$$\begin{split} \frac{d}{dx}(x^n) &= \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} \\ &= \lim_{h \to 0} \frac{(x+h)^n - x^n}{h} \\ &= \lim_{h \to 0} \frac{x^n + nx^{n-1}h + \frac{n(n-1)}{2}x^{n-2}h^2 + \dots + \binom{n}{k}x^{n-k}h^k + \dots nxh^{n-1} + h^n - x^n}{h} \\ &= \lim_{h \to 0} \frac{nx^{n-1}h + \frac{n(n-1)}{2}x^{n-2}h^2 + \dots + \binom{n}{k}x^{n-k}h^k + \dots nxh^{n-1} + h^n}{h} \\ &= \lim_{h \to 0} nx^{n-1} + \underbrace{\frac{n(n-1)}{2}x^{n-2}h + \dots + \binom{n}{k}x^{n-k}h^{k-1} + \dots nxh^{n-1} + h^{n-1}}_{\text{there is an h in every term here}} \\ &= nx^{n-1} + 0 + 0 + \dots + 0 = nx^{n-1} \end{split}$$

Example Let $f(x) = x^{2008}$ then by *Power Rule* $f'(x) = 2008x^{2008-1} = 2008x^{2007}$

The above theorem is true for integers. What if the power is a fraction? Let's check on an example;

Example Let $f(x) = \sqrt{x}$ and find f'(x)?

$$f'(x) = \lim_{h \to 0} \frac{\sqrt{x+h} - \sqrt{x}}{h}$$
$$= \lim_{h \to 0} \frac{\sqrt{x+h} - \sqrt{x}}{h} \cdot \frac{\sqrt{x+h} + \sqrt{x}}{\sqrt{x+h} + \sqrt{x}}$$
$$= \lim_{h \to 0} \frac{h}{h(\sqrt{x+h} + \sqrt{x})} = \frac{1}{2\sqrt{x}} = \frac{1}{2}x^{-1/2}$$

So $f(x) = x^{1/2}$ gives $f'(x) = \frac{1}{2}x^{-1/2} = \frac{1}{2}x^{1/2-1}$ which is like the Power Rule.

In fact the Power Rule holds for any real number as we will state in the next theorem. For the proof of this theorem you'll need to wait until "logarithmic" differentiation though.

Theorem (The General Power Rule) For any real number r,

$$\frac{d}{dx}(x^r) = rx^{r-1}$$