

# 1. DIFFERENTIATION

Throughout this section, let  $I$  be an open interval (not necessarily bounded) and let  $f$  be a real-valued function defined on  $I$ .

**Definition 1.1.** Let  $c \in I$ . We say that  $f$  is differentiable at  $c$  if the following limit exists:

$$\lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}.$$

In this case, we write  $f'(c)$  for the above limit and we call it the derivative of  $f$  at  $c$ . We say that if  $f$  is differentiable on  $I$  if  $f'(x)$  exists for every point  $x$  in  $I$ .

**Proposition 1.2.** Let  $c \in I$ . Then  $f'(c)$  exists if and only if there is a function  $\varphi$  defined on  $I$  such that the function  $\varphi$  is continuous at  $c$  and

$$f(x) - f(c) = \varphi(x)(x - c)$$

for all  $x \in I$ .

In this case,  $\varphi(c) = f'(c)$ .

*Proof.* Assume that  $f'(c)$  exists. Define a function  $\varphi : I \rightarrow \mathbb{R}$  by

$$\varphi(x) = \begin{cases} \frac{f(x) - f(c)}{x - c} & \text{if } x \neq c; \\ f'(c) & \text{if } x = c. \end{cases}$$

Clearly, we have  $f(x) - f(c) = \varphi(x)(x - c)$  for all  $x \in I$ . We want to show that the function  $\varphi$  is continuous at  $c$ . In fact, let  $\varepsilon > 0$ , by the definition of the limit of a function, there is  $\delta > 0$  such that

$$|f'(c) - \frac{f(x) - f(c)}{x - c}| < \varepsilon$$

whenever  $x \in I$  with  $0 < |x - c| < \delta$ . Therefore, we have  $|f'(c) - \varphi(x)| < \varepsilon$  as  $x \in I$  with  $0 < |x - c| < \delta$ . Since  $\varphi(c) = f'(c)$ , we have  $|f'(c) - \varphi(x)| < \varepsilon$  as  $x \in I$  with  $|x - c| < \delta$ , hence the function  $\varphi$  is continuous at  $c$  as desired.

The converse is clear since  $\varphi(x) = \frac{f(x) - f(c)}{x - c}$  if  $x \neq c$ . The proof is complete.  $\square$

**Proposition 1.3.** Using the notation as above, if  $f$  is differentiable at  $c$ , then  $f$  is continuous at  $c$ .

*Proof.* By using Proposition 1.2, if  $f'(c)$  exists, then there is a function  $\varphi$  defined on  $I$  such that the function  $\varphi$  is continuous at  $c$  and we have  $f(x) - f(c) = \varphi(x)(x - c)$  for all  $x \in I$ . This implies that  $\lim_{x \rightarrow c} f(x) = f(c)$ , so  $f$  is continuous at  $c$  as desired.  $\square$

**Remark 1.4.** In general, the converse of Proposition 1.3 does not hold, for example, the function  $f(x) := |x|$  is a continuous function on  $\mathbb{R}$  but  $f'(0)$  does not exist.

# Mathematical Analysis Ii

**V. A. Zorich**



## **Mathematical Analysis II:**

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Mathematical Analysis and Applications II Hari M. Srivastava, 2020-03-19 This issue is a continuation of the previous successful Special Issue Mathematical Analysis and Applications Investigations involving the theory and applications of mathematical analytical tools and techniques are remarkably widespread in many diverse areas of the mathematical physical chemical engineering and statistical sciences In this Special Issue we invite and welcome review expository and original research articles dealing with the recent advances in mathematical analysis and its multidisciplinary applications

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