

MATH 142A: Introduction to Analysis

www.math.ucsd.edu/~ynemish/teaching/142a

Today: Derivative of the inverse.

L'Hôpital's rule

> Q&A: March 1

Next: Ross § 31

- Homework 8 (due Sunday, March 7)
- CAPE at www.cape.ucsd.edu

Derivative of the inverse

$$f: I \rightarrow J, f^{-1}: J \rightarrow I, \quad \forall x \in I \quad f^{-1} \circ f(x) = x, \quad \forall y \in J \quad f \circ f^{-1}(y) = y$$

If $f \in D(I)$, $f^{-1} \in D(J)$, then differentiating both sides gives

$$\forall x \in I \quad (f^{-1} \circ f)'(x) = 1, \quad \forall y \in J \quad (f \circ f^{-1})'(y) = 1$$

By the chain rule

$$(f \circ f^{-1})'(y) = f'(f^{-1}(y)) (f^{-1})'(y) = 1$$

$$\Rightarrow (f^{-1})'(y) = \frac{1}{f'(f^{-1}(y))} \quad (*)$$

If f^{-1} exists and f and f^{-1} are differentiable, then $(f^{-1})'$ is given by (*).

Suppose $f: I \rightarrow J$, $f^{-1}: J \rightarrow I$ exists and f is differentiable at $x_0 \in I$.

Does this imply that f^{-1} is differentiable at $y_0 = f(x_0)$?

Derivative of the inverse

Thm. 29.9. Let $f: I \rightarrow J$ be one-to-one and continuous on I .

$$\begin{array}{l} \text{(i) } f \text{ is differentiable at } x_0 \\ \text{(ii) } f'(x_0) \neq 0 \end{array} \left| \Rightarrow \right.$$

Proof.

Fix $\varepsilon > 0$.

$$\textcircled{1} \quad f'(x_0) \neq 0 \Leftrightarrow \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} \neq 0$$

Consider $g := f^{-1}$, $g: J \rightarrow I$.

$$\textcircled{2} \quad \text{Thms 18.6, 18.4} \Rightarrow$$

$$\textcircled{3} \quad \forall y \in (y_0 - \eta, y_0 + \eta) \setminus \{y_0\}$$

Examples

1. $\arcsin = \sin^{-1}$,

$\sin : (-\frac{\pi}{2}, \frac{\pi}{2}) \rightarrow (-1, 1)$ is a bijection (strictly increasing)

$$\forall x \in (-\frac{\pi}{2}, \frac{\pi}{2}) \quad \sin'(x) =$$

Let $y \in (-1, 1)$ and let $x \in (-\frac{\pi}{2}, \frac{\pi}{2})$ s.t. $\sin x = y$

by Thm 29.9 \arcsin is differentiable at y and

$$\arcsin'(y) =$$

2. $\log : (0, +\infty) \rightarrow \mathbb{R}$ is the inverse of $x \mapsto e^x$

$$e^x \in D(\mathbb{R}), (e^x)' = e^x, e^x > 0$$

$\Rightarrow \forall y \in (0, +\infty)$ \log is differentiable at y

and $(\log y)' =$

Examples

3. $f: \mathbb{R} \rightarrow (0, +\infty)$, $f(x) = a^x$ ($a > 0$, $a \neq 1$)

$$f(x) = \quad \Rightarrow \quad \forall x \in \mathbb{R} \quad f'(x) = \overset{T28.4}{a^x}$$

4. $\log_a: (0, +\infty) \rightarrow \mathbb{R}$ is the inverse of $x \mapsto a^x$, $\forall x \in \mathbb{R} \quad a^x > 0$,

so

and

$$(\log_a y)' = \overset{T29.9}{\frac{1}{y}}$$

L'Hôpital's rule

Consider the limit $\lim_{S \ni x \rightarrow a} \frac{f(x)}{g(x)}$, $a \in \mathbb{R} \cup \{+\infty, -\infty\}$, $S \subset \mathbb{R}$

- if $\lim_{S \ni x \rightarrow a} f(x) =: F \in \mathbb{R}$, $\lim_{S \ni x \rightarrow a} g(x) =: G \in \mathbb{R} \setminus \{0\}$, then

$$\lim_{S \ni x \rightarrow a} \frac{f(x)}{g(x)} \stackrel{T.20.4}{=} \frac{F}{G}$$

- if $F \in \{+\infty, -\infty\}$ and $G \in \{+\infty, -\infty\}$ $\frac{\infty}{\infty}$ | usual tools don't work
 $F=0$ and $G=0$ $\frac{0}{0}$

f, g differentiable \Rightarrow try L'Hôpital's rule

Generalized mean value theorem (Cauchy's Thm)

Thm 30.1 $f, g \in C([a, b])$ $\left. \begin{array}{l} \\ f, g \in D((a, b)) \end{array} \right\} \Rightarrow \exists x \in (a, b) \text{ s.t.}$

Proof Consider $h(x) :=$

$$h \in C([a, b])$$

$$h \in D((a, b))$$

$$h(a) =$$

$$h(b) =$$

If $g(b) \neq g(a)$, $g'(x) \neq 0$, then

L'Hôpital's Rule

Thm 30.2 Let $a \in \mathbb{R}$ and s signify $a, a^+, a^-, +\infty$ or $-\infty$.

Suppose that f and g are differentiable (on appropriately chosen intervals) and that $\lim_{x \rightarrow s} \frac{f'(x)}{g'(x)} = L$ exists.

Then if

$$(i) \quad \lim_{x \rightarrow s} f(x) = \lim_{x \rightarrow s} g(x) = 0 \quad \left| \Rightarrow \right.$$

OR

$$(ii) \quad \lim_{x \rightarrow s} |g(x)| = \infty$$

Proof Only for $s = a^-$ and for $s = +\infty$ (other cases: exercise)

Proof of L'Hôpital's rule

① Suppose $-\infty < L \leq +\infty$. Take $L_1 < L$.

$$\lim_{x \rightarrow s} \frac{f'(x)}{g'(x)} \text{ exists } \Rightarrow$$

By Darboux's thm. either
Cor 29.7

\Rightarrow

\Rightarrow

$$\text{Take } K \in (L_1, L). \quad \lim_{x \rightarrow s} \frac{f'(x)}{g'(x)} = L > K \Rightarrow$$

By Cauchy's thm $\forall [x, y] \subset (a, s) \exists z \in (x, y)$ s.t.

$$(f(y) - f(x))g'(z) = (g(y) - g(x))f'(z) \Rightarrow$$

If (i) holds, take

Proof of L'Hôpital's rule

If (ii) holds, then $\exists \alpha_1 \in (\alpha, s)$ s.t. $\forall [x, y] \subset (\alpha_1, s)$

$$\Rightarrow \forall [x, y] \subset (\alpha_1, s) \quad \frac{f(y) - f(x)}{g(y) - g(x)} \cdot \frac{g(y) - g(x)}{g'(y)}$$

$$\Rightarrow \frac{f(y)}{g(y)} =$$

Take the limit (for any fixed $x \in (\alpha_1, s)$)

$$\lim_{y \rightarrow s} \frac{f(x) - kg(x)}{g(y)} = \Rightarrow \exists \alpha_2 \in (\alpha_1, s) \text{ s.t. } \forall y \in (\alpha_2, s)$$
$$\frac{f(x) - kg(x)}{g(y)} >$$

Conclusion:

Proof of L'Hôpital's rule

② If $-\infty \leq L < +\infty$, then

③ Suppose $L \in \mathbb{R}$. Fix $\varepsilon > 0$. Take $L_1 = L - \varepsilon$, $L_2 = L + \varepsilon$

(A) \Rightarrow

(B) \Rightarrow

\Rightarrow

Suppose $L = +\infty$. Fix $M > 0$. Take $L_1 = M$.

(A) \Rightarrow

Suppose $L = -\infty$. Fix $M > 0$. Take $L_2 = -M \Rightarrow \lim_{x \rightarrow s} \frac{f(x)}{g(x)} = -\infty$ ■

Examples

1. For any $a > 0$

$$\lim_{x \rightarrow +\infty} \frac{\log x}{x^a}$$

2. $\forall a > 1$ and $0 < \alpha < n$

$$\lim_{x \rightarrow +\infty} \frac{x^\alpha}{a^x}$$

3. $\lim_{x \rightarrow 0} \frac{\sin x}{x} =$