

Math 409-502

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The derivative

Definition. A function f is *differentiable* at a point a if the limit $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$ exists. The limit, if it exists, is called the *derivative* and is denoted by $f'(a)$.

Example 1. If $f(x) = x^2$, then $f'(5) = \lim_{x \rightarrow 5} \frac{x^2 - 5^2}{x - 5} = \lim_{x \rightarrow 5} (x + 5) = 10$.

Example 2. If $f(x) = |x|$, then $f'(0)$ does not exist. Indeed, $\lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^+} 1 = 1$, but $\lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} -1 = -1$. So there is a *right-hand derivative* $f'(0^+)$ and there is a *left-hand derivative* $f'(0^-)$, but they are not equal.

The mean-value theorem

Theorem. If f is a continuous function on a compact interval $[a, b]$, and if f is differentiable at all interior points of the interval, then there exists an interior point c for which $f'(c) = \frac{f(b) - f(a)}{b - a}$.

Example application. If the derivative of a function is identically equal to zero on an interval, then the function is constant on the interval.

Proof. Fix a point a in the interval. Let b be any other point.

By the mean-value theorem, there is a point c for which $f(b) - f(a) = f'(c)(b - a) = 0$. So $f(b) = f(a)$ for every point b .

Proof of the mean-value theorem

Let g be the difference between f and the line joining the points $(a, f(a))$ and $(b, f(b))$: $g(x) = f(x) - \left(f(a) + \frac{f(b) - f(a)}{b - a}(x - a) \right)$.

We seek a point c for which $g'(c) = 0$.

The function g is continuous on the compact interval $[a, b]$, so g attains a maximum value and a minimum value. One of these must be attained at an interior point c because $g(a) = 0$ and $g(b) = 0$. We may suppose the maximum is attained at c .

Then $g(x) - g(c) \leq 0$ for all x , so when $x - c > 0$ we have $\frac{g(x) - g(c)}{x - c} \leq 0$, whence $g'(c^+) \leq 0$.

If $x - c < 0$, then $\frac{g(x) - g(c)}{x - c} \geq 0$, so $g'(c^-) \geq 0$.

By hypothesis, the derivative $g'(c)$ exists, so the one-sided derivatives are equal. Thus $g'(c) = 0$ as required.

Homework

1. Read Chapter 14 (pages 196–204) and section 15.1 (pages 210–211).
2. Do Exercise 14.1/3 on page 205.
3. Do Exercise 15.1/4 on page 218.