

Application of differentiation

T: The L'Hospital rule for  $\lim_{x \rightarrow c} \frac{f(x)}{g(x)}$

$f, f', g, g'$ ,  $f/g$  and  $f'/g'$  are defined on intervals  $(a, c)$  and  $(c, d)$  where  $a < c < b$

$$\lim_{x \rightarrow c} f(x) = 0$$

$$\lim_{x \rightarrow c} g(x) = 0 \quad \text{and}$$

$$\exists \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)} \Rightarrow \exists \lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$$

Examples:

$$1. \lim_{x \rightarrow 4} \frac{x^2 - 16}{x - 4} = \lim_{x \rightarrow 4} \frac{2x}{1} = 8$$

$$\lim_{x \rightarrow 4} x^2 - 16 = 0$$

$$\lim_{x \rightarrow 4} x - 4 = 0$$

$$2. \lim_{x \rightarrow 0} \frac{\sin x}{x} = \lim_{x \rightarrow 0} \frac{\cos x}{1} = 1$$

$$\lim_{x \rightarrow 0} \sin x = 0 \quad \lim_{x \rightarrow 0} x = 0$$

$$3. \lim_{x \rightarrow 2} \frac{\ln x - \ln 2}{x-2} = \lim_{x \rightarrow 2} \frac{\frac{1}{x}}{1} = \frac{1}{2} \quad \text{AD2}$$

$$\lim_{x \rightarrow 2} (\ln x - \ln 2) = 0 \quad \lim_{x \rightarrow 2} (x-2) = 0$$

The L'Hospital rule is valid if c is infinity (+, - ∞)

$$4. \lim_{x \rightarrow +\infty} \frac{\sin \frac{1}{x}}{\frac{1}{x}} = \lim_{x \rightarrow +\infty} \frac{-\cancel{x} \cos \frac{1}{x}}{-\cancel{x}} = 1$$

$$\lim_{x \rightarrow +\infty} \sin \frac{1}{x} = 0 \quad , \quad \lim_{x \rightarrow +\infty} \frac{1}{x} = 0$$

T: The L'Hospital rule for  $\lim_{x \rightarrow c} \frac{f(x)}{g(x)}$

$$\lim_{x \rightarrow c+0} f(x) = +\infty$$

$$\lim_{x \rightarrow c+0} g(x) = +\infty \quad \text{and}$$

$$\exists \lim_{x \rightarrow c+0} \frac{f'(x)}{g'(x)} \quad \Rightarrow \quad \exists \lim_{x \rightarrow c+0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c+0} \frac{f'(x)}{g'(x)}$$

Examples:

$$5. \lim_{x \rightarrow +\infty} \frac{5x^2 + 2x + 1}{3x + 1} = \lim_{x \rightarrow +\infty} \frac{10x + 2}{3} = +\infty$$

$$\frac{\infty}{\infty}$$

$$6. \lim_{x \rightarrow +\infty} \frac{e^x}{2^x} = \lim_{x \rightarrow +\infty} \frac{e^x}{2} = +\infty$$

$$\frac{\infty}{\infty}$$

For many functions  $y = f(x)$  it is a practical problem to find numerical values of  $y$  given corresponding values of  $x$ .

Sometimes very rough approximation will do,  
Sometimes accurate figures are required.

### Approximation of $f(x)$ by polynomial in $x$

#### Polynomial of first degree

$y=f(x)$  is differentiable if this limit exists and is finite

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = f'(x)$$

So for a differentiable function  $f$  at a point  $x$ ,

$$\frac{f(x+\Delta x) - f(x)}{\Delta x} = f'(x) + \varepsilon$$

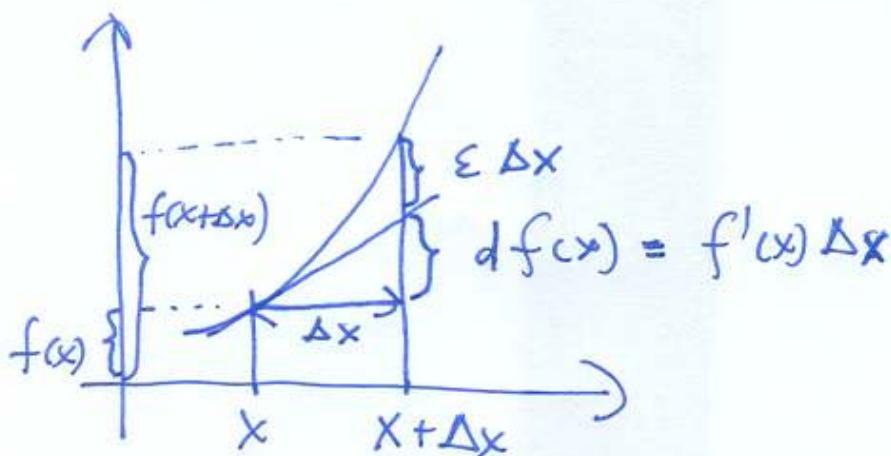
Multiplying the equation by  $\Delta x$

$$\Delta f = f(x+\Delta x) - f(x) = f'(x) \Delta x + \varepsilon \Delta x$$

where  $\varepsilon \rightarrow 0$  as  $\Delta x \rightarrow 0$

$f'(x) \Delta x$  f's principal part of increment is  $f'(x) \Delta x$

$f'(x) \Delta x$  is denoted by  $df(x) = f'(x) \Delta x$  and is called the differential of function  $f(x)$  at the point  $x$ .



$$\Delta f = df(x) + \epsilon \Delta x$$

Example:

Approximate  $\cos 48^\circ$ ,  $\cos 45^\circ = \sqrt{2}/2$

$$f(48^\circ) = \cos 48^\circ \approx f(45^\circ) + f'(45^\circ) \Delta x =$$

$$\approx \frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2} \cdot \frac{3 \cdot 2 \cdot \pi}{360} \approx 0,6681$$

$$f = \cos x \quad f' = -\sin x \quad f'(45^\circ) = -\frac{\sqrt{2}}{2}$$

$$\Delta x = 48^\circ - 45^\circ = 3^\circ = 3 \cdot \frac{2\pi}{360} \text{ radian}$$

Calculators value:

$$\cos 48^\circ = 0.6691$$

If better approximation is required Taylor series are used.

### Series

D:  $a: \mathbb{N} \rightarrow \mathbb{R}$

$$a_1 + a_2 + a_3 + \dots = \sum_{k=1}^{\infty} a_k$$

let us define the sequence of partial sums

D:  $a: \mathbb{N} \rightarrow \mathbb{R}$

$$s_1 = a_1$$

$$s_2 = a_1 + a_2$$

$$s_3 = a_1 + a_2 + a_3$$

$$s_n = a_1 + a_2 + a_3 + \dots + a_n = \sum_{k=1}^n a_k$$

D: If the  $s: \mathbb{N} \rightarrow \mathbb{R}$  sequence of partial sums is convergent

$$\lim_{n \rightarrow \infty} s = A$$

then we say  $\sum_{k=1}^{\infty} a_k = A$

If  $s: \mathbb{N} \rightarrow \mathbb{R}$  is not convergent we say the  $\sum_{k=1}^{\infty} a_k$  series is divergent.

Example:

$$0.9 + 0.09 + 0.009 + 0.0009 \dots = 1$$

the series is convergent.

Taylor series if  $f(x)$

$$\begin{aligned} n! &= 1 * 2 * 3 * 4 * \dots * n \\ f(x) &= f(a) + \frac{f'(a)(x-a)}{1!} + \frac{f''(a)(x-a)^2}{2!} + \\ &+ \dots + \frac{f^{(n)}(a)(x-a)^n}{n!} + \dots = \\ &= \sum_{k=0}^{\infty} \frac{f^{(k)}(a)(x-a)^k}{k!} \quad 0! = 1 \end{aligned}$$

If  $a = 0$

$$\begin{aligned} f(x) &= f(0) + \frac{f'(0)x}{1!} + \frac{f''(0)x^2}{2!} + \\ &\dots + \frac{f^{(n)}(0)x^n}{n!} + \dots = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)x^k}{k!} \end{aligned}$$

It is customary to call the procedure as  $f(x)$ ' expansion into a series around center  $a$

Does

$$T_n(f(x)) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k$$

converge to  $f(x)$  as  $n$  tends to infinity?

$T_n$  is convergent, if there is an  $r > 0$  such that for  $\forall x \in (a-r, a+r)$

$\forall f(x)^{(i)} \leq K$ , then  $T_n$  is convergent for  $\forall x \in (a-r, a+r)$

Examples:

$$\textcircled{1} \quad f(x) = e^x \quad a = 0$$

$$f(x) = e^x \quad f(0) = e^0 = 1$$

$$f'(x) = e^x \quad f'(0) = 1$$

$$f''(x) = e^x \quad f''(0) = 1$$

$$f^{(n)}(x) = e^x \quad f^{(n)}(0) = 1$$

$$e^x = 1 + \frac{1x}{1!} + \frac{1x^2}{2!} + \frac{1x^3}{3!} + \dots =$$

$$= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

AD8

$$2. \quad f(x) = \sin x \quad a=0$$

$$f(x) = \sin x$$

$$f'(x) = \cos x$$

$$f''(x) = -\sin x$$

$$f'''(x) = -\cos x$$

$$f^{(4)}(x) = \sin x$$

$$f^{(5)}(x) = \cos x$$

:

$$f(0) = \sin 0 = 0$$

$$f'(0) = \cos 0 = 1$$

$$f''(0) = -\sin 0 = 0$$

$$f'''(0) = -\cos 0 = -1$$

$$f^{(4)}(0) = \sin 0 = 0$$

$$f^{(5)}(0) = \cos 0 = 1$$

$$\sin x = 0 + \frac{1 \cdot x}{1!} + \frac{0 \cdot x^2}{2!} + \frac{(-1)x^3}{3!} +$$

$$+ \frac{0 \cdot x^4}{4!} + \frac{1 \cdot x^5}{5!} \dots =$$

$$= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} \dots$$

$$3. \quad f(x) = \ln x$$

$$x=1$$

ADG

$$f(x) = \ln x$$

$$f(1) = \ln 1 = 0$$

$$f'(x) = \frac{1}{x} = x^{-1}$$

$$f'(1) = 1$$

$$f''(x) = (-1)x^{-2} = -\frac{1}{x^2}$$

$$f''(1) = -1$$

$$f'''(x) = (-1)(-2)x^{-3} = \frac{2}{x^3}$$

$$f'''(1) = 2$$

$$f^{(4)}(x) = 2(-1)x^{-4} = -\frac{6}{x^4} \quad f^{(4)}(1) = -6$$

$$\begin{aligned} f^{(5)}(x) &= (-6)(-4) \cdot (x^{-5}) = \\ &= \frac{24}{x^5}, \end{aligned}$$

$$\begin{aligned} \ln x &= 0 + \frac{1}{1!}(x-1) + \frac{(-1)(x-1)^2}{2!} + \\ &+ \frac{2(x-1)^3}{3!} + \frac{(-6)(x-1)^4}{4!} + \frac{24(x-1)^5}{5!} + \dots \end{aligned}$$