

# Chapter 03: Functions of a Real Variable

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## بالعربية:

- **بابا حامد، بن حبيب**، التحيل 1 تذكير بالدروس و تمارين محلولة عدد 300 ترجمة الحفيظ مقران، ديوان المطبوعات الجامعية ( **الفصلين الثالث و الرابع** ) .
- In English:

- **Murray R. Spiegel**, Schaum's outline of theory and problems of advanced calculus, Mcgraw-Hill (1968), (**Chapters 2 and 4**) .
- **Robert C. Wrede, Murray R. Spiegel**, Schaum's Outlines: Advanced Calculus, (2011), (**Chapter 3 and 4**).
- **Terence Tao**, Analysis 1 (3rd edition), Springer (2016).

## En français:

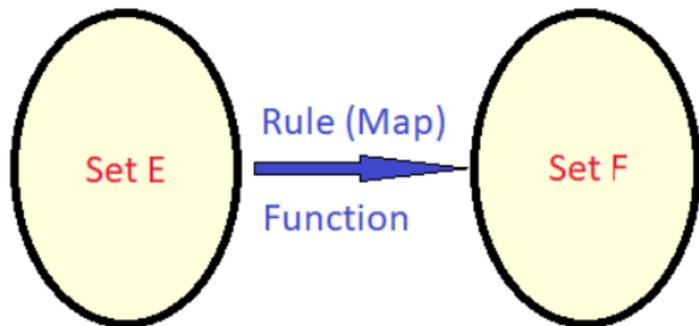
- **BOUHARIS Epouse, OUDJDI DAMERDJI Amel**, Cours et exercices corrigés d'Analyse 1, Première année Licence MI Mathématiques et Informatique, U.S.T.O 2020-2021 (**Chapitres 4 et 5**).
- **Benzine BENZINE**, Analyse réelle cours et exercices corrigés, première année maths et informatique (2016), (**Chapitres 3 et 4**).

## Definition:

- A real function of a real variable is a mapping  $f$  from a set  $E \subset \mathbb{R}$  to a set  $F \subset \mathbb{R}$ , written as:

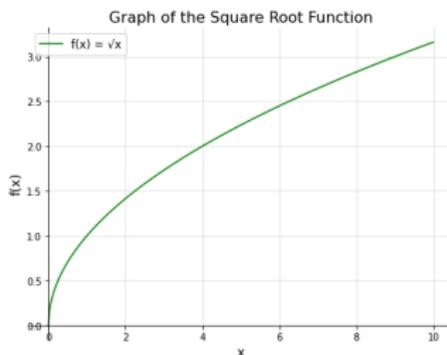
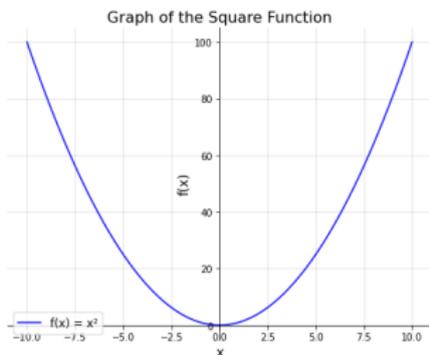
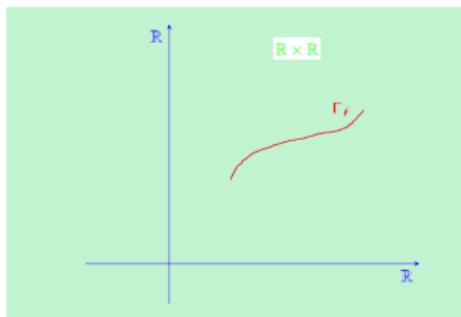
$$f : E \rightarrow F, \quad x \mapsto f(x).$$

- Here,  $x$  is called the real variable, and  $f(x)$  is called the image of  $x$  under  $f$ .
- The domain of definition of  $f$  is the set of values  $x \in E$  for which  $f(x) \in F$ , denoted  $D_f$ .
- The set of all functions from  $E$  to  $F$  is denoted as  $F(E, F)$ .



The graph of  $f$  is the subset  $\Gamma_f$  of the Cartesian product  $\mathbb{R} \times \mathbb{R}$  defined as:

$$\Gamma_f = \{(x, f(x)) \mid x \in E\}.$$



## Definition: (Parity of a Function)

Let  $f$  be a function from  $\mathbb{R}$  to  $\mathbb{R}$ .

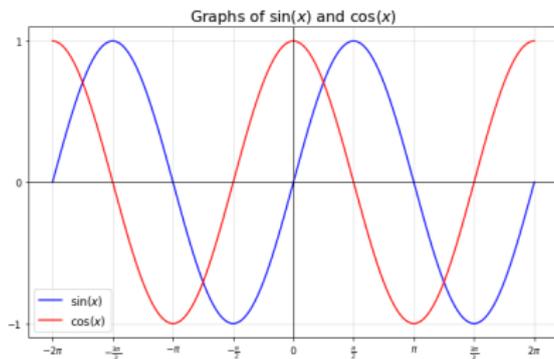
- $f$  is called even if  $\forall x \in D_f, f(-x) = f(x)$ , meaning the graph of  $f$  is symmetric with respect to the  $y$ -axis.
- $f$  is called odd if  $\forall x \in D_f, f(-x) = -f(x)$ , meaning the graph of  $f$  is symmetric with respect to the origin.

**Definition: (Periodicity of a Function)** A function  $f$  is said to be periodic if there exists a strictly positive real number  $T$  such that:

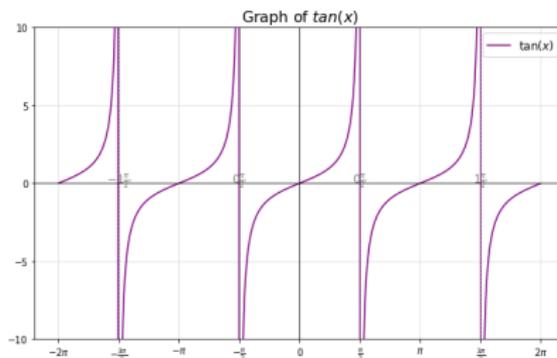
$$\forall x \in D_f, f(x + T) = f(x).$$

## Examples:

- For  $f(x) = \sin x$  or  $f(x) = \cos x$ , the period is  $T = 2\pi$ .



- For  $f(x) = \tan x$ , the period is  $T = \pi$ .



- For  $f(x) = x - \lfloor x \rfloor$ , the period is  $T = 1$ .

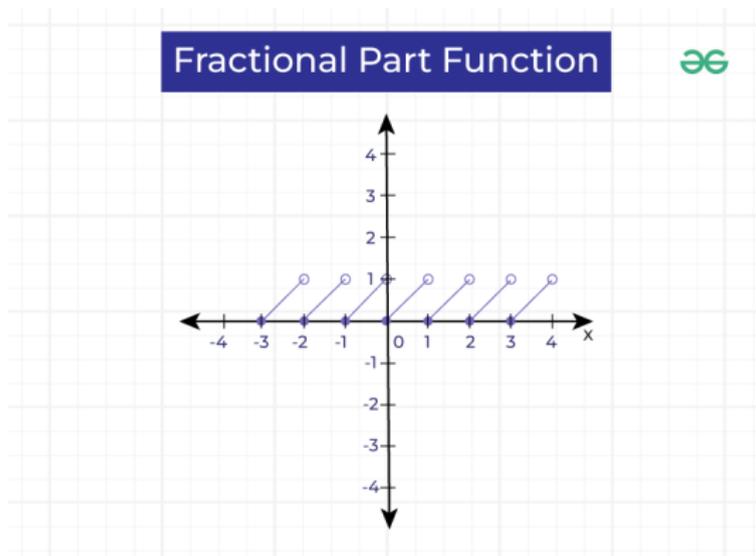


Figure: Source: <https://www.geeksforgeeks.org/fractional-part-function/>

- For  $f(x) = \cos\left(\frac{5x}{2}\right)$ , the period is  $T = \frac{4\pi}{5}$ .

### Remarks:

1. If  $f$  is even or odd, it suffices to study it over half its domain.
2. There exist functions that are neither even nor odd.
3. If  $f$  is periodic with period  $T$ , it suffices to study it over a single period.

# Bounded Functions

1. A function  $f(x)$  is said to be **bounded above** in an interval (or set) if there exists a constant  $M$  such that:

$$f(x) \leq M \quad \text{for all } x \text{ in the interval.}$$

Here,  $M$  is called an **upper bound** for  $f(x)$ .

2. Similarly,  $f(x)$  is **bounded below** if there exists a constant  $m$  such that:

$$f(x) \geq m \quad \text{for all } x \text{ in the interval.}$$

In this case,  $m$  is called a **lower bound**.

3. If both conditions are satisfied—i.e., there exist constants  $m$  and  $M$  such that:

$$m \leq f(x) \leq M \quad \text{for all } x \text{ in the interval,}$$

then  $f(x)$  is called a **bounded function**. To denote that  $f(x)$  is bounded, we can write:

$$|f(x)| \leq P, \quad P > 0.$$

## Examples

1) For  $f(x) = \cos(x)$  in the interval  $-\infty < x < \infty$ :

- The function is bounded since  $-1 \leq f(x) \leq 1$  for all  $x$ .
- $M = 1$  is an **upper bound**, and  $m = -1$  is a **lower bound**.

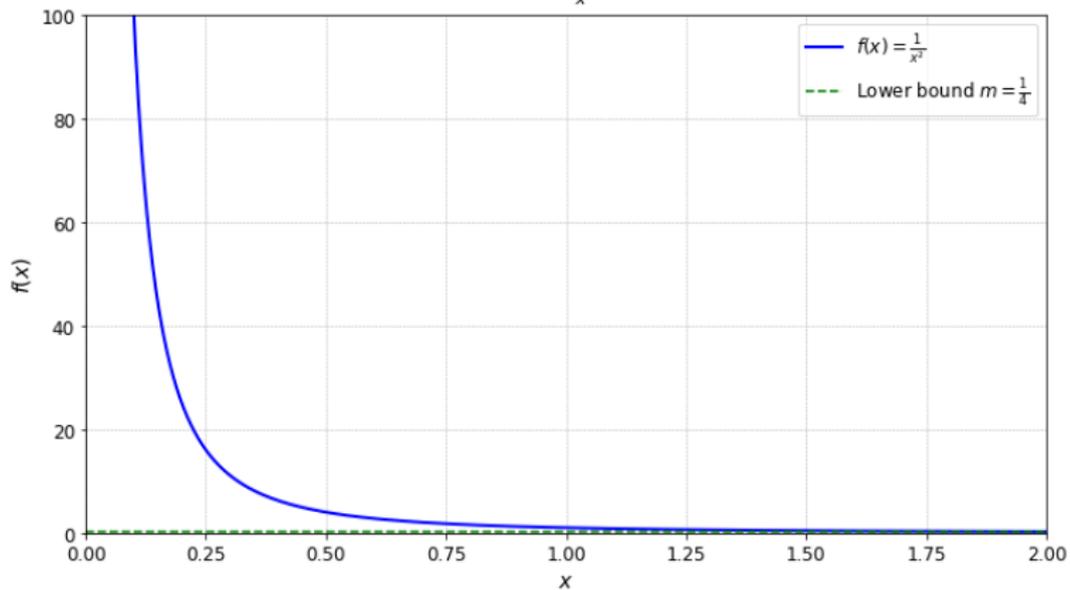
2) For  $f(x) = x^3$  in the interval  $-2 \leq x \leq 2$ :

- The function is bounded because  $-8 \leq f(x) \leq 8$  in this interval.
- $M = 8$  is an **upper bound**, and  $m = -8$  is a **lower bound**.

3) For  $f(x) = \frac{1}{x^2}$  in the interval  $0 < x \leq 2$ :

- The function is **not bounded above**, as  $f(x) \rightarrow \infty$  as  $x \rightarrow 0^+$ .
- However, it is bounded below with  $f(x) \geq \frac{1}{4}$ .

Graph of  $f(x) = \frac{1}{x^2}$  in  $0 < x \leq 2$



# Definition of Monotonic Functions

## Monotonically Increasing:

- A function  $f(x)$  is monotonically increasing on an interval if, for any  $x_1, x_2$  such that  $x_1 < x_2$ , we have:

$$f(x_1) \leq f(x_2).$$

- If  $f(x_1) < f(x_2)$  strictly for all  $x_1 < x_2$ , then  $f(x)$  is **strictly increasing**.

## Monotonically Decreasing:

- A function  $f(x)$  is monotonically decreasing on an interval if, for any  $x_1, x_2$  such that  $x_1 < x_2$ , we have:

$$f(x_1) \geq f(x_2).$$

- If  $f(x_1) > f(x_2)$  strictly for all  $x_1 < x_2$ , then  $f(x)$  is **strictly decreasing**.

# Examples:

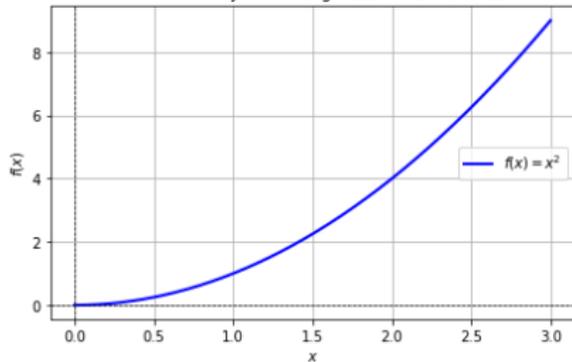
## Monotonically Increasing:

- The function  $f(x) = x^2$  is monotonically increasing on  $[0, \infty)$ .
- The function  $f(x) = x^3$  is strictly increasing on  $\mathbb{R}$ .

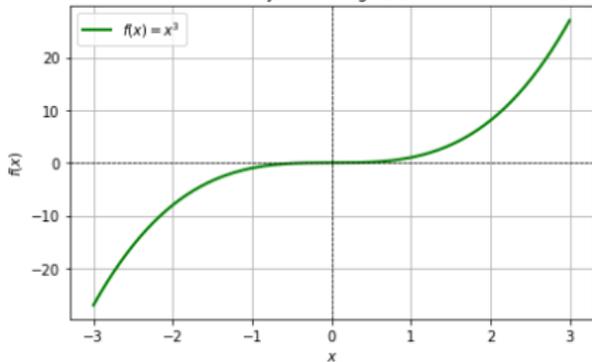
## Monotonically Decreasing:

- The function  $f(x) = -x$  is strictly decreasing on  $\mathbb{R}$ .

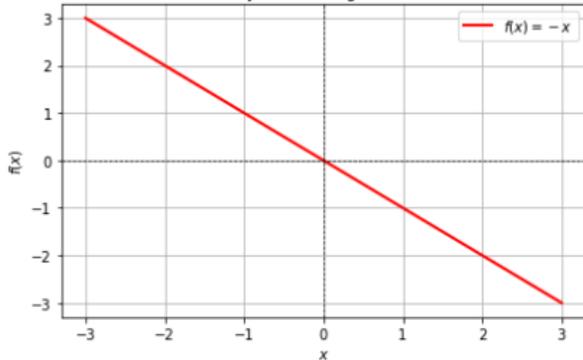
Monotonically Increasing:  $f(x) = x^2$  (on  $[0, \infty)$ )



Strictly Increasing:  $f(x) = x^3$



Strictly Decreasing:  $f(x) = -x$



# Introduction to Maxima and Minima

- The study of maxima and minima, or extreme values of functions, was a key motivation for the development of calculus in the 17th century.
- Extreme values are important in both mathematical theory and real-world applications.
- They are classified into:
  - **Relative extrema** (local maxima and minima).
  - **Absolute extrema** (global maxima and minima).

## Definition:

- A function  $f(x)$  has a **relative maximum** at  $c$  if there exists an interval  $(a, b)$  containing  $c$  such that:

$$f(x) < f(c) \quad \text{for all } x \neq c \text{ in } (a, b).$$

- Similarly,  $f(x)$  has a **relative minimum** at  $c$  if:

$$f(x) > f(c) \quad \text{for all } x \neq c \text{ in } (a, b).$$

## Key Points:

- Relative extrema are the "high points" (maximum) or "low points" (minimum) within a local neighborhood.
- Functions may have multiple relative extrema or none at all.

# Absolute Extrema

## Definition:

- A function  $f(x)$  has an **absolute maximum** at  $c$  if:

$$f(x) \leq f(c) \quad \text{for all } x \text{ in the domain of } f.$$

- A function  $f(x)$  has an **absolute minimum** at  $c$  if:

$$f(x) \geq f(c) \quad \text{for all } x \text{ in the domain of } f.$$

## Key Points:

- Absolute extrema consider the entire domain of the function.
- Strictly increasing or decreasing functions may have absolute extrema at the endpoints of a closed interval.
- Absolute extrema are not always unique, as in the case of constant functions.

## Examples:

- Relative extrema:
  - The highest point on a specific hill is a **relative maximum**.
  - The lowest point in a valley is a **relative minimum**.
- Absolute extrema:
  - The tallest hill overall is the **absolute maximum**.
  - The deepest valley is the **absolute minimum**.

## Special Cases:

- Strictly increasing or decreasing functions have no relative extrema but may have absolute extrema on closed intervals.
- Constant functions have infinite absolute extrema, as all points are maxima and minima.

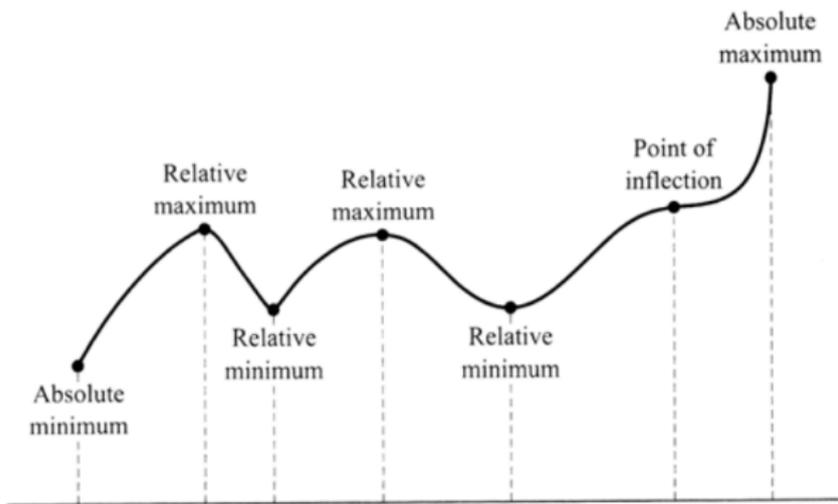


Figure 3.3

Figure: Source: Schaum's Outlines: Advanced Calculus By Robert C. Wrede, Murray R. Spiegel · 2011

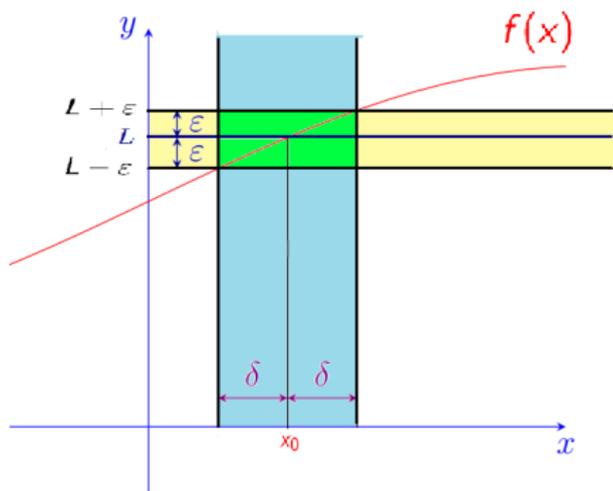
# Limits of a Function

**Definition:** Let  $f$  be a real-valued function defined on a set  $E \subset \mathbb{R}$ . We say that  $f(x)$  tends toward a limit  $L$  as  $x$  approaches  $x_0$  if, for every  $\varepsilon > 0$ , there exists  $\delta > 0$  such that:

$$\forall x \in E, 0 < |x - x_0| < \delta \implies |f(x) - L| < \varepsilon.$$

This is written as:

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



## Theorems on limits:

1. If  $\lim_{x \rightarrow x_0} f(x) = L$  and  $\lim_{x \rightarrow x_0} g(x) = M$ , then:

$$\lim_{x \rightarrow x_0} [f(x) + g(x)] = L + M.$$

2. If  $\lim_{x \rightarrow x_0} f(x) = L$  and  $\lim_{x \rightarrow x_0} g(x) = M$ , then:

$$\lim_{x \rightarrow x_0} [f(x) \cdot g(x)] = L \cdot M.$$

3. If  $\lim_{x \rightarrow x_0} f(x) = L$ ,  $\lim_{x \rightarrow x_0} g(x) = M$ , and  $M \neq 0$ , then:

$$\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \frac{L}{M}.$$

**Remark:** If  $f(x)$  is continuous at  $x_0$ , then:

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

**Definition:** A function  $f(x)$  is said to have a limit  $L$  as  $x$  approaches infinity if, for every  $\epsilon > 0$ , there exists  $N > 0$  such that:

$$\forall x > N, |f(x) - L| < \epsilon.$$

This is written as:

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

**Theorem** If  $f$  admits a limit at the point  $x_0$ , then this limit is unique.

# Proof

Suppose, for contradiction, that  $f$  admits two different limits,  $l_1$  and  $l_2$  ( $l_1 \neq l_2$ ). When  $x$  tends to  $x_0$ , we have:

$$\lim_{x \rightarrow x_0} f(x) = l_1 \iff$$

$$\forall \epsilon > 0, \exists \alpha_1 > 0, \forall x \in I, |x - x_0| < \alpha_1 \implies |f(x) - l_1| < \frac{\epsilon}{2}$$

$$\lim_{x \rightarrow x_0} f(x) = l_2 \iff$$

$$\forall \epsilon > 0, \exists \alpha_2 > 0, \forall x \in I, |x - x_0| < \alpha_2 \implies |f(x) - l_2| < \frac{\epsilon}{2}$$

Let  $\epsilon > 0$ , then:

$$|l_1 - l_2| = |(l_1 - f(x)) + (f(x) - l_2)|$$

For  $\alpha = \min(\alpha_1, \alpha_2)$ , we have:

$$|l_1 - l_2| \leq |f(x) - l_1| + |f(x) - l_2| < \epsilon$$

Thus, for all  $\epsilon > 0$  (no matter how small), it follows that  $l_1 = l_2$ .

# One-Sided Limits

## Definition:

-  $f$  has a **left-hand limit**  $l_l$  as  $x \rightarrow x_0^-$ :

$$\lim_{x \rightarrow x_0^-} f(x) = l_l \iff$$

$$\forall \epsilon > 0, \exists \alpha > 0, \forall x \in I, x_0 - \alpha < x < x_0 \implies |f(x) - l_l| < \epsilon$$

-  $f$  has a **right-hand limit**  $l_r$  as  $x \rightarrow x_0^+$ :

$$\lim_{x \rightarrow x_0^+} f(x) = l_r \iff$$

$$\forall \epsilon > 0, \exists \alpha > 0, \forall x \in I, x_0 < x < x_0 + \alpha \implies |f(x) - l_r| < \epsilon$$

- ① If  $f$  has a limit  $l$  as  $x \rightarrow x_0$ , then:

$$\lim_{x \rightarrow x_0^-} f(x) = \lim_{x \rightarrow x_0^+} f(x) = l$$

- ② If  $f$  has a left-hand limit  $l_l$  and a right-hand limit  $l_r$  at  $x_0$ , and  $l_l = l_r$ , then:

$$\lim_{x \rightarrow x_0} f(x) = l_l = l_r$$

- ③ If  $l_l \neq l_r$ , then  $f$  does not have a limit as  $x \rightarrow x_0$ .

1

$$\lim_{x \rightarrow x_0} f(x) = +\infty \iff$$

$$\forall A > 0, \exists \alpha > 0, \forall x \in I, |x - x_0| < \alpha \implies f(x) > A$$

2

$$\lim_{x \rightarrow x_0} f(x) = -\infty \iff$$

$$\forall A < 0, \exists \alpha > 0, \forall x \in I, |x - x_0| < \alpha \implies f(x) < A$$

1

$$\lim_{x \rightarrow +\infty} f(x) = l \iff \forall \epsilon > 0, \exists \alpha > 0, \forall x > \alpha \implies |f(x) - l| < \epsilon$$

2

$$\lim_{x \rightarrow -\infty} f(x) = l \iff \forall \epsilon > 0, \exists \alpha < 0, \forall x < \alpha \implies |f(x) - l| < \epsilon$$

**Definition:** A function  $f(x)$  is said to be continuous at a point  $x_0 \in D_f$  if:

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

If  $f(x)$  is continuous at every point in  $D_f$ , it is said to be continuous on  $D_f$ .

# Continuity

A function  $f(x)$  is said to be **continuous** at a point  $x = x_0$  if the following conditions hold:

- 1 The limit  $\lim_{x \rightarrow x_0} f(x)$  exists.
- 2 The value  $f(x_0)$  exists (i.e.,  $f$  is defined at  $x_0$ ).
- 3 The limit matches the function's value:

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

These conditions ensure the function behaves smoothly at  $x_0$ , with no jumps, gaps, or breaks.

# Alternative Definition

A function  $f(x)$  is continuous at  $x_0$  if:

$\forall \epsilon > 0, \exists \delta > 0$  such that  $|f(x) - f(x_0)| < \epsilon$  whenever  $|x - x_0| < \delta$ .

This means that we can make  $f(x)$  arbitrarily close to  $f(x_0)$  by taking  $x$  sufficiently close to  $x_0$ .

# Intuitive Understanding of Continuity

- If  $f(x)$  is continuous at  $x_0$ , the graph of  $f(x)$  near  $x_0$  can be drawn without lifting the pencil from the paper.
- If there is a gap or jump in the graph at  $x_0$ , the function is **not continuous** there.

In simple terms,  $f(x)$  is continuous at  $x_0$  if:

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

## Example 1: A Discontinuous Function

Let:

$$f(x) = \begin{cases} x^2 & \text{if } x \neq 2, \\ 0 & \text{if } x = 2. \end{cases}$$

- For  $x \neq 2$ ,  $f(x) = x^2$ , so  $\lim_{x \rightarrow 2} f(x) = 4$ .
- At  $x = 2$ ,  $f(2) = 0$ .
- Since  $\lim_{x \rightarrow 2} f(x) \neq f(2)$ ,  $f(x)$  is **not continuous** at  $x = 2$ .

## Example 2: A Continuous Function

Let  $f(x) = x^2$  for all  $x$ :

- The limit  $\lim_{x \rightarrow 2} f(x) = 4$ .
- The value of the function at  $x = 2$  is  $f(2) = 4$ .
- Since  $\lim_{x \rightarrow 2} f(x) = f(2)$ ,  $f(x)$  is **continuous** at  $x = 2$ .

# Points of Discontinuity

**Discontinuities** are points where  $f(x)$  fails to be continuous.

These can occur if:

- $f(x)$  is undefined at the point (a gap),
- $f(x)$  jumps to a different value,
- The left-hand and right-hand limits do not match.

For example: - In Example 1,  $f(x)$  is discontinuous at  $x = 2$  because the limit and function value differ.

**Property:**

The sum, product, and quotient (where the denominator is nonzero) of continuous functions are continuous.

**Examples:**

1. The function  $f(x) = x^2 + 3x + 2$  is continuous on  $\mathbb{R}$ .
2. The function  $g(x) = \frac{1}{x}$  is continuous on  $\mathbb{R} \setminus \{0\}$ .

# Theorems on Continuity

## Theorem 1:

If  $f(x)$  and  $g(x)$  are continuous at  $x = x_0$ , then the following functions are also continuous at  $x = x_0$ :

$$f(x) + g(x), \quad f(x) - g(x), \quad f(x) \cdot g(x), \quad \frac{f(x)}{g(x)}$$

provided  $g(x_0) \neq 0$ .

## Theorem 2:

The following functions are continuous over every finite interval:

- Polynomials.
- $\sin x$  and  $\cos x$ .
- Exponential functions  $a^x$ , where  $a > 0$ .

**Theorem 3:** If  $f(x)$  is continuous at  $x_0$ , and  $g(y)$  is continuous at  $y_0 = f(x_0)$ , then the composite function  $g(f(x))$  is continuous at  $x_0$ .

**Theorem 4:** If  $f(x)$  is continuous over a closed interval, then it is bounded on that interval.

**Theorem 5:** If  $f(x)$  is continuous at  $x_0$  and  $f(x_0) > 0$  (or  $f(x_0) < 0$ ), then there exists an interval around  $x_0$  where  $f(x) > 0$  (or  $f(x) < 0$ ).

**Theorem 6:** If  $f(x)$  is continuous and strictly monotonic (strictly increasing or decreasing) on an interval, then its inverse  $f^{-1}(x)$  exists, is single-valued, and is also continuous.

**Theorem 7: (Intermediate Value Theorem)** If  $f(x)$  is continuous on a closed interval  $[a, b]$  and  $f(a) = A$ ,  $f(b) = B$ , then for any  $C$  between  $A$  and  $B$ , there exists at least one  $c \in [a, b]$  such that:

$$f(c) = C.$$

**Theorem 8: (Zero Value Theorem)** If  $f(x)$  is continuous on  $[a, b]$  and  $f(a) \cdot f(b) < 0$ , then there exists at least one  $c \in (a, b)$  such that:

$$f(c) = 0.$$

**Theorem 9: (Extreme Value Theorem)** If  $f(x)$  is continuous on a closed interval  $[a, b]$ , then it attains both its maximum value  $M$  and minimum value  $m$  at some points in the interval:

$$M = \max_{x \in [a, b]} f(x), \quad m = \min_{x \in [a, b]} f(x).$$

**Theorem 10:** If  $f(x)$  is continuous on  $[a, b]$ , then its least upper bound (supremum) and greatest lower bound (infimum) are attained within the interval.

# Piecewise Continuity

A function  $f(x)$  is piecewise continuous on  $(a, b)$  if the interval can be divided into a finite number of subintervals where  $f(x)$  is continuous, and  $f(x)$  has finite left-hand and right-hand limits at any points of discontinuity.

# Uniform Continuity

**Definition:** A function  $f(x)$  is uniformly continuous on an interval if, for any  $\epsilon > 0$ , there exists a  $\delta > 0$  such that:

$$|f(x_1) - f(x_2)| < \epsilon \quad \text{whenever} \quad |x_1 - x_2| < \delta,$$

where  $x_1, x_2$  are any two points in the interval.

**Theorem:** If  $f(x)$  is continuous on a closed interval, it is also uniformly continuous on that interval.

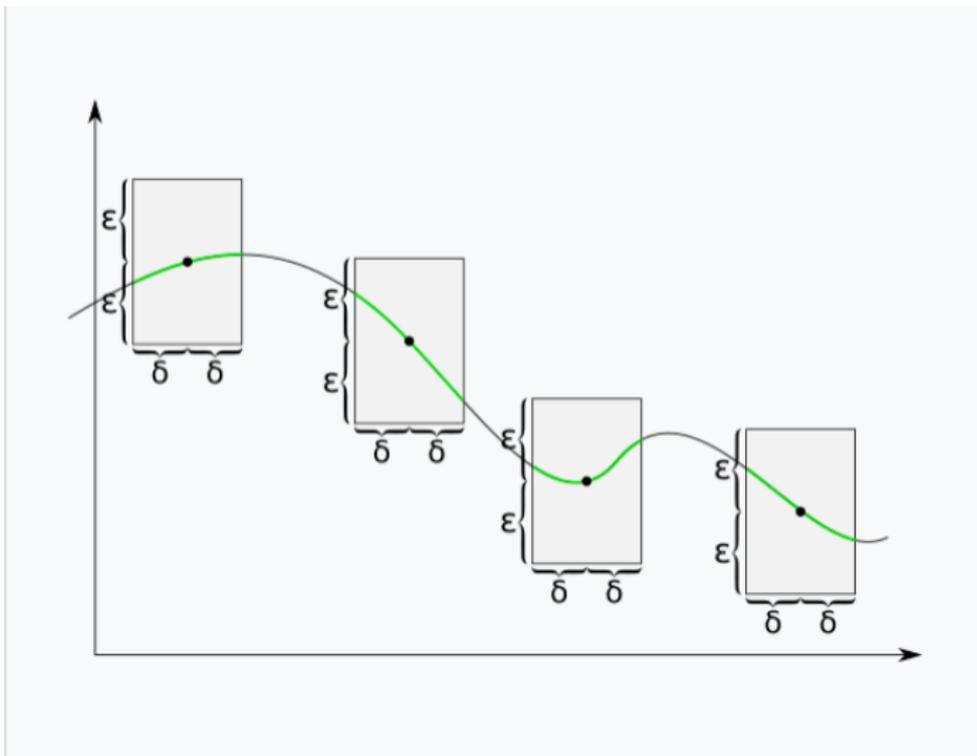


Figure: Source:<https://en.wikipedia.org>

**COUNTEREXAMPLE**  $f(x) = 1/x$

**NOT UNIFORMLY  
CONTINUOUS**

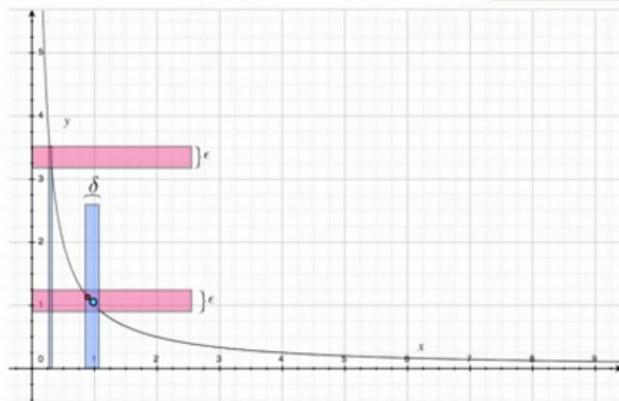


Figure:

Source: <https://math.stackexchange.com/questions/2283008/uniform-continuity-of-function>

# Derivatives of a Function

**Definition:** Let  $f(x)$  be a real-valued function defined on an open interval containing  $x_0$ . The derivative of  $f$  at  $x_0$ , denoted  $f'(x_0)$ , is defined as:

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h},$$

provided the limit exists. If  $f'(x_0)$  exists,  $f(x)$  is said to be differentiable at  $x_0$ .

**Note:** The derivative can be equivalently defined in several ways. Here are three common alternative formulations:

**Example 1:** Using  $x \rightarrow x_0$

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

**Example 2:** Using the increment  $\Delta x$

$$f'(x_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x}.$$

**Example 3:** Using the left-hand difference quotient

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0) - f(x_0 - h)}{h},$$

provided this limit exists and equals the standard two-sided limit.

**Higher-Order Derivatives:** If  $f'(x)$  is differentiable, the derivative of  $f'(x)$  is called the second derivative of  $f(x)$ , denoted  $f''(x)$ . Similarly, higher-order derivatives are defined recursively.

# Examples of Differentiation

1. For  $f(x) = x^2$ , the derivative is:

$$f'(x) = 2x.$$

2. For  $g(x) = \sin x$ , the derivative is:

$$g'(x) = \cos x.$$

3. For  $h(x) = \ln x$ , the derivative is:

$$h'(x) = \frac{1}{x}.$$

4. For  $k(x) = e^x$ , the derivative is:

$$k'(x) = e^x.$$

# Right and Left-Hand Derivatives

## Right-Hand Derivative:

$$f'_+(x_0) = \lim_{h \rightarrow 0^+} \frac{f(x_0 + h) - f(x_0)}{h},$$

where  $h$  approaches  $0$  from positive values.

## Left-Hand Derivative:

$$f'_-(x_0) = \lim_{h \rightarrow 0^-} \frac{f(x_0 + h) - f(x_0)}{h},$$

where  $h$  approaches  $0$  from negative values.

## Condition for Differentiability:

$$f(x) \text{ is differentiable at } x_0 \iff f'_+(x_0) = f'_-(x_0).$$

# Differentiability in an Interval

A function  $f(x)$  is said to be **differentiable** in an interval if it has a derivative at every point in the interval.

**Closed Interval Case:** For  $f(x)$  defined in  $[a, b]$ ,  $f(x)$  is differentiable if:

- $f'(x_0)$  exists for all  $x_0$  where  $a < x_0 < b$ .
- The right-hand derivative exists at  $x = a$  and the left-hand derivative exists at  $x = b$ .

**Continuous Derivatives:** If  $f(x)$  has a continuous derivative, it is said to be **continuously differentiable**.

# Sectional Differentiability

A function  $f(x)$  is **sectionally differentiable** in  $[a, b]$  if its derivative  $f'(x)$  is piecewise continuous in the interval.

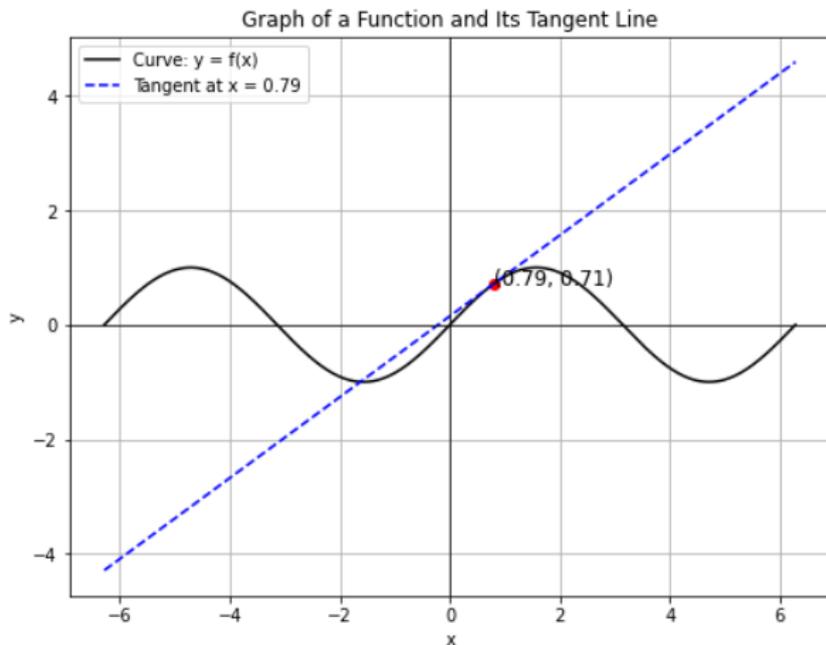
**Example:** Sectional continuity is commonly observed in functions defined piecewise over different subintervals of  $[a, b]$ .

# Equation of the Tangent Line

The equation of the tangent line to the curve  $y = f(x)$  at  $x = x_0$  is:

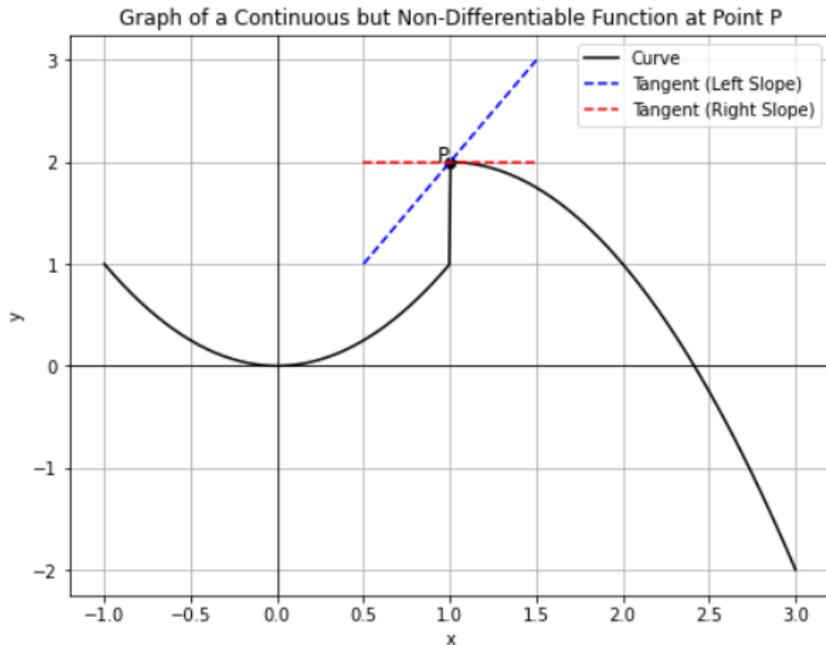
$$y - f(x_0) = f'(x_0)(x - x_0).$$

This equation represents the linear approximation of  $f(x)$  near  $x_0$ .



# Continuity and Differentiability

A function can be continuous but not differentiable at a point. This occurs at sharp corners or cusps in the graph. At such points, multiple tangent lines may exist. For instance, point  $P$  in the figure has two tangent lines with slopes  $f'_1(x_0)$  and  $f'_2(x_0)$ .



Let  $\Delta x = dx$  be a small increment in  $x$ . The corresponding change in  $y = f(x)$  is:

$$\Delta y = f(x + \Delta x) - f(x).$$

For differentiable functions, this change can be approximated as:

$$\Delta y = f'(x)\Delta x + \varepsilon\Delta x,$$

where  $\varepsilon \rightarrow 0$  as  $\Delta x \rightarrow 0$ . The term  $dy = f'(x)dx$  is the differential of  $y$ , representing the principal part of  $\Delta y$ .

# Rules of Differentiation

For differentiable functions  $f(x)$  and  $g(x)$ , the following rules apply:

- **Sum Rule:**  $\frac{d}{dx}[f(x) + g(x)] = f'(x) + g'(x)$ ,
- **Product Rule:**  $\frac{d}{dx}[f(x)g(x)] = f'(x)g(x) + f(x)g'(x)$ ,
- **Quotient Rule:**  $\frac{d}{dx}\left[\frac{f(x)}{g(x)}\right] = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}$ ,
- **Chain Rule:** If  $y = f(u)$  and  $u = g(x)$ , then  $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$ .

# Common functions

## Theorem

A function  $f$  that is continuous and strictly monotonic from an interval  $I \subseteq \mathbb{R}$  to  $\mathbb{R}$  is bijective on  $I$  to  $f(I)$ . Its inverse function  $f^{-1} : f(I) \rightarrow I$  exists, is continuous, and follows the monotonicity of  $f$ .

## Proof:

The function  $f$  is surjective from  $I$  to  $f(I)$ . Since  $f$  is strictly monotonic, it is also injective, making  $f$  bijective on  $f(I)$ . Thus,  $f^{-1}$  exists and follows the monotonicity of  $f$ . For example, if  $f$  is strictly increasing, let  $y_1, y_2 \in f(I)$  such that  $y_1 < y_2$ . Then:

$$y_1 \neq y_2 \implies f^{-1}(y_1) \neq f^{-1}(y_2)$$

and there exist  $x_1, x_2 \in I$  such that:

$$f^{-1}(y_1) = x_1, \quad f^{-1}(y_2) = x_2.$$

If we assume  $x_1 > x_2$ , then since  $f$  is strictly increasing, we get:

$$f(x_1) > f(x_2),$$

which contradicts  $y_1 < y_2$ . Hence:

$$x_1 < x_2 \iff f^{-1}(y_1) < f^{-1}(y_2).$$

Thus,  $f^{-1}$  is strictly increasing. Moreover, since  $f$  is continuous on  $I$ ,  $f(I)$  is an interval, and  $f^{-1}$  is continuous.

# Exponential Functions

**Definition:** The exponential function is defined as  $f(x) = a^x$ , where  $a > 0$  and  $a \neq 1$ . The exponential function, denoted by  $\exp$ , is the unique differentiable function on  $\mathbb{R}$  that is equal to its derivative and satisfies  $\exp(0) = 1$ .

**Properties:**

1.  $\exp(x) > 0, \forall x \in \mathbb{R}$ .
2.  $\exp(x + y) = \exp(x) \exp(y), \forall x, y \in \mathbb{R}$ .
3. Using Euler's notation:  $\exp(x) = e^x$ , where  $e \approx 2.718$ .
4. The function  $\exp$  is strictly increasing on  $\mathbb{R}$ .
5.  $e^x = e^y \iff x = y, \quad e^x < e^y \iff x < y$ .
6.  $\exp$  is a bijection from  $\mathbb{R}$  to  $\mathbb{R}_*^+$ .

# Logarithmic Functions

**Definition:** The logarithmic function is given by  $f(x) = \log_a x$ , where  $a > 0$  and  $a \neq 1$ . This function is the inverse of the exponential function. When  $a = e \approx 2.71828$ , the function becomes  $f(x) = \ln x$ , called the *natural logarithm*.

The natural logarithm function is defined on  $(0, +\infty)$  to  $\mathbb{R}$  such that:

$$\forall x > 0 : x = e^y \iff y = \ln x.$$

## Properties:

1.  $\ln 1 = 0$ ,  $\ln e = 1$ .
2.  $\ln(e^x) = x$ ,  $e^{\ln x} = x$ ,  $\forall x > 0$ .
3.  $\ln$  is strictly increasing on  $(0, +\infty)$ .
4.  $\ln(xy) = \ln x + \ln y$ ,  $\ln\left(\frac{1}{y}\right) = -\ln y$ .
5.  $\ln(x^n) = n \ln x$ ,  $\forall n \in \mathbb{N}$ .

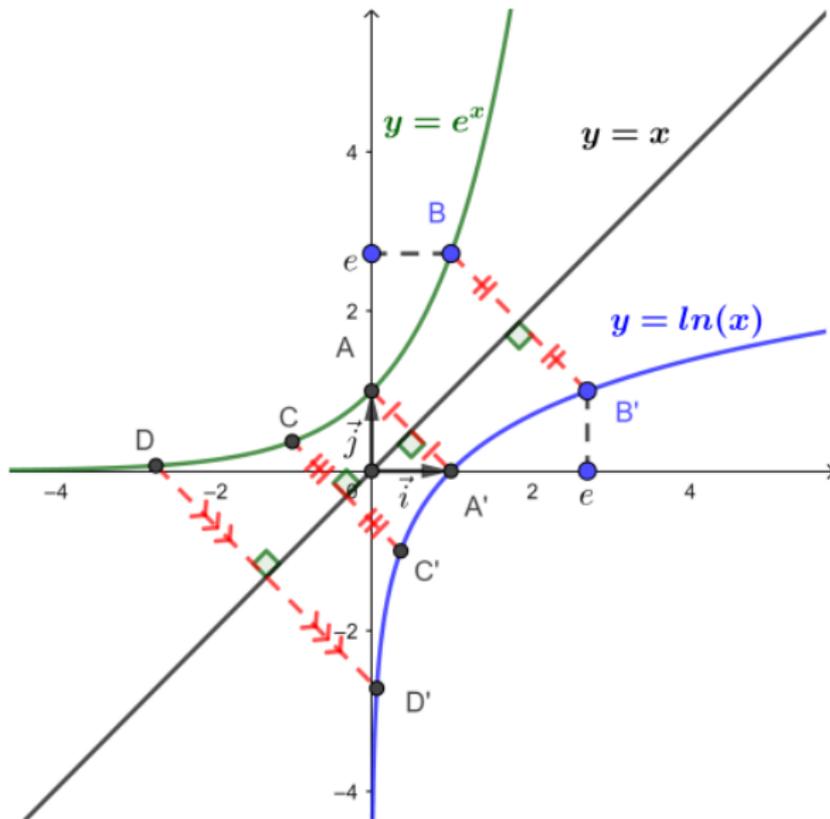


Figure: Source: **BOUHARIS Epouse, OUDJDI DAMERDJI Amel**, Cours et exercices corrigés d'Analyse 1, Première année Licence MI

# Trigonometric Functions

The standard trigonometric functions include:

$$\sin x, \quad \cos x, \quad \tan x = \frac{\sin x}{\cos x}, \quad \csc x = \frac{1}{\sin x},$$

$$\sec x = \frac{1}{\cos x}, \quad \cot x = \frac{\cos x}{\sin x}.$$

- The variable  $x$  is generally expressed in radians ( $\pi$  radians =  $180^\circ$ ). - For real values of  $x$ ,  $\sin x$  and  $\cos x$  lie in the range  $[-1, 1]$ .

# Key Properties of Trigonometric Functions

## 1. Pythagorean Identities:

$$\sin^2 x + \cos^2 x = 1, \quad 1 + \tan^2 x = \sec^2 x, \quad 1 + \cot^2 x = \csc^2 x.$$

## 2. Angle Addition and Subtraction Formulas:

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y, \quad \cos(x \pm y) = \cos x \cos y \mp \sin x \sin y.$$

$$\tan(x \pm y) = \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y}.$$

## 3. Sign Change Properties:

$$\sin(-x) = -\sin x, \quad \cos(-x) = \cos x, \quad \tan(-x) = -\tan x.$$

# Inverse Trigonometric Functions: arcsin

## Function arcsin

The function:

$$f : \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \rightarrow [-1, 1], \quad x \mapsto f(x) = \sin x$$

is continuous and strictly increasing on  $\left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$ . Therefore,  $f$  is bijective, and its inverse function exists. It is continuous and strictly increasing. We have:

$$f \left( \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \right) = [-1, 1]$$

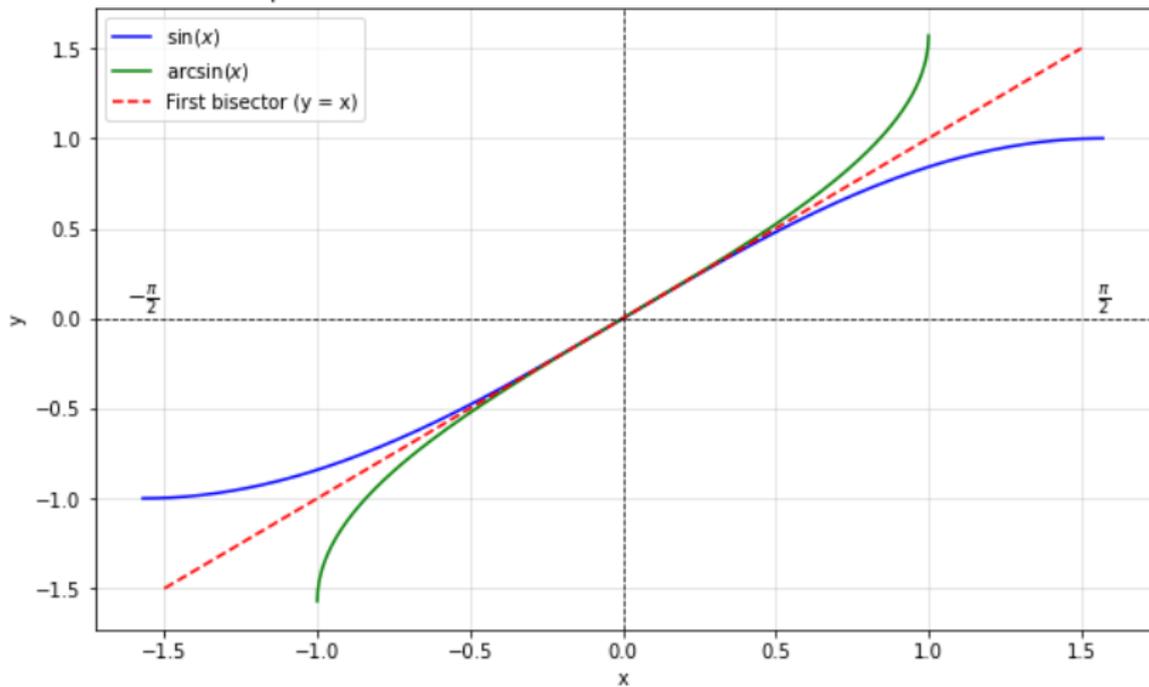
and

$$f^{-1} : [-1, 1] \rightarrow \left[-\frac{\pi}{2}, \frac{\pi}{2}\right], \quad y \mapsto f^{-1}(y) = \arcsin y.$$

Thus, we get:

$$\arcsin y = x \iff \sin x = y, \quad -1 \leq y \leq 1, \quad -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}.$$

Graphs of  $\sin(x)$ ,  $\arcsin(x)$ , and the First Bisector (Restricted Domain)



# Inverse Trigonometric Functions: arccos

## Function arccos

The function:

$$f : [0, \pi] \rightarrow [-1, 1], \quad x \mapsto f(x) = \cos x$$

is continuous and strictly decreasing on  $[0, \pi]$ . Therefore,  $f$  is bijective, and its inverse function exists. It is continuous and strictly decreasing. We have:

$$f([0, \pi]) = [-1, 1]$$

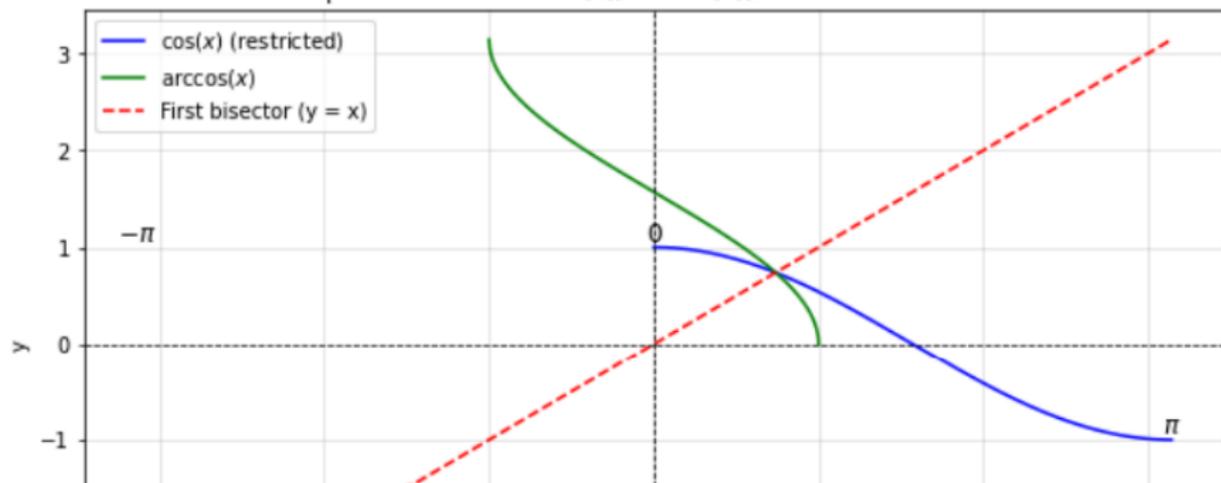
and

$$f^{-1} : [-1, 1] \rightarrow [0, \pi], \quad y \mapsto f^{-1}(y) = \arccos y.$$

Thus, we get:

$$\arccos y = x \iff \cos x = y, \quad -1 \leq y \leq 1, \quad 0 \leq x \leq \pi.$$

Graphs of Restricted  $\cos(x)$ ,  $\arccos(x)$ , and the First Bisector



## Function arctan

The function:

$$f : \left(-\frac{\pi}{2}, \frac{\pi}{2}\right) \rightarrow \mathbb{R}, \quad x \mapsto f(x) = \tan x = \frac{\sin x}{\cos x}$$

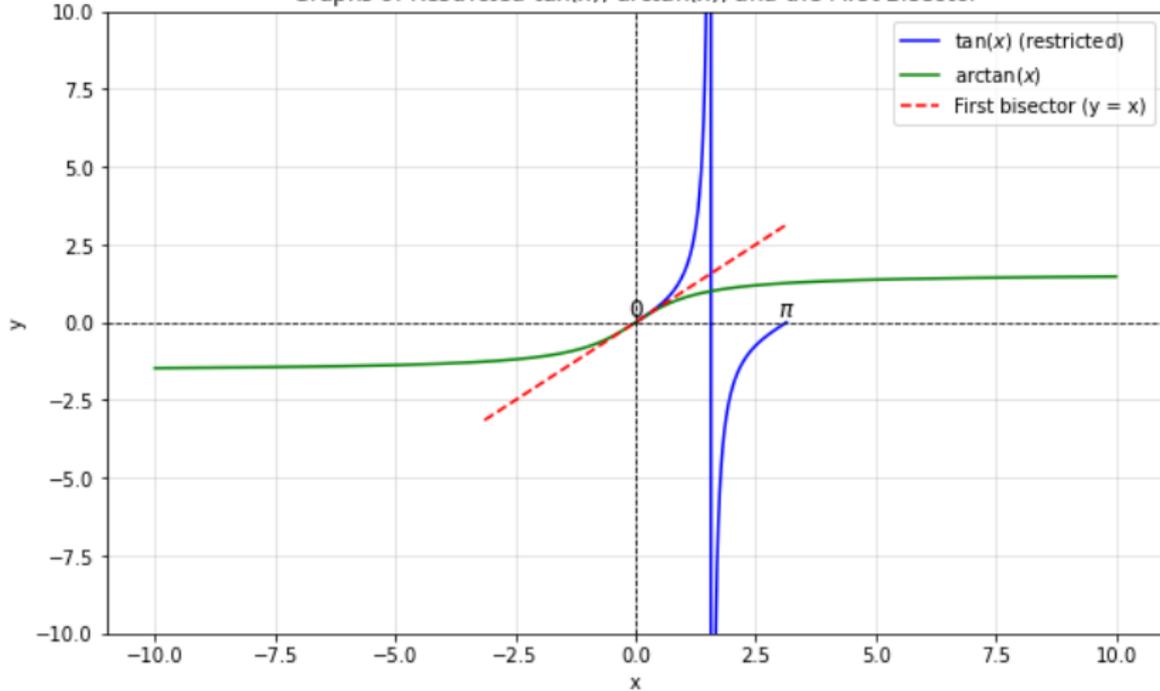
is continuous and strictly increasing on  $\left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ . Therefore,  $f$  is bijective, and its inverse function exists. It is continuous and strictly increasing. We have:

$$f \left( \left(-\frac{\pi}{2}, \frac{\pi}{2}\right) \right) = \mathbb{R}$$

and

$$f^{-1} : \mathbb{R} \rightarrow \left(-\frac{\pi}{2}, \frac{\pi}{2}\right), \quad y \mapsto f^{-1}(y) = \arctan y.$$

Graphs of Restricted  $\tan(x)$ ,  $\arctan(x)$ , and the First Bisector



## Function arccot

The function:

$$f : (0, \pi) \rightarrow (-\infty, +\infty), \quad x \mapsto f(x) = \cot x = \frac{\cos x}{\sin x}$$

is continuous and strictly decreasing on  $(0, \pi)$ . Therefore,  $f$  is bijective, and its inverse function exists. It is continuous and strictly decreasing. We have:

$$f((0, \pi)) = (-\infty, +\infty)$$

and

$$f^{-1} : (-\infty, +\infty) \rightarrow (0, \pi), \quad y \mapsto f^{-1}(y) = \operatorname{arccot} y.$$

Thus, we get:

$$\operatorname{arccot} y = x \iff \cot x = y, \quad 0 < x < \pi.$$

# Properties of Inverse Trigonometric Functions

## Properties:

1. For all  $x \in [-1, 1]$ :

$$\arcsin x + \arccos x = \frac{\pi}{2}.$$

2. If  $t \in [-\frac{\pi}{2}, \frac{\pi}{2}]$ :

$$\sin t = x \iff \arcsin x = t.$$

Otherwise:

$$\sin t = x \iff t = \arcsin x + 2k\pi \text{ or } t = (\pi - \arcsin x) + 2k\pi, \quad k \in \mathbb{Z}.$$

3. If  $t \in [0, \pi]$ :

$$\cos t = x \iff \arccos x = t.$$

Otherwise:

$$\cos t = x \iff t = \arccos x + 2k\pi \text{ or } t = -\arccos x + 2k\pi, \quad k \in \mathbb{Z}.$$

**Definition:** The hyperbolic cosine function,  $\cosh$ , and hyperbolic sine function,  $\sinh$ , are defined as:

$$\cosh x = \frac{e^x + e^{-x}}{2}, \quad \sinh x = \frac{e^x - e^{-x}}{2}.$$

**Properties:**

1.  $\cosh^2 x - \sinh^2 x = 1$ .
2.  $\frac{d}{dx} \cosh x = \sinh x$ ,  $\frac{d}{dx} \sinh x = \cosh x$ .
3.  $\cosh(-x) = \cosh x$ ,  $\sinh(-x) = -\sinh x$ .

# Hyperbolic Functions and Their Inverses

**Properties:**  $\cosh x$  is even, continuous, and strictly increasing on  $[0, +\infty)$ . Its inverse function  $\cosh^{-1}$  exists, is continuous, and strictly increasing. We have:

$$f([0, +\infty)) = [1, +\infty)$$

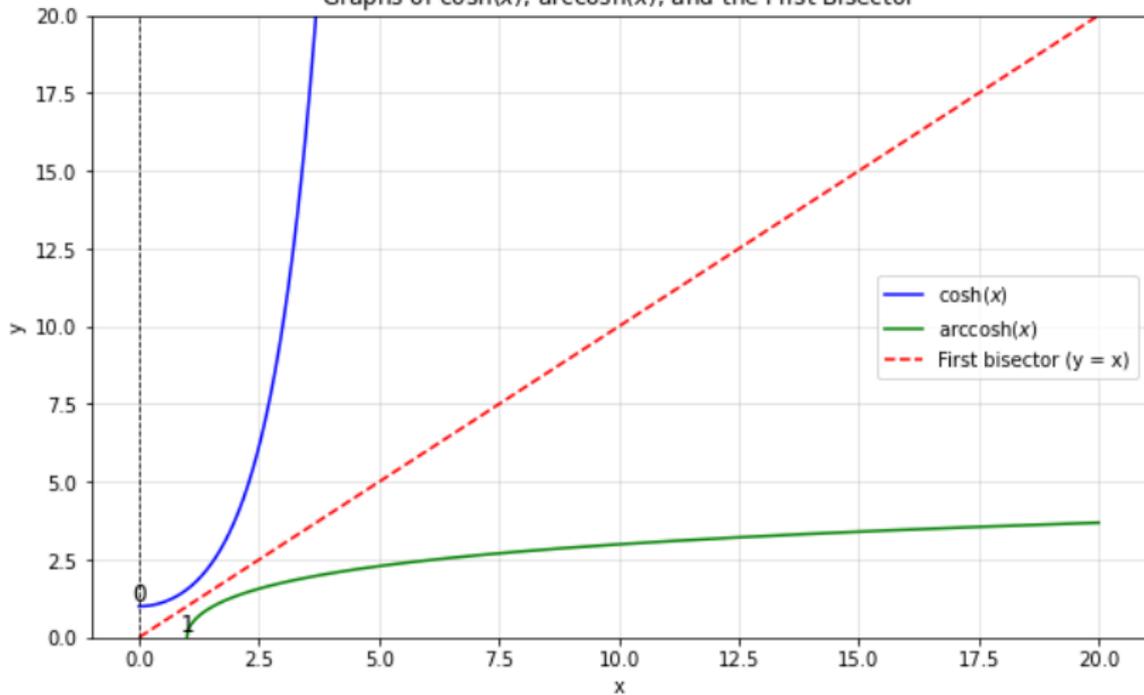
and

$$f^{-1} : [1, +\infty) \rightarrow [0, +\infty), \quad y \mapsto f^{-1}(y) = \operatorname{arccosh}(y).$$

Thus, we get:

$$\operatorname{arccosh}(y) = x \iff \cosh x = y, \quad x \geq 0.$$

Graphs of  $\cosh(x)$ ,  $\operatorname{arccosh}(x)$ , and the First Bisector



# Hyperbolic Sine Function

**Definition: Hyperbolic Sine Function**  $\sinh$ :

$$f : \mathbb{R} \rightarrow \mathbb{R}, \quad x \mapsto \sinh x = \frac{e^x - e^{-x}}{2}$$

**Properties:**  $\sinh x$  is odd, continuous, and strictly increasing on  $\mathbb{R}$ . Its inverse function  $\sinh^{-1}$  exists, is continuous, and strictly increasing. We have:

$$f(\mathbb{R}) = \mathbb{R}$$

and

$$f^{-1} : \mathbb{R} \rightarrow \mathbb{R}, \quad y \mapsto f^{-1}(y) = \operatorname{arcsinh}(y).$$

Thus, we get:

$$\operatorname{arcsinh}(y) = x \iff \sinh x = y, \quad x \in \mathbb{R}.$$

# Hyperbolic Tangent Function

**Definition: Hyperbolic Tangent Function**  $\tanh$ :

$$f : \mathbb{R} \rightarrow (-1, 1), \quad x \mapsto \tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

**Properties:**  $\tanh x$  is odd, continuous, and strictly increasing on  $\mathbb{R}$ . Its inverse function  $\tanh^{-1}$  exists, is continuous, and strictly increasing. We have:

$$f(\mathbb{R}) = (-1, 1)$$

and

$$f^{-1} : (-1, 1) \rightarrow \mathbb{R}, \quad y \mapsto f^{-1}(y) = \operatorname{arctanh}(y).$$

Thus, we get:

$$\operatorname{arctanh}(y) = x \iff \tanh x = y, \quad |y| < 1.$$

# Hyperbolic Cotangent Function

**Definition: Hyperbolic Cotangent Function**  $\coth$ :

$$f : (0, +\infty) \rightarrow (1, +\infty), \quad x \mapsto \coth x = \frac{e^x + e^{-x}}{e^x - e^{-x}}$$

**Properties:**  $\coth x$  is odd, continuous, and strictly decreasing on  $(0, +\infty)$ . Its inverse function  $\coth^{-1}$  exists, is continuous, and strictly decreasing. We have:

$$f((0, +\infty)) = (1, +\infty)$$

and

$$f^{-1} : (1, +\infty) \rightarrow (0, +\infty), \quad y \mapsto f^{-1}(y) = \operatorname{argcoth}(y).$$

Thus, we get:

$$\operatorname{argcoth}(y) = x \iff \coth x = y, \quad x > 0.$$

# Properties of Hyperbolic Functions

## Properties

- 1  $\cosh x + \sinh x = e^x$ :
- 2  $\cosh x - \sinh x = e^{-x}$ :
- 3  $\cosh^2 x - \sinh^2 x = 1$ :
- 4  $1 - \tanh^2 x = \operatorname{sech}^2 x$ :
- 5  $\cosh(x + y) = \cosh x \cosh y + \sinh x \sinh y$ :
- 6  $\sinh(x + y) = \sinh x \cosh y + \cosh x \sinh y$ :

## Expression in Logarithmic Form

The inverse functions of hyperbolic functions can be expressed using the natural logarithm as follows:

$$\operatorname{arctanh} x = \frac{1}{2} \ln \left( \frac{1+x}{1-x} \right), \quad x \in ]-1, 1[$$

$$\operatorname{arcoth} x = \frac{1}{2} \ln \left( \frac{x+1}{x-1} \right), \quad x \in ]-1, -1[ \cup ]1, +1[$$

$$\operatorname{arsinh} x = \ln \left( x + \sqrt{1+x^2} \right), \quad x \in \mathbb{R}$$

$$\operatorname{arcosh} x = \ln \left( x + \sqrt{x^2-1} \right), \quad x \geq 1$$

## Proof:

### 1.

- Let  $x \in ]-1, 1[$ , and set  $\operatorname{arctanh} x = y$ .

$$\tanh y = x \implies \frac{e^y - e^{-y}}{e^y + e^{-y}} = x$$

$$1 - e^{-2y} = x(1 + e^{-2y}) \implies e^{-2y}(1 + x) = 1 - x$$

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

2. For  $x \in ]-1, -1[ \cup ]1, +1[$ :

- Assume  $\operatorname{arccoth} x = y$ .

$$\operatorname{coth} y = x \implies \frac{e^y + e^{-y}}{e^y - e^{-y}} = x$$

$$\frac{1 + e^{-2y}}{1 - e^{-2y}} = x \implies 1 + e^{-2y} = x(1 - e^{-2y})$$

$$e^{-2y}(1 + x) = x - 1 \implies e^{2y} = \frac{1 + x}{x - 1}$$

$$2y = \ln \left( \frac{1 + x}{x - 1} \right) \implies y = \operatorname{arccoth} x = \frac{1}{2} \ln \left( \frac{1 + x}{x - 1} \right)$$

### 3. For $x \in \mathbb{R}$ :

- Assume  $\operatorname{arcsinh} x = y$ .

$$\sinh y = x$$

- Using the identities:

$$e^y = \sinh y + \cosh y \quad \text{and} \quad \cosh y = \sqrt{\sinh^2 y + 1}$$

- We have:

$$e^y = x + \sqrt{x^2 + 1} \implies y = \operatorname{arcsinh} x = \ln \left( x + \sqrt{x^2 + 1} \right)$$

#### 4. For $x \geq 1$ :

- Assume  $\operatorname{arccosh} x = y$ .

$$\cosh y = x$$

- Using the identities:

$$e^y = \cosh y + \sinh y \quad \text{and} \quad \sinh y = \sqrt{\cosh^2 y - 1}$$

- We have:

$$e^y = x + \sqrt{x^2 - 1} \implies y = \operatorname{arccosh} x = \ln \left( x + \sqrt{x^2 - 1} \right)$$

# Thanks