

Derivatives



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If the limit is improper (tj. $= \pm\infty$), we call it **improper derivative**.

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Remark: By substitution $x - x_0 = h$, we get equivalent formula

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}.$$

Geometrical meaning of derivative

Theorem: (Geometrical meaning) !!!

Derivative $f'(x_0)$ je **slope of the tangent line** to the graph of function f at point $[x_0, f(x_0)]$

~> **Consequence:** equation of the tangent line $y - f(x_0) = f'(x_0)(x - x_0)$

Importance of derivative in applications

- **physics:** \rightsquigarrow instantaneous velocity $v(t) = s'(t)$

$$\frac{s(t_0 + \Delta t) - s(t_0)}{\Delta t}$$

average velocity within
time interval $\langle t_0, t_0 + \Delta t \rangle$

$$\xrightarrow{\Delta t \rightarrow 0}$$

$$s'(t_0)$$

instantaneous velocity
at time t_0

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- **chemistry:** \rightsquigarrow rate of change for reaction $w(t) = c'(t)$
instantaneous change of concentration

$$\frac{c(t_0 + \Delta t) - c(t_0)}{\Delta t} \xrightarrow{\Delta t \rightarrow 0} c'(t_0)$$

average rate of change
within the time interval
 $\langle t_0, t_0 + \Delta t \rangle$

instantaneous
chemical reaction rate
at time t_0

One-sided derivatives at a point

Definition:

- Right-hand derivative of f at point x_0

$$f'_+(x_0) = \lim_{x \rightarrow x_0^+} \frac{f(x) - f(x_0)}{x - x_0}$$

- Left-hand derivative of f at point x_0

$$f'_-(x_0) = \lim_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{x - x_0}$$

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$$f'_-(x_0) = \lim_{x \rightarrow x_0^-} \frac{f(x) - f(x_0)}{x - x_0}$$

Theorem: Function f is differentiable at point x_0 if and only if $f'_+(x_0) = f'_-(x_0)$. Then it holds:

$$f'(x_0) = f'_+(x_0) = f'_-(x_0)$$

Derivative of a function on interval

Definition:

- Function f has **derivative on interval** $(a, b) \Leftrightarrow f$ has derivative at each point of (a, b) .
- Function f has **derivative on interval** $\langle a, b \rangle \Leftrightarrow f$ has derivative on (a, b) and it has one-sided derivatives $f'_+(a)$, $f'_-(b)$.

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Theorem:

If f has proper derivative on interval I , then f is continuous on I .

(! the reverse implication is not true !)

Derivatives of elementary functions

$$(k)' = 0 \quad k \in \mathbb{R}$$

$$(x^a)' = a \cdot x^{a-1} \quad a \in \mathbb{R}$$

$$(a^x)' = a^x \cdot \ln(a) \quad 1 \neq a > 0$$

$$(\log_a(x))' = \frac{1}{x \cdot \ln(a)} \quad 1 \neq a > 0$$

$$(\sin(x))' = \cos(x)$$

$$(\cos(x))' = -\sin(x)$$

$$(\operatorname{tg}(x))' = \frac{1}{\cos^2(x)}$$

$$(\operatorname{cotg}(x))' = \frac{-1}{\sin^2(x)}$$

$$(\arcsin(x))' = \frac{1}{\sqrt{1-x^2}}$$

$$(\arccos(x))' = \frac{-1}{\sqrt{1-x^2}}$$

$$(\operatorname{arctg}(x))' = \frac{1}{1+x^2}$$

$$(\operatorname{arccotg}(x))' = \frac{-1}{1+x^2}$$

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$$(ii) [f(x) \pm g(x)]' = f'(x) \pm g'(x)$$

$$(iii) [f(x) \cdot g(x)]' = f'(x) \cdot g(x) + f(x) \cdot g'(x)$$

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

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$$(v) [f(g(x))]'' = f'(g(x)) \cdot g'(x)$$

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- (ii) $[f(x) \pm g(x)]' = f'(x) \pm g'(x)$
- (iii) $[f(x) \cdot g(x)]' = f'(x) \cdot g(x) + f(x) \cdot g'(x)$
- (iv) $\left[\frac{f(x)}{g(x)}\right]' = \frac{f'(x) \cdot g(x) - f(x) \cdot g'(x)}{g^2(x)}$
- (v) $[f(g(x))]' = f'(g(x)) \cdot g'(x)$

Definice (derivace vyšších řádů): n -tou derivaci funkce f označujeme $f^{(n)}$ a definujeme:

$$f^{(n)} = [f^{(n-1)}]', \text{ kde } f^{(0)} = f.$$

Mean value theorems

Theorem (Rolle's mean value theorem):

Let f be continuous on $\langle a, b \rangle$ and differentiable on (a, b) , such that $f(a) = f(b)$. Then

$$\exists c \in (a, b) \text{ such that } f'(c) = 0.$$

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Theorem:

$f'(x) > 0$ on interval $I \Rightarrow f$ is increasing on I

$f'(x) < 0$ on interval $I \Rightarrow f$ is decreasing on I

l'Hospital's rule

Theorem (l'Hospital's rule): It holds

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)},$$

WHENEVER both of the following conditions are satisfied

- (i) $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} g(x) = 0$, or $\lim_{x \rightarrow a} |g(x)| = +\infty$
- (ii) $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$ exists (proper or improper).

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- It holds also for one-sided limits and limits at improper points.
- It can be used **only** for ratio and **only** for types $\frac{0}{0}$ or $\frac{\text{whatever}}{\infty}$.
- Ratio of derivatives **is not the same as** derivative of ratio!
- When the limit on the right hand side does not exist, the limit has to be calculated in a different way.

Corollary of the l'Hospital rule

Corollary: Let f be continuous on $\langle a, b \rangle$, suppose f' exists on (a, b) and that there exists $\lim_{x \rightarrow a^+} f'(x)$. Then

$$f'_+(a) = \lim_{x \rightarrow a^+} f'(x).$$

Remark: Analogously on (a, b) for $f'_-(b)$.