

## Derivatives

### Recall Tangents and Velocity

#### 1. Slopes

- (a) The slope of the secant line of  $y = f(x)$  through  $(a, f(a))$  and  $(b, f(b))$  is

$$m_{sec} = \frac{\Delta y}{\Delta x} = \frac{f(b) - f(a)}{b - a}$$

- (b) The Slope of the tangent line of  $y = f(x)$  through  $(a, f(a))$  is

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

#### 2. Velocity

- (a) The **average velocity** of a particle with position at time  $t$  given by  $s(t)$  over the time interval  $[a, b]$  is

$$v_{ave} = \frac{\Delta s}{\Delta t} = \frac{s(b) - s(a)}{b - a}$$

- (b) The **instantaneous velocity** of a particle with position at time  $t$  given by  $s(t)$  at time  $t = a$  is

$$v(a) = \lim_{t \rightarrow a} \frac{v(t) - v(a)}{t - a} = \lim_{h \rightarrow 0} \frac{v(a + h) - v(a)}{h}$$

**Remark.** Notice that the forms of the above are the same and this is just two of many applications using this form. So mathematicians take the form and generalize.

### Rate of Change

1. The **Average Rate of Change** of  $y = f(x)$  from  $(a, f(a))$  to  $(b, f(b))$  is

$$\frac{\Delta y}{\Delta x} = \frac{f(b) - f(a)}{b - a}$$

2. The **Instantaneous Rate of Change** or the **Derivative** of  $y = f(x)$  at  $(a, f(a))$ . is

$$f'(a) = \left. \frac{dy}{dx} \right|_{x=a} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \lim_{h \rightarrow 0} \frac{f(a + h) - f(a)}{h}$$

## Definition of a Derivative

**Definition.** For the following we let  $y = f(x)$  be a **continuous** function, and  $a$  lives inside the domain of  $f(x)$ .

1. The **first derivative of  $f$  with respect to  $x$  at  $x = a$**  is

$$f'(a) = y'(a) = \left. \frac{df}{dx} \right|_{x=a} = \left. \frac{dy}{dx} \right|_{x=a} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

2. The **first derivative of  $f$  with respect to  $x$**  is

$$f'(x) = y' = \frac{df}{dx}(x) = \frac{dy}{dx} = \lim_{t \rightarrow x} \frac{f(t) - f(x)}{t - x} = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

3. The **second derivative of  $f$  with respect to  $x$**  is the derivative of  $f'$  with respect to  $x$ . It's denoted by  $f''(x) = f^{(2)}(x) = y'' = \frac{d}{dx} \frac{dy}{dx} = \frac{d^2y}{dx^2} = \frac{df^2}{dx^2}(x)$

**Remark.** The first derivative  $f'(x)$  can be treated as the function of slopes of the tangents of  $f(x)$ . In other words, the value of  $f'(x)$  at  $a$ , or  $f'(a)$ , is the slope of the tangent line to  $y = f(x)$  at  $x = a$ .

All of the following concepts are found using the derivative, so basically that's why **everyone needs to learn Calculus !**

1. the slope of a tangent line,
2. velocity of a particle using the position,
3. the acceleration of a particle using velocity,
4. instantaneous rate of change of a quantity
5. marginal cost using a cost function
6. marginal revenue using a revenue function

## Differentiable Function

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

1. The function  $f$  is **differentiable** at  $x = a$  if

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

exists as a finite real number.

2. The function  $f$  is **left differentiable or differentiable from the left** at  $x = a$  if the following limit is a real number:

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

3. The function  $f$  is **right differentiable** or **differentiable from the right** at  $x = a$  if the following limit is a real number:

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

**Remark.** A function is **NOT** differentiable at  $x = a$  if one of the following happens.

1.  $f(x)$  is **NOT** continuous at  $a$ .
2.  $f(x)$  is continuous at  $a$ , but

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

doesn't exist.

3.  $f(x)$  is continuous at  $a$ , but

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

exists as infinity.

Which graphically correspond to **discontinuity**, "corner" or **vertical tangent** respectively.

**Remark.** A differentiable function must be continuous, but continuous function are **NOT** necessarily differentiable. cf. Weierstrass Function