

## THE DERIVATIVE AS A FUNCTION (Sec. 2.2)

We ended the previous class with the following definition:

Def: The **derivative** of a function  $f$  at a number  $a$ , denoted  $f'(a)$ , is:

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

if this limit exists.

If now the number  $a$  runs over the real numbers, we can replace it by the variable  $x$  and we obtain:

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

This is a function which is called the **derivative function** of  $f$ , since it has been "derived" from  $f$ .

Geometrically  $f'(x)$  can be interpreted as the slope of the tangent line to the graph  $y=f(x)$  at the point  $(x, f(x))$ .

Note that the domain of  $f'(x)$  is given by the values  $x$  at which the derivative is defined, i.e. the values at which the limit

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

exists (left-hand limit = right-hand limit =  $L$ , where  $L$  is not  $\infty$  or  $-\infty$ ).

And since for computing  $f'(x)$  we need that  $f$  is defined at  $x$  ( $f(x)$  appears in the limit) then we have:

$$\text{domain of } f'(x) \subseteq \text{domain of } f(x)$$

↑  
"is contained"

ex: Find the derivative function of  $f(x) = x^2 + 3$

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{(x+h)^2 + 3 - (x^2 + 3)}{h} =$$

$$= \lim_{h \rightarrow 0} \frac{\cancel{x^2} + 2hx + \cancel{h^2} + 3 - \cancel{x^2} - \cancel{3}}{h} = \lim_{h \rightarrow 0} \frac{2hx + h^2}{h} =$$

$$= \lim_{h \rightarrow 0} \frac{\cancel{h} (2x + h)}{\cancel{h}} = \lim_{h \rightarrow 0} (2x + h) = 2x$$

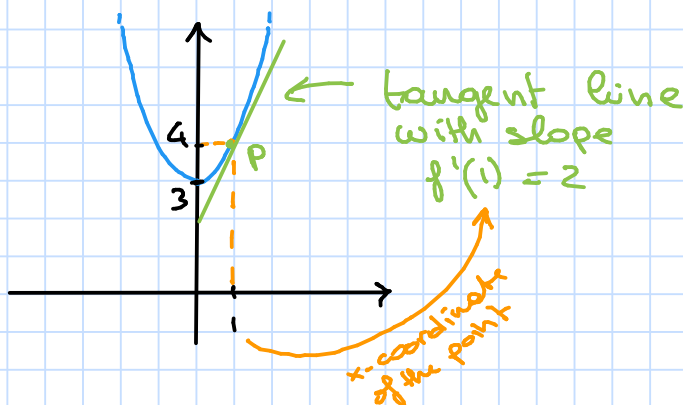
\* Each time that we compute a derivative by using the definition we will simplify by  $h$  in the last step

So we have:  $f(x) = x^2 + 3 \Rightarrow f'(x) = 2x$

We can now compute the derivative of  $f$  at each point by simply plugging in:

ex:  $f'(1) = 2$

↑  
recall that this number represents the slope of the tangent line to the curve  $y = f(x)$  at the point  $P(1, f(1)) = (1, 4)$



ex: Find the derivative of  $f(x) = \sqrt{x}$ .

$$\begin{aligned} f'(x) &= \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{\sqrt{x+h} - \sqrt{x}}{h} \cdot \frac{\sqrt{x+h} + \sqrt{x}}{\sqrt{x+h} + \sqrt{x}} = \\ &= \lim_{h \rightarrow 0} \frac{x+h - x}{h(\sqrt{x+h} + \sqrt{x})} = \lim_{h \rightarrow 0} \frac{\cancel{h}}{\cancel{h}(\sqrt{x+h} + \sqrt{x})} = \\ &= \lim_{h \rightarrow 0} \frac{1}{\sqrt{x+h} + \sqrt{x}} = \frac{1}{2\sqrt{x}} \end{aligned}$$

So we have:  $f(x) = \sqrt{x} \Rightarrow f'(x) = \frac{1}{2\sqrt{x}}$

Note that the domain of  $f'(x)$ ,  $D_{f'} = (0, \infty)$ , is strictly contained in the domain of  $f$ ,  $D_f = [0, \infty)$ .

We will say in this case that  $f$  is "not differentiable at 0".

### NOTATION

There exist two fundamental notations for the derivative of a function  $f$ :

- Lagrange notation:  $f'(x)$
- Leibniz notation:  $\frac{df}{dx}$

We will use both of them depending on the context.

## • LAGRANGE NOTATION (1770)

In Lagrange's notation a prime mark denotes a derivative

$f'(x)$  → this mark stays for "prime order"

Indeed we can compute higher order derivatives:

$f'(x)$ : first order derivative;

$f''(x) = (f'(x))'$ : second order derivative (= the derivative of the first order derivative)

$f'''(x) = (f''(x))'$ : third order derivative.

$f^{(4)}(x) = (f'''(x))'$

⋮ → by iterating

$f^{(n)}(x) = (f^{(n-1)}(x))'$ : n-th order derivative  
(this is called in math a recurrence relation)

Hence, in general, we define the n-th derivative as the derivative of the (n-1)-th derivative

## • LEIBNIZ NOTATION

This notation is particularly common when the equation  $y = f(x)$  is regarded as a relationship between dependent (y) and independent variable (x):

$$\frac{df}{dx} = \frac{d}{dx} f(x) = \frac{dy}{dx}$$

→ dependent variable  
→ independent variable

so small that there is no way to measure it  
↑

We remark that in this notation  $dx$  denotes an "infinitesimal" change in  $x$ , to which it corresponds an infinitesimal change  $dy$  in  $y$ :

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

With Leibniz notation, the value of the derivative at a number  $a$  will be denoted as follows

$$\left. \frac{df}{dx} \right|_{x=a} = \frac{df}{dx}(a) = \left. \frac{dy}{dx} \right|_{x=a} = \frac{dy}{dx}(a)$$

## • OTHER NOTATIONS: $Df(x)$ , $D_x f(x)$ . (less common)

We have seen that the domain of the derivative function  $f'$  is not in general equal to the domain of  $f$ .

Indeed in the previous example ( $f(x) = \sqrt{x} \Rightarrow f'(x) = \frac{1}{2\sqrt{x}}$ ) we saw that zero is the domain of  $f$  but not in the domain of  $f'$ .

We say that  $f$  is not "differentiable" at 0.

Def: A function  $f$  is **differentiable** at  $a$  if  $f'(a)$  exists, i.e. if

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h} = L, \text{ with } L \text{ a finite number (not } \infty \text{ or } -\infty).$$

$f$  is differentiable on an open interval if it is differentiable at every number in the interval.

Remark:  $f$  is differentiable at  $a$  if and only if  $a$  is in the domain of  $f'$ .

Continuity and differentiability are desirable properties for a function to have. These two properties are related by the following theorem:

Theorem: If  $f$  is differentiable at  $a$  then  $f$  is continuous at  $a$ .

Proof: Let  $f$  be a function that is differentiable at  $a$ .

Then, by definition, the limit  $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$  exists, i.e.

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

with  $L$  a number (not  $\infty$  or  $-\infty$ ).

We want to prove that  $f$  is continuous at  $a$ , that is:

$$\begin{array}{l} \lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} f(a) \\ \lim_{x \rightarrow a} f(x) - \lim_{x \rightarrow a} f(a) = 0 \\ \lim_{x \rightarrow a} [f(x) - f(a)] = 0 \end{array} \quad \begin{array}{l} \lim_{x \rightarrow a} f(x) = f(a) \\ \updownarrow \text{or equivalently} \end{array}$$

We have:

$$\lim_{x \rightarrow a} [f(x) - f(a)] = \lim_{x \rightarrow a} [f(x) - f(a)] \cdot \frac{x-a}{x-a} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x-a} \cdot (x-a)$$

multiply and divide by the same quantity
reorganize

$$\stackrel{\text{limit product law}}{=} \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x-a} \cdot \lim_{x \rightarrow a} (x-a) = L \cdot 0 = 0 \quad \checkmark$$

Hence  $f$  is continuous at  $a$ .

in math we use a square for denoting the end of a proof  $\square$

### Remarks:

- Recall that if the implication  $P \Rightarrow Q$  is true then also the implication  $\text{not } Q \Rightarrow \text{not } P$  is true.

and this is also an implication



So in this case the previous statement is equivalent to the following one:

$f$  is not continuous at  $a \Rightarrow f$  is not differentiable at  $a$ .

This means that  $f$  fails to be differentiable at each one of its discontinuities.

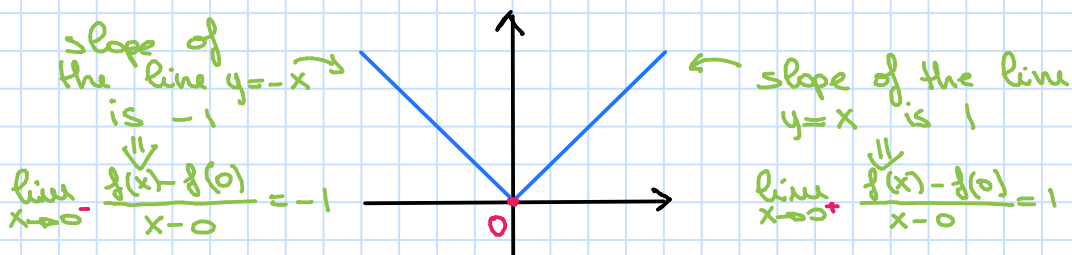
- The **converse** of this theorem is not true:

$f$  is continuous at  $a \not\Rightarrow f$  is differentiable at  $a$

↑  
does not imply

For showing that this implication is not true we need a **counterexample**, i.e. an example of function which is continuous at a number  $a$  but not differentiable at  $a$ .

ex:  $f(x) = |x| = \begin{cases} -x & \text{when } x < 0 \\ x & \text{when } x \geq 0 \end{cases}$  → continuous at 0



Hence  $\lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} \neq \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} \Rightarrow f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0}$   
does not exist

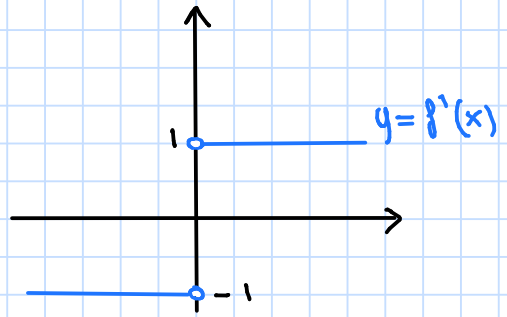
In conclusion  $f(x) = |x|$  is continuous at 0, but not differentiable at 0

The derivative function of  $f(x) = |x|$  is:

$$f'(x) = \begin{cases} -1 & \text{when } x < 0 \\ 1 & \text{when } x > 0 \end{cases}$$

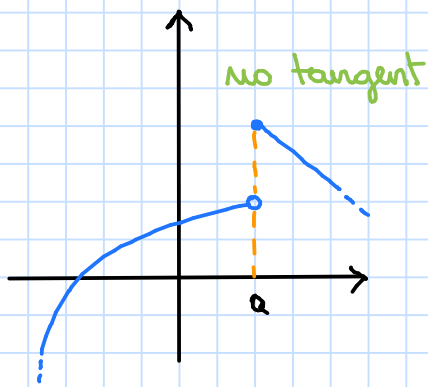
graph

↑  
note that  
this function  
is not defined  
at 0

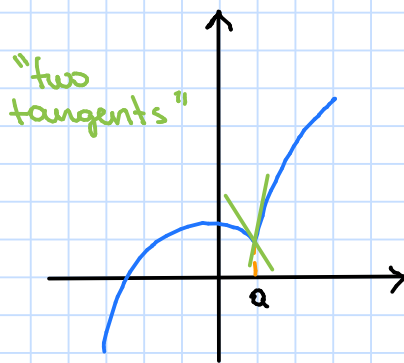


IN CONCLUSION:

How can a function fail to be differentiable at a point?



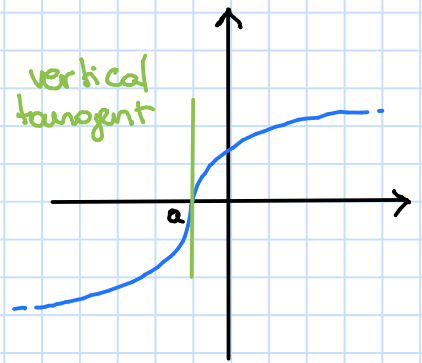
①  $f$  is not continuous at  $a$  ( $a$  is a discontinuity)



② there is a "corner", "kink", cusp at  $a$ .

In this case we have actually two tangents that correspond to the different left-hand and right-hand limits

$$\lim_{x \rightarrow a^-} \frac{f(x) - f(a)}{x - a} \neq \lim_{x \rightarrow a^+} \frac{f(x) - f(a)}{x - a}$$



③ the tangent line is vertical at  $a$ .

In this case we have:

$$\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \infty \text{ or } -\infty$$

or 
$$\lim_{x \rightarrow a^+} \frac{f(x) - f(a)}{x - a} = \infty \text{ or } -\infty$$

or 
$$\lim_{x \rightarrow a^-} \frac{f(x) - f(a)}{x - a} = \infty \text{ or } -\infty$$

If you think of your function as a skate park recall that it is dangerous to skate on non differentiable functions!!

