

Week 3 Quiz: Differential Calculus: The Derivative and Rules of Differentiation

SGPE Summer School 2016

Limits

Question 1: Find $\lim_{x \rightarrow 3} f(x)$:

$$f(x) = \frac{x^2 - 9}{x - 3}$$

- (A) $+\infty$
- (B) -6
- (C) 6
- (D) Does not exist!
- (E) None of the above

Answer: (C) Note the the function $f(x) = \frac{x^2-9}{x-3} = \frac{(x-3)(x+3)}{x-3} = x + 3$ is actually a line. However it is important to note the this function is *undefined* at $x = 3$. Why? $x = 3$ requires dividing by zero (which is inadmissible). As x approaches 3 from below and from above, the value of the function $f(x)$ approaches $f(3) = 6$. Thus the limit $\lim_{x \rightarrow 3} f(x) = 6$.

Question 2: Find $\lim_{x \rightarrow 2} f(x)$:

$$f(x) = 1776$$

- (A) $+\infty$
- (B) 1770
- (C) $-\infty$
- (D) Does not exist!
- (E) None of the above

Answer: (E) The limit of any constant function at any point, say $f(x) = C$, where C is an arbitrary constant, is simply C . Thus the correct answer is $\lim_{x \rightarrow 2} f(x) = 1776$.

Question 3: Find $\lim_{x \rightarrow 4} f(x)$:

$$f(x) = ax^2 + bx + c$$

- (A) $+\infty$
- (B) $16a + 4b + c$
- (C) $-\infty$
- (D) Does not exist!
- (E) None of the above

Answer: (B) Applying the rules of limits:

$$\begin{aligned}\lim_{x \rightarrow 4} ax^2 + bx + c &= \lim_{x \rightarrow 4} ax^2 + \lim_{x \rightarrow 4} bx + \lim_{x \rightarrow 4} c \\ &= a [\lim_{x \rightarrow 4} x]^2 + b \lim_{x \rightarrow 4} x + c \\ &= 16a + 4b + c\end{aligned}$$

Question 4: Find the limits in each case:

- (i) $\lim_{x \rightarrow 0} \frac{x^2}{|x|}$
- (ii) $\lim_{x \rightarrow 3} \frac{2x+3}{4x-9}$
- (iii) $\lim_{x \rightarrow 6} \frac{x^2-3x}{x+3}$

Answer: (i) $\lim_{x \rightarrow 0} \frac{x^2}{|x|} = \lim_{x \rightarrow 0} \frac{(|x|)^2}{|x|} = \lim_{x \rightarrow 0} |x| = 0$

(ii) $\lim_{x \rightarrow 3} \frac{2x+3}{4x-9} = \frac{2 \cdot 3 + 3}{4 \cdot 3 - 9} = 3$

(iii) $\lim_{x \rightarrow 6} \frac{x^2-3x}{x+3} = \frac{6^2-3 \cdot 6}{6+3} = 2$

Question 5: Show that $\lim_{x \rightarrow 0} \sin x = 0$ (Hint: $-x \leq \sin x \leq x$ for all $x \geq 0$.)

Answer: Given hint and squeeze theorem we have $\lim_{x \rightarrow 0} -x = 0 \leq \lim_{x \rightarrow 0} \sin x \leq 0 = \lim_{x \rightarrow 0} x$ hence,
 $\lim_{x \rightarrow 0} \sin x = 0$

Question 6: Show that $\lim_{x \rightarrow 0} x \sin\left(\frac{1}{x}\right) = 0$

Answer: Note first that for any real number t we have $-1 \leq \sin t \leq 1$ so $-1 \leq \sin\left(\frac{1}{x}\right) \leq 1$. Therefore, $-x \leq x \sin\left(\frac{1}{x}\right) \leq x$ and by squeeze theorem $\lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0$.

Continuity and Differentiability

Question 7: Which of the following functions are *NOT* everywhere continuous:

- (A) $f(x) = \frac{x^2-4}{x+2}$
- (B) $f(x) = (x+3)^4$
- (C) $f(x) = 1066$
- (D) $f(x) = mx + b$
- (E) None of the above

Answer: (A) Remember that, informally at least, a *continuous* function is one in which there are no breaks its curve. A continuous function can be drawn without lifting your pencil from the paper. More formally, a function $f(x)$ is *continuous* at the point $x = a$ if and only if:

1. $f(x)$ is defined at the point $x = a$,
2. the limit $\lim_{x \rightarrow a} f(x)$ exists,
3. $\lim_{x \rightarrow a} f(x) = f(a)$

The function $f(x) = \frac{x^2-4}{x+2}$ is not everywhere continuous because the function is not defined at the point $x = -2$. It is worth noting that $\lim_{x \rightarrow -2} f(x)$ does in fact exist! **The existence of a limit at a point does not guarantee that the function is continuous at that point!**

Question 8: Which of the following functions are continuous:

(A) $f(x) = |x|$

(B) $f(x) = \begin{cases} 3 & x < 4 \\ \frac{1}{2}x + 3 & x \geq 4 \end{cases}$

(C) $f(x) = \frac{1}{x}$

(D) $f(x) = \begin{cases} \ln x & x < 0 \\ 0 & x = 0 \end{cases}$

(E) None of the above

Answer: (A) The absolute value function $f(x) = |x|$ is defined as:

$$f(x) = \begin{cases} x & x \geq 0 \\ -x & x < 0 \end{cases}$$

Does this function satisfy the requirements for continuity? Yes! The critical point to check is $x = 0$. Note that the function is defined at $x = 0$; the $\lim_{x \rightarrow 0} f(x)$ exists; and that $\lim_{x \rightarrow 0} f(x) = 0 = f(0)$.

Question 9: Which of the following functions are *NOT* differentiable:

(A) $f(x) = |x|$

(B) $f(x) = (x + 3)^4$

(C) $f(x) = 1066$

(D) $f(x) = mx + b$

(E) None of the above

Answer: (A) Remember that continuity is a *necessary* condition for differentiability (i.e., every differentiable function is continuous), but continuity is not a *sufficient* condition to ensure differentiability (i.e., not every continuous function is differentiable). Case in point is $f(x) = |x|$. This function is in fact continuous (see previous question). It is not however differentiable at the point $x = 0$. Why? The point $x = 0$ is a cusp (or kink). There are an infinite number of lines that could be tangent to the function $f(x) = |x|$ at the point $x = 0$, and thus the derivative of $f(x)$ would have an infinite number of possible values.

Question 10: Is function

$$f(x) = \begin{cases} 0 & : x = 0 \\ x \sin(1/x) & : x \neq 0 \end{cases}$$

continuous at point 0?

Answer: Note that f is continuous at a point a if

$$\lim_{x \rightarrow a} f(x) = f(\lim_{x \rightarrow a} x).$$

In this case, we take $a = 0$ and

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} x \sin(1/x) = 0$$

by question 6. Moreover,

$$f(\lim_{x \rightarrow 0} x) = f(0) = 0$$

thus, f is continuous at 0.

Derivatives

Question 11: Find the derivative of the following function:

$$f(x) = 1963$$

- (A) $+\infty$
- (B) 1963
- (C) $-\infty$
- (D) 0
- (E) None of the above

Answer: (D) The derivative of a constant function is always zero.

Question 12: Find the derivative of the following function:

$$f(x) = x^2 + 6x + 9$$

- (A) $f'(x) = 2x + 6 + 9$
- (B) $f'(x) = x^2 + 6$
- (C) $f'(x) = 2x + 6$
- (D) $f'(x) = 2x$
- (E) None of the above

Answer: (C) Remember that 1) the derivative of a sum of functions is simply the sum of the derivatives of each of the functions, and 2) the power rule for derivatives says that if $f(x) = kx^n$, then $f'(x) = nkx^{n-1}$. Thus $f'(x) = 2x^{2-1} + 6x^{1-1} + 0 = 2x + 6$.

Question 13: Find the derivative of the following function:

$$f(x) = x^{\frac{1}{2}}$$

- (A) $f'(x) = -\frac{1}{2\sqrt{x}}$
- (B) $f'(x) = \frac{1}{\sqrt{x}}$
- (C) $f'(x) = \frac{1}{2\sqrt{x}}$
- (D) $f'(x) = \sqrt{x}$
- (E) None of the above

Answer: (C) Remember that the power rule for derivatives works with fractional exponents as well! Thus $f'(x) = \frac{1}{2}x^{\frac{1}{2}-1} = \frac{1}{2}x^{-\frac{1}{2}} = \frac{1}{2\sqrt{x}}$.

Question 14: Find the derivative of the following function:

$$f(x) = 5x^2(x + 47)$$

- (A) $f'(x) = 15x^2 + 470x$
- (B) $f'(x) = 5x^2 + 470x$
- (C) $f'(x) = 10x$
- (D) $f'(x) = 15x^2 - 470x$

(E) None of the above

Answer: (A) Ideally, you would solve this problem by applying the product rule. Set $g(x) = 5x^2$ and $h(x) = (x + 47)$, then $f(x) = g(x)h(x)$. Apply the product rule:

$$\begin{aligned} f'(x) &= g'(x)h(x) + g(x)h'(x) \\ &= 10x(x + 47) + 5x^2(1) \\ &= 10x^2 + 470x + 5x^2 \\ &= 15x^2 + 470x \end{aligned}$$

Question 15: Find the derivative of the following function:

$$f(x) = \frac{5x^2}{x + 47}$$

(A) $f'(x) = \frac{5x^2 - 470x}{(x + 47)^2}$

(B) $f'(x) = \frac{10x^2 + 470x}{(x + 47)}$

(C) $f'(x) = 10x$

(D) $f'(x) = \frac{5x^2 + 470}{(x + 47)^2}$

(E) None of the above

Answer: (A) Ideally, you would solve this problem by applying the quotient rule. Set $g(x) = 5x^2$ and $h(x) = (x + 47)$, then $f(x) = \frac{g(x)}{h(x)}$. Apply the quotient rule:

$$\begin{aligned} f'(x) &= \frac{g'(x)h(x) - g(x)h'(x)}{h(x)^2} \\ &= \frac{10x(x + 47) - 5x^2(1)}{(x + 47)^2} \\ &= \frac{10x^2 + 470x - 5x^2}{(x + 47)^2} \\ &= \frac{5x^2 + 470x}{(x + 47)^2} \end{aligned}$$

Question 16: Find the derivative of the following function:

$$f(x) = 5(x + 47)^2$$

(A) $f'(x) = 15x^2 + 470x$

(B) $f'(x) = 10x - 470$

(C) $f'(x) = 10x + 470$

(D) $f'(x) = 15x^2 - 470x$

(E) None of the above

Answer: (C) Ideally, you would solve this problem by applying the chain rule. Set $g(h) = 5h^2$ and $h(x) = (x + 47)$, then $f(x) = g(h(x))$. Apply the chain rule:

$$\begin{aligned} f'(x) &= g'(h)h'(x) \\ &= 10h \\ &= 10(x + 47) \\ &= 10x + 470 \end{aligned}$$

Higher Order Derivatives

Question 17: Find the second derivative of the following function:

$$f(x) = 5x^2(x + 47)$$

- (A) $f''(x) = 30x - 470$
- (B) $f''(x) = 30x + 470$
- (C) $f''(x) = 15x^2 + 235$
- (D) $f''(x) = 15x^2 + 470x$
- (E) None of the above

Answer: (B) The second derivative is just the derivative of the first derivative. Simplest solution would be to multiply to re-write the function as $f(x) = 5x^2(x + 47) = 5x^3 + 235x^2$. Now take the derivative: $f'(x) = 15x^2 + 470x$. Taking the derivative again yields the second derivative: $f''(x) = 30x + 470$.

Question 18: Find the third derivative of the following function:

$$f(x) = 5x^2(x + 47)$$

- (A) 15
- (B) $15 + x$
- (C) $30x$
- (D) $30x + 470$
- (E) None of the above

Answer: (E) Just take the derivative of your answer to Question 12 to get the third derivative of $f(x) = 5x^2(x + 47)$. Answer: $f'''(x) = 30$.

Question 19: Suppose that you have the following utility function:

$$u(x) = \sqrt{x}$$

Find $-\frac{u''(x)}{u'(x)}$.

- (A) $\frac{1}{2x}$
- (B) $-\frac{1}{2x}$
- (C) $2x$
- (D) $-2x$
- (E) None of the above

Answer: (A) The ratio $-\frac{u''(x)}{u'(x)}$ is called the Arrow-Pratt measure of relative risk aversion and you will encounter it in core microeconomics. The first derivative of the utility function (otherwise known as marginal utility) is $u'(x) = \frac{1}{2\sqrt{x}}$ (see Question 9 above). The second derivative is $u''(x) = -\frac{1}{4}x^{-\frac{3}{2}} = -\frac{1}{4\sqrt{x^3}}$. Thus the Arrow-Pratt measure of relative risk aversion is:

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