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Subject: Differential Mathematics/Code: UOMU024013 Lecturer: Dr. Hassan Hamd Ali & M.Sc. Alaa Khalid

> Lecture name: Derivatives Lecture: 4 1sterm

Derivatives

The derivative of a function represents the rate of change of one variable with respect to another variable.

DEFINITION The derivative of a function f at a point x_0 , denoted $f'(x_0)$, is

$$f'(x_0) = \lim_{h \to 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

provided this limit exists.

Differentiation Rules:

1- Derivative of a Constant Function

If f has the constant value f(x) = c, then,

$$\frac{dy}{dx} = \frac{d}{dx}(c) = 0$$

EXAMPLE: Find the derivative of (a) f(x)=7 b) f(x)=-32 (c) f(x)=4/7

Solution:

$$(a)\frac{d}{dx}(7) = 0$$

(b)
$$\frac{d}{dx}(-32) = 0$$

$$(c)\frac{d}{dx}(4/7) = 0$$



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2- Derivative of a Positive Integer Power

If *n* is a positive integer, then,

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

Differentiate the following powers of x.

- (a) x^3 (b) $x^{2/3}$ (c) $x^{\sqrt{2}}$ (d) $\frac{1}{x^4}$ (e) $x^{-4/3}$ (f) $\sqrt{x^{2+\pi}}$

Solution

(a)
$$\frac{d}{dx}(x^3) = 3x^{3-1} = 3x^2$$

(b)
$$\frac{d}{dx}(x^{2/3}) = \frac{2}{3}x^{(2/3)-1} = \frac{2}{3}x^{-1/3}$$

(c)
$$\frac{d}{dx}(x^{\sqrt{2}}) = \sqrt{2}x^{\sqrt{2}-1}$$

(d)
$$\frac{d}{dx} \left(\frac{1}{x^4} \right) = \frac{d}{dx} (x^{-4}) = -4x^{-4-1} = -4x^{-5} = -\frac{4}{x^5}$$

(e)
$$\frac{d}{dx}(x^{-4/3}) = -\frac{4}{3}x^{-(4/3)-1} = -\frac{4}{3}x^{-7/3}$$

(f)
$$\frac{d}{dx} \left(\sqrt{x^{2+\pi}} \right) = \frac{d}{dx} \left(x^{1+(\pi/2)} \right) = \left(1 + \frac{\pi}{2} \right) x^{1+(\pi/2)-1} = \frac{1}{2} (2 + \pi) \sqrt{x^{\pi}}$$

3- Derivative Constant Multiple Rule

If u is a differentiable function of x, and c is a constant, then,

$$\frac{d}{dx}(cu) = c\frac{du}{dx}$$

EXAMPLE:

$$\frac{d}{dx}(3x^2) = 3 \cdot 2x = 6x$$

$$\frac{d}{dx}(-u) = \frac{d}{dx}(-1 \cdot u) = -1 \cdot \frac{d}{dx}(u) = -\frac{du}{dx}$$



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4- Derivative Sum Rule

If u and y are differentiable functions of x, then their sum u + y is differentiable at every point where u and y are both differentiable. At such points,

$$\frac{d}{dx}(u+v) = \frac{du}{dx} + \frac{dv}{dx}$$

EXAMPLE: If $y=x^4+12x$, find dy/dx

Solution:

$$\frac{dy}{dx} = \frac{d}{dx}(x^4) + \frac{d}{dx}(12x) = 4x^3 + 12$$

EXAMPLE Find the derivative of the polynomial $y = x^3 + \frac{4}{3}x^2 - 5x + 1$.

Solution
$$\frac{dy}{dx} = \frac{d}{dx}x^3 + \frac{d}{dx}\left(\frac{4}{3}x^2\right) - \frac{d}{dx}(5x) + \frac{d}{dx}(1)$$
 Sum and Difference Rules
$$= 3x^2 + \frac{4}{3} \cdot 2x - 5 + 0 = 3x^2 + \frac{8}{3}x - 5$$

5- Derivative of the Natural Exponential Function

$$\frac{d}{dx}(e^x) = e^x$$

6- Derivative of the Natural Log Function

$$\frac{d}{dx}(lnx) = \frac{1}{x}$$



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7- Derivative Product Rule

If u and v are differentiable at x, then so is their product uv, and,

$$\frac{d}{dx}(uv) = u\frac{dv}{dx} + v\frac{du}{dx}$$

EXAMPLE Find the derivative of (a) $y = \frac{1}{x}(x^2 + e^x)$, (b) $y = e^{2x}$.

Solution

(a) We apply the Product Rule with u = 1/x and $v = x^2 + e^x$:

$$\frac{d}{dx} \left[\frac{1}{x} (x^2 + e^x) \right] = \frac{1}{x} (2x + e^x) + (x^2 + e^x) \left(-\frac{1}{x^2} \right) \qquad \frac{\frac{d}{dx} (uv)}{\frac{d}{dx}} + v \frac{du}{dx}, \text{ and}$$

$$= 2 + \frac{e^x}{x} - 1 - \frac{e^x}{x^2}$$

$$= 1 + (x - 1) \frac{e^x}{v^2}.$$

(b)
$$\frac{d}{dx}(e^{2x}) = \frac{d}{dx}(e^x \cdot e^x) = e^x \cdot \frac{d}{dx}(e^x) + e^x \cdot \frac{d}{dx}(e^x) = 2e^x \cdot e^x = 2e^{2x}$$

EXAMPLE Find the derivative of $y = (x^2 + 1)(x^3 + 3)$.

Solution

(a) From the Product Rule with $u = x^2 + 1$ and $v = x^3 + 3$, we find

$$\frac{d}{dx}[(x^2+1)(x^3+3)] = (x^2+1)(3x^2) + (x^3+3)(2x) \qquad \frac{d}{dx}(uv) = u\frac{dv}{dx} + v\frac{du}{dx}$$
$$= 3x^4 + 3x^2 + 2x^4 + 6x$$
$$= 5x^4 + 3x^2 + 6x.$$

8- Derivative Quotient Rule

If u and v are differentiable at x and if $u(x) \neq 0$, then the quotient u/v is differentiable at x, and,

$$\frac{d}{dx}\left(\frac{u}{v}\right) = \frac{v\frac{du}{dx} - u\frac{dv}{dx}}{v^2}$$



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EXAMPLE

Find the derivative of (a) $y = \frac{t^2 - 1}{t^3 + 1}$, (b) $y = e^{-x}$.

Solution

(a) We apply the Quotient Rule with $u = t^2 - 1$ and $v = t^3 + 1$:

$$\begin{aligned} \frac{dy}{dt} &= \frac{(t^3 + 1) \cdot 2t - (t^2 - 1) \cdot 3t^2}{(t^3 + 1)^2} & \frac{d}{dt} \left(\frac{u}{v}\right) = \frac{v(du/dt) - u(dv/dt)}{v^2} \\ &= \frac{2t^4 + 2t - 3t^4 + 3t^2}{(t^3 + 1)^2} \\ &= \frac{-t^4 + 3t^2 + 2t}{(t^3 + 1)^2}. \end{aligned}$$

9- Derivatives of Trigonometric Functions

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

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

C.
$$\frac{d}{dx}(\tan x) = \sec^2 x$$

D.
$$\frac{d}{dx}(\cot x) = -\csc^2 x$$

E.
$$\frac{d}{dx}(\sec x) = \sec x \tan x$$

F.
$$\frac{d}{dx}(\csc x) = -\csc x \cot x$$



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10- Derivatives of Inverse Trigonometric Functions, Hyperbolic Functions, and Inverse Hyperbolic Functions

Inverse Trigonometric Functions

$$\frac{d}{dx}(\sin^{-1} x) = \frac{1}{\sqrt{1 - x^2}} \qquad \frac{d}{dx}(\cos^{-1} x) = -\frac{1}{\sqrt{1 - x^2}}$$
$$\frac{d}{dx}(\tan^{-1} x) = \frac{1}{1 + x^2} \qquad \frac{d}{dx}(\sec^{-1} x) = \frac{1}{|x|\sqrt{x^2 - 1}}$$
$$\frac{d}{dx}(\cot^{-1} x) = -\frac{1}{1 + x^2} \qquad \frac{d}{dx}(\csc^{-1} x) = -\frac{1}{|x|\sqrt{x^2 - 1}}$$

Hyperbolic Functions

$$\frac{d}{dx}(\sinh x) = \cosh x \qquad \frac{d}{dx}(\cosh x) = \sinh x$$

$$\frac{d}{dx}(\tanh x) = \operatorname{sech}^{2} x \qquad \frac{d}{dx}(\operatorname{sech} x) = -\operatorname{sech} x \tanh x$$

$$\frac{d}{dx}(\coth x) = -\operatorname{csch}^{2} x \qquad \frac{d}{dx}(\operatorname{csch} x) = -\operatorname{csch} x \coth x$$

Inverse Hyperbolic Functions

$$\frac{d}{dx}(\sinh^{-1}x) = \frac{1}{\sqrt{1+x^2}} \quad \frac{d}{dx}(\cosh^{-1}x) = \frac{1}{\sqrt{x^2-1}}$$

$$\frac{d}{dx}(\tanh^{-1}x) = \frac{1}{1-x^2} \quad \frac{d}{dx}(\operatorname{sech}^{-1}x) = -\frac{1}{x\sqrt{1-x^2}}$$

$$\frac{d}{dx}(\coth^{-1}x) = \frac{1}{1-x^2} \quad \frac{d}{dx}(\operatorname{csch}^{-1}x) = -\frac{1}{|x|\sqrt{1+x^2}}$$

11. The Chain Rule

A. Definition: Suppose that f og is the composite of two differentiable function y=f(u) and u=g(x). Then f og is a differentiable function of x whose derivative at each value of x is:

or
$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx} (f \circ g)'(x) = f'[g(x)] \cdot g'(x)$$

B. Generalized Formulas: Let u be a differentiable function of x,

1.
$$\frac{d}{dx}(u^r) = ru^{r-1}\frac{du}{dx}$$

2.
$$\frac{d}{dx}(\sin u) = \cos u \frac{du}{dx}$$



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3.
$$\frac{d}{dx}(\cos u) = -\sin u \frac{du}{dx}$$

4.
$$\frac{d}{dx}(\tan u) = \sec^2 u \frac{du}{dx}$$

$$5. \frac{d}{dx}(\cot u) = -\csc^2 u \frac{du}{dx}$$

6.
$$\frac{d}{dx}$$
(secu) = secutanu $\frac{du}{dx}$

7.
$$\frac{d}{dx}(\csc u) = -\csc u \cot u \frac{du}{dx}$$

EXAMPLE The function

$$y = (3x^2 + 1)^2$$

is the composite of $y = f(u) = u^2$ and $u = g(x) = 3x^2 + 1$. Calculating derivatives, we see that

$$\frac{dy}{du} \cdot \frac{du}{dx} = 2u \cdot 6x$$

$$= 2(3x^2 + 1) \cdot 6x$$
 Substitute for u

$$= 36x^3 + 12x$$
.

Calculating the derivative from the expanded formula $(3x^2 + 1)^2 = 9x^4 + 6x^2 + 1$ gives the same result:

$$\frac{dy}{dx} = \frac{d}{dx}(9x^4 + 6x^2 + 1)$$
$$= 36x^3 + 12x.$$

The derivative of the composite function f(g(x)) at x is the derivative of f at g(x) times the derivative of g at x. This is known as the Chain Rule \cdot



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EXAMPLE Differentiate $\sin(x^2 + e^x)$ with respect to x.

Solution We apply the Chain Rule directly and find

$$\frac{d}{dx}\sin\left(x^{2} + e^{x}\right) = \cos\left(x^{2} + e^{x}\right) \cdot (2x + e^{x}).$$
inside
inside
inside
derivative of the inside

EXAMPLE Differentiate $y = e^{\cos x}$.

Solution Here the inside function is $u = g(x) = \cos x$ and the outside function is the exponential function $f(x) = e^x$. Applying the Chain Rule, we get

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

we see that the Chain Rule gives the formula

$$\frac{d}{dx}e^{u} = e^{u}\frac{du}{dx}$$

EXAMPLE

$$\frac{d}{dx}(e^{x^2}) = e^{x^2} \cdot \frac{d}{dx}(x^2) = 2xe^{x^2}.$$

EXAMPLE Find the derivative of $g(t) = \tan(5 - \sin 2t)$.

Solution Notice here that the tangent is a function of $5 - \sin 2t$, whereas the sine is a function of 2t, which is itself a function of t. Therefore, by the Chain Rule,

$$g'(t) = \frac{d}{dt} (\tan(5 - \sin 2t))$$

$$= \sec^2(5 - \sin 2t) \cdot \frac{d}{dt} (5 - \sin 2t)$$
Derivative of $\tan u$ with $u = 5 - \sin 2t$

$$= \sec^2(5 - \sin 2t) \cdot \left(0 - \cos 2t \cdot \frac{d}{dt} (2t)\right)$$
Derivative of $5 - \sin u$ with $u = 2t$

$$= \sec^2(5 - \sin 2t) \cdot (-\cos 2t) \cdot 2$$

$$= -2(\cos 2t) \sec^2(5 - \sin 2t).$$

EXAMPLE

$$\frac{d}{dx}(5x^3 - x^4)^7 = 7(5x^3 - x^4)^6 \frac{d}{dx}(5x^3 - x^4)$$
Power Chain Rule with $u = 5x^3 - x^4$, $n = 7$

$$= 7(5x^3 - x^4)^6 (5 \cdot 3x^2 - 4x^3)$$

$$= 7(5x^3 - x^4)^6 (15x^2 - 4x^3)$$



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EXAMPLE

$$\frac{d}{dx}\left(\frac{1}{3x-2}\right) = \frac{d}{dx}(3x-2)^{-1}$$

$$= -1(3x-2)^{-2}\frac{d}{dx}(3x-2)$$
Power Chain Rule with $u = 3x - 2, n = -1$

$$= -1(3x-2)^{-2}(3)$$

$$= -\frac{3}{(3x-2)^2}$$

EXAMPLE

$$\frac{d}{dx}(\sin^5 x) = 5\sin^4 x \cdot \frac{d}{dx}\sin x$$
Power Chain Rule with $u = \sin x, n = 5$, because $\sin^n x$ means $(\sin x)^n, n \neq -1$.

EXAMPLE

$$\frac{d}{dx}\ln(x^2+3) = \frac{1}{x^2+3} \cdot \frac{d}{dx}(x^2+3) = \frac{1}{x^2+3} \cdot 2x = \frac{2x}{x^2+3}.$$

12. Implicit Differentiation

A. Procedure: Given an equation involving x and y, and assuming y is a differentiable function of x, we can find $\frac{dy}{dx}$ as follows:

- 1. Differentiate both sides of the equation with respect to x.
- 2. Collect all terms involving $\frac{dy}{dx}$ on the left side of the equation, and move all other terms to the right side of the equation.



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- 3. Factor $\frac{dy}{dx}$ out of the left side of the equation.
- 4. Solve for $\frac{dy}{dx}$ by dividing both sides of the equation by the left-hand factor that does not contain $\frac{dy}{dx}$.

EXAMPLE: Find dy/dx if $y^2 = x$

Solution:

$$2y\frac{dy}{dx} = 1$$

$$\frac{dy}{dx} = \frac{1}{2y}$$

EXAMPLE

$$x^{3} + y^{3} - 9xy = 0$$

$$\frac{d}{dx}(x^{3}) + \frac{d}{dx}(y^{3}) - \frac{d}{dx}(9xy) = \frac{d}{dx}(0)$$

$$3x^{2} + 3y^{2}\frac{dy}{dx} - 9\left(x\frac{dy}{dx} + y\frac{dx}{dx}\right) = 0$$
Differentiate both sides with respect to x.
$$(3y^{2} - 9x)\frac{dy}{dx} + 3x^{2} - 9y = 0$$
Treat xy as a product and as a function of x.

$$3(y^2 - 3x)\frac{dy}{dx} = 9y - 3x^2$$

$$\frac{dy}{dx} = \frac{3y - x^2}{y^2 - 3x}.$$
 Solve for dy/dx .





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Derivatives of Higher Order

EXAMPLE: If $y=3x^2+15x-3$, find d^2y/dx^2

Solution:

$$\frac{dy}{dx} = 6x + 15$$

$$\frac{d^2y}{dx^2} = 6$$

EXAMPLE: If $y=2/x^2$, find d^2y/dx^2

Solution:
$$\frac{dy}{dx} = 2(-2x^{-3}) = -4x^{-3}$$

$$\frac{d^2y}{dx^2} = -4(-3x^{-4}) = 12x^{-4} = \frac{12}{x^4}$$

EXAMPLE: If $y = \sin^2 2x$, find d^2y/dx^2

Solution:

$$\frac{dy}{dx} = 2\sin 2x(\cos 2x).(2) = 4\sin 2x\cos 2x$$

$$\frac{d^2y}{dx^2} = 4[\sin 2x(-2\sin 2x) + \cos 2x(2\cos 2x)] = -8\sin^2 2x\cos 2x + 8\cos^2 2x$$

EXAMPLE: If $y = lnx^2$, find d^2y/dx^2

Solution:

$$\frac{dy}{dx} = \frac{1}{x} \cdot 2x = \frac{2x}{x^2} = \frac{2}{x}$$

$$\frac{d^2y}{dx^2} = 2(-1.x^{-1-1}) = -2x^{-2} = \frac{-2}{x^2}$$