Continuity and Differentiability

• Suppose f is a real function on a subset of the real numbers and c be a point in the domain of f. Then, f is continuous at c, if $\lim_{x \to c} f(x) = f(c)$

More elaborately, we can say that f is continuous at c, if

$$\lim_{x \to c} f(x) = \lim_{x \to c^+} f(x) = f(c)$$

- If f is not continuous at c, then we say that f is discontinuous at c and c is called the point of discontinuity.
- A real function f is said to be continuous, if it is continuous at every point in the domain of f.
- If f and g are two continuous real functions, then
 - \circ (f+g), (f-g), f.g are continuous
 - $\circ \frac{f}{g}$ is continuous provided g assumes non zero value.
- If f and g are two continuous functions, then $f \circ g$ is also continuous.
- Suppose f is a real function and c is a point in its domain. Then, the derivative of f at c is defined by, $f'(c) = \lim_{h \to 0} \frac{f(c+h) f(c)}{h}$
- Derivative of a function f(x), denoted by $\frac{d}{dx}(f(x))$ of f'(x), is defined by $f'(x) = \lim_{h \to 0} \frac{f(x+h) f(x)}{h}$

Example:

Find derivative of $\sin 2x$.

Solution:

Let
$$f(x) = \sin 2x$$

$$\therefore f'(x) = \lim_{h \to 0} \frac{\sin 2(x+h) - \sin 2x}{h}$$

$$= \lim_{h \to 0} \frac{2\cos(2x+h) \cdot \sin h}{h}$$

$$= 2\lim_{h \to 0} \cos(2x+h) \cdot \lim_{h \to 0} \frac{\sin h}{h}$$

$$= 2 \times \cos 2x \times 1$$

$$= 2\cos 2x$$

• For two functions f and g, the rules of algebra of derivatives are as follows:

o
$$(f+g)' = f' + g'$$

o $(f-g)' = f' - g'$
o $(fg)' = f'g'$ [Leibnitz or product rule]

$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}, \text{ where } g \neq 0 \text{ [Quotient rule]}$$

• Every differentiable function is continuous, but the converse is not true.

Example:

f(x) = |x| is continuous at all points on real line, but it is not differentiable at x = 0.

Since L.H.S =
$$\lim_{h \to 0^{-}} \frac{f(0+h) - f(0)}{h} = \frac{-h}{h} = -1$$

= $\lim_{h \to 0^{+}} \frac{f(0+h) - f(0)}{h} = \frac{h}{h} = 1$
R.H.S = $h \to 0^{+}$
 \therefore L.H.S \neq R.H.S.

Therefore, f'(x) does not exist at x = 0; i.e., f is not differentiable at x = 0. The derivatives of some useful functions are as follows:

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

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

$$\frac{d}{dx}(\tan^{-1}x) = \frac{1}{1+x^2}$$

$$\frac{d}{dx}(\cot^{-1}x) = \frac{-1}{1+x^2}$$

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

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

• Chain rule: This rule is used to find the derivative of a composite function. Let f = v o u. Suppose t = u(x); and if both $\frac{dt}{dx}$ and $\frac{dv}{dt}$ exist, then $\frac{df}{dx} = \frac{dv}{dt} \cdot \frac{dt}{dx}$ Similarly, if $f = (w \circ u) \circ v$, and if t = v(x), s = u(t), then $\frac{df}{dx} = \frac{d(w \circ u)}{dt} \cdot \frac{dt}{dx} = \frac{dw}{ds} \cdot \frac{ds}{dt} \cdot \frac{dt}{dx}$

Example: Find the derivative of $\sin^2(\log x + \cos^2 x)$.

Solution:

$$\frac{d}{dx}\left[\sin^2(\log x + \cos^2 x)\right] = 2\sin\left(\log x + \cos^2 x\right) \times \frac{d}{dx}\left[\sin\left(\log x + \cos^2 x\right)\right]$$

$$= 2\sin\left(\log x + \cos^2 x\right) \cdot \cos\left(\log x + \cos^2 x\right) \times \frac{d}{dx}\left(\log x + \cos^2 x\right)$$

$$= \sin 2\left(\log x + \cos^2 x\right) \cdot \left[\frac{1}{x} + 2\cos x \times \frac{d}{dx}(\cos x)\right]$$

$$= \sin\left(\log x^2 + 2\cos^2 x\right) \times \left(\frac{1}{x} - 2\sin x \cos x\right)$$

$$= \left(\frac{1}{x} - \sin 2x\right)\sin\left(\log x^2 + 2\cos^2 x\right)$$

The derivatives of exponential functions are as follows:

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

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

• Mean value theorem:

If $f: [a, b] \to \mathbf{R}$ is continuous on [a, b] and differentiable on (a, b), then there exists some $c \in (a, b)$ such that $f'(c) = \frac{f(b) - f(a)}{b - a}$.

Example: Verify Mean Value Theorem for the function:

$$f(x) = 2x^2 - 17x + 30$$
 in the interval $\left[\frac{5}{2}, 6\right]$.

Solution:

$$f(x) = 2x^2 - 17x + 30$$

 $\therefore f'(x) = 4x - 17$

The function f(x) being a polynomial, is continuous on $\left[\frac{5}{2}, 6\right]$ and is differentiable on $\left(\frac{5}{2}, 6\right)$.

Also,
$$f\left(\frac{5}{2}\right) = 2\left(\frac{5}{2}\right)^2 - 17\left(\frac{5}{2}\right) + 30 = 0$$

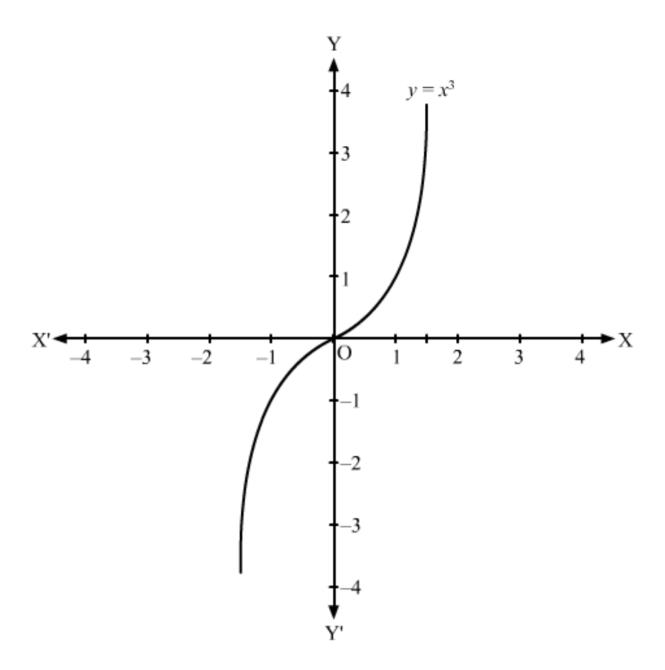
and, $f(6) = 2(6)^2 - 17 \times 6 + 30 = 0$
 $\therefore f\left(\frac{5}{2}\right) = f(6)$

Now,
$$\frac{f(6) - f(\frac{5}{2})}{6 - \frac{5}{2}} = 0$$

According to Mean Value Theorem (MVT), there exists $c \in (\frac{5}{2}, 6)$ such that f(c) = 0.

$$\therefore 4c - 17 = 0$$

$$\Rightarrow c = \frac{17}{4} \in \left(\frac{5}{2}, 6\right)$$



Therefore, M.V.T is verified.

• Derivative of a function $f(x) = [u(x)]^{v(x)}$ can be calculated by taking logarithm on both the sides, i.e. $\log f(x) = v(x) \log [u(x)]$, and then differentiating both sides with respect to x.

Solution:

∴
$$\log y = y \log x$$

$$\Rightarrow \frac{d}{dx}(\log y) = \frac{d}{dx}(y\log x)$$

$$\Rightarrow \frac{1}{y} \frac{dy}{dx} = \frac{dy}{dx} \log x + \frac{y}{x}$$

$$\Rightarrow \frac{dy}{dx} \left[\frac{1}{y} - \log x \right] = \frac{y}{x}$$

$$\Rightarrow \frac{dy}{dx} = \frac{\frac{y}{x}}{\frac{1}{y} - \log x} = \frac{y^2}{x - xy \log x}$$

• If the variables x and y are expressed in the form of x = f(t) and y = g(t), then they are said to be in parametric form. In this case, $\frac{dy}{dx} = \frac{dy}{dt} \times \frac{dt}{dx} = \frac{g'(t)}{f'(t)}$, provided $f'(t) \neq 0$

• If
$$y = f(x)$$
, then $\frac{dy}{dx} = f'(x)$ and $\frac{d^2y}{dx^2}$ or $f''(x) = \frac{d}{dx} \left(\frac{dy}{dx}\right)$
 $\frac{d^2y}{dx}$

Here, f''(x) or $\frac{x^2}{dx^2}$ is called the second order derivative of y with respect to x.

• Rolle's Theorem:

If $f: [a, b] \to \mathbf{R}$ is continuous on [a, b] and differentiable on (a, b) such that f(a) = f(b), where a and b are some real numbers, then there exists some $c \in (a, b)$ such that f(c) = 0

Example: Verify Rolle's Theorem for the function:

$$f(x) = 2x^2 - 17x + 30$$
 in the interval $\left[\frac{5}{2}, 6\right]$.

Solution:

$$f(x) = 2x^2 - 17x + 30$$

$$f(x) = 4x - 17$$

The function f(x) being a polynomial, is continuous on $\left[\frac{5}{2}, 6\right]$ and is differentiable on $\left(\frac{5}{2}, 6\right)$.

Also,
$$f\left(\frac{5}{2}\right) = 2\left(\frac{5}{2}\right)^2 - 17\left(\frac{5}{2}\right) + 30 = 0$$

And,
$$f(6) = 2(6)^2 - 17 \times 6 + 30 = 0$$

$$\therefore f\left(\frac{5}{2}\right) = f(6)$$

Therefore, we can apply Rolle's Theorem for f(x).

According to this theorem, there exists $c \in \left(\frac{5}{2}, 6\right)$ such that f(c) = 0We have f'(x) = 4x - 17

$$\therefore f'(c) = 0$$

$$\Rightarrow 4c - 17 = 0$$

$$\Rightarrow c = \frac{17}{4} \in \left(\frac{5}{2}, 6\right)$$

Therefore, Rolle's Theorem is verified.

• Mean value theorem:

If $f: [a, b] \to \mathbf{R}$ is continuous on [a, b] and differentiable on (a, b), then there exists some $c \in (a, b)$ such that $f'(c) = \frac{f(b) - f(a)}{b - a}$

Example: Verify Mean Value Theorem for the function:

$$f(x) = 2x^2 - 17x + 30$$
 in the interval $\left[\frac{5}{2}, 6\right]$.

Solution:

$$f(x) = 2x^2 - 17x + 30$$

 $\therefore f'(x) = 4x - 17$

The function f(x) being a polynomial, is continuous on $\left[\frac{5}{2}, 6\right]$ and is differentiable on $\left(\frac{5}{2}, 6\right)$.

Also,
$$f\left(\frac{5}{2}\right) = 2\left(\frac{5}{2}\right)^2 - 17\left(\frac{5}{2}\right) + 30 = 0$$

And, $f(6) = 2(6)^2 - 17 \times 6 + 30 = 0$
 $\therefore f\left(\frac{5}{2}\right) = f(6)$

Now,
$$\frac{f(6)-f(\frac{5}{2})}{6-\frac{5}{2}} = 0$$

According to Mean Value Theorem (MVT), there exists $c \in (\frac{5}{2}, 6)$ such that f(c) = 0

$$...4c - 17 = 0$$

$$\Rightarrow c = \frac{17}{4} \in \left(\frac{5}{2}, 6\right)$$

Therefore, M.V.T is verified.