

Applied Math

Lesson 2

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Differential calculus

1- The gradient of a curve

If a tangent is drawn at a point P on a curve, then the gradient of this tangent is said to be the gradient of the curve at P . In next figure, the gradient of the curve at P is equal to the gradient of the tangent PQ .

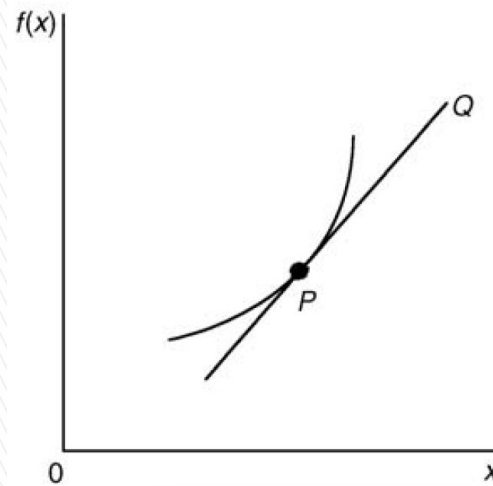


Figure 1

For the curve shown in next figure let the points A and B have co-ordinates (x_1, y_1) and (x_2, y_2) , respectively. In functional notation, $y_1 = f(x_1)$ and $y_2 = f(x_2)$ as shown.

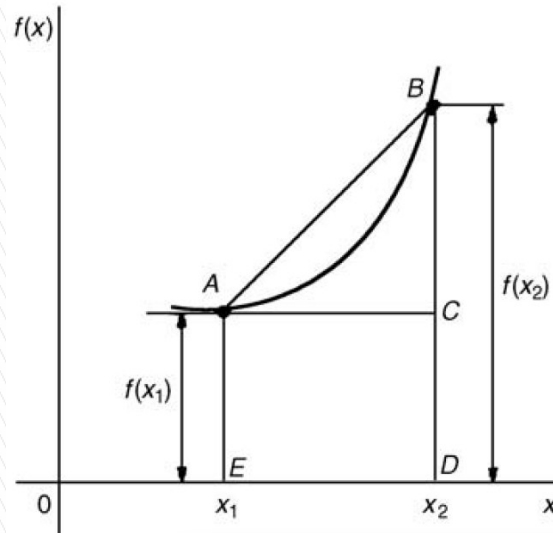


Figure 2

(Obtained from J. O. Bird 2017)

The gradient of the chord AB



$$= \frac{BC}{AC} = \frac{BD - CD}{ED} = \frac{f(x_2) - f(x_1)}{(x_2 - x_1)}$$

For the curve $f(x) = x^2$ shown in the following figure

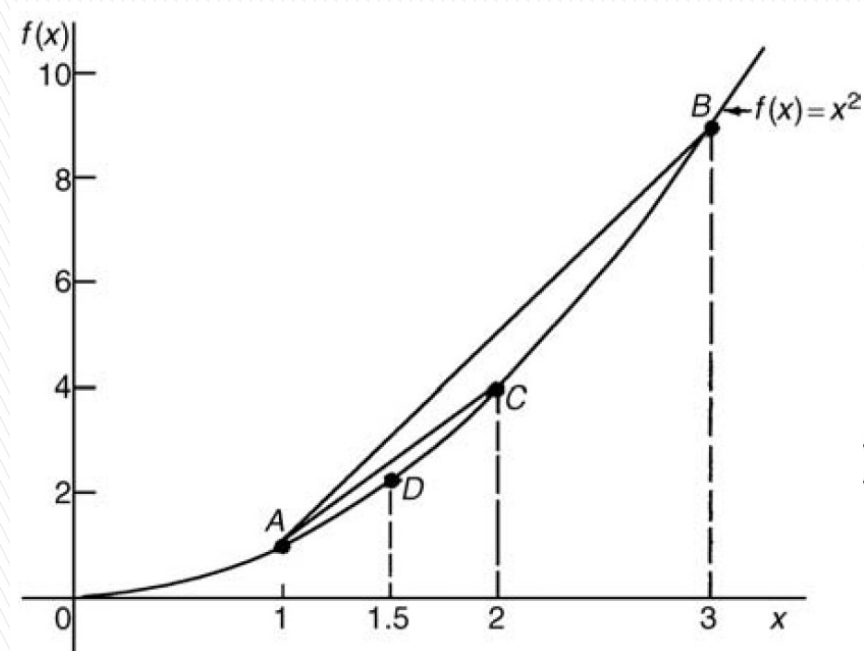


Figure 3

(Obtained from J. O. Bird 2017)

(i) the gradient of chord AB

$$= \frac{f(3) - f(1)}{3 - 1} = \frac{9 - 1}{2} = 4$$

(ii) the gradient of chord AC

$$= \frac{f(2) - f(1)}{2 - 1} = \frac{4 - 1}{1} = 3$$

(iii) the gradient of chord AD

$$= \frac{f(1.5) - f(1)}{1.5 - 1} = \frac{2.25 - 1}{0.5} = 2.5$$

(iv) if E is the point on the curve $(1.1, f(1.1))$ then the gradient of chord AE

$$= \frac{f(1.1) - f(1)}{1.1 - 1} = \frac{1.21 - 1}{0.1} = 2.1$$

(v) if F is the point on the curve $(1.01, f(1.01))$ then the gradient of chord AF

$$= \frac{f(1.01) - f(1)}{1.01 - 1} = \frac{1.0201 - 1}{0.01} = \mathbf{2.01}$$

Thus as point B moves closer and closer to point A the gradient of the chord approaches nearer and nearer to the value 2. This is called the limiting value of the gradient of the chord AB and when B coincides with A the chord becomes the tangent to the curve.

Differentiation from first principles

In following Figure, A and B are two points very close together on a curve, δx (delta x) and δy (delta y) representing small increments in the x and y directions, respectively.

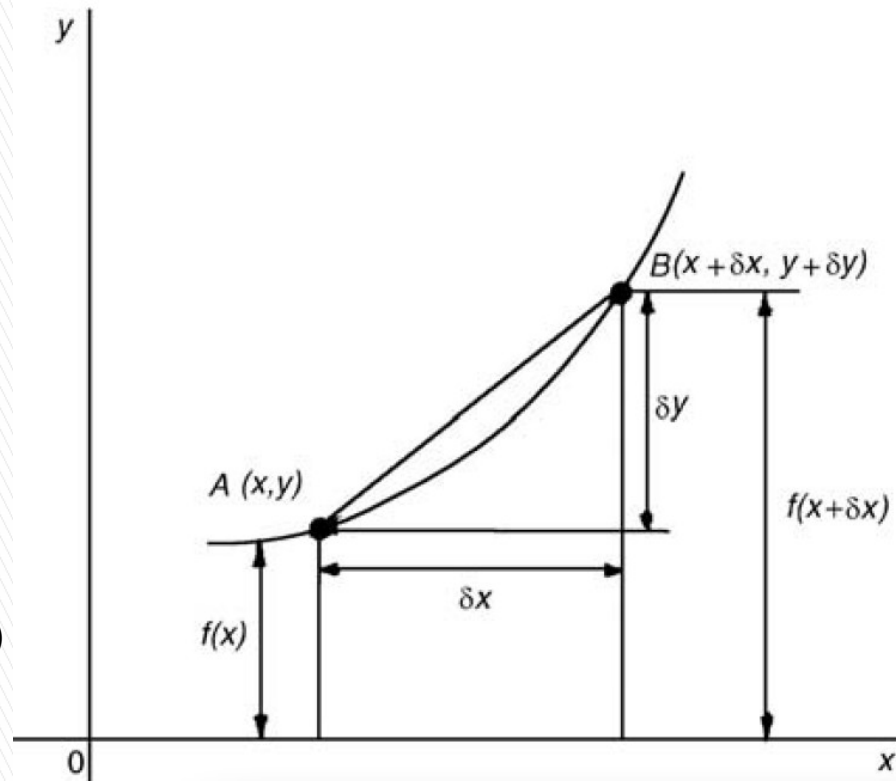


Figure 4

(Obtained from J. O. Bird 2017)

Gradient of chord $AB = \frac{\delta y}{\delta x}$; however,
 $\delta y = f(x + \delta x) - f(x)$.

Hence $\frac{\delta y}{\delta x} = \frac{f(x + \delta x) - f(x)}{\delta x}$.

As δx approaches zero, $\frac{\delta y}{\delta x}$ approaches a limiting value and the gradient of the chord approaches the gradient of the tangent at A .

When determining the gradient of a tangent to a curve there are two notations used. The gradient of the curve at A in Figure 4 can either be written as

$$f'(x) = \lim_{\delta x \rightarrow 0} \left\{ \frac{f(x + \delta x) - f(x)}{\delta x} \right\}$$

$\frac{dy}{dx}$ is the same as $f'(x)$ and is called the **differential coefficient** or the **derivative**. The process of finding the differential coefficient is called **differentiation**.



Problem 1. Differentiate from first principle $f(x) = x^2$ and determine the value of the gradient of the curve at $x = 2$.

To 'differentiate from first principles' means 'to find $f'(x)$ ' by using the expression

$$f'(x) = \lim_{\delta x \rightarrow 0} \left\{ \frac{f(x + \delta x) - f(x)}{\delta x} \right\}$$

$$f(x) = x^2$$

Substituting $(x + \delta x)$ for x gives

$f(x + \delta x) = (x + \delta x)^2 = x^2 + 2x\delta x + \delta x^2$, hence

$$f'(x) = \lim_{\delta x \rightarrow 0} \left\{ \frac{(x^2 + 2x\delta x + \delta x^2) - (x^2)}{\delta x} \right\}$$

$$= \lim_{\delta x \rightarrow 0} \left\{ \frac{(2x\delta x + \delta x^2)}{\delta x} \right\}$$

$$= \lim_{\delta x \rightarrow 0} [2x + \delta x]$$

As $\delta x \rightarrow 0$, $[2x + \delta x] \rightarrow [2x + 0]$. Thus $f'(x) = 2x$, i.e. the differential coefficient of x^2 is $2x$. At $x = 2$, the gradient of the curve, $f'(x) = 2(2) = 4$.

Differentiation of common functions

From differentiation by first principles of a number of examples such as in Problem 1 above, a general rule for differentiating $y = ax^n$ emerges, where a and n are constants. The rule is:

$$\text{if } y = ax^n \text{ then } \frac{dy}{dx} = anx^{n-1}$$

(or, if $f(x) = ax^n$ then $f'(x) = anx^{n-1}$) and is true for all real values of a and n .

For example, if $y = 4x^3$ then $a = 4$ and $n = 3$, and

$$\frac{dy}{dx} = anx^{n-1} = (4)(3)x^{3-1} = 12x^2$$

If $y = ax^n$ and $n = 0$ then $y = ax^0$ and

$$\frac{dy}{dx} = (a)(0)x^{0-1} = 0,$$



Figure 5(a) shows a graph of $y = \sin x$. The gradient is continually changing as the curve moves from 0 to A to B to C to D.

The gradient, given. $\frac{dy}{dx}$, may be plotted in a corresponding position below $y = \sin x$, as shown in Fig 5(b).

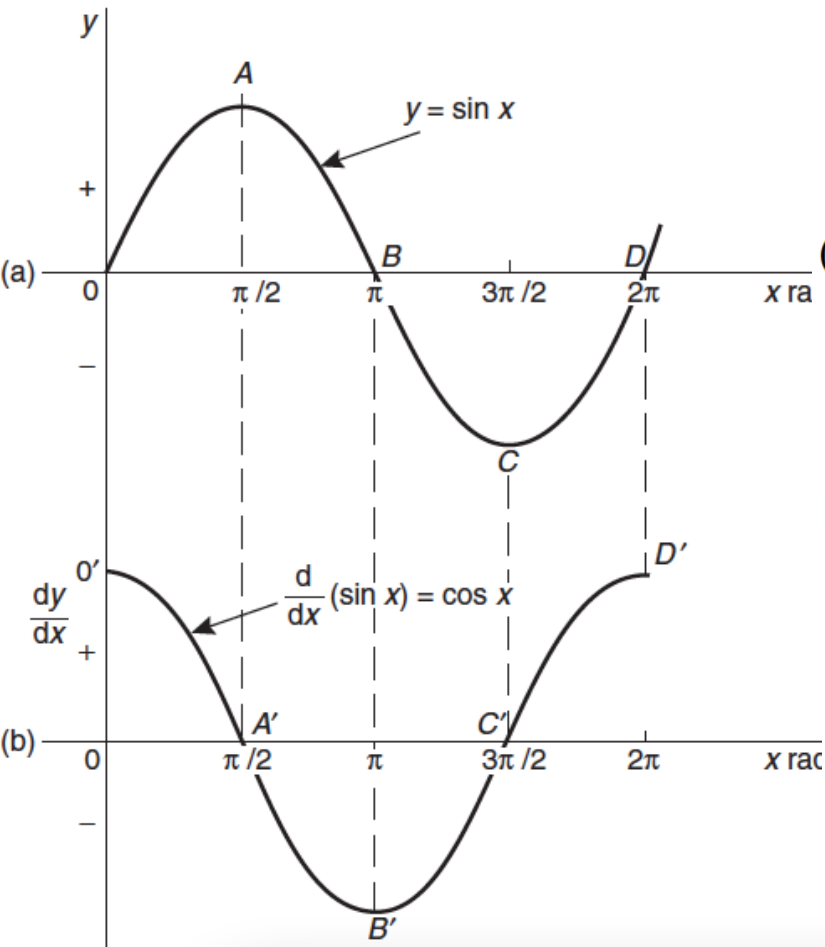


Figure 5

- (i) At 0, the gradient is positive and is at its steepest. Hence $0'$ is a maximum positive value.
- (ii) Between 0 and A the gradient is positive but is decreasing in value until at A the gradient is zero, shown as A' .
- (iii) Between A and B the gradient is negative but is increasing in value until at B the gradient is at its steepest negative value. Hence B' is a maximum negative value.
- (iv) If the gradient of $y = \sin x$ is further investigated between B and D then the resulting graph of $\frac{dy}{dx}$ is seen to be a cosine wave. Hence the rate of change of $\sin x$ is $\cos x$,

$$\text{i.e. if } y = \sin x \text{ then } \frac{dy}{dx} = \cos x$$

$$\text{if } y = \sin ax \text{ then } \frac{dy}{dx} = a \cos ax$$

If graphs of $y = \cos x$, $y = e^x$ and $y = \ln x$ are plotted and their gradients investigated, their differential coefficients may be determined in a similar manner

to that shown for $y = \sin x$. The rate of change of a function is a measure of the derivative. The standard derivatives summarised below may be proved theoretically and are true for all real values of x

y or $f(x)$	$\frac{dy}{dx}$ or $f'(x)$
ax^n	anx^{n-1}
$\sin ax$	$a \cos ax$
$\cos ax$	$-a \sin ax$
e^{ax}	ae^{ax}
$\ln ax$	$\frac{1}{x}$

Note:

The **differential coefficient of a sum or difference** is the sum or difference of the differential coefficients of the separate terms.

Thus, if $f(x) = p(x) + q(x) - r(x)$,
(where f, p, q and r are functions),

then $f'(x) = p'(x) + q'(x) - r'(x)$



Problem 2. Find the differential coefficients of

(a) $y = 12x^3$ (b) $y = \frac{12}{x^3}$.

If $y = ax^n$ then $\frac{dy}{dx} = anx^{n-1}$

(a) Since $y = 12x^3$, $a = 12$ and $n = 3$ thus

$$\frac{dy}{dx} = (12)(3)x^{3-1} = \mathbf{36x^2}$$

(b) $y = \frac{12}{x^3}$ is rewritten in the standard ax^n form as

$$y = 12x^{-3} \text{ and in the general rule } a = 12 \text{ and } n = -3.$$

$$\text{Thus } \frac{dy}{dx} = (12)(-3)x^{-3-1} = -36x^{-4} = \mathbf{-\frac{36}{x^4}}$$



Problem 3. Find the derivatives of
Solution:

$$(a) y = 3\sqrt{x} \quad (b) y = \frac{5}{\sqrt[3]{x^4}}$$

(a) $y = 3\sqrt{x}$ is rewritten in the standard differential form as $y = 3x^{\frac{1}{2}}$.

In the general rule, $a = 3$ and $n = \frac{1}{2}$

$$\text{Thus } \frac{dy}{dx} = (3) \left(\frac{1}{2}\right) x^{\frac{1}{2}-1} = \frac{3}{2}x^{-\frac{1}{2}}$$

$$= \frac{3}{2x^{\frac{1}{2}}} = \frac{3}{2\sqrt{x}}$$

(b) $y = \frac{5}{\sqrt[3]{x^4}} = \frac{5}{x^{\frac{4}{3}}} = 5x^{-\frac{4}{3}}$ in the standard differential form.

In the general rule, $a = 5$ and $n = -\frac{4}{3}$

$$\text{Thus } \frac{dy}{dx} = (5) \left(-\frac{4}{3}\right) x^{-\frac{4}{3}-1} = \frac{-20}{3}x^{-\frac{7}{3}}$$

$$= \frac{-20}{3x^{\frac{7}{3}}} = \frac{-20}{3\sqrt[3]{x^7}}$$



Problem 4. Differentiate, with respect to x ,

$$y = 5x^4 + 4x - \frac{1}{2x^2} + \frac{1}{\sqrt{x}} - 3. \quad \text{Solution:}$$

$$y = 5x^4 + 4x - \frac{1}{2x^2} + \frac{1}{\sqrt{x}} - 3 \text{ is rewritten as}$$

$$y = 5x^4 + 4x - \frac{1}{2}x^{-2} + x^{-\frac{1}{2}} - 3$$

When differentiating a sum, each term is differentiated in turn.

$$\text{Thus } \frac{dy}{dx} = (5)(4)x^{4-1} + (4)(1)x^{1-1} - \frac{1}{2}(-2)x^{-2-1}$$

$$+ (1) \left(-\frac{1}{2} \right) x^{-\frac{1}{2}-1} - 0$$

$$= 20x^3 + 4 + x^{-3} - \frac{1}{2}x^{-\frac{3}{2}}$$

$$\text{i.e. } \frac{dy}{dx} = 20x^3 + 4 + \frac{1}{x^3} - \frac{1}{2\sqrt{x^3}}$$

(Obtained from J. O. Bird 2017)

Problem 5. Find the differential coefficients of (a) $y=3 \sin 4x$
(b) $f(t)=2 \cos 3t$ with respect to the variable. Solution:

(a) When $y = 3 \sin 4x$ then $\frac{dy}{dx} = (3)(4 \cos 4x)$
 $= \mathbf{12 \cos 4x}$

(b) When $f(t) = 2 \cos 3t$ then
 $f'(t) = (2)(-3 \sin 3t) = \mathbf{-6 \sin 3t}$

Problem 6. Determine the derivatives of (a) $y = 3e^{5x}$ (b) $f(\theta) = \frac{2}{e^{3\theta}}$ (c) $y = 6 \ln 2x$.
Solution:

(a) When $y = 3e^{5x}$ then $\frac{dy}{dx} = (3)(5)e^{5x} = \mathbf{15e^{5x}}$

(b) $f(\theta) = \frac{2}{e^{3\theta}} = 2e^{-3\theta}$, thus

$$f'(\theta) = (2)(-3)e^{-3\theta} = -6e^{-3\theta} = \frac{\mathbf{-6}}{\mathbf{e^{3\theta}}}$$

(c) When $y = 6 \ln 2x$ then $\frac{dy}{dx} = 6 \left(\frac{1}{x} \right) = \frac{\mathbf{6}}{\mathbf{x}}$

Problem 7. Determine the co-ordinates of the point on the graph $y=3x^2 - 7x + 2$ where the gradient is -1 .

Solution:

The gradient of the curve is given by the derivative.

When $y = 3x^2 - 7x + 2$ then $\frac{dy}{dx} = 6x - 7$

Since the gradient is -1 then $6x - 7 = -1$, from which, $x = 1$

When $x = 1$, $y = 3(1)^2 - 7(1) + 2 = -2$

Hence the gradient is -1 at the point $(1, -2)$.



Differentiation of a product

When $y=uv$, and u and v are both functions of x , then

$$\frac{dy}{dx} = u \frac{dv}{dx} + v \frac{du}{dx}$$

This is known as the **product rule**.

Problem 8. Find the differential coefficient of $y = 3x^2 \sin 2x$

$3x^2 \sin 2x$ is a product of two terms $3x^2$ and $\sin 2x$

Let $u = 3x^2$ and $v = \sin 2x$

Using the product rule:

$$\frac{dy}{dx} = u \frac{dv}{dx} + v \frac{du}{dx}$$

↓ ↓ ↓ ↓

gives: $\frac{dy}{dx} = (3x^2)(2 \cos 2x) + (\sin 2x)(6x)$

i.e. $\frac{dy}{dx} = 6x^2 \cos 2x + 6x \sin 2x$

$$= 6x(x \cos 2x + \sin 2x)$$

Problem 9. Find the rate of change of y with respect to x given $y = 3\sqrt{x} \ln 2x$.

Solution: The rate of change of y with respect to x is given by $\frac{dy}{dx}$

$y = 3\sqrt{x} \ln 2x = 3x^{\frac{1}{2}} \ln 2x$, which is a product.

Let $u = 3x^{\frac{1}{2}}$ and $v = \ln 2x$

$$\begin{aligned} \text{Then } \frac{dy}{dx} &= u \frac{dv}{dx} + v \frac{du}{dx} \\ &= \left(3x^{\frac{1}{2}}\right) \left(\frac{1}{x}\right) + (\ln 2x) \left[3 \left(\frac{1}{2}\right) x^{\frac{1}{2}-1}\right] \\ &= 3x^{\frac{1}{2}-1} + (\ln 2x) \left(\frac{3}{2}\right) x^{-\frac{1}{2}} \\ &= 3x^{-\frac{1}{2}} \left(1 + \frac{1}{2} \ln 2x\right) \end{aligned}$$

i.e. $\frac{dy}{dx} = \frac{3}{\sqrt{x}} \left(1 + \frac{1}{2} \ln 2x\right)$



Problem 10. Differentiate $y = x^3 \cos 3x \ln x$.

Solution:



Let $u = x^3 \cos 3x$ (i.e. a product) and $v = \ln x$

$$\text{Then } \frac{dy}{dx} = u \frac{dv}{dx} + v \frac{du}{dx}$$

$$\text{where } \frac{du}{dx} = (x^3)(-3 \sin 3x) + (\cos 3x)(3x^2)$$

$$\text{and } \frac{dv}{dx} = \frac{1}{x}$$

$$\begin{aligned} \text{Hence } \frac{dy}{dx} &= (x^3 \cos 3x) \left(\frac{1}{x} \right) + (\ln x)[-3x^3 \sin 3x \\ &\quad + 3x^2 \cos 3x] \\ &= x^2 \cos 3x + 3x^2 \ln x(\cos 3x - x \sin 3x) \end{aligned}$$

$$\text{i.e. } \frac{dy}{dx} = x^2 \{ \cos 3x + 3 \ln x(\cos 3x - x \sin 3x) \}$$



Differentiation of a quotient

When $y = \frac{u}{v}$, and u and v are both functions of x

then

$$\frac{dy}{dx} = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

This is known as the **quotient rule**.

Problem 11 Find the differential coefficient of $y = \frac{4 \sin 5x}{5x^4}$

$\frac{4 \sin 5x}{5x^4}$ is a quotient. Let $u = 4 \sin 5x$ and $v = 5x^4$



Solution:

$$\frac{dy}{dx} = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

where $\frac{du}{dx} = (4)(5) \cos 5x = 20 \cos 5x$

and $\frac{dv}{dx} = (5)(4)x^3 = 20x^3$

Hence
$$\begin{aligned} \frac{dy}{dx} &= \frac{(5x^4)(20 \cos 5x) - (4 \sin 5x)(20x^3)}{(5x^4)^2} \\ &= \frac{100x^4 \cos 5x - 80x^3 \sin 5x}{25x^8} \\ &= \frac{20x^3 [5x \cos 5x - 4 \sin 5x]}{25x^8} \end{aligned}$$

i.e.
$$\frac{dy}{dx} = \frac{4}{5x^5} (5x \cos 5x - 4 \sin 5x)$$



Problem 12. Determine the differential coefficient of $y = \tan ax$
Solution:

$y = \tan ax = \frac{\sin ax}{\cos ax}$. Differentiation of $\tan ax$ is thus treated as a quotient with $u = \sin ax$ and $v = \cos ax$

$$\begin{aligned}\frac{dy}{dx} &= \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2} \\ &= \frac{(\cos ax)(a \cos ax) - (\sin ax)(-a \sin ax)}{(\cos ax)^2} \\ &= \frac{a \cos^2 ax + a \sin^2 ax}{(\cos ax)^2} = \frac{a(\cos^2 ax + \sin^2 ax)}{\cos^2 ax} \\ &= \frac{a}{\cos^2 ax}, \text{ since } \cos^2 ax + \sin^2 ax = 1\end{aligned}$$

Hence $\frac{dy}{dx} = a \sec^2 ax$ since $\sec^2 ax = \frac{1}{\cos^2 ax}$



Problem 13. Find the derivative of $y = \sec ax$

Solution:

$$y = \sec ax = \frac{1}{\cos ax} \text{ (i.e. a quotient). Let } u = 1 \text{ and } v = \cos ax$$

$$\frac{dy}{dx} = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

$$= \frac{(\cos ax)(0) - (1)(-a \sin ax)}{(\cos ax)^2}$$

$$= \frac{a \sin ax}{\cos^2 ax} = a \left(\frac{1}{\cos ax} \right) \left(\frac{\sin ax}{\cos ax} \right)$$

$$\text{i.e. } \frac{dy}{dx} = a \sec ax \tan ax$$



Problem 14. Differentiate $y = \frac{te^{2t}}{2 \cos t}$

Solution:

The function $\frac{te^{2t}}{2 \cos t}$ is a quotient, whose numerator is a product.

Let $u = te^{2t}$ and $v = 2 \cos t$ then

$$\frac{du}{dt} = (t)(2e^{2t}) + (e^{2t})(1) \text{ and } \frac{dv}{dt} = -2 \sin t$$

$$\text{Hence } \frac{dy}{dx} = \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$$

$$= \frac{(2 \cos t)[2te^{2t} + e^{2t}] - (te^{2t})(-2 \sin t)}{(2 \cos t)^2}$$

$$= \frac{4te^{2t} \cos t + 2e^{2t} \cos t + 2te^{2t} \sin t}{4 \cos^2 t}$$

$$= \frac{2e^{2t}[2t \cos t + \cos t + t \sin t]}{4 \cos^2 t}$$

$$\text{i.e. } \frac{dy}{dx} = \frac{e^{2t}}{2 \cos^2 t} (2t \cos t + \cos t + t \sin t)$$



Problem 15. Determine the gradient of the curve

$$y = \frac{5x}{2x^2 + 4} \text{ at the point } \left(\sqrt{3}, \frac{\sqrt{3}}{2} \right)$$

Solution: Let $y = 5x$ and $v = 2x^2 + 4$

$$\begin{aligned} \frac{dy}{dx} &= \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2} = \frac{(2x^2 + 4)(5) - (5x)(4x)}{(2x^2 + 4)^2} \\ &= \frac{10x^2 + 20 - 20x^2}{(2x^2 + 4)^2} = \frac{20 - 10x^2}{(2x^2 + 4)^2} \end{aligned}$$

At the point $\left(\sqrt{3}, \frac{\sqrt{3}}{2} \right)$, $x = \sqrt{3}$,

$$\begin{aligned} \text{hence the gradient} &= \frac{dy}{dx} = \frac{20 - 10(\sqrt{3})^2}{[2(\sqrt{3})^2 + 4]^2} \\ &= \frac{20 - 30}{100} = -\frac{1}{10} \end{aligned}$$



Function of a function

It is often easier to make a substitution before differentiating. If y is a function of x then

$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx}$$

This is known as the 'function of a function' rule (or sometimes the chain rule).

For example, if $y = (3x - 1)^9$ then, by making the substitution $u = (3x - 1)$, $y = u^9$, which is of the 'standard' form.

$$\text{Hence } \frac{dy}{du} = 9u^8 \text{ and } \frac{du}{dx} = 3$$

$$\text{Then } \frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx} = (9u^8)(3) = 27u^8$$

$$\text{Rewriting } u \text{ as } (3x - 1) \text{ gives: } \frac{dy}{dx} = 27(3x - 1)^8$$

Since y is a function of u , and u is a function of x , then y is a function of a function of x .



Problem 16. Differentiate $y = 3 \cos(5x^2 + 2)$

Solution: Let $u = 5x^2 + 2$ then $y = 3 \cos u$

$$\text{Hence } \frac{du}{dx} = 10x \text{ and } \frac{dy}{du} = -3 \sin u.$$

Using the function of a function rule,

$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx} = (-3 \sin u)(10x) = -30x \sin u$$

Rewriting u as $5x^2 + 2$ gives:

$$\frac{dy}{dx} = -30x \sin(5x^2 + 2)$$



Problem 17. Find the derivative of $y = (4t^3 - 3t)^6$

Solution: Let $u = 4t^3 - 3t$, then $y = u^6$

$$\text{Hence } \frac{du}{dt} = 12t^2 - 3 \text{ and } \frac{dy}{du} = 6u^5$$

Using the function of a function rule,

$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx} = (6u^5)(12t^2 - 3)$$

Rewriting u as $(4t^3 - 3t)$ gives:

$$\begin{aligned} \frac{dy}{dt} &= 6(4t^3 - 3t)^5(12t^2 - 3) \\ &= 18(4t^2 - 1)(4t^3 - 3t)^5 \end{aligned}$$



Problem 18. Determine the differential coefficient of

$$y = \sqrt{(3x^2 + 4x - 1)}$$

Solution:

$$y = \sqrt{(3x^2 + 4x - 1)} = (3x^2 + 4x - 1)^{\frac{1}{2}}$$

$$\text{Let } u = 3x^2 + 4x - 1 \text{ then } y = u^{\frac{1}{2}}$$

$$\text{Hence } \frac{du}{dx} = 6x + 4 \text{ and } \frac{dy}{du} = \frac{1}{2}u^{-\frac{1}{2}} = \frac{1}{2\sqrt{u}}$$

Using the function of a function rule,

$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx} = \left(\frac{1}{2\sqrt{u}} \right) (6x + 4) = \frac{3x + 2}{\sqrt{u}}$$

$$\text{i.e. } \frac{dy}{dx} = \frac{3x + 2}{\sqrt{(3x^2 + 4x - 1)}}$$



Problem 19. Differentiate $y = 3 \tan^4 3x$

Solution:

Let $u = \tan 3x$ then $y = 3u^4$

Hence $\frac{du}{dx} = 3 \sec^2 3x$, (from Problem 12 and

$$\frac{dy}{du} = 12u^3$$

Then
$$\frac{dy}{dx} = \frac{dy}{du} \times \frac{du}{dx} = (12u^3)(3 \sec^2 3x)$$
$$= 12(\tan 3x)^3 (3 \sec^2 3x)$$

i.e.
$$\frac{dy}{dx} = 36 \tan^3 3x \sec^2 3x$$





Problem 20. Find the differential coefficient of $y = \frac{2}{(2t^3 - 5)^4}$
Solution:

$$y = \frac{2}{(2t^3 - 5)^4} = 2(2t^3 - 5)^{-4}. \quad \text{Let } u = (2t^3 - 5),$$

then $y = 2u^{-4}$

Hence $\frac{du}{dt} = 6t^2$ and $\frac{dy}{du} = -8u^{-5} = \frac{-8}{u^5}$

Then $\frac{dy}{dt} = \frac{dy}{du} \times \frac{du}{dt} = \left(\frac{-8}{u^5}\right) (6t^2)$

$$= \frac{-48t^2}{(2t^3 - 5)^5}$$



References:

1. J. O. Bird (2017), Higher engineering mathematics Eighth ed.
2. K. A. Stroud (1995) , Engineering mathematics Fourth ed.