

## Week 4

### $e^x$ , $\ln$ , differentiation

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**Remark:** we will use the **Binomial Theorem** which says that for  $x, y \in \mathbb{R}$  and  $n \geq 0$ ,  $(x + y)^n$  expands as  $\binom{n}{0}x^n + \binom{n}{1}x^{n-1}y + \binom{n}{2}x^{n-2}y^2 + \dots + \binom{n}{n}y^n$  where  $\binom{n}{i} = \frac{n!}{(n-i)!i!}$ . The Binomial Theorem is taught in Probability I, and the standard proof is by induction.

### The exponential function

Theorem 3.5 allows us to define new continuous functions by power series (with non-zero radius of convergence). Here is the most important example.

**Definition: the exponential function and the number  $e$ .**

$$\exp(x) = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad e = \exp(1).$$

**Theorem 4.1: continuity and the law of the exponential.**

$\exp$  is a continuous function on  $\mathbb{R}$ . One has  $\exp(x)\exp(y) = \exp(x+y)$  for all  $x, y$ .

*Proof.* Apply the Ratio Test to the series  $\sum_{n=0}^{\infty} \frac{|x|^n}{n!}$  to find  $\ell = \lim_{n \rightarrow \infty} \frac{x^{n+1}/(n+1)!}{|x|^n/n!} = \lim_{n \rightarrow \infty} |x|/(n+1) = 0$  for all  $|x|$ . Since  $0 < 1$ , the power series  $\exp(x)$  is absolutely convergent for all  $x \in \mathbb{R}$  (the radius of convergence is  $R = \infty$ ). By Theorem 3.5, it follows that  $\exp(x)$  is a continuous function on all of  $\mathbb{R}$ .

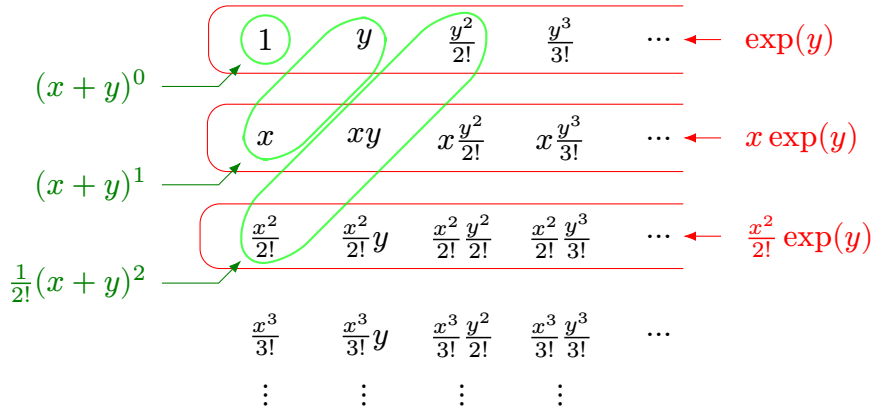


Figure 4.1: The double series used to prove  $\exp(x) \exp(y) = \exp(x + y)$

To prove  $\exp(x) \exp(y) = \exp(x + y)$ , we compare two methods of summation of the double series  $a_{m,n} = \frac{x^m y^n}{m! n!}$ , see Figure 4.1. We have

$$\text{RowSum}_m = \frac{x^m}{m!} \left( 1 + y + \frac{y^2}{2!} + \dots \right) = \frac{x^m}{m!} \exp(y),$$

hence **summation by rows** gives

$$\sum_{m=0}^{\infty} \text{RowSum}_m = \sum_{m=0}^{\infty} \frac{x^m}{m!} \exp(y) = \exp(x) \exp(y).$$

We now calculate the  $d$ th diagonal sum (multiplying and dividing by  $d!$  for emphasis):

$$\text{DiagSum}_d = \frac{1}{d!} \left( x^d + \frac{d!}{(d-1)! 1!} x^{d-1} y^1 + \frac{d!}{(d-2)! 2!} x^{d-2} y^2 + \dots + y^d \right).$$

By the **Binomial Theorem**, the expression in brackets is the expansion of  $(x + y)^d$ . Thus, **summation by diagonals** gives

$$\sum_{d=0}^{\infty} \text{DiagSum}_d = \sum_{d=0}^{\infty} \frac{1}{d!} (x + y)^d = \exp(x + y).$$

We claim that the sum of all numbers in this double series does not depend on the method of summation, and so  $\exp(x)\exp(y) = \exp(x + y)$ . We need to **justify** this claim.

If both  $x$  and  $y$  are non-negative, then all the numbers  $\frac{x^m y^n}{m! n!}$  are non-negative. In this case, Proposition 2.3 guarantees that the sum,  $\sum_{m,n} \frac{x^m y^n}{m! n!}$ , is independent of the method of summation, and so  $\exp(x)\exp(y) = \exp(x + y)$ .

Without the assumption that  $x, y$  are non-negative, we can show that the sum of all the absolute values in the table is finite:

$$\left| \frac{x^m y^n}{m! n!} \right| = \frac{|x|^m |y|^n}{m! n!} \Rightarrow \sum_{m,n} \left| \frac{x^m y^n}{m! n!} \right| = \exp(|x| + |y|) < +\infty,$$

so by Claim 2.7, the sum  $\sum_{m,n} \frac{x^m y^n}{m! n!}$  is still independent of the method of summation, and we still have  $\exp(x)\exp(y) = \exp(x + y)$ .  $\square$

**Discussion of the  $e^x$  notation.** The law of the exponential tells us that, for all  $n \in \mathbb{N}$ ,

$$\exp(n) = \exp(\underbrace{1 + 1 + \dots + 1}_n) = \exp(1)\exp(1) \dots \exp(1) = e^n.$$

It also follows that, for  $p, q \in \mathbb{N}$ ,  $(\exp(\frac{p}{q}))^q = \exp(q\frac{p}{q}) = \exp(p)$  which is  $e^p$ , and so by definition of the  $q$ th root and the  $(p/q)$ th power,

$$\exp(\frac{p}{q}) = \sqrt[q]{e^p} = e^{\frac{p}{q}}.$$

The law of the exponential also tells us that  $\exp(-x)\exp(x) = \exp(0) = 1$ , hence

$$\exp(-x) = \frac{1}{\exp(x)} \Rightarrow \exp(-\frac{p}{q}) = 1/e^{\frac{p}{q}} = e^{-\frac{p}{q}}.$$

Therefore,  $\exp(x) = e^x$  for all rational numbers  $x$ . Motivated by this, we extend the notation to all real  $x$ :

**Notation:**  $e^x$ .  
 $\exp(x)$  is written as  $e^x$  for all  $x \in \mathbb{R}$ .

## Definition of $\ln$ , the natural logarithm function

We are going to introduce the inverse function to  $e^x$ . Let us show that  $e^x$  is bijective.

**Proposition 4.2: properties of  $e^x$ .**

The function  $f(x) = e^x$  is a strictly increasing bijection  $\mathbb{R} \rightarrow (0, +\infty)$ .

*Proof.* Observe that  $x > 0 \implies e^x = 1 + x + \frac{x^2}{2} + \dots > 1 + x$ . In particular,  $e^x$  is positive for positive  $x$ . Then  $e^{-x} = 1/e^x$  implies that  $e^x$  is positive for all  $x$ , and is indeed a function from  $\mathbb{R}$  to  $(0, +\infty)$ .

For all  $x, y \in \mathbb{R}$  we have  $e^y - e^x = e^x(e^{y-x} - 1)$ . If  $x < y$ , then  $e^{y-x} > 1$  as observed above, so  $e^y > e^x$ . We have shown that  $e^x$  is strictly increasing, hence injective.

To show that  $e^x$  is surjective, let  $d \in (0, +\infty)$  be arbitrary. If  $d > 1$ , note that  $e^d > 1 + d > d$  as shown above. Also  $e^0 = 1 < d$ . The function is continuous, so by the Intermediate Value Theorem there exists  $c \in [0, d]$  such that  $e^c = d$ .

If  $d < 1$  then  $\frac{1}{d} > 1$  and by the above,  $\frac{1}{d} = e^c$  for some  $c$ . We then have  $d = e^{-c}$  by the law of the exponential. Finally, if  $d = 1$  then  $d = e^0$ . We have proved that  $e^x$  is surjective, and so it is bijective.  $\square$

We immediately deduce

**Theorem 4.3: natural logarithm  $\ln$ .**

There is a strictly increasing continuous bijection  $\ln: (0, +\infty) \rightarrow \mathbb{R}$  such that  $\ln e^x = x$  for all  $x \in \mathbb{R}$ ,  $e^{\ln y} = y$  for all  $y > 0$  and  $\ln(yz) = \ln y + \ln z$  for all  $y, z > 0$ .

**Sketch of proof.**  $e^x$  is a bijection from  $\mathbb{R}$  to  $(0, +\infty)$  so it must have an inverse  $(0, +\infty) \rightarrow \mathbb{R}$ , which we denote  $\ln$  and call the **natural logarithm** function. Inverse means that  $\ln e^x = x$  and  $e^{\ln y} = y$ .

Using the Inverse Function Theorem 1.2, we conclude that  $\ln$  is strictly increasing and continuous.

By definition of  $\ln$ ,  $x = \ln e^x$  for all  $x$ . Set  $x = \ln y + \ln z$  to get  $\ln y + \ln z = \ln e^{(\ln y + \ln z)}$ . By the law of the exponential, this equals  $\ln(e^{\ln y} e^{\ln z})$ . Yet  $e^{\ln y} = y$  and  $e^{\ln z} = z$ , so the answer simplifies to  $\ln(yz)$ . We proved the logarithm law,  $\ln y + \ln z = \ln(yz)$ .  $\square$

## Differentiation of functions: an informal introduction

We begin the second part of the course: the theory of **differentiation**.

To differentiate a “smooth” function  $f$  at point  $a \in \mathbb{R}$  means to calculate the **derivative**,  $f'(a)$ , of  $f$  at  $a$ . The derivative, if it exists, shows “how fast” the function  $f$  grows (or decreases) at the point  $a$ . It is impossible to measure growth by looking just at the value of  $f$  at  $a$ . Rather, the derivative is defined via taking the **limit**; we illustrate this in Fig. 4.2.

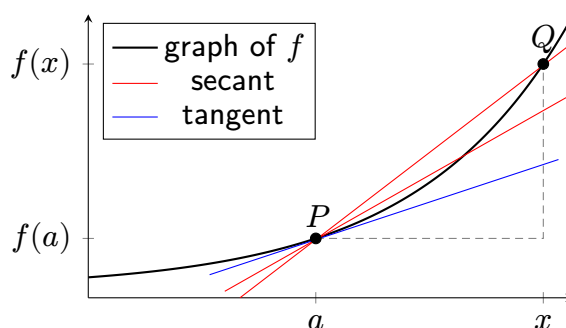


Figure 4.2: The secant passing through the points  $(a, f(a))$  and  $(x, f(x))$  on the graph is  $m = \frac{f(x) - f(a)}{x - a}$ . As  $x \rightarrow a$ , we expect the secant to get closer to the tangent at  $(a, f(a))$ .

We first present the idea **informally** (rigorous definitions are below). Fix a point  $P = (a, f(a))$  on the graph of a function  $f$ . The slope, or gradient, of the secant passing

through  $P$  and another point  $Q = (x, f(x))$  on the graph is

$$m_{PQ} = \frac{f(x) - f(a)}{x - a}.$$

As  $Q$  “gets closer” to  $P$ , the secants “seem” to approach a fixed line, the **tangent** to the graph at  $P$ . The gradient of the tangent at  $P$ , if it exists, is the derivative of  $f$  at  $a$ :

$$m_{\text{tangent at } P} = f'(a).$$

Why differentiate functions? It turns out that derivatives appear in powerful results which allow us to approximate functions by extremely good functions — **polynomials** — and to represent some functions as sums of infinite **power series**. But first, we build up theory to

- differentiate basic functions, such as polynomials, rational functions, exponential, logarithm, trigonometric and inverse trigonometric functions;
- use rules of differentiation, to find derivatives of new functions constructed from basic functions.

## Definition of the derivative of $f$ at $a$

We now start our rigorous treatment of differentiation.

**Definition: open neighbourhood of the point  $a \in \mathbb{R}$ .**

An **open neighbourhood** of  $a$  is an open interval  $(a - \delta, a + \delta)$  for some  $\delta > 0$ .

**Definition: differentiable at  $a$ , derivative at  $a$ .**

Let  $A \subseteq \mathbb{R}$ , and let  $f: A \rightarrow \mathbb{R}$  be a function. **Suppose that  $a \in A$  and  $A$  contains an open neighbourhood of the point  $a$ .** We say that  $f$  is **differentiable** at  $a$  if

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

exists. The value of this limit is the **derivative** of  $f$  at  $a$ , and is denoted  $f'(a)$ .

**Remark:** for  $f$  to be differentiable at  $a$ ,  $f'(a)$  must be a real number, not infinity.

**Definition: differentiable on an open interval.**

$f$  is **differentiable on an open interval**  $I$  if it is differentiable at every point of  $I$ .

**Remark:** if  $f$  is defined on a closed interval  $[a, b]$ , we will not try to differentiate  $f$  at  $a$  or at  $b$ . Though possible via one-sided limits, we will not need this.

**Notation:**  $\frac{d}{dx}f(x)$ .

If a function  $f(x)$  is differentiable on an open interval, taking the derivative of  $f$  at **each point of the interval** defines a new function. We will write  $f'(x)$ , or  $\frac{d}{dx}f(x)$ , to denote the **derivative** of  $f(x)$  as a function of  $x$ .

There are functions whose derivatives can be computed **by definition**, i.e., by calculating the limit given in the definition of  $f'(a)$  without using any further theorems.

**Example: derivative of a constant function.**

Given  $c \in \mathbb{R}$ , define a **constant function** on  $\mathbb{R}$  by the formula  $f(x) = c$  for all  $x$ . This function has derivative 0 at all points of  $\mathbb{R}$ .

**Justification:** by definition, the derivative at  $a$  is  $\lim_{x \rightarrow a} \frac{c-c}{x-a} = \lim_{x \rightarrow a} 0 = 0$ .

**Remark:** Remember that the limit,  $\lim_{x \rightarrow a} g(x)$ , of  $g(x)$  as  $x$  tends to  $a$ , **does not require**  $g(x)$  **to be defined at**  $a$ . Indeed, the MFA definition of limit (revisit it!) looks only at points  $x$  such that  $0 < |x - a| < \delta$ , and this **excludes** the case  $x = a$ .

For example, the expression  $\frac{c-c}{x-a}$  above is **undefined** when  $x = a$ . But it is of no concern to us:  $\frac{c-c}{x-a}$  has value 0 for all  $x$  such that  $x \neq a$ , and so we can write  $\lim_{x \rightarrow a} \frac{c-c}{x-a} = \lim_{x \rightarrow a} 0$ .

To conclude: when calculating a limit  $\lim_{x \rightarrow a}$ , we can always assume  $x \neq a$ .

**Example: derivative of the function  $x$ .**

$\frac{d}{dx}x = 1$  on  $\mathbb{R}$ .

**Justification:** by definition, the derivative of  $x$  at  $a$  is  $\lim_{x \rightarrow a} \frac{x-a}{x-a} = \lim_{x \rightarrow a} 1 = 1$ .

**Theorem 4.4: differentiable implies continuous.**

If  $f$  is differentiable at  $a$ , then  $f$  is continuous at  $a$ .

*Proof.* The criterion of continuity says that  $f$  is continuous at  $a$  iff  $\lim_{x \rightarrow a} f(x) = f(a)$ . Rearranging, we obtain:  $f$  is continuous at  $a \iff \lim_{x \rightarrow a} (f(x) - f(a)) = 0$ .

Assume  $f$  is differentiable at  $a$ , so that the limit  $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = L$  exists. Then

$$\begin{aligned} \lim_{x \rightarrow a} (f(x) - f(a)) &= \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} (x - a) && \text{(can assume } x \neq a) \\ &= \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} \lim_{x \rightarrow a} (x - a) && \text{(by AoL for functions)} \\ &= L \cdot 0 = 0. \end{aligned}$$

Thus,  $f$  verifies the (rearranged) criterion of continuity above, so is continuous at  $a$ .  $\square$

**Alert: continuous at  $a \not\Rightarrow$  differentiable at  $a$ .**

The converse to Theorem 4.4 does not hold. For example,  $f(x) = |x|$  is continuous but not differentiable at 0.

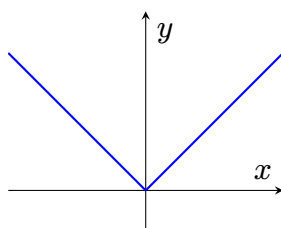


Figure 4.3: Visibly, the graph of  $f(x) = |x|$  is “not smooth” at  $x = 0$ .

**Justification.** “Differentiable at 0” requires the limit  $\lim_{x \rightarrow 0} \frac{|x| - |0|}{x - 0} = \lim_{x \rightarrow 0} \frac{|x|}{x}$  to exist.

Yet the function is defined by  $|x| = \begin{cases} x & \text{if } x \geq 0, \\ -x & \text{if } x < 0, \end{cases}$  see the graph in Fig. 4.3. Hence

$$\lim_{x \rightarrow 0^+} \frac{|x|}{x} = \lim_{x \rightarrow 0^+} \frac{x}{x} = 1, \quad \lim_{x \rightarrow 0^-} \frac{|x|}{x} = \lim_{x \rightarrow 0^-} \frac{-x}{x} = -1.$$

The one-sided limits are **not** equal, so the limit  $\lim_{x \rightarrow 0}$  does not exist.



## Rules of differentiation: sums and products

We can obtain new differentiable functions from known ones by addition and multiplication.

### Theorem 4.5: sum and product rules of differentiation.

Suppose that the functions  $f, g$  are differentiable at  $a$ . Then

- the function  $f + g$  is differentiable at  $a$ , and  $(f + g)'(a) = f'(a) + g'(a)$ ;
- the function  $fg$  is differentiable at  $a$ , and  $(fg)'(a) = f'(a)g(a) + f(a)g'(a)$ .

*Proof. The sum rule (proof not given in class):* by definition of the function  $f + g$ ,  $\frac{(f + g)(x) - (f + g)(a)}{x - a}$  is the same as  $\frac{f(x) + g(x) - (f(a) + g(a))}{x - a}$  which rearranges as  $\frac{f(x) - f(a)}{x - a} + \frac{g(x) - g(a)}{x - a}$ . Taking the limit as  $x \rightarrow a$  and using AoL for functions, we obtain  $(f + g)'(a) = f'(a) + g'(a)$  as claimed.

**The product rule:** by definition,  $(fg)(x) = f(x)g(x)$ . Start with

$$\frac{f(x)g(x) - f(a)g(a)}{x - a} = \frac{f(x)g(x) - f(a)g(x) + f(a)g(x) - f(a)g(a)}{x - a}$$

where we subtract then add  $f(a)g(x)$  in the numerator. The RHS rearranges as

$$\frac{f(x) - f(a)}{x - a}g(x) + f(a)\frac{g(x) - g(a)}{x - a}.$$

We are given that  $g$  is differentiable at  $a$ . Differentiable implies continuous, so  $g$  is continuous at  $a$ . Hence  $\lim_{x \rightarrow a} g(x) = g(a)$ . Taking  $\lim_{x \rightarrow a}$  in the last displayed formula and using AoL, we get  $f'(a)g(a) + f(a)g'(a)$ , as claimed.  $\square$

Now, using only  $+$  and  $\times$ , we can construct all **polynomials in  $x$**  from constants and the function  $x$ . If we apply the rules of differentiation, we obtain

### Corollary.

A polynomial in  $x$  is differentiable for all  $x \in \mathbb{R}$ .

## Differentiating infinite sums

The sum rule of differentiation **does not** extend to infinite sums. A function defined as a sum of series of differentiable functions may not be differentiable.

Yet one can show that a function defined as a sum of a power series is differentiable on  $(-R, R)$ , where  $R$  is the radius of convergence. We will not go through the proof of this in class. Interested students are invited to construct a proof as an exercise, along the following lines (**not done in class and not examinable**):

Let  $f(x) = \sum_{n=0}^{\infty} c_n x^n$  where the radius of convergence is  $R > 0$ . Let  $a \in (-R, R)$ . By Algebra of Infinite Sums, we have  $f(x) - f(a) = F_a(x)(x - a)$  where  $F_a(x) = \sum_{n=1}^{\infty} c_n (x^{n-1} + ax^{n-2} + \dots + a^{n-2}x + a^{n-1})$ . By Proposition 4.6 below,  $f(x)$  will be differentiable at  $a$  if  $F_a(x)$  is shown to be continuous at  $a$ .

We note that  $F_a(x)$  is obtained if the double series  $a_{m,n} = c_{m+n+1} a^m x^n$ ,  $m, n \geq 0$ , is summed by diagonals. Yet summation by columns gives the same answer (*this needs to be justified by demonstrating that  $\sum_{m,n} |a_{m,n}| < +\infty$  when  $a, x \in (-R, R)$ ) and returns a power series in  $x$ . By Theorem 3.5, the sum of a power series is a continuous function, so  $F_a$  is continuous on  $(-R, R)$ , as required.*

One concludes from the above that  $\left(\sum_{n=0}^{\infty} c_n x^n\right)' = \sum_{n=0}^{\infty} (c_n x^n)' = \sum_{n=1}^{\infty} n c_n x^{n-1}$ . So in particular, since  $\left(\frac{x^n}{n!}\right)' = \frac{n x^{n-1}}{n!} = \frac{x^{n-1}}{(n-1)!}$ , differentiating the exponential series  $\sum_{n=0}^{\infty} \frac{x^n}{n!}$  term-by-term gives the same series, so  $(e^x)' = e^x$ .

**Instructions for the exam:** differentiating a power series term-by-term as above without giving full justification will not be accepted in the exam. If asked to justify differentiation of  $e^x$ , give a result obtained below, Proposition 4.7.

## Proving “differentiable” by constructing slope function

Rather than showing directly that  $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$  exists, we may use the following:

**Proposition 4.6: differentiability means continuity of the slope function at  $a$ .**

A function  $f(x)$ , defined in an open neighbourhood of  $a \in \mathbb{R}$ , is differentiable at  $a$ , if and only if there is a function  $F_a(x)$  such that  $f(x) - f(a) = F_a(x)(x - a)$  for all  $x$ , and  $F_a(x)$  is continuous at  $x = a$ . If these conditions hold,  $f'(a)$  equals  $F_a(a)$ .

*Proof.* If such  $F_a$  exists and is continuous at  $a$ , we have  $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \lim_{x \rightarrow a} F_a(x)$  which, by continuity, is  $F_a(a)$ . That is,  $f'(a)$  exists and equals  $F_a(a)$ .

Now suppose that  $f$  is differentiable at  $a$ . Then, defining

$$F_a(x) = \begin{cases} \frac{f(x) - f(a)}{x - a}, & x \neq a, \\ f'(a), & x = a. \end{cases}$$

guarantees  $\lim_{x \rightarrow a} F_a(x) = F_a(a)$ , so by criterion of continuity  $F_a$  is continuous at  $a$ .  $\square$

We call  $F_a$  the **slope function** for  $f$  at  $a$ , because  $F_a(x)$  is the slope (the gradient) of the secant through the points  $(a, f(a))$  and  $(x, f(x))$  on the graph of  $f$ . It is useful to note the slope function for the polynomial  $x^n$ :

$$f(x) = x^n \quad \Rightarrow \quad F_a(x) = \frac{x^n - a^n}{x - a} = x^{n-1} + x^{n-2}a + \dots + a^n.$$

This formula defines a polynomial function of  $x$  which is continuous everywhere, including at  $x = a$ . One has  $F_a(a) = na^{n-1}$  which is the derivative of  $x^n$  at  $x = a$ .

## Differentiating $e^x$

We use the method of continuous slope function to differentiate  $e^x$ .

**Proposition 4.7: derivative of  $e^x$ .**

$$\frac{d}{dx} e^x = e^x.$$

*Proof.* To differentiate  $e^x$  at 0, write

$$e^x - e^0 = x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \stackrel{\text{AoIS}}{=} x \sum_{k=1}^{\infty} \frac{x^{k-1}}{k!} = (x - 0)F_0(x).$$

The slope function  $F_0(x)$  is the sum of a power series convergent for all  $x$ , hence is continuous by Theorem 3.5, and by Proposition 4.6  $\frac{d}{dx}(e^x)|_{x=0}$  exists and equals  $F_0(0) = 1$ . This proves the **Special Limit for  $e^x$** :

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1.$$

Indeed, the left-hand side is exactly the derivative of  $e^x$  at  $x = 0$  which we have just found to be 1. We now differentiate  $e^x$  at an arbitrary  $x \in \mathbb{R}$ :

$$\frac{d}{dx}e^x = \lim_{y \rightarrow x} \frac{e^y - e^x}{y - x} = \lim_{y \rightarrow x} e^x \frac{e^{y-x} - 1}{y - x} \stackrel{h=y-x}{=} e^x \lim_{h \rightarrow 0} \frac{e^h - 1}{h}.$$

By the Special Limit, this is  $e^x \times 1 = e^x$ . □

## The Chain Rule and the Quotient Rule

We will work in the situation

$$\mathbb{R} \xrightarrow{g} \mathbb{R} \xrightarrow{f} \mathbb{R}$$

We will write  $g$  as a function of  $y \in \mathbb{R}$  and  $f$  a function of  $x \in \mathbb{R}$ .

### Theorem 4.8: The Chain Rule.

If  $g(y)$  is differentiable at  $y = k$  and  $f(x)$  is differentiable at  $x = g(k)$  then  $(f \circ g)(y)$  is differentiable at  $y = k$ , and  $(f \circ g)'(k) = f'(g(k))g'(k)$ .

*Proof.* By Proposition 4.6, whenever  $f$  is differentiable at a point  $\ell$ , one has

$$f(x) - f(\ell) = F_\ell(x)(x - \ell)$$

for all  $x$ , where the slope function  $F_\ell$  is continuous at  $\ell$ . In particular, this holds for  $x = g(y)$  and  $\ell = g(k)$ :

$$f(g(y)) - f(g(k)) = F_\ell(g(y))(g(y) - g(k)) = F_\ell(g(y))G_k(y)(y - k),$$

where we assumed that  $g$  was differentiable at  $k$  and applied Proposition 4.6 to  $g$ .

The function  $F_\ell(g(y))$  is continuous at  $y = k$ , because  $g(y)$  is continuous (even differentiable!) at  $k$ ,  $F_\ell$  is continuous at  $g(k) = \ell$ , and a composition of continuous functions is continuous. The function  $G_k(y)$  is continuous at  $k$ . Therefore, by Algebra of Continuous Functions,  $F_\ell(g(y))G_k(y)$  is a continuous function of  $y$ . It immediately follows by Proposition 4.6 that the function  $f(g(y))$  is differentiable at  $y = k$ , with

$$F_\ell(g(k))G_k(k) = f'(g(k))g'(k)$$

as its derivative at  $k$ , as claimed. □

**Example.**

Find  $\frac{d}{dy}e^{-\frac{y^2}{2}}$ .

**Solution.** Put  $f(x) = e^x$  and  $g(y) = -\frac{1}{2}y^2$  so that our required function is  $f(g(y))$ . To apply the Chain Rule, we must check that the assumptions of Theorem 4.8 are met:

- $g(y) = -\frac{1}{2}y^2$  is a polynomial, hence is differentiable for all  $y$ , with  $g'(y) = -y$ ;
- $f(x) = e^x$  is differentiable for all  $x$  by Proposition 4.7, with  $f'(x) = e^x$ .

Hence we are allowed to use the Chain Rule:  $\frac{d}{dy}e^{-\frac{y^2}{2}} = f'(g(y))g'(y) = e^{-\frac{y^2}{2}} \cdot (-y) = -ye^{-\frac{y^2}{2}}$ .

**Corollary: the Quotient Rule.**

If  $g(a) \neq 0$  and  $f(y), g(y)$  are differentiable at  $y = a$ , then

$$\left(\frac{1}{g}\right)'(a) = -\frac{g'(a)}{g(a)^2}, \quad \left(\frac{f}{g}\right)'(a) = \frac{f'(a)g(a) - f(a)g'(a)}{g(a)^2}.$$

*Proof.* If  $h(x) = \frac{1}{x}$  then, for any  $\ell \neq 0$ ,  $h'(\ell) = \lim_{x \rightarrow \ell} \frac{\frac{1}{x} - \frac{1}{\ell}}{x - \ell} = \lim_{x \rightarrow \ell} \frac{\ell - x}{(x - \ell)x\ell}$ . When calculating  $\lim_{x \rightarrow \ell}$ , we may assume that  $x \neq \ell$ , so this simplifies to  $\lim_{x \rightarrow \ell} \frac{-1}{x\ell} = -\frac{1}{\ell^2}$ .

Writing  $\frac{1}{g(y)}$  as  $h(g(y))$  and applying the Chain Rule, we have  $\left(\frac{1}{g}\right)'(a) = h'(g(a))g'(a) = -\frac{1}{g(a)^2}g'(a)$  as claimed. Now, to obtain  $\left(\frac{f}{g}\right)'$ , apply the Product Rule to  $f \cdot \frac{1}{g}$ . □