

Info

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Functions $(a, b) \rightarrow \mathbb{R}$ differentiable at a point

Definition. Derivative of functions on $\mathbb{R}$

Let $f : I(\text{interval}) \subseteq \mathbb{R} \rightarrow \mathbb{R}$ be a function and $x \in I$. Then

$$\begin{aligned} I \setminus \{x\} &\rightarrow \mathbb{R} \\ t &\mapsto \frac{f(t) - f(x)}{t - x} \end{aligned}$$

is well-defined. Then $f'(x) \in \mathbb{R} \cup \{\infty, -\infty\}$ is defined to be

$$f'(x) := \lim_{(a,b) \setminus \{x\} \ni t \rightarrow x} \frac{f(t) - f(x)}{t - x}$$

whenever the right side exists in $\mathbb{R} \cup \{\infty, -\infty\}$.

The function f is called **differentiable** at p if $f'(p) \in \mathbb{R}$.

Higher derivatives are defined iteratively

$$\begin{aligned} f^{(0)} &:= f \\ f^{(n)}(x) &:= (f^{(n-1)})'(x) \end{aligned}$$

whenever they exist.

- By definition, derivative at boundary points ∂I makes sense.
- The function

$$\begin{aligned} (a, b) \times [a, b] \setminus \{t = x\} &\rightarrow \mathbb{R} \\ (t, x) &\mapsto \frac{f(t) - f(x)}{t - x} \end{aligned}$$

derivative

- Let $f : (a, b) \rightarrow \mathbb{R}$ be differentiable at $c \in (a, b)$.
 - Define

$$f_c^*(x) := \begin{cases} \frac{f(x) - f(c)}{x - c} & \text{if } x \neq c \\ f'(c) & \text{if } x = c \end{cases}$$

- f^* is continuous in (a, b) .
- So we can write f as

$$f(x) - f(c) = (x - c)f_c^*(x)$$

for an unique continuous f_c^* .

- Assume can write a function $f : (a, b) \rightarrow \mathbb{R}$ as

$$f(x) - f(c) = (x - c)f_c^*(x)$$

for some continuous f_c^* for some $c \in (a, b)$.

- Then for any $x \neq c$, taking

$$\frac{f(x) - f(c)}{x - c} = f_c^*(x)$$

and then the limit $x \rightarrow c$, shows $f'(c) = f_c^*(c)$.

Thus, we proved that

☰ A function $f : (a, b) \rightarrow \mathbb{R}$ is differentiable at $c \in (a, b) \iff \exists$ a continuous function $f_c^* : (a, b) \rightarrow \mathbb{R}$ such that >

$$f(x) = f(c) + (x - c)f_c^*(x)$$

for all $x \in (a, b)$. In any case $f'(c) = f_c^*(c)$.

- From
 - Let $f : (a, b) \rightarrow \mathbb{R}$ be differentiable at $c \in (a, b)$.
 - Define

$$f_c^*(x) := \begin{cases} \frac{f(x) - f(c)}{x - c} & \text{if } x \neq c \\ f'(c) & \text{if } x = c \end{cases}$$

- f^* is continuous in (a, b) .
- So we can write f as

$$f(x) - f(c) = (x - c)f_c^*(x)$$

for an unique continuous f_c^* .

we write

$$f(x) = f(c) + (x - c)f_c^*(x)$$

as

$$f(x) = f(x) + (x - c)f'(c) + (x - c)h_c(x)$$

where

$$\begin{aligned} h_c(x) &:= f_c^*(x) - f'(c) \\ \implies \lim_{x \rightarrow c} h_c(x) &= 0 \end{aligned}$$

$f : (a, b) \rightarrow \mathbb{R}$ being differentiable at $c \in (a, b) \implies f$ is continuous at c .

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non-zero derivative

(Strictly positive derivative $\implies$ locally (strictly) increasing) Let $f : (a, b) \rightarrow \mathbb{R}$ be differentiable at $c \in (a, b)$ and

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$$f'(c) > 0 \text{ or } +\infty$$

then there is a $I(c) \subseteq (a, b)$ in which $f(x) - f(c)$ has same sign as $x - c$, that is, f is strictly increasing on $I(c)$.

derivative at extremums

(Derivative, if it exists, must be 0 at local extremas) Let a function $f : (a, b) \rightarrow \mathbb{R}$ have a local maxima or minima at $c \in (a, b)$. If f has an extended derivative at c then the derivative must be zero

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$$f'(c) \in \mathbb{R} \cup \{-\infty, \infty\} \implies f'(c) = 0$$

Therefore,

$$\{\text{local extremum of } f\} \subseteq Z(f')$$

Current note has 0 direct children and 0 total descendants.

- stem
 - subobjects of and functions on $\mathbb{R}^n, S^n, \mathbb{C}^n$ and its quotients $\Gamma \backslash \mathbb{R}^n, \Gamma \backslash \mathbb{C}^n$
 - Differentiable functions
 - Functions $(a, b) \rightarrow \mathbb{R}$ differentiable at a point

And it has 10 siblings.

- stem
 - subobjects of and functions on $\mathbb{R}^n, S^n, \mathbb{C}^n$ and its quotients $\Gamma \backslash \mathbb{R}^n, \Gamma \backslash \mathbb{C}^n$
 - Differentiable functions
 - Functions $(a, b) \rightarrow \mathbb{R}$ differentiable at a point
 - Comparing a function and it derivative
 - Absolutely continuous functions on $[a, b] \xleftrightarrow{-} \int_{[a, -]} (L^1[a, b])$
 - Distributional derivatives
 - Double derivative/Laplace operator on the circle
 - Fractional derivative
 - Infinite limit of derivatives
 - Space of continuous and continuously differentiable functions on $\mathbb{R}$
 - Derivative of maps $\mathbb{R}^n \rightarrow \mathbb{R}^m$
 - Zooming of a map $\mathbb{R}^n \rightarrow \mathbb{R}^m$