

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

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

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

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

whenever they exist.

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

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

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

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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

$$h_c(x) := f'_c(x) - f'(c) \\ \implies \lim_{x \rightarrow c} h_c(x) = 0$$

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

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 >

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

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 >

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

Therefore,

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



By

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

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

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 $I(c)$.



- If $f'(c) > 0$, then by

- 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_c^* 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 have

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

for a continuous f_c^*

- By

☰ (Continuity preserves sign locally): Let $I(c)$ be an interval containing c and

$$f : I(c) \subset \mathbb{R} \rightarrow \mathbb{R}$$

be continuous at $c \in I(c)$, $f(c) \neq 0$. Then for $\epsilon := |f(c)|/2$ there is an interval around c such that

$$\exists I_\delta(c) \subseteq f^{-1}(I_\epsilon(c)) \subseteq I(c)$$

Thus on this interval, image of f is in

$$I_\epsilon(c) = f(c) + \left(-\frac{|f(c)|}{2}, \frac{|f(c)|}{2} \right)$$

$\implies f$ has the same sign as $f(c)$ on $I_\delta(c)$.

, there is a $I_\epsilon(c) \subseteq (a, b)$ in which $f_c^*(x)$ has same sign as $f_c^*(c) = f'(c) > 0$.

- This means $f(x) - f(c)$ has same sign as $x - c$.

the derivative cannot be positive or negative or $\pm\infty$, otherwise it will be **strictly increasing** locally. So the derivative must be 0

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