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:*

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

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 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 $\varphi : I \to \mathbb{R}$ 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. □

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 $\lim_{x \to c} f(x) = f(c)$, so f is continuous at c as desired. □

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.*

Date: April 19, 2024.

Mathematical Analysis Ii

Wiesława J. Kaczor,Maria T. Nowak

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