

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:

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

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 $\varphi : I \rightarrow \mathbb{R}$ 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. \square

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

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.

Mathematical Analysis II

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the main purpose of this model is to illustrate how to use these programming constructs within an arena model the model introduced in this section will use the following modules create two instances of this module will be used to have two different arrival processes into the model

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this arena tutorial aims to provide a minimum but sufficient guide for a beginner to get started with arena for more details the reader is referred to the arena user s guide which can be found in arena program help product manuals arena user s guide 1 installation

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