Differentiation is concerned with the slopes of functions, such as the rate of change of a variable with time. The formal definition of the derivative, $\mathrm{d} f / \mathrm{d} x$, of a function $f(x)$ is

$$
\frac{\mathrm{d} f}{\mathrm{~d} x}=\lim _{\delta x \rightarrow 0} \frac{f(x+\delta x)-f(x)}{\delta x} \quad \text { First derivative [definition] }
$$

As shown in the sketch, a derivative can be interpreted as the slope of the tangent to the graph of $f(x)$. A positive first derivative indicates that the function slopes upwards (as $x$ increases), and a negative first derivative indicates the opposite. It is sometimes convenient to denote the first derivative as $f^{\prime}(x)$.

The second derivative, $\mathrm{d}^{2} f / \mathrm{d} x^{2}$, of a function is the derivative of the first derivative (here denoted $f^{\prime}$ ):

$$
\frac{\mathrm{d}^{2} f}{\mathrm{~d} x^{2}}=\lim _{\delta x \rightarrow 0} \frac{f^{\prime}(x+\delta x)-f^{\prime}(x)}{\delta x} \quad \text { Second derivative [definition] }
$$

It is sometimes convenient to denote the second derivative $f^{\prime \prime}(x)$. As shown in the sketch, the second derivative of a function can be interpreted as an indication of the sharpness of the curvature of the function. A positive second derivative indicates that the function is $\cup$ shaped, and a negative second derivative indicates that it is $\cap$ shaped.


The derivatives of some common functions (with $a$ a constant) are as follows:

$$
\begin{aligned}
& \mathrm{d} x^{n}=n x^{n-1} \\
& \mathrm{~d} x \\
& \mathrm{~d} \mathrm{e}^{a x}=a \mathrm{e}^{a x} \\
& \mathrm{~d} x \\
& \frac{\mathrm{~d}}{\mathrm{~d} x} \sin a x=a \cos a x \\
& \frac{\mathrm{~d}}{\mathrm{~d} x} \cos a x=-a \sin a x \\
& \frac{\mathrm{~d}}{\mathrm{~d} x} \ln a x=\frac{1}{x}
\end{aligned}
$$

It follows from the definition of the derivative that a variety of combinations of functions can be differentiated by using the following rules:

$$
\begin{aligned}
& \frac{\mathrm{d}}{\mathrm{~d} x}(u+v)=\frac{\mathrm{d} u}{\mathrm{~d} x}+\frac{\mathrm{d} v}{\mathrm{~d} x} \\
& \frac{\mathrm{~d}}{\mathrm{~d} x} u v=u \frac{\mathrm{~d} v}{\mathrm{~d} x}+v \frac{\mathrm{~d} u}{\mathrm{~d} x} \\
& \frac{\mathrm{~d}}{\mathrm{~d} x} \frac{u}{v}=\frac{1}{v} \frac{\mathrm{~d} u}{\mathrm{~d} x}-\frac{u}{v^{2}} \frac{\mathrm{~d} v}{\mathrm{~d} x}
\end{aligned}
$$

A function of the form $f(x, y)$ depends on two variables. To take its derivative, one of the variables, $x$ or $y$, is held constant and the slope of the function with respect to the other variable is the partial derivative of the function. A partial derivative is denoted

$$
\left(\frac{\partial f}{\partial x}\right)_{y} \text { or }\left(\frac{\partial f}{\partial y}\right)_{x}
$$

The subscript expresses which of the variables is held constant. The symbol $\partial$ is commonly read as 'curly dee'.

