

MATH2068 MATHEMATICAL ANALYSIS II (2023-24)

CHI-WAI LEUNG

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 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 φ defined on I such that the function φ 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 φ 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 φ 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 φ defined on I such that the function φ 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

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[Analysis II](#) Terence Tao,2016-08-22 This is part two of a two volume book on real analysis and is intended for senior undergraduate students of mathematics who have already been exposed to calculus The emphasis is on rigour and foundations of analysis Beginning with the construction of the number systems and set theory the book discusses the basics of analysis limits series continuity differentiation Riemann integration through to power series several variable calculus and Fourier analysis and then finally the Lebesgue integral These are almost entirely set in the concrete setting of the real line and Euclidean spaces although there is some material on abstract metric and topological spaces The book also has appendices on mathematical logic and the decimal system The entire text omitting some less central topics can be taught in two quarters of 25 30 lectures each The course material is deeply intertwined with the exercises as it is intended that the student actively learn the material and practice thinking and writing rigorously by proving several of the key results in the theory

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associated disciplines Emphasises learning how to understand the consequences of assumptions using a variety of tools to provide the proofs of propositions *Advanced Courses Of Mathematical Analysis Ii - Proceedings Of The Second International School* M Victoria Velasco,Angel Rodriguez-palacios,2007-03-22 This volume comprises a collection of articles by leading researchers in mathematical analysis It provides the reader with an extensive overview of new directions and advances in topics for current and future research in the field *Advanced Courses of Mathematical Analysis II A*.

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