow the above two steps.

- (i) Differentiate both sides of the equation:

$$\begin{aligned} \frac{d}{dx}(x^2 + y^2) &= \frac{d}{dx}2 \\ 2x \underbrace{\frac{d}{dx}x}_{=1} + 2y \frac{d}{dx}y &= 0 \\ 2x + 2y \frac{dy}{dx} &= 0 \end{aligned}$$

(ii) Solve for $\frac{dy}{dx}$ in terms of x and y : from (i)

$$2x + 2y \frac{dy}{dx} = 0 \implies 2y \frac{dy}{dx} = -2x \implies \frac{dy}{dx} = -2x/2y = -x/y.$$

Therefore, $\frac{dy}{dx} = -\frac{x}{y}$. \square

Solution:(ii) Consider the graph $x^2 + y^2 = 2$. We can write y in terms of x explicitly as:

$$y = \pm\sqrt{2 - x^2}.$$

Hence, this can be written as two separate explicit functions:

$$f(x) = \sqrt{2 - x^2} \quad \text{and} \quad g(x) = -\sqrt{2 - x^2}.$$

The derivative $\frac{dy}{dx}$ therefore depends on the value of y . In particular,

- for $y > 0$, $\frac{dy}{dx} = \frac{d f(x)}{dx} = \frac{d}{dx} \left(\sqrt{2 - x^2} \right) = \frac{1}{2}(2 - x^2)^{-1/2} \cdot (-2x) = -\frac{1}{\sqrt{2-x^2}}$
- for $y < 0$, $\frac{dy}{dx} = \frac{d g(x)}{dx} = \frac{d}{dx} \left(-\sqrt{2 - x^2} \right) = -\frac{1}{2}(2 - x^2)^{-1/2} \cdot (-2x) = \frac{1}{\sqrt{2-x^2}}$.

Solution:(iii) It can be shown that the answers in (i) and (ii) are equivalent by substituting $y = \pm\sqrt{2 - x^2}$ into the answer in (i). \blacksquare

Example 7.3. Find the slopes for the tangent lines to the graph $x^2 + y^2 = 2$ at the points $(x, y) = (1, 1)$ and $(1, -1)$

Solution:

At $(x, y) = (1, 1)$, the slope is given by the derivative $\frac{dy}{dx}$ evaluate at $(x, y) = (1, 1)$: from the previous example,

$$\left. \frac{dy}{dx} \right|_{(x,y)=(1,1)} = -\frac{x}{y} \Big|_{(x,y)=(1,1)} = -1.$$

That is, the slope of the graph $x^2 + y^2 = 2$ at the point $(x, y) = (1, 1)$ is -1 . The equation of the tangent line can be obtained from

$$-1 = \frac{y - 1}{x - 1} \implies y - 1 = -1(x - 1) \implies y = -x + 2.$$

At $(x, y) = (1, -1)$, the slope is given by the derivative $\frac{dy}{dx}$ evaluate at $(x, y) = (1, -1)$: from the previous example,

$$\left. \frac{dy}{dx} \right|_{(x,y)=(1,-1)} = -\frac{x}{y} \Big|_{(x,y)=(1,-1)} = 1.$$

That is, the slope of the graph $x^2 + y^2 = 2$ at the point $(x, y) = (1, -1)$ is 1 . The equation of the tangent line can be obtained from

$$1 = \frac{y - (-1)}{x - 1} \implies y + 1 = 1(x - 1) \implies y = x - 2. \quad \blacksquare$$

Example 7.4 (Exercise). Consider $x^2 + y^2 = 4$.

Find $\frac{dy}{dx}$. Then, find the slope of the tangent line on the graph of $x^2 + y^2 = 4$ at the points corresponding to $x = 1$. [ANS: (a) $-x/y$, (b) at $(1, -\sqrt{3}) : 1/\sqrt{3}$, at $(1, \sqrt{3}) : -1/\sqrt{3}$]

Example 7.5 (Exercise). Find $y'(x)$ if $\sin(y) = y \cos(2x)$. [ANS: $y'(x) = -(2y \sin(2x))/(\cos(y) - \cos(2x))$]

Example 7.6. Find dy/dx if $x^4 + x^2y^3 - y^5 = 2x + 1$. [ANS: $dy/dx = (2 - 4x^3 - 2xy^3)/(3x^2y^2 - 5y^4)$]

Example 7.7. Find an equation of the tangent line to the graph $\cos(xy^2) = y^2 + x$ at the point $(0, 1)$

7.2 Implicit Differentiation for Higher-order derivatives

Recall that the second-order derivative can be obtain from the first derivative:

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right).$$

Similarly, the n -th derivative can be defined from the order $(n - 1)$ -th derivative:

$$\frac{d^n y}{dx^n} = \frac{d}{dx} \left(\frac{d^{(n-1)}y}{dx^{(n-1)}} \right),$$

for $n = 2, 3, \dots$. We can find higher derivatives using the above recursive definition.

Example 7.8. Consider again $x^2 + y^2 = 2$. Find the second derivative $\frac{d^2y}{dx^2}$ and the third derivative $\frac{d^3y}{dx^3}$ by using the implicit differentiation.

Ans.

$$\frac{d}{dx} (x^2 + y^2) = \frac{d}{dx} 2 \implies 2x + 2y \frac{dy}{dx} = 0 \implies \frac{dy}{dx} = -\frac{x}{y}.$$

Using the recursive definition above:

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dx} \left(-\frac{x}{y} \right) = -\frac{y \frac{dx}{dx} - x \frac{dy}{dx}}{y^2} = -\frac{y - x \left(-\frac{x}{y} \right)}{y^2} = -\frac{\frac{y^2 + x^2}{y}}{y^2} = -\frac{y^2 + x^2}{y^3} = -\frac{2}{y^3},$$

where we have used the fact that $y^2 + x^2 = 2$, and

$$\frac{d^3y}{dx^3} = \frac{d}{dx} \left(\frac{d^2y}{dx^2} \right) = \frac{d}{dx} \left(-\frac{2}{y^3} \right) = -\frac{y^3 \frac{d}{dx} 2 - 2 \frac{dy^3}{dx}}{y^6} = -\frac{0 - 2 \cdot 3y^2 \frac{dy}{dx}}{y^6} = \frac{6y^2}{y^6} \left(\frac{dy}{dx} \right) = \frac{6}{y^4} \left(-\frac{x}{y} \right) = -\frac{6x}{y^5}$$

where we have used the fact that $\frac{dy}{dx} = -\frac{x}{y}$. ■

Example 7.9. Find d^2y/dx^2 if $x^2 + y^2 = 4$. [ANS: $d^2y/dx^2 = -4/y^3$] —Exercise.

Example 7.10. Find $\left. \frac{d^2y}{dx^2} \right|_{(x,y)=(0,1)}$ if $y^4 - xy = 4$. [ANS: -1/16]

8 Derivatives of Inverse Functions

Definition 8.1 (Inverse Function). Let f be a one-to-one function with domain X and range Y . The inverse function f^{-1} with domain Y and range X is the function such that

$$f(f^{-1}(x)) = x, \quad \text{for every } x \in Y \quad \text{and} \quad f^{-1}(f(x)) = x, \quad \text{for every } x \in X.$$

For a one-to-one function f , the graph of f and its inverse function f^{-1} are reflections of each other in the line $y = x$ and if a point (a, b) is on f , then (b, a) is on f^{-1} . We will see that the **slopes of tangent lines** to the graph of a differentiable function f are related to the **slopes of tangent lines** to the graph of f^{-1} .

Example 8.1. Consider $f(x) = x^2 + 1$ for $x \geq 0$. Find $f^{-1}(x)$, $(f^{-1})'(x)$, and $(f^{-1})'(5)$.

Theorem 8.1 (Derivative of an Inverse Function). Suppose

$$\left\{ \begin{array}{l} (i) \quad f \text{ is differentiable} \\ (ii) \quad f'(x) \neq 0 \\ (iii) \quad f^{-1} \text{ exists} \end{array} \right\}$$
 for all $x \in \mathcal{I}$, where \mathcal{I} is an open interval. Then f^{-1} is differentiable

and

$$\frac{d}{dx} f^{-1}(x) = \frac{1}{f'(f^{-1}(x))}.$$

Example 8.2. Consider $f(x) = x^2 + 1$ for $x \geq 0$. Use the theorem above to find $(f^{-1})'(5)$.

Example 8.3. (Derivative of Inverse using Implicit Differentiation)

Consider the function $f(x) = 5x^3 + 8x - 9$. Find the slope of the inverse function $f^{-1}(x)$ at $(4, 1)$.

Solution: Notice that $f(1) = 4$. That is, $(1, 4)$ is on $f(x)$ and so we must have $(4, 1)$ is on the graph $f^{-1}(x)$. We can find inverse by considering this as

$$y = 5x^3 + 8x - 9$$

and we switching x and y to find its inverse:

$$x = 5y^3 + 8y - 9.$$

That is $\frac{d}{dx}f^{-1}(x) = \frac{dy}{dx}$ for the above equation. Using implicit differentiation we have

$$\begin{aligned} \frac{d}{dx}x &= \frac{d}{dx}(5y^3 + 8y - 9) \\ 1 &= 15y^2 \frac{dy}{dx} + 8 \frac{dy}{dx} \\ \frac{d}{dx}f^{-1}(x) = \frac{dy}{dx} &= \frac{1}{15y^2 + 8} \end{aligned}$$

and therefore the slope of the inverse function at $(4, 1)$ is

$$\left. \frac{d}{dx}f^{-1}(x) \right|_{(x,y)=(4,1)} = \left. \frac{dy}{dx} \right|_{(x,y)=(4,1)} = \left. \frac{1}{15y^2 + 8} \right|_{(x,y)=(4,1)} = \frac{1}{14(1) + 8} = \frac{1}{23}.$$

Notice that we can find $\left. \frac{d}{dx}f^{-1}(x) \right|_{(x,y)=(4,1)}$ without actually computing $f^{-1}(x)$. ■

Example 8.4. Find the derivative of $f(x) = \sin^{-1}(x)$.

Solution: Since $y = \sin^{-1}(x)$ is the inverse function of \sin , we have

$$x = \sin(y)$$

and we can find $\frac{dy}{dx}$ of the above equation by using implicit differentiation:

$$\frac{dx}{dx} = \frac{d}{dx} \sin(y) \quad \Rightarrow \quad 1 = \cos(y) \frac{dy}{dx} \quad \Rightarrow \quad \frac{dy}{dx} = \frac{1}{\cos(y)}. \quad (12)$$

From the trigonometric identity: $\cos^2(y) + \sin^2(y) = 1$, using $x = \sin(y)$ gives

$$\cos(y) = \sqrt{1 - \sin^2(y)} = \sqrt{1 - x^2}. \quad (13)$$

From (12) and (13),

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

Derivatives of Inverse Trigonometric Functions:

Suppose $u = g(x)$ is differentiable at x . Then

$$\begin{aligned}\frac{d}{dx} \sin^{-1}(u) &= \frac{1}{\sqrt{1-u^2}} \frac{du}{dx} & \frac{d}{dx} \cos^{-1}(u) &= \frac{-1}{\sqrt{1-u^2}} \frac{du}{dx}, & |u| < 1 \\ \frac{d}{dx} \tan^{-1}(u) &= \frac{1}{1+u^2} \frac{du}{dx} & \frac{d}{dx} \cot^{-1}(u) &= \frac{-1}{1+u^2} \frac{du}{dx} \\ \frac{d}{dx} \sec^{-1}(u) &= \frac{1}{|u|\sqrt{u^2-1}} \frac{du}{dx} & \frac{d}{dx} \csc^{-1}(u) &= \frac{-1}{|u|\sqrt{u^2-1}} \frac{du}{dx}, & |u| > 1.\end{aligned}$$

Example 8.5. Differentiate

- (a) $y = \sin^{-1}(2x) + \cos^{-1}(\sqrt{x+2})$
(b) $y = \sec^{-1}(x^2 + 1)$ [Exercise].

Example 8.6. Find the tangent line equation of $y = \arctan(2x) + 1$ at $(0, 1)$.

9 Derivatives of Exponential & Logarithmic Functions Exponential Functions

Theorem 9.1 (Derivative of Exponential Functions). Let $u = g(x)$ be a differentiable function. Then,

$$\frac{d}{dx}e^u = e^u \frac{du}{dx} \quad (14)$$

$$\frac{d}{dx}b^u = b^u \ln(b) \frac{du}{dx} \quad (15)$$

where b is a constant positive real number.

Note that, to prove the above theorem, we can use the fact that the natural number e is given by

$$e = \lim_{h \rightarrow 0} (1 + h)^{1/h}$$

and so $1 + h \rightarrow e^h$ as $h \rightarrow 0$. That is,

$$\lim_{h \rightarrow 0} \frac{e^h - 1}{h} = 1.$$

Let $f(x) = e^x$. Then, by the limit definition of the derivative:

$$\frac{d}{dx}e^x = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} =$$

Remark: To prove $\frac{d}{dx}b^x$, use the fact that

$$f(x) = b^x = \left(e^{\ln(b)}\right)^x = e^{\ln(b) x}.$$

Example 9.1. Differentiate (a) $y = e^{-x^2}$ (b) $y = 10^{3/x^3}$.

Theorem 9.2 (Derivative of Logarithmic Functions). Let $u = g(x)$ be a differentiable function. Then,

$$\frac{d}{dx} \ln(u) = \frac{1}{u} \frac{du}{dx} \quad (16)$$

$$\frac{d}{dx} \log_b(u) = \frac{1}{u \ln(b)} \frac{du}{dx} \quad (17)$$

where b is a constant positive real number.

To prove this, the implicit differentiation can be used here: $y = \ln(x)$ if $x = e^y$ and

$$\frac{dy}{dx} x = \frac{d}{dx} e^y \quad \Rightarrow \quad 1 = e^y \frac{dy}{dx} \quad \Rightarrow \quad \frac{dy}{dx} = \frac{1}{e^y} = \frac{1}{x} \quad \Rightarrow \quad \frac{d}{dx} \ln(x) = \frac{1}{x}.$$

Example 9.2. Differentiate (a) $f(x) = \ln(\tan(x))$ (b) $y = \ln(\ln(x))$ (c) $y = \sin^{-1}(\log_2(3x))$

Let $u = g(x)$ be a differentiable function. Then

$$\frac{d}{dx} \ln(|u|) = \frac{1}{u} \frac{du}{dx}. \quad (18)$$

To prove $\frac{d}{dx} \ln(|x|) = \frac{1}{x}$ for $x \neq 0$, we consider 2 cases.

(i) For $x > 0$, $\frac{d}{dx} \ln(|x|) = \frac{d}{dx} \ln(x) = \frac{1}{x}$.

(ii) For $x < 0$, $\frac{d}{dx} \ln(|x|) = \frac{d}{dx} \ln(-x) = \frac{1}{-x} \frac{d(-x)}{dx} = \frac{1}{x}$.

Example 9.3. Differentiate $y = \ln(|2x + 5|)$.

10 Logarithmic Differentiation

We next look at how to differentiate a function where both the base and the exponent are variable, e.g. $f(x) = x^{\sqrt{x}}$, or $f(x) = (1 + 1/x)^x$.

Steps of Logarithmic Differentiation

- (i) Take the natural logarithm of both sides of $y = f(x)$:

$$\ln(y) = \ln(f(x))$$

Simplify the right-hand side of above equation using the properties of logarithms.

- (ii) Differentiate the simplify version from (i) using **implicit differentiation**:

$$\frac{d}{dx} \ln(y) = \frac{d}{dx} \ln(f(x)).$$

- (iii) Use $\frac{d}{dx} \ln(y) = \frac{1}{y} \frac{dy}{dx}$, solve for $\frac{dy}{dx}$, and replace y by $f(x)$:

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

Example 10.1. Differentiate $f(x) = x^x$.

Example 10.2 (Simplifying before differentiating). Differentiate $y = \ln \left(\frac{x^2}{\sqrt{(x-1)^3(2x+1)^7}} \right)$.

Example 10.3. Let a, b, c, d be constant positive integers. Differentiate

$$f(x) = \frac{(x-2)^a(x-3)^b}{(x+4)^c(x+5)^d}.$$

Example 10.4. Find the tangent line to the graph of $y = x(\ln(x))^x$ at $x = e$.

Example 10.5. (Exercise) Differentiate

$$y = \frac{(\sin(x) + 1)^x}{x^3}.$$

11 Derivatives of Hyperbolic Functions

Definition 11.1. For any real number x , the **hyperbolic sine** of x is

$$\sinh(x) = \frac{e^x - e^{-x}}{2}$$

and the **hyperbolic cosine** of x is

$$\cosh(x) = \frac{e^x + e^{-x}}{2}.$$

Remarks:

- The domain for each of $\sinh(x)$ and $\cosh(x)$ is the set of real numbers \mathbb{R} , due to their definitions that are based on exponential functions.
- By using the definitions, $\sinh(0) = 0$ and $\cosh(0) = 1$.
- It is possible to define other **hyperbolic functions** as follows.

- Hyperbolic tangent of x : $\tanh(x) = \frac{\sinh(x)}{\cosh(x)} = \frac{e^x - e^{-x}}{e^x + e^{-x}}$
- Hyperbolic cotangent of x , $x \neq 0$: $\coth(x) = \frac{\cosh(x)}{\sinh(x)} = \frac{e^x + e^{-x}}{e^x - e^{-x}}$
- Hyperbolic secant of x , : $\operatorname{sech}(x) = \frac{1}{\cosh(x)} = \frac{1}{e^x + e^{-x}}$
- Hyperbolic cosecant of x , $x \neq 0$: $\operatorname{csch}(x) = \frac{1}{\sinh(x)} = \frac{1}{e^x - e^{-x}}$

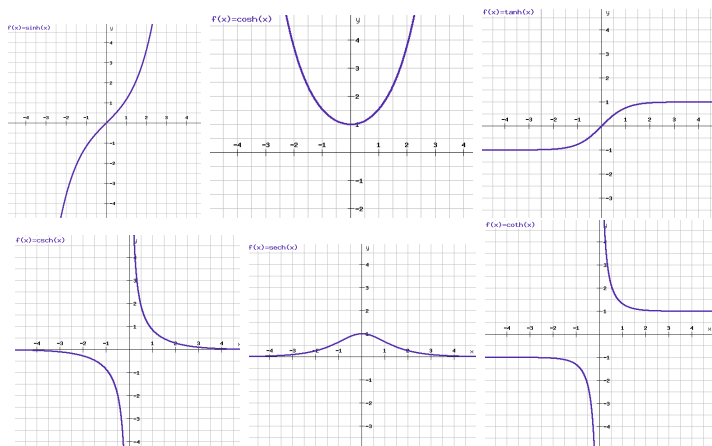


Figure 1: Hyperbolic functions: $\sinh(x)$, $\cosh(x)$, $\tanh(x)$, $\operatorname{csch}(x)$, $\operatorname{sech}(x)$, $\coth(x)$.

The following are the identities for hyperbolic functions.

$\sinh(-x) = -\sinh(x)$	$\sinh(x + y) = \sinh(x) \cosh(y) + \cosh(x) \sinh(y)$
$\cosh(-x) = \cosh(x)$	$\sinh(x - y) = \sinh(x) \cosh(y) - \cosh(x) \sinh(y)$
$\tanh(-x) = -\tanh(x)$	$\cosh(x + y) = \cosh(x) \cosh(y) + \sinh(x) \sinh(y)$
$\cosh^2(x) - \sinh^2(x) = 1$	$\cosh(x - y) = \cosh(x) \cosh(y) - \sinh(x) \sinh(y)$
$1 - \tanh^2(x) = \operatorname{sech}^2(x)$	$\sinh(2x) = 2 \sinh(x) \cosh(x)$
$\coth^2(x) - 1 = \operatorname{csch}^2(x)$	$\cosh(2x) = \cosh^2(x) + \sinh^2(x)$
$\sinh^2(x) = \frac{1}{2}(-1 + \cosh(2x))$	$\cosh^2(2x) = \frac{1}{2}(1 + \cosh(2x))$

11.1 Derivative of Hyperbolic Functions

Example 11.1. Differentiate $y = \sinh(x)$.

By the definition, $\sinh(x) = \frac{e^x - e^{-x}}{2}$ and therefore,

$$\frac{d}{dx} \sinh(x) = \frac{d}{dx} \left(\frac{e^x - e^{-x}}{2} \right) =$$

Theorem 11.1 (Derivatives of Hyperbolic Functions). Let $u = g(x)$ be a differentiable functions.

$\frac{d}{dx} \sinh(u) = \cosh(u) \frac{du}{dx}$	$\frac{d}{dx} \cosh(u) = \sinh(u) \frac{du}{dx}$
$\frac{d}{dx} \tanh(u) = \operatorname{sech}^2(u) \frac{du}{dx}$	$\frac{d}{dx} \coth(u) = -\operatorname{csch}^2(u) \frac{du}{dx}$
$\frac{d}{dx} \operatorname{sech}(u) = -\operatorname{sech}(u) \tanh(u) \frac{du}{dx}$	$\frac{d}{dx} \operatorname{csch}(u) = -\operatorname{csch}(u) \coth(u) \frac{du}{dx}$

Example 11.2. Differentiate (a) $y = \sinh(\sqrt{2x+1})$ (b) $y = \coth(x^3)$.

11.2 Inverse Hyperbolic Functions

Theorem 11.2. Logarithmic Identities for Inverse Hyperbolic Functions.

$$\sinh^{-1}(x) = \ln\left(x + \sqrt{x^2 + 1}\right) \qquad \cosh^{-1}(x) = \ln\left(x + \sqrt{x^2 - 1}\right), \quad x \geq 1$$

$$\tanh^{-1}(x) = \frac{1}{2} \ln\left(\frac{1+x}{1-x}\right), \quad |x| < 1 \qquad \coth^{-1}(x) = \frac{1}{2} \ln\left(\frac{x+1}{x-1}\right), \quad |x| > 1$$

$$\operatorname{sech}^{-1}(x) = \ln\left(\frac{1+\sqrt{1-x^2}}{x}\right), \quad 0 < x \leq 1 \qquad \operatorname{csch}^{-1}(x) = \ln\left(\frac{1}{x} + \frac{\sqrt{1+x^2}}{|x|}\right), \quad x \neq 0$$

The derivatives of the inverse hyperbolic functions given next can be computed by using the *implicit differentiation* or by using the identities from the above theorem.

Derivatives of Inverse Hyperbolic Functions Let $u = g(x)$ be a differentiable function.

$$\frac{d}{dx} \sinh^{-1}(u) = \frac{1}{\sqrt{u^2+1}} \frac{du}{dx} \qquad \frac{d}{dx} \cosh^{-1}(u) = \frac{-1}{\sqrt{u^2-1}} \frac{du}{dx}, \quad u > 1$$

$$\frac{d}{dx} \tanh^{-1}(u) = \frac{1}{1-u^2} \frac{du}{dx}, \quad |u| < 1 \qquad \frac{d}{dx} \coth^{-1}(u) = \frac{1}{1-u^2} \frac{du}{dx}, \quad |u| > 1$$

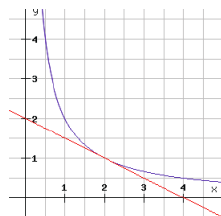
$$\frac{d}{dx} \operatorname{sech}^{-1}(u) = \frac{-1}{u\sqrt{1-u^2}} \frac{du}{dx}, \quad 0 < u < 1 \qquad \frac{d}{dx} \operatorname{csch}^{-1}(u) = \frac{-1}{|u|\sqrt{1+u^2}} \frac{du}{dx}, \quad u \neq 0.$$

Example 11.3. Differentiate $y = \sinh^{-1}(e^x + \sin(2x))$.

Example 11.4 (Exercise). Differentiate $y = (\tanh^{-1}(x^x))^{-1/3}$.

12 Linearization and Differentials

Recall that an equation of the tangent line of $y = f(x)$ at the point $(a, f(a))$ is in the form of $y - f(a) = f'(a)(x - a)$ or $y = f'(a)(x - a) + f(a)$.



This tangent line equation can be viewed as a function of the variable x : $L(x) = f'(a)(x - a) + f(a)$ and this function will be given a special name.

Definition 12.1 (Linearization). Suppose a function $y = f(x)$ is differentiable at a number a . Then a **linearization of f at a** is the function given by

$$L(x) = f'(a)(x - a) + f(a).$$

For any x with the value close to a , the function value $f(x)$ can be approximated by $L(x)$, i.e.,

$$f(x) \approx L(x)$$

and this approximation is called a **local linear approximation of f at a** .

Example 12.1. Find a linearization of $f(x) = \sin(2x + x^2)$ at $a = 0$.

Example 12.2. (Linearization and Approximation)

(a) Find a linearization of $f(x) = \sqrt{x+1}$ at $a = 3$.

(b) Use the linearization in (a) to approximate $\sqrt{3.95}$ and $\sqrt{4.01}$. [Ans: 1.9875, 2.0025]

Differentials

The fundamental idea of a linearization of a function is closely related to the terminology *differentials*. Let $y = f(x)$ be a differentiable function at some interval containing a and $a + \Delta x$. When we change the value of x from a to $a + \Delta x$, then the different is

$$\Delta x = (a + \Delta x) - a$$

and the function value will be changed from $f(a)$ to $f(a + \Delta x)$, which can be denoted by

$$\Delta y := f(a + \Delta x) - f(a).$$

We will introduce new notations dx and dy where $dx := \Delta x$ and dy will be defined based on the definition of derivative: $f'(a) = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$. For small Δx , we will have

$$f'(a) \approx \frac{\Delta y}{\Delta x} \quad \Rightarrow \quad \Delta y \approx f'(a)\Delta x := dy.$$

That is, $dx := \Delta x, \quad dy := f'(a)\Delta x = f'(a)dx.$

These notations for **differentials** dx and dy will be defined formally as follows.

Definition 12.2. The *differential of the independent variable* x is the nonzero Δx by dx , i.e.

$$dx = \Delta x,$$

which is the difference of the variable x .

If f is a differentiable function at x , then the *differential of the dependence variable* y is denoted by dy , i.e.,

$$dy = f'(x)\Delta x = f'(x)dx.$$

We can compare the differentials defined above with the linearization as follow. For $x = a + \Delta x$, the linearization of $f(x)$ at a : $L(x) = f(a) + f'(a)(x - a)$ can be written as

$$L(a + \Delta x) = f(a) + \underbrace{f'(a)\Delta x}_{dy} \quad \Rightarrow \quad L(a + \Delta x) = f(a) + dy \quad \Rightarrow \quad dy = L(a + \Delta x) - f(a).$$

Since $\Delta y := f(a + \Delta x) - f(a)$ and $f(a + \Delta x) \approx L(a + \Delta x)$, then we can use $\Delta y \approx dy$. That is, we can view the differential dy as an **approximate of the difference** (or error) in $f(x)$ as the value in x is changed by Δx .

Example 12.3. Find dy for $y = x^2 \cos(3x)$.

$$dy = \left(\frac{dy}{dx} \right) \cdot dx =$$

Example 12.4. Find dy for $y = x^2 + e^{\sin(2x)}$.

Example 12.5. (Differentials)

(a) Find Δy and dy for $f(x) = 5x^2 + 4x + 1$.

(b) Compare the values of Δy and dy for $x = 6$, $\Delta x = 0.02$

[Ans: (a) $\Delta y = 10x\Delta x + 4\Delta x + 5(\Delta x)^2$, $dy = (10x + 4)dx$; (b) $\Delta y = 1.282$, $dy = 1.28$]

Example 12.6. (Approximation by Differentials) A side of a cube is measured to be 30 cm with a possible error of ± 0.02 cm. What is the approximate maximum possible error in the volume of the cube?

Solution: The volume of a cube is $V(x) = x^3$, where x is the length of each side. Suppose Δx is used for the error in measurement the length for each side. Then the error in obtaining the volume is

$$\Delta V = (x + \Delta x)^3 - x^3.$$

We can approximate this error for the volume by using

$$dV \approx \Delta V$$

where dV is the **differential** of $V(x) = x^3$. That is, $dV = V'(30)dx$. Since $V'(x) = 3x^2$ and $dx = \Delta x = \pm 0.02$,

$$\Delta V \approx dV = V'(30)dx = (3)(30)^2(\pm 0.02) = \pm 54 \text{ cm}^3.$$

Notice that, to obtain a reasonable error measurement, it should be compared with the volume at $x = 30$, i.e. $V(30) = 30^3 = 27,000$ and hence the relative error should be used and given by

$$\frac{dV}{V} = \frac{\pm 54}{27,000} = \pm \frac{1}{500}. \quad \blacksquare$$