

Calculus - Derivatives

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1 Basics

1.1 Definitions

- The **derivative** of a function f , denoted $\frac{d}{dx}f(x)$ or $f'(x)$ is essentially the instantaneous rate of change of f at x .
- The official definition for the derivative $\frac{df}{dx}$ is $\lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$.
- If f has a derivative at $x = c$, f is continuous at $x = c$.
- The **second derivative**, denoted $f''(x)$ or $\frac{d^2f}{dx^2}$ of a function is the derivative of its derivative. If a function is differentiable, that means its derivative is also differentiable.
- In the same way, you can denote the n th derivative of a function as $\frac{d^n y}{dx^n}$.

Example 1. Evaluate $\frac{d}{dx}f(x)$, where $f(x) = x^2$

$$\begin{aligned} \text{Solution: } \frac{d}{dx}f(x) &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{(x+h)^2 - x^2}{h} \\ &= \lim_{h \rightarrow 0} \frac{x^2 + 2xh + h^2 - x^2}{h} = \lim_{h \rightarrow 0} \frac{h(2x+h)}{h} = \lim_{h \rightarrow 0} 2x + h = 2x \end{aligned}$$

Example 2. Evaluate $\frac{dp}{dq}$, where $p = q^{3/2}$

$$\text{Solution: } \text{Knowing that } \frac{d}{dx}x^n = nx^{n-1}, \text{ we know that } \frac{dp}{dq} = \frac{3}{2}q^{3/2-1} = \frac{3}{2}q^{1/2} = \frac{3}{2}\sqrt{q}$$

1.2 Rules

- The **sum rule** states that the derivative of a sum $\frac{d}{dx}f(x) + g(x)$ is $f'(x) + g'(x)$.
- The **difference rule** is an extension of the sum rule that states that the derivative of a difference is the difference of their derivatives.

$$\frac{d}{dx}f(x) - g(x) = \frac{d}{dx}f(x) + (-g(x)) = f'(x) + (-g'(x)) = f'(x) - g'(x).$$
- The **product rule** states that the derivative of a product $\frac{d}{dx}f(x) \cdot g(x)$ is $f(x) \cdot g'(x) + f'(x) \cdot g(x)$.
- The **quotient rule** states that the derivative of a quotient $\frac{\frac{d}{dx}f(x)}{g(x)}$ is $\frac{g'(x) \cdot f(x) - f'(x) \cdot g(x)}{g^2(x)}$.
- The derivative for exponential functions of form a^x is $L * a^x$ where L is some constant. L is the derivative of a^x at $x = 0$.
- For the natural exponential function e^x , L is 1. So the derivative of e^x is e^x .

1.3 Derivatives and Instantaneous Rate of Change

- Derivatives can be utilized in physics for example, where you're being asked the velocity of an object at a particular point in time.
- Consider a function s (distance) of time t . To get the speed v at any instantaneous point in time, you use the derivative $\frac{ds}{dt}$. You check how much the distance changes in relation to time for a certain interval.
- The definition of **velocity (instantaneous velocity)** is given as $\frac{ds}{dt}$.
- The formula for free-fall distance is defined as $s = \frac{1}{2}gt^2$, where $g = 9.8m/s^2$. So this gets us to $4.9t^2$. Here we can use the derivative of s , $\frac{ds}{dt} = 9.8t$.
- So after an object has fallen for 10 seconds ($t = 10$), the velocity of it will be equal to $9.8 \cdot 10^2 = 980m/s$
- **Acceleration** is defined as the derivative of velocity. $\frac{d}{dt}9.8t = 9.8m/s$.

1.4 Derivatives of Trigonometric Functions

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

1.5 The Chain Rule

- **The chain rule allows** for deriving function compositions $(f \circ g)(x)$.
- **The power chain rule** extends the chain rule, such that $\frac{d}{dx}u^n = nu^{n-1} \cdot \frac{dx}{du}$.
- Consider a function $y = f(u)$ and a function $u = f(x)$. The derivative $\frac{dy}{dx}$ is given by $\frac{du}{dx} \cdot \frac{dy}{du}$.

Example 1. Evaluate the derivative of $y = (3x^2 + 1)^2$.

Solution: The function is composed of two functions: $f(g) = g^2$ and $g(x) = 3x^2 + 1$. The derivative $\frac{df}{dx}$ will be given by $\frac{df}{dg} \cdot \frac{dg}{dx}$. Considering that $\frac{dg}{dx} = 6x$ and $\frac{df}{dg} = 2g$, the derivative $\frac{df}{dx} = 2(3x^2 + 1) \cdot 6x = 36x^3 + 12x$.

Example 2. Evaluate the derivative of $y = e^{\cos^2(\pi t - 1)}$.

Solution: $f(x)$ is composed of multiple functions, e^u , $u = y^2$, $y = \cos(z)$, $z = \pi t - 1$.

$$\begin{aligned}\frac{dy}{dt} &= \frac{d}{dt}e^{\cos^2(\pi t - 1)} \cdot \frac{d}{dt}\cos(\pi t - 1) \cdot \frac{d}{dx}\cos^2(\pi t - 1) \\ &= e^{\cos^2(\pi t - 1)} \cdot (-\sin(\pi t - 1)) \cdot \pi \cdot 2 \cdot \cos(\pi t - 1)\end{aligned}$$

1.6 Derivatives of Inverse Functions and Logarithms

- The derivative of the inverse function of f , $(f^{-1})'(x)$ is $\frac{1}{f'(f^{-1}(x))}$.
- $\frac{d}{dx}a^x = a^x \cdot \ln a$. In the same way, $\frac{d}{dx}e^x = e^x \cdot \ln e = e^x$.
- $\frac{d}{dx} \ln x = \frac{1}{x}$. The chain rule extends this to: $\frac{d}{dx} \ln u = \frac{1}{u} \cdot \frac{du}{dx}$.
- The change-of-base formula states that $\log_a(x) = \frac{\ln x}{\ln a}$. Hence $\frac{d}{dx} \log_a(x) = \frac{d}{dx} \frac{\ln x}{\ln a}$. This simplifies to the following rule: $\frac{d}{dx} \log_a(x) = \frac{1}{x \ln a}$.
- The chain rule extends this to $\frac{d}{dx} \log_a u = \frac{1}{u \ln a} \cdot \frac{du}{dx}$.