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Module: Math and Stat

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Chapter 1

Real functions (Fonctions réelles)

Lesson objective:

- How do you determine the domain of definition of a function; (Comment déterminer le domaine de définition d'une fonction);
- 2. How do you find Limits (Comment Calculer les limites);
- How do you study the continuity and differentiability of a function (Comment étudier la continuité et la dérivabilité d'une fonction).

1.1 Definitions and properties

Definition 1 real function (fonction réelle): Let $I \subset \mathbb{R}$ et $J \subset \mathbb{R}$. We call real function, denoted f, any application

 $f: I \to J$ $x \to f(x),$

where I is the starting set (the antecedents) and J the arriving set (the images).

Remark 2 1. The function f denotes the function;

- 2. The real variable $x \in D_f$ is the antecedent;
- 3. The real number f(x) is the image of x by f.

Definition 3 Domaine de définition (domain of function): Let $I \subset \mathbb{R}$ and $J \subset \mathbb{R}$. The set of elements of I which have exactly one image in J by the function f is called the domain of definition of I. We denote it D_f :

$$D_f = \{x \in \mathbb{R} / f(x) \text{ is defined}\}$$

1.1.1 Examples (exemples)

Polynomial function (Fonction polynomiale): The general form of this function is:

$$f(x) = a_0 + a_1 x + a_2 x^2 + \dots + a_n x^n$$

The domain of definition of polynomial functions is $\mathbb{R} =]-\infty, +\infty[$, as examples:

$$f(x) = x^2, g(x) = 3 + 5x + 2x^2, \dots$$

where f(x) and g(x) are second degree polynomials and $D_f = \mathbb{R}$, $D_g = \mathbb{R}$.

Nth root function(Fonction racinen-ième): Let h a real fonction. The general form of root function is :

$$f(x) = h^{\frac{p}{q}} = \sqrt[q]{h(x)^p},$$

where $p \in \mathbb{Z}$ and $q \in \mathbb{N}^*$.

for p = 1 and q = 2 we obtain square root function (la fonction racine carrée), for examples:

$$f(x) = \sqrt{x-1}, \ f(x) = \sqrt{x^2 + 2x}.$$

The condition for f to be defined is that the function h(x) is positive or zero, that's meaning:

 $D_f = \{ x \in \mathbb{R}/h(x) \ge 0 \}.$

The domain of the function $f(x) = \sqrt{x-1}$ is $D_f = \{x \in \mathbb{R} | x-1 \ge 0\}$, so

$$x - 1 \ge 0 \Rightarrow x \ge 1$$

then: $D_f = [1, +\infty[.$

for p = 1 and q = 3 we obtain cube root function (fonction racine cubique), for example:

$$f(x) = \sqrt[3]{x-1},$$

The domain of cube root function is $\mathbb{R} = \left] -\infty, +\infty \right[$.

Rational function (Fonction rationnelle): If h and g are two real functions, then The general form of rational functions is given by:

$$f(x) = \frac{h(x)}{g(x)}, \ g(x) \neq 0.$$

The domain of quotient function $f = \frac{h(x)}{g(x)}$ is the intersection of the domains of h(x) and g(x).

Remark 4 If h is a polynomial function, then for f to be defined it is necessary that $g(x) \neq 0$.

Example 5 1. Let f_1 a function defined by:

$$f_1(x) = \frac{h_1(x)}{g_1(x)} = \frac{1}{x^2 - 1},$$

so: f_1 is défined $\Leftrightarrow g_1(x) = x^2 - 1 \neq 0$, or $D_{f_1} = \{x \in \mathbb{R}/x^2 - 1 \neq 0\}$, the solution of the equation $x^2 - 1 = 0$ gives us the points which do not belong to D_{f_1} . So we have

$$x^2 - 1 = (x - 1)(x + 1)$$

and

$$(x-1)(x+1) = 0 \Rightarrow \begin{cases} (x-1) = 0 \\ ou \ (x+1) = 0 \end{cases}$$

then, $x \neq 1$ et $x \neq -1$

SO

$$D_{f_1} = \{x \in \mathbb{R}/x \neq -1 \text{ and } x \neq 1\}$$
$$= \mathbb{R} - \{-1, 1\}$$
$$=]-\infty, -1[\cup]-1, 1[\cup]1, +\infty[$$

2. Let f_2 a function defined by:

$$f_2(x) = \frac{h_2(x)}{g_2(x)} = \frac{x^2 + 1}{x^2 + 2x - 1},$$

The function f_2 is defined $\Leftrightarrow g_2(x) = x^2 + 2x - 1 \neq 0$. We search the solution of the equation $x^2 + 2x - 1$, so we calculate the determinant Δ :

$$\Delta = (2)^2 - 4(1)(-1)$$

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and $\Delta > 0$, then we have two different solutions are:

$$x_1 = \sqrt{2} - 1$$
 and $x_2 = -\sqrt{2} - 1$

Then:

$$D_{f_2} = \mathbb{R} - \left\{ -\sqrt{2} - 1, \sqrt{2} - 1 \right\}$$

= $\left] -\infty, -\sqrt{2} - 1 \right[\cup \left] -\sqrt{2} - 1, \sqrt{2} - 1 \right[\cup \left] \sqrt{2} - 1, +\infty \right]$

3. Let f_3 a function defined by:

$$f_3(x) = \frac{h_3(x)}{g_3(x)} = \frac{\sqrt{x-1}}{x^2 + 2x - 1}$$

We observe that the function $h_3(x)$ is a square root function then to find the domain of f_3 it is necessary to add the condition that $h_3(x) \ge 0$ and the intersection with $g_3(x) \ne 0$ gives us D_{f_3} . $D_{f_3} = \{x \in \mathbb{R}/x - 1 \ge 0 \text{ et } x^2 + 2x - 1 \ne 0\}$, and we have: $D_{h_3} = [1, +\infty[\text{ et } D_{g_3} =] -\infty, -\sqrt{2} - 1[\cup] -\sqrt{2} - 1, \sqrt{2} - 1[\cup] \sqrt{2} - 1, +\infty[$. then the intersection gives us: $D_{f_3} = [1, +\infty[$.

Logarithmic function (Fonction logarithme): The *ln* function is defined as follows:

$$\ln : \mathbb{R}^*_+ \to \mathbb{R}$$
$$x \to \ln(x)$$

therefore the domain of the function ln is $\mathbb{R}^*_+ =]0, +\infty[$

Exponential function(Fonction exponentielle): exponential function exp is defined as following :

$$\exp: \mathbb{R} \to \mathbb{R}$$
$$x \to \exp(x)$$

and the domain of the exponential function is \mathbb{R} .

Sinus and Cosinus functions (Fonctions sinus et cosinus): The sinus function is defined as follows :

$$\sin: \mathbb{R} \to \mathbb{R}$$
$$x \mapsto \sin(x)$$

and its domain is \mathbb{R}

The sinus function is defined as follows:

$$\cos: \mathbb{R} \to \mathbb{R}$$
$$x \mapsto \cos(x)$$

and its domain is \mathbb{R} .

The functions sin and cos are bounded functions, i.e.

for
$$x \in \mathbb{R}, -1 \le \sin(x) \le 1$$
 and $-1 \le \cos(x) \le 1$.

1.1.2 Composition of two functions:

Let : $f: D_1 \to \mathbb{R}$ and $g: D_2 \to \mathbb{R}$, then the function $f \circ g$ is defined by:

$$D_2 \to \mathbb{R}$$

 $(f \circ g)(x) = f(g(x))$

Example 6 1. Let: $f(x) = \sin(x)$ and $g(x) = x^2 + 2x - 1$ then $(f \circ g)(x) = f(g(x)) = f(g(x))$

 $\sin(x^2 + 2x - 1).$

2. Let: $f(x) = \ln(x)$ and $g(x) = \frac{1}{x}$ then $(f \circ g)(x) = f(g(x)) = \ln(\frac{1}{x})$. the domain of f is $\mathbb{R}^*_+ =]0, +\infty[$ and the domain of g is \mathbb{R}^* , then the domaine of f(g(x)) is \mathbb{R}^*_+ .

Definition 7 graphical representation (Représentation graphique): Let f a real fonction, the graph of f, noté G(f), is defined by:

$$G(f) = \{(x, f(x), x \in D_f\}.$$

1.1.3 Function operations (Opérations sur les fonctions)

If f and g are two functions defined on the same interval $I \subset \mathbb{R}$, we then have the following results:

1. Sum (Somme): The sum function f + g is defined for any real x of the interval I by:

$$(f+g)(x) = f(x) + g(x).$$

2. **Product** (**Produit**): the product function fg is defined for all real x of the interval I by:

$$(fg)(x) = f(x)g(x).$$

3. Quotiont: when the function g does not equal 0 on the interval I, the quotient function f/g is defined for any real x of I by:

$$\left(\frac{f}{g}\right)(x) = \frac{f(x)}{g(x)}, \ g(x) \neq 0.$$

1.2 limit of a function (Limite d'une fonction)

Let $f:]a, b[\to \mathbb{R} \text{ and let } x_0 \in]a, b[$ where $x_0 \notin]a, b[$.

1. We say that f(x) tends to a real limit l as x tends to x_0 on the left if:

$$\lim_{x \to x_0} f(x) = l$$

2. We say that f(x) tends to a real limit l as x approaches x_0 on the right if:

$$\lim_{x \to x_0} f(x) = l'$$

3. If we have

$$\lim_{x \stackrel{\leq}{\to} x_0} f(x) = l = \lim_{x \stackrel{\geq}{\to} x_0} f(x)$$

Then we say that l is the limit of f at the point x_0 .

We say that f tends to an infinite limit $+\infty(-\infty)$ when x approaches x_0 on the left and on the right if:

$$\lim_{x \to x_0} f(x) = \lim_{x \to x_0} f(x) = \begin{cases} +\infty \\ or -\infty \end{cases}$$

Sometimes, in the calculations of the limits we find forms called indeterminate forms (IF) when calculating the limits, these forms are:

$$+\infty-\infty, \ \frac{\infty}{\infty}, \ \frac{0}{0}, \ \frac{\infty}{0}, 0\infty, \ 0^{\infty}.$$

To remove the indeterminate form (IF) in the calculations of the limits, we use the following methods:

1.2.1 Method 01: Factoring higher degree polynomials (Factoriser le terme de plus haut degré)

We use this method when we have an indeterminate form of the type $(+\infty - \infty)$ for a polynomial function or $(\frac{\infty}{\infty})$ for a rational function. This method consists of putting the

highest degree term into a factor and if we obtain a fraction we simplify as much as possible.

Example 8 1. We want to calculate $\lim_{x \to \infty} (x^2 - 2x + 1)$, we have: $\lim_{x \to \infty} (x^2 - 2x + 1) =$

 $+\infty - \infty$, so it's an FI of the type $+\infty - \infty$. To remove the FI we put x^2 as a factor,

then:

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

and

$$\lim_{x \to \infty} x^2 = +\infty$$
$$\lim_{x \to \infty} \left(\frac{2}{x} + \frac{1}{x^2}\right) = 0$$

by product:

$$\lim_{x \to \infty} x^2 (1 - \frac{2}{x} + \frac{1}{x^2}) = \infty . 1 = \infty$$

2. We want to calculate $\lim_{x \to \infty} \left(\frac{x^2 - 2x + 1}{x + 1}\right)$, we have: $\lim_{x \to \infty} \left(\frac{x^2 - 2x + 1}{x + 1}\right) = \frac{\infty}{\infty}$, so it's an FI of the type $\frac{\infty}{\infty}$. To remove the FI we put the highest degree in the numerator and divide it by the highest degree in the denominator, then:

$$\lim_{x \to \infty} \left(\frac{x^2 - 2x + 1}{x + 1} \right) = \lim_{x \to \infty} \left(\frac{x^2}{x} \right) = \lim_{x \to \infty} (x) = +\infty$$

1.2.2 Method 02: conjugate multiplication technique (Multiplier par l'expression conjuguée)

This method used when we have an indeterminate form of the type $(+\infty - \infty)$ in an expression with square roots $(\sqrt{A(x)} - \sqrt{B(x)})$. To remove the FI in this type we multiply and divide by the conjugate expression of $(\sqrt{A(x)} - \sqrt{B(x)})$, it is $(\sqrt{A(x)} + \sqrt{B(x)})$.

Example 9 We want to calculate: $\lim_{x \to \infty} (\sqrt{x} - \sqrt{x+3})$, we have: $\lim_{x \to \infty} (\sqrt{x}) = +\infty$ and $\lim_{x \to \infty} (\sqrt{x+3}) = +\infty$ but the sum of these two limits equals $+\infty - \infty$.

so we multiply and divide by: $\sqrt{x} + \sqrt{x+3}$, we obtain:

$$\frac{\left(\sqrt{x}-\sqrt{x+3}\right)\left(\sqrt{x}+\sqrt{x+3}\right)}{\left(\sqrt{x}+\sqrt{x+3}\right)} = \frac{x-x+3}{\sqrt{x}+\sqrt{x+3}}$$
$$= \frac{3}{\sqrt{x}+\sqrt{x+3}}$$

so

$$\lim_{x \to \infty} \left(\sqrt{x} - \sqrt{x+3}\right) = \lim_{x \to \infty} \left(\frac{3}{\sqrt{x} + \sqrt{x+3}}\right)$$
$$= \frac{3}{+\infty}$$
$$= 0.$$

1.2.3 Method 03: Comparaison (La comparaison)

This method consists of comparing between two functions. We summarize this method as follows:

Let considred two functions f and g defined on the interval I in \mathbb{R} ,

1. If $f(x) \leq g(x)$ and $\lim_{x \to x_0} g(x) = -\infty$, then

$$\lim_{x \to x_0} f(x) = -\infty,$$

- 2. If $g(x) \leq f(x)$ and $\lim_{x \to x_0} g(x) = +\infty$, then
- 3. Let f, g and h three functions defined on the interval I in \mathbb{R} , if $h(x) \leq f(x) \leq g(x)$ and $\lim_{x \to x_0} g(x) = \lim_{x \to x_0} h(x) = l$, then

$$\lim_{x \to x_0} f(x) = l.$$

Example 10 Let considred a function $f: f(x) = x^2 \sin(x) - 3x^2$. We want to calculate

 $\lim_{x \to +\infty} \left(x^2 \sin(x) - 3x^2 \right)$

We know that:

$$-1 \le \sin(x) \le 1$$

and $x^2 \ge 0$, so

$$x^{2}\sin(x) \le x^{2}$$
$$x^{2}\sin(x) - 3x^{2} \le x^{2} - 3x^{2}$$
$$x^{2}\sin(x) - 3x^{2} \le -2x^{2}$$

and $\lim_{x \to \infty} (-2x^2) = -\infty$, We conclude that : $\lim_{x \to 0} (x^2 \sin(x)) = -\infty$.

1.2.4 Method 04: Derivation method (Méthode de dérivation)

This method used when we have an indeterminate form of the type $(\frac{+\infty}{+\infty}, \frac{-\infty}{-\infty} \text{ et } \frac{0}{0})$. This method consists of using the derivative of the function (Hospital rule). We summarize this method as follows:

Let f and g two functions differentiable on an interval I =]a, b[of \mathbb{R} and $g'(x) \neq 0$, then

1.

if
$$\lim_{x \to x_0} f(x) = \lim_{x \to x_0} g(x) = 0$$
 and $\lim_{x \to x_0} \frac{f'(x)}{g'(x)} = l$ then $\lim_{x \to x_0} \frac{f(x)}{g(x)} = l$

2.

$$\inf_{x \to x_0} f(x) = \lim_{x \to x_0} g(x) = +\infty \text{ and } \lim_{x \to x_0} \frac{f'(x)}{g'(x)} = l \text{ then } \lim_{x \to x_0} \frac{f(x)}{g(x)} = l$$

Remark 11 Sometimes you will have to use the hospital rule several times.

Example 12 1. Let h a function defined by:

$$h(x) = \frac{\sqrt{x}}{\ln(x)},$$

we calculate $\lim_{x \to +\infty} \left(\frac{\sqrt{x}}{\ln(x)}\right) = \frac{+\infty}{+\infty}$, so we use the hospital rule and we obtain $\lim_{x \to +\infty} \left(\frac{\frac{1}{2\sqrt{x}}}{\frac{1}{x}}\right) = \lim_{x \to +\infty} \left(\frac{\sqrt{x}}{2}\right) = +\infty.$

1.2.5 Properties of Limits

If L, M, c, and k are real numbers and

$$\lim_{x \to c} f(x) = L$$
 and $\lim_{x \to c} g(x) = M$, then

Sum Rule: The limit of the sum of two functions is the sum of their limits

$$\lim_{x \to c} (f(x) + g(x)) = L + M.$$

Difference Rule: The limit of the difference of two functions is the difference of

their limits

$$\lim_{x \to c} (f(x) - g(x)) = L - M.$$

Product Rule: The limit of a product of two functions is the product of their

limits.

$$\lim_{x \to c} (f(x).g(x)) = LM.$$

Constant Multiple Rule: The limit of a constant times a function is the constant times the limit of the function

$$\lim_{x \to c} (kf(x)) = kL.$$

Quotient Rule: The limit of a quotient of two functions is the quotient of their limits, provided the limit of the denominator is not zero

$$\lim_{x \to c} \frac{f(x)}{g(x)} = \frac{L}{M}, M \neq 0.$$

1.3 Continuity (Continuité)

Definition 13 Continuity left and right (Continuité à gauche et à droite): Let f a function defined on un intervalle I ($I \subset \mathbb{R}$). Let x_0 a point of I.

-The function f is continuous to the left of x_0 if and only if

$$\lim_{x \to x_0} f(x) = f(x_0).$$

-The function f is continuous to the right of x_0 if and only if

$$\lim_{x \to x_0} f(x) = f(x_0).$$

-The function f is continuous at a point x_0 if and only if

$$\lim_{x \to x_0} f(x) = \lim_{x \to x_0} f(x) = f(x_0).$$

Definition 14 Continuity (Continuité): Let f be a function defined on an interval I ($I \subset \mathbb{R}$). We say that the function f is continuous in I if and only if f is continuous at each point of I.

Remark 15 -If $\lim_{x \to x_0} f(x) \neq \lim_{x \to x_0} f(x) \neq f(x_0)$ then the function f is discontinuous in x_0 . -If $\lim_{x \to x_0} f(x) \neq \lim_{x \to x_0} f(x)$ and $\lim_{x \to x_0} f(x) = f(x_0)$ then f is continuous to the left of

 x_0 .

-If
$$\lim_{x \to x_0} f(x) = f(x_0)$$
 then f is continuous to the right of x_0 .

Example 16 -Polynomial functions are continuous at every point in \mathbb{R} .

-Rational fractions functions are continuous where they are defined.

-Let f a function defined by: $f(x) = \frac{x+2}{x}$ and $D_f = \mathbb{R} - \{0\}$. The function f is continuous at $x_0 = 1$ because:

$$\lim_{\substack{x \to 1 \\ x \to 1}} \frac{x+2}{x} = \lim_{\substack{x \to 1 \\ x \to 1}} \frac{x+2}{x} = f(1) = 3.$$

Let g a function defined by: $g(x) = \begin{cases} \frac{|x|}{x} & \text{if } x \neq 0\\ 1 & \text{if } x = 0 \end{cases}$, $D_f = \mathbb{R}.$

The fonction g is discontinuous at $x_0 = 0$ because:

$$\lim_{\substack{x \to 0 \\ x \to 0}} \frac{|x|}{x} = \lim_{\substack{x \to 0 \\ x \to 0}} \frac{-x}{x} = -1$$
$$\lim_{\substack{x \to 0 \\ x \to 0}} \frac{|x|}{x} = \lim_{\substack{x \to 0 \\ x \to 0}} \frac{x}{x} = 1$$

but it is continuous to the right because: $\lim_{\substack{x \to 0 \\ x \to 0}} \frac{|x|}{x} = \lim_{\substack{x \to 0 \\ x \to 0}} \frac{x}{x} = 1 = g(0).$

1.3.1 Extension by continuity (Prolongement par continuité)

Let f a function defined on interval $I - \{x_0\}$. If $\lim_{x \to x_0} f(x) = l$ (existe) then the function \tilde{f} defined on I

$$\tilde{f} = \begin{cases} f(x) \text{ if } x \neq x_0 \\ \\ l \text{ if } x = x_0 \end{cases}$$

is called the extension by continuity from f to x_0 . The function f is then continuous in x_0 .

Example 17 Let f defined by:

$$f(x) = \frac{\sin(x)}{x}$$

The domain $D_f = \mathbb{R} - \{0\}$ and the function f is continuous in D_f but $\lim_{x \to 0} \frac{\sin(x)}{x} = 1$.

So we can extend f to $x_0 = 0$

$$\tilde{f} = \begin{cases} \frac{\sin(x)}{x} & \text{if } x \neq 0\\ 1 & \text{if } x = 0 \end{cases}$$

1.4 Differentiability (Dérivabilité)

Definition 18 Differentiability left and right (Dérivée sur à droite et à gauche): Let f a function defined on interval I in R. Let a a point of I.

-The function f is differentiable in left at a point x_0 if and only if

$$\lim_{\substack{x \to x_0 \\ x \to x_0}} \frac{f(x) - f(x_0)}{x - x_0} = l.$$

-The function f is differentiable in right at a point x_0 if and only if

$$\lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0} = l'$$

-The function f is differentiable at a point x_0 if and only if

$$\lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{x \to a} \frac{f(x) - f(x_0)}{x - x_0} = f'(x_0).$$

This number $f'(x_0)$ is called derivative of f at x_0 .

Definition 19 derivative on I (Dérivée sur I): We say that f is differentiable on I if, for all x of I, f is differentiable on x. This function is called the derivative of f, denoted f'.

Example 20 -Polynomial functions are differentiable at any point in \mathbb{R} .

-Rational fractions are differentiable where they are defined.

-Let f a function definite by: $f(x) = \frac{x+2}{x}$ and $D_f = \mathbb{R} - \{0\}$. the function f is differentiable at $x_0 = 1$ because:

$$\lim_{\substack{<\\x\to1}}\frac{\frac{x+2}{x}-3}{x-1} = \lim_{\substack{<\\x\to1}}\frac{\frac{-2x+2}{x}}{x-1} = \lim_{\substack{<\\x\to1}}\frac{-2x+2}{x(x-1)} = \frac{0}{0}(IF)$$

we use hospital rule:

$$\lim_{\substack{x \to 1 \\ x \to 1}} \frac{-2x+2}{x(x-1)} = \lim_{\substack{x \to 1 \\ x \to 1}} \frac{-2}{2x-1} = -2$$

also

$$\lim_{\substack{>\\x\to 1}} \frac{-2x+2}{x(x-1)} = \lim \frac{-2}{2x-1} = -2$$

then f is differentiable at $x_0 = 1$.

1.4.1 Properties (Propriétés)

Let f and g two fonctions differentiable on I.then we have:

1. for α and $\beta \in \mathbb{R} : (\alpha f + \beta g)' = \alpha f' + \beta g'$ linearity(linéarité)

$$(2\cos(x) + 3\ln(x))' = -2\sin(x) + 3(\frac{1}{x}) = -2\sin(x) + \frac{3}{x}$$

2. Product derivative (Dérivé de produit):

$$(fg)' = f'g + fg'$$

as

$$(x\ln(x))' = \ln(x) + x(\frac{1}{x}) = \ln(x) + 1$$

3. Derivative of the quotient :

$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$$

we take an example:

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

4. Derivative of composition functions:

$$(f(g(x)))' = g'(x)f'(g(x))$$

for example:

$$\left(\cos(x^2+2x)\right)' = -(2x+2)\sin(x^2+2x)$$

Derivatives of usual functions: They are presented in the following table:

Function f	Derivative f'	Function f	Derivative f'
x^{α}	$\alpha x^{\alpha-1}$	sin(x)	cos(x)
$\ln(x)$	$\frac{1}{x}$	e^x	e^x
\sqrt{x}	$\frac{1}{2\sqrt{x}}$	a^x	$ln(a)a^x$
$\frac{1}{x}$	$\frac{-1}{x^2}$	$\sqrt[n]{x}$	$\frac{1}{n\sqrt[n]{x^{n-1}}}$
cos(x)	-sin(x)	$u(x)^n$	$nu'(x)u^{n-1}$