

Panel 1

Last Time

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

Alternatively: If $f(x) = f(c) + M(x-c) + r(x)$
 with $\lim_{x \rightarrow c} \frac{r(x)}{\|x-c\|} = 0$

then f is differentiable at $x=c$, $f'(c) = M$

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Panel 2

Theorem 6.5.7: Algebra with Derivatives

- **Addition Rule:** If f and g are differentiable at $x = c$ then $f(x) + g(x)$ is differentiable at $x = c$, and
 - $\frac{d}{dx} (f(x) + g(x)) = f'(x) + g'(x)$
- **Product Rule:** If f and g are differentiable at $x = c$ then $f(x)g(x)$ is differentiable at $x = c$, and
 - $\frac{d}{dx} (f(x)g(x)) = f'(x)g(x) + f(x)g'(x)$
- **Quotient Rule:** If f and g are differentiable at $x = c$, and $g(c) \neq 0$ then $f(x)/g(x)$ is differentiable at $x = c$, and
 - $\frac{d}{dx} (f(x)/g(x)) = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}$
- **Chain Rule:** If g is differentiable at $x = c$, and f is differentiable at $x = g(c)$ then $f(g(x))$ is differentiable at $x = c$, and
 - $\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$

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Panel 3

Proof of product rule: $h(x) = f(x)g(x)$

$$\lim_{x \rightarrow c} \frac{f(x)g(x) - f(c)g(c)}{x-c}$$

$$= \lim_{x \rightarrow c} \frac{f(x)g(x) - f(x)g(c) + f(x)g(c) - f(c)g(c)}{x-c} =$$

$$= \lim_{x \rightarrow c} f(x) \frac{g(x) - g(c)}{x-c} + \lim_{x \rightarrow c} g(c) \frac{f(x) - f(c)}{x-c} =$$

$$= f(c)g'(c) + g(c)f'(c).$$

Q.E.D.

Panel 4

Ex: $f(x) = x \sin\left(\frac{1}{x}\right)$ has removable discontinuity.
Is the "enhanced" function differentiable?

① $g(x) = x^2 \sin\left(\frac{1}{x}\right)$ also has a removable discontinuity.
Is this "enhanced" function differentiable?

T/F: If f is differentiable, then f' is continuous?

Let $g(x) = \begin{cases} x^2 \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$

Is g differentiable at $x=0$? $\lim_{h \rightarrow 0} \frac{g(0+h) - g(0)}{h} =$

$$\lim_{h \rightarrow 0} h \sin\left(\frac{1}{h}\right) = 0$$

Panel 5

$$g(x) = \begin{cases} x^2 \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases} \quad \text{Then}$$

$$g'(x) = \begin{cases} 2x \sin\left(\frac{1}{x}\right) + x^2 \cos\left(\frac{1}{x}\right) \left(-\frac{1}{x^2}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

$$= \begin{cases} 2x \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right) & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

Is g cont. at 0: $\lim_{x \rightarrow 0} g(x) = \lim_{x \rightarrow 0} 2x \sin\left(\frac{1}{x}\right) - \cos\left(\frac{1}{x}\right)$
d.n.e.

$\Rightarrow g'$ has essential discontinuity

Panel 6

Ex: Find $f(x)$ s.t. f is n -times diffble and $f^{(n)}$ is cont. but not $(n+1)$ -times diffble.

Solution $C^n(U) = \{f: U \rightarrow \mathbb{R} \text{ st. } f^{(n)} \text{ exists and cont.}\}$

Thus: find $f \in C^n(U)$ but $f \notin C^{n+1}(U)$.

Eg. $n=0$: $f(x) = |x|$ is in C^0 not in C^1

~~$n=1$~~ : $f(x) = x^{1/3} \Rightarrow f'(x) = \frac{1}{3} x^{-2/3}$ Not at $x=0$
 $f \in C^0(\mathbb{R})$ not in $C^1(\mathbb{R})$

$n=1$: $f(x) = x^{4/3} \Rightarrow f'(x) = \frac{4}{3} x^{1/3}$, $f''(0)$ d.n.e.

Panel 7

L'Hospital's Theorem: If f, g are diffble at $x=c$

(1) and $f(x) = g(x) = 0$ then

$$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)} \quad (\text{if the limit exists})$$

(2) and $\lim_{x \rightarrow \infty} f(x) = \infty, \lim_{x \rightarrow \infty} g(x) = \infty$ then

$$\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = \lim_{x \rightarrow \infty} \frac{f'(x)}{g'(x)} \quad (\text{if the limit exists})$$

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Panel 8

$$\lim_{x \rightarrow 3} \frac{x^2 - 9}{x - 3} = \lim_{x \rightarrow 3} \frac{2x}{1} = 6$$

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = \lim_{x \rightarrow 0} \frac{\cos(x)}{1} = 1$$

$$\lim_{x \rightarrow \infty} x^n e^{-x} = \lim_{x \rightarrow \infty} \frac{x^n}{e^x} = \lim_{x \rightarrow \infty} \frac{n x^{n-1}}{e^x} = \dots = \lim_{x \rightarrow \infty} \frac{n!}{e^x} = 0$$

$$\lim_{x \rightarrow 0} \frac{1}{x} - \frac{1}{\sin(x)} = \text{clear!}$$

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Panel 9

Proof of L'Hospital (part 1)

$$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f(x) - f(c)}{g(x) - g(c)} \begin{matrix} = 0 \\ \neq 0 \end{matrix}$$

$$= \lim_{x \rightarrow c} \frac{\frac{f(x) - f(c)}{x - c}}{\frac{g(x) - g(c)}{x - c}} = \frac{f'(c)}{g'(c)}$$

Not quite good enough!

(f(w))

Trick: $x_n \rightarrow c \Rightarrow \frac{f(x_n)}{g(x_n)} = \frac{f(x_n) - f(c)}{g(x_n) - g(c)} = \frac{f'(c_n)}{g'(c_n)}$ may help

Panel 10

Ex. Find a function f that diffble $\forall x$, such that $f^{(n)}(0) = 0 \forall n$, but f is not identically ~~the~~ constant (=0)

Recall If f diffble and $f'(x) = 0 \forall x \Rightarrow f(x) = \text{const}$

$$f(x) = x^n? \quad f(0) = 0, f'(0) = 0, f''(0) = 0, \dots, f^{(n)}(0) = n!$$

$$f(x) = \begin{cases} e^{-\frac{1}{x^2}} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} e^{-\frac{1}{x^2}} = 0 \text{ so } \underline{\text{cont}} \Rightarrow f \in C^0$$

Panel 11

$$f(x) = \begin{cases} e^{-1/x^2} & , x \neq 0 \\ 0 & , x = 0 \end{cases} \quad \left| \quad f''(x) = \begin{cases} -\frac{6}{x^4} e^{-1/x^2} + \frac{4}{x^6} e^{-1/x^2} & , x \neq 0 \\ 0 & ? \end{cases}$$

$$f'(x) = \begin{cases} \frac{2}{x^3} e^{-1/x^2} & , x \neq 0 \\ 0 & , x = 0 \end{cases}$$

$$\lim_{h \rightarrow 0} \frac{f(2h) - f(0)}{h} = \lim_{h \rightarrow 0} \frac{e^{-1/(2h)^2}}{h} = \lim_{h \rightarrow 0} \frac{1/h}{e^{1/h^2}} =$$

$$\frac{1}{h} = u \quad = \lim_{u \rightarrow \infty} \frac{u}{e^{u^2}} = \lim_{u \rightarrow \infty} \frac{1}{2ue^{u^2}} = 0$$

Lemma: $\lim_{h \rightarrow 0} \frac{1}{h^n} e^{-1/h^2} = 0$ Hilf

Panel 12

Weierstrass Function ^{~Housley!} f is cont. for all x
 but not diffble for any x !

$f(x) \leftarrow$ every where you look!

$$\sum \left(\frac{3}{4}\right)^n |\sin(4^n x)|$$

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