So we have proven that

$$\frac{d}{dx}(x^n) = nx^{n-1},$$

is true when n is any integer and also when n = 1/2.

It turns out that for all possible powers of p:

$$\frac{d}{dx}(x^p) = px^{p-1}.$$

WARNING: If p is a fraction, such as p = 1/2, then we require x > 0. We don't want to take the root of negative numbers, i.e. $\sqrt{-m}$, where m > 0.

Example 2.15. Consider the functions $g(x) = x^4 - x^2$, $f(u) = u^{-\frac{4}{3}}$ and so $g'(x) = 4x^3 - 2x$, $f'(u) = -\frac{4}{3}u^{-\frac{7}{3}}$. The composition gives $f \circ g(x) = (x^4 - x^2)^{-\frac{4}{3}}$. So

$$\frac{d}{dx} \left[(x^4 - x^2)^{-\frac{4}{3}} \right] = f'(g(x))g'(x)$$
$$= -\frac{4}{3}(x^4 - x^2)^{-\frac{7}{3}}(4x^3 - 2x).$$

Generalisation: Suppose we have three functions f, g and h. Then the composition is

$$f \circ g \circ h(x) = f(g(h(x))),$$

and it's derivative is

$$\frac{d}{dx}\left[f(g(h(x)))\right] = f'(g(h(x))) \cdot g'(h(x)) \cdot h'(x).$$

Example 2.16. Consider the function $y(x) = \left[(x^3 + x)^{\frac{1}{2}} + 1 \right]^{\frac{1}{3}}$. The derivative is

$$\frac{d}{dx} \left[(x^3 + x)^{\frac{1}{2}} + 1 \right]^{\frac{1}{3}} = f'(g(h(x))) \cdot g'(h(x)) \cdot h'(x)$$
$$= \frac{1}{3} \left[(x^3 + x)^{\frac{1}{2}} + 1 \right]^{-\frac{2}{3}} \cdot \frac{1}{2} (x^3 + x)^{-\frac{1}{2}} \cdot (3x^2 + 1).$$

Here we chose the functions in the composition $y(x) = f \circ g \circ h(x)$ as follow:

$$\begin{split} h(x) &= x^3 + x, &\implies h'(x) = 3x^2 + 1, \\ g(u) &= u^{\frac{1}{2}} + 1 &\implies g'(u) = \frac{1}{2}u^{-\frac{1}{2}}, \\ f(w) &= w^{\frac{1}{3}} &\implies f'(w) = \frac{1}{3}w^{-\frac{2}{3}}. \end{split}$$

The composition works as

$$f(g(h(x))) = f(g(x^{3} + x)) = f((x^{3} + x)^{\frac{1}{2}} + 1) = \left[(x^{3} + x)^{\frac{1}{2}} + 1 \right]^{\frac{1}{3}}.$$

Example 2.17. Now consider the example where $y(x) = \left[(x^3 + x)^{\frac{1}{2}} + x \right]^{\frac{1}{3}}$. It is similar to the above example, however, when replacing "1" by "x" in the square bracket, finding a nice composition becomes a little harder. Instead of trying to work out what this function

is as a composition, we simply apply the chain rule using the method "differentiate outer bracket, work inwards". When the derivative is performed on y(x) it follows the steps:

$$\begin{aligned} \frac{d}{dx} \left[(x^3 + x)^{\frac{1}{2}} + x \right]^{\frac{1}{3}} &= \frac{1}{3} \left[(x^3 + x)^{\frac{1}{2}} + x \right]^{\frac{1}{3} - 1} \frac{d}{dx} \left[(x^3 + x)^{\frac{1}{2}} + x \right] \\ &= \frac{1}{3} \left[(x^3 + x)^{\frac{1}{2}} + x \right]^{-\frac{2}{3}} \left[\frac{1}{2} (x^3 + x)^{-\frac{1}{2}} \frac{d}{dx} (x^3 + x) + 1 \right] \\ &= \frac{1}{3} \left[(x^3 + x)^{\frac{1}{2}} + x \right]^{-\frac{2}{3}} \left[\frac{1}{2} (x^3 + x)^{-\frac{1}{2}} (3x^2 + x) + 1 \right]. \end{aligned}$$

Note that in addition to the chain rule, the sum rule has also been applied.

Finally, there is another way of writing the chain rule (or other derivatives). Let w = g(x), y = f(w) = f(g(x)). Then we can write

$$\frac{dy}{dx} = \frac{d}{dx} \left(f(g(x)) \right) = f'(g(x))g'(x) = \frac{dy}{dw} \cdot \frac{dw}{dx}.$$

Machine:

we have gained 3 basic rules of differentiation,

1. sum rule:

$$\frac{d}{dx}\left(f(x) + g(x)\right) = \frac{df}{dx} + \frac{dg}{dx},$$

2. product rule:

$$\frac{d}{dx}\left(f(x)g(x)\right) = g(x)\frac{df}{dx} + f(x)\frac{dg}{dx},$$

3. chain rule:

$$\frac{d}{dx}\left(f(g(x))\right) = \frac{df}{dg}\frac{dg}{dx}$$

Extras:

$$\frac{d}{dx}(x^p) = px^{p-1}.$$

2.2 Differentiation of trigonometric functions

How do we find the derivative of $f(x) = \sin x$? By definition 2.1 (on pg. 22), the derivative of $f(x) = \sin x$ at the point x = c is

$$\begin{aligned} \frac{df}{dx}(c) &= \lim_{h \to 0} \frac{f(c+h) - f(c)}{h} \\ &= \lim_{h \to 0} \frac{\sin(c+h) - \sin(c)}{h} \\ &= \lim_{h \to 0} \frac{\sin(c)\cos(h) + \sin(h)\cos(c) - \sin(c)}{h} \\ &= \lim_{h \to 0} \left\{ \sin(c)\frac{\cos(h) - 1}{h} + \cos(c)\frac{\sin(h)}{h} \right\}. \end{aligned}$$

CHAPTER 2. DIFFERENTIATION

If we know the limits of $\sin(h)/h$ and $(\cos(h) - 1)/h$ as $h \to 0$, then we will know f'(c), since c is unrelated to h.

First let us consider $\sin(h)/h$. We draw a circular sector with a very small angle, where the curved side is of length x (in radians). For small angle x (in radians), $\sin x$ and x are almost equal, i.e.



As $h \to 0$, $\sin(h)/h \to 1$, if you work in radians. Actually

$$\lim_{h \to 0} \frac{\sin(h)}{h} = \lim_{h \to 0} \frac{\sin(0+h) - \sin(0)}{h}$$
$$= \frac{d}{dx} (\sin x) \Big|_{x=0}$$
$$= \cos(0)$$
$$= 1,$$

that is, the derivative of $\sin x$ at x = 0 is one, or the tangent line of $y = \sin x$ at x = 0 is y = x.





Second, we notice that

$$\lim_{h \to 0} \frac{\cos(h) - 1}{h} = \lim_{h \to 0} \frac{\cos(0 + h) - \cos(0)}{h}$$
$$= \frac{d}{dx} (\cos x) \Big|_{x=0}$$
$$= \sin(0)$$
$$= 0,$$

i.e. the derivative of $\cos x$ at x = 0 is zero, since the tangent line of $y = \cos x$ at x = 0 is horizontal (y = 1). So

$$\lim_{h \to 0} \frac{\cos(h) - 1}{h} = 0.$$

Therefore

$$f'(c) = \cos(c),$$

i.e.,

$$\frac{d}{dx}(\sin x) = \cos x.$$

Similarly, we can derive

$$\frac{d}{dx}(\cos x) = -\sin x.$$

NOTE: The change in sign when differentiating $\cos x!$

Exercise 2.1. Now that we know the derivatives of sin and cos, we should be able to calculate the derivative of $\tan x$. Try it yourself before next lecture!⁴

 4 End Lecture 8.