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A function $f : D \rightarrow \mathbb{R}$ is said to be differentiable at x_0 if $\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$ (or, equivalently $\lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$) exists in \mathbb{R} .

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Result: If $f : D \rightarrow \mathbb{R}$ is differentiable at $x_0 \in D$, then f is continuous at x_0 .

Examples:

1. For $n = 1, 2, 3$, let $f_n(x) = \begin{cases} x^n \sin \frac{1}{x} & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$

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Definition: $f : D \rightarrow \mathbb{R}$ has a local maximum (resp. minimum) at $x_0 \in D$ if there exists $\delta > 0$ such that $f(x) \leq f(x_0)$ (resp. $f(x_0) \leq f(x)$) for all $x \in (x_0 - \delta, x_0 + \delta) \cap D$.

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Result: If $f : D \rightarrow \mathbb{R}$ has a local maximum or local minimum at an interior point x_0 of D and if f is differentiable at x_0 , then $f'(x_0) = 0$.

Rolle's theorem: If $f : [a, b] \rightarrow \mathbb{R}$ is continuous, if f is differentiable on (a, b) and if $f(a) = f(b)$, then there exists $c \in (a, b)$ such that $f'(c) = 0$.

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Mean value theorem: If $f : [a, b] \rightarrow \mathbb{R}$ is continuous and if f is differentiable on (a, b) , then there exists $c \in (a, b)$ such that $f(b) - f(a) = f'(c)(b - a)$.

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Examples:

- (a) $\sin x \geq x - \frac{x^3}{6}$ for all $x \in [0, \frac{\pi}{2}]$.
- (b) If $f(x) = x^3 + x^2 - 5x + 3$ for all $x \in \mathbb{R}$, then f is one-one on $[1, 5]$ but not one-one on \mathbb{R} .

Intermediate value property of derivatives: Let $f : I \rightarrow \mathbb{R}$ be differentiable and let $a, b \in I$ with $a < b$. If $f'(a) < k < f'(b)$, then there exists $c \in (a, b)$ such that $f'(c) = k$.

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Example: Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be differentiable such that $f(-1) = 5$, $f(0) = 0$ and $f(1) = 10$. Then there exist $c_1, c_2 \in (-1, 1)$ such that $f'(c_1) = -3$ and $f'(c_2) = 3$.

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Example: Local maxima and local minima of f , where $f(x) = 1 - x^{2/3}$ for all $x \in \mathbb{R}$.

L'Hôpital's rules:

1. Let $f : (a, b) \rightarrow \mathbb{R}$ and $g : (a, b) \rightarrow \mathbb{R}$ be differentiable at $x_0 \in (a, b)$. Also, let $f(x_0) = g(x_0) = 0$ and $g'(x_0) \neq 0$.

$$\text{Then } \lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \frac{f'(x_0)}{g'(x_0)}.$$

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Examples: (a) $\lim_{x \rightarrow 0} \frac{\sqrt{1+x}-1}{x}$ (b) $\lim_{x \rightarrow \frac{\pi}{2}} \frac{1-\sin x}{1+\cos 2x}$

(c) $\lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x}}{\sin x}$ (d) $\lim_{x \rightarrow 0} \left(\frac{\sin x}{x}\right)^{\frac{1}{x}}$ (e) $\lim_{x \rightarrow \infty} \frac{x - \sin x}{2x + \sin x}$

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It is sufficient to consider the series $\sum_{n=0}^{\infty} a_n x^n$.

Convergence - Examples:

$$(a) \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

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The series may or may not converge for $|x| = R$.

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Examples: Taylor series expansions of e^x , $\sin x$ and $\cos x$.

Result on local maxima and local minima:

Let $x_0 \in (a, b)$ and let $n \geq 2$. Also, let $f, f', \dots, f^{(n)}$ be continuous on (a, b) and

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$f'(x_0) = f''(x_0) = \dots = f^{(n-1)}(x_0) = 0$ but $f^{(n)}(x_0) \neq 0$.

- (a) If n is even and $f^{(n)}(x_0) < 0$, then f has a local maximum at x_0 .
- (b) If n is even and $f^{(n)}(x_0) > 0$, then f has a local minimum at x_0 .
- (c) If n is odd, then f has neither a local maximum nor a local minimum at x_0 .

Result on local maxima and local minima:

Let $x_0 \in (a, b)$ and let $n \geq 2$. Also, let $f, f', \dots, f^{(n)}$ be continuous on (a, b) and

$f'(x_0) = f''(x_0) = \dots = f^{(n-1)}(x_0) = 0$ but $f^{(n)}(x_0) \neq 0$.

- (a) If n is even and $f^{(n)}(x_0) < 0$, then f has a local maximum at x_0 .
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Example Local maximum and local minimum values of f , where $f(x) = x^5 - 5x^4 + 5x^3 + 12$ for all $x \in \mathbb{R}$.