

CALCULUS

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The source code is available at: https://github.com/ASCTech/mooculus/tree/master/public/textbook

This text is based on David Guichard's open-source calculus text which in turn is a modification and expansion of notes written by Neal Koblitz at the University of Washington. David Guichard's text is available at http://www.whitman.edu/mathematics/calculus/under a Creative Commons license.

The book includes some exercises and examples from *Elementary Calculus: An Approach Using Infinitesimals*, by H. Jerome Keisler, available at http://www.math.wisc.edu/~keisler/calc.html under a Creative Commons license. In addition, the chapter on differential equations and the section on numerical integration are largely derived from the corresponding portions of Keisler's book. Albert Schueller, Barry Balof, and Mike Wills have contributed additional material.

This book is typeset in the Kerkis font, Kerkis © Department of Mathematics, University of the Aegean.

We will be glad to receive corrections and suggestions for improvement at fowler@math.osu.edu or snapp@math.osu.edu.

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How to Read Mathematics

Reading mathematics is ${f not}$ the same as reading a novel. To read mathematics you need:

- (a) A pen.
- (b) Plenty of blank paper.
- (c) A willingness to write things down.

As you read mathematics, you must work along side of the text itself. You must **write** down each expression, **sketch** each graph, and **think** about what you are doing. You should work examples and fill-in the details. This is not an easy task, it is in fact **hard** work. However, mathematics is not a passive endeavor. You, the reader, must become a doer of mathematics.

1 Limits

1.1 The Basic Ideas of Limits

Consider the function:

$$f(x) = \frac{x^2 - 3x + 2}{x - 2}$$

While f(x) is undefined at x = 2, we can still plot f(x) at other values, see Figure 1.1. Examining Table 1.1, we see that as x approaches 2, f(x) approaches 1. We write this:

As
$$x \to 2$$
, $f(x) \to 1$ or $\lim_{x \to 2} f(x) = 1$.

Intuitively, $\lim_{x\to a} f(x) = L$ when the value of f(x) can be made arbitrarily close to L by making x sufficiently close, but not equal to, a. This leads us to the formal definition of a *limit*.

Definition The **limit** of f(x) as x goes to a is L,

$$\lim_{x \to a} f(x) = L,$$

if for every $\varepsilon>0$ there is a $\delta>0$ so that whenever

$$0 < |x - a| < \delta$$
, we have $|f(x) - L| < \varepsilon$.

If no such value of L can be found, then we say that $\lim_{x\to a} f(x)$ does not exist.

In Figure 1.2, we see a geometric interpretation of this definition.

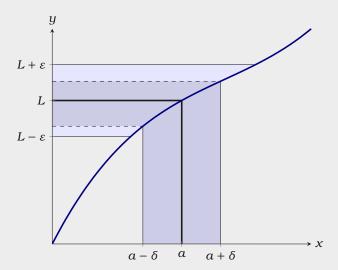


Figure 1.1: A plot of $f(x) = \frac{x^2 - 3x + 2}{x - 2}$.

X	f(x)	X	f(x)
1.7	0.7	2	undefined
1.9	0.9	2.001	1.001
1.99	0.99	2.01	1.01
1.999	0.999	2.1	1.1
2	undefined	2.3	1.3

Table 1.1: Values of $f(x) = \frac{x^2 - 3x + 2}{x - 2}$.

Equivalently, $\lim_{x \to a} f(x) = L$, if for every $\varepsilon > 0$ there is a $\delta > 0$ so that whenever $x \neq a$ and $a - \delta < x < a + \delta$, we have $L - \varepsilon < f(x) < L + \varepsilon$.



Limits need not exist, let's examine two cases of this.

Example 1.1.1 Let $f(x) = \lfloor x \rfloor$. Explain why the limit

$$\lim_{x\to 2} f(x)$$

does not exist.

Solution The function $\lfloor x \rfloor$ is the function that returns the greatest integer less than or equal to x. Since f(x) is defined for all real numbers, one might be tempted to think that the limit above is simply f(2) = 2. However, this is not the case. If x < 2, then f(x) = 1. Hence if $\varepsilon = .5$, we can **always** find a value for x (just to the left of 2) such that

$$0 < |x-2| < \delta$$
, where $\varepsilon < |f(x)-2|$.

On the other hand, $\lim_{x\to 2} f(x) \neq 1$, as in this case if $\varepsilon = .5$, we can **always** find a value for x (just to the right of 2) such that

$$0 < |x-2| < \delta$$
, where $\varepsilon < |f(x)-1|$.

Figure 1.2: A geometric interpretation of the (ε, δ) -criterion for limits. If $0 < |x - a| < \delta$, then we have that $a - \delta < x < a + \delta$. In our diagram, we see that for all such x we are sure to have $L - \varepsilon < f(x) < L + \varepsilon$, and hence $|f(x) - L| < \varepsilon$.

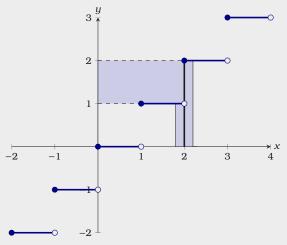


Figure 1.3: A plot of $f(x) = \lfloor x \rfloor$. Note, no matter which $\delta > 0$ is chosen, we can only at best bound f(x) in the interval [1, 2].

We've illustrated this in Figure 1.3. Moreover, no matter what value one chooses for $\lim_{x\to 2} f(x)$, we will always have a similar issue.

Limits may not exist even if the formula for the function looks innocent.

Example 1.1.2 Let $f(x) = \sin\left(\frac{1}{x}\right)$. Explain why the limit

$$\lim_{x\to 0} f(x)$$

does not exist.

Solution In this case f(x) oscillates "wildly" as x approaches 0, see Figure 1.4. In fact, one can show that for any given δ , There is a value for x in the interval

$$0 - \delta < x < 0 + \delta$$

such that f(x) is **any** value in the interval [-1, 1]. Hence the limit does not exist.

Sometimes the limit of a function exists from one side or the other (or both) even though the limit does not exist. Since it is useful to be able to talk about this situation, we introduce the concept of a *one-sided limit*:

Definition We say that the **limit** of f(x) as x goes to a from the **left** is L,

$$\lim_{x \to a^{-}} f(x) = L$$

if for every $\varepsilon > 0$ there is a $\delta > 0$ so that whenever $x < \alpha$ and

$$a - \delta < x$$
 we have $|f(x) - L| < \varepsilon$.

We say that the **limit** of f(x) as x goes to a from the **right** is L,

$$\lim_{x \to a+} f(x) = L$$



Figure 1.4: A plot of $f(x) = \sin\left(\frac{1}{x}\right)$.

if for every $\varepsilon > 0$ there is a $\delta > 0$ so that whenever x > a and

$$x < \alpha + \delta$$
 we have $|f(x) - L| < \varepsilon$.

Example 1.1.3 Let $f(x) = \lfloor x \rfloor$. Discuss

$$\lim_{x\to 2-} f(x), \qquad \lim_{x\to 2+} f(x), \qquad \text{and} \qquad \lim_{x\to 2} f(x).$$

Solution From the plot of f(x), see Figure 1.3, we see that

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

Since these limits are different, $\lim_{x\to 2} f(x)$ does not exist.

Limits from the left, or from the right, are collectively called ${\bf one\text{-}sided\ limits}.$

Exercises for Section 1.1

(1) Evaluate the expressions by reference to the plot in Figure 1.5.

- (e) $\lim_{x \to 0+} f(x)$
- $(i) \lim_{x \to 0} f(x+1)$

- (a) $\lim_{x \to 4} f(x)$ (b) $\lim_{x \to -3} f(x)$
 - (f) f(-2)
- (j) f(0)

- $(g) \lim_{x \to 2^-} f(x)$
- (k) $\lim_{x \to 1^{-}} f(x-4)$

- (d) $\lim_{x \to 0-} f(x)$
- (h) $\lim_{x \to -2-} f(x)$

(2) Use a table and a calculator to estimate $\lim_{x\to 0} \frac{\sin(x)}{x}$.

(3) Use a table and a calculator to estimate $\lim_{x\to 0} \frac{\sin(2x)}{x}$.

(4) Use a table and a calculator to estimate $\lim_{x\to 0} \frac{x}{\sin\left(\frac{x}{3}\right)}$.

(5) Use a table and a calculator to estimate $\lim_{x\to 0} \frac{\tan(3x)}{\tan(5x)}$

(6) Use a table and a calculator to estimate $\lim_{x\to 0} \frac{2^x-1}{x}$.

(7) Use a table and a calculator to estimate $\lim_{x\to 0} (1+x)^{1/x}$.

(8) Sketch a plot of $f(x) = \frac{x}{|x|}$ and explain why $\lim_{x\to 0} \frac{x}{|x|}$ does not exist.

(9) Let $f(x) = \sin\left(\frac{\pi}{x}\right)$. Construct three tables of the following form

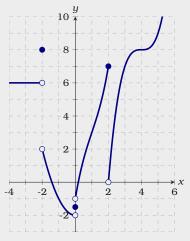


Figure 1.5: A plot of f(x), a piecewise defined func-

where d=1,3,7. What do you notice? How do you reconcile the entries in your tables with the value of $\lim_{x\to 0} f(x)$?

(10) In the theory of special relativity, a moving clock ticks slower than a stationary observer's clock. If the stationary observer records that $t_{\rm s}$ seconds have passed, then the clock moving at velocity v has recorded that

$$t_v = t_s \sqrt{1 - v^2/c^2}$$

seconds have passed, where c is the speed of light. What happens as $v \to c$ from below?

1.2 Limits by the Definition

Now we are going to get our hands dirty, and really use the definition of a limit.

Example 1.2.1 Show that $\lim_{x\to 2} x^2 = 4$.

Solution We want to show that for any given $\varepsilon > 0$, we can find a $\delta > 0$ such that

$$|x^2-4|<\varepsilon$$

whenever $0 < |x-2| < \delta$. Start by factoring the left-hand side of the inequality above

$$|x+2||x-2|<\varepsilon$$
.

Since we are going to assume that $0 < |x - 2| < \delta$, we will focus on the factor |x + 2|. Since x is assumed to be close to 2, suppose that $x \in [1,3]$. In this case

$$|x+2| \le 3+2=5$$
,

and so we want

$$5 \cdot |x - 2| < \varepsilon$$
$$|x - 2| < \frac{\varepsilon}{5}$$

Recall, we assumed that $x \in [1,3]$, which is equivalent to |x-2| < 1. Hence we must set $\delta = \min\left(\frac{\varepsilon}{5},1\right)$.

When dealing with limits of polynomials, the general strategy is always the same. Let p(x) be a polynomial. If showing

$$\lim_{x \to a} p(x) = L,$$

one must first factor out |x-a| from |p(x)-L|. Next bound $x \in [a-1,a+1]$ and estimate the largest possible value of

$$\left| \frac{p(x) - L}{x - a} \right|$$

Recall, $\lim_{x\to a} f(x) = L$, if for every $\varepsilon > 0$ there is a $\delta > 0$ so that whenever $0 < |x - \alpha| < \delta$, we have $|f(x) - L| < \varepsilon$.

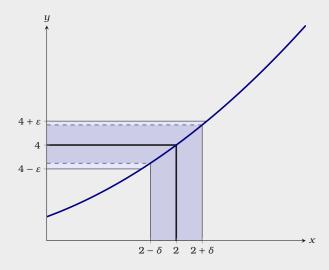


Figure 1.6: The (ε, δ) -criterion for $\lim_{x\to 2} x^2 = 4$. Here $\delta = \min\left(\frac{\varepsilon}{5}, 1\right)$.

for $x \in [a-1,a+1]$. Call this estimation M. Finally, one must set $\delta = \min\left(\frac{\varepsilon}{M},1\right)$. As you work with limits, you find that you need to do the same procedures again and again. The next theorems will expedite this process.

Theorem 1.2.2 (Limit Product Law) Suppose $\lim_{x\to a} f(x) = L$ and $\lim_{x\to a} g(x) = M$. Then

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

Proof Given any ε we need to find a δ such that

$$0 < |x - \alpha| < \delta$$

implies

$$|f(x)g(x) - LM| < \varepsilon$$
.

Here we use an algebraic trick, add 0 = -f(x)M + f(x)M:

$$|f(x)g(x) - LM| = |f(x)g(x) - f(x)M + f(x)M - LM|$$

$$= |f(x)(g(x) - M) + (f(x) - L)M|$$

$$\leq |f(x)(g(x) - M)| + |(f(x) - L)M|$$

$$= |f(x)||g(x) - M| + |f(x) - L||M|.$$

Since $\lim_{x\to a} f(x) = L$, there is a value δ_1 so that $0 < |x-a| < \delta_1$ implies $|f(x)-L| < |\varepsilon/(2M)|$. This means that $0 < |x-a| < \delta_1$ implies $|f(x)-L||M| < \varepsilon/2$.

$$|f(x)g(x) - LM| \le |f(x)||g(x) - M| + \underbrace{|f(x) - L||M|}_{< \frac{\varepsilon}{2}}.$$

If we can make $|f(x)||g(x)-M| < \varepsilon/2$, then we'll be done. We can make |g(x)-M| smaller than any fixed number by making x close enough to a. Unfortunately, $\varepsilon/(2f(x))$ is not a fixed number since x is a variable.

We will use this same trick again of "adding 0" in the proof of Theorem 4.1.1.

This is all straightforward except perhaps for the " \leq ". This follows from the *Triangle Inequality*. The **Triangle Inequality** states: If a and b are any real numbers then $|a+b| \leq |a| + |b|$.

Here we need another trick. We can find a δ_2 so that $|x - a| < \delta_2$ implies that |f(x) - L| < 1, meaning that L - 1 < f(x) < L + 1. This means that |f(x)| < N,

where N is either |L-1| or |L+1|, depending on whether L is negative or positive. The important point is that N doesn't depend on x. Finally, we know that there is a δ_3 so that $0 < |x-a| < \delta_3$ implies $|g(x)-M| < \varepsilon/(2N)$. Now we're ready to put everything together. Let δ be the smallest of δ_1 , δ_2 , and δ_3 . Then $|x-a| < \delta$ implies that

$$|f(x)g(x)-LM| \leq \underbrace{|f(x)|}_{< N} \underbrace{|g(x)-M|}_{< \frac{\varepsilon}{2N}} + \underbrace{|f(x)-L||M|}_{< \frac{\varepsilon}{2}}.$$

so

$$\begin{split} |f(x)g(x) - LM| &\leq |f(x)||g(x) - M| + |f(x) - L||M| \\ &< N\frac{\varepsilon}{2N} + \left|\frac{\varepsilon}{2M}\right||M| \\ &= \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{split}$$

This is just what we needed, so by the definition of a limit, $\lim_{x \to a} f(x)g(x) = LM$.

Another useful way to put functions together is composition. If f(x) and g(x) are functions, we can form two functions by composition: f(g(x)) and g(f(x)). For example, if $f(x) = \sqrt{x}$ and $g(x) = x^2 + 5$, then $f(g(x)) = \sqrt{x^2 + 5}$ and $g(f(x)) = (\sqrt{x})^2 + 5 = x + 5$. This brings us to our next theorem.

Theorem 1.2.3 (Limit Composition Law) Suppose that
$$\lim_{x\to a}g(x)=M$$
 and $\lim_{x\to M}f(x)=f(M)$. Then
$$\lim_{x\to a}f(g(x))=f(M).$$

This is sometimes written as

$$\lim_{x \to a} f(g(x)) = \lim_{g(x) \to M} f(g(x)).$$

Note the special form of the condition on f(x): it is not enough to know that $\lim_{x\to L} f(x)$ exists, though it is a bit tricky to see why. Consider

$$f(x) = \begin{cases} 3 & \text{if } x = 2, \\ 4 & \text{if } x \neq 2. \end{cases}$$

and g(x) = 2. Now the conditions of Theorem 1.2.3 are not satisfied, and

$$\lim_{x \to 1} f(g(x)) = 3$$
 but $\lim_{x \to 2} f(x) = 4$.

Many of the most familiar functions do satisfy the conditions of Theorem 1.2.3. For example:

Theorem 1.2.4 (Limit Root Law) Suppose that n is a positive integer. Then

$$\lim_{x\to a} \sqrt[n]{x} = \sqrt[n]{a},$$

provided that α is positive if n is even.

This theorem is not too difficult to prove from the definition of limit.

Exercises for Section 1.2

(1) For each of the following limits, $\lim_{x\to a} f(x) = L$, use a graphing device to find δ such that $0 < |x - a| < \delta$ implies that $|f(x) - L| < \varepsilon$ where $\varepsilon = .1$.

(a)
$$\lim_{x \to 0} (3x + 1) = 7$$

(c)
$$\lim_{x \to \infty} \sin(x) = 0$$

(a)
$$\lim_{x \to 2} (3x+1) = 7$$
 (c) $\lim_{x \to \pi} \sin(x) = 0$ (e) $\lim_{x \to 1} \sqrt{3x+1} = 2$ (b) $\lim_{x \to 1} (x^2+2) = 3$ (d) $\lim_{x \to 0} \tan(x) = 0$ (f) $\lim_{x \to -2} \sqrt{1-4x} = 3$

(b)
$$\lim_{x \to 0} (x^2 + 2) = 3$$

(d)
$$\lim_{x \to 0} \tan(x) = 0$$

(f)
$$\lim_{x \to -2} \sqrt{1 - 4x} = 3$$

The next set of exercises are for advanced students and can be skipped on first reading.

(2) Use the definition of limits to explain why $\lim_{x\to 0} x \sin\left(\frac{1}{x}\right) = 0$. Hint: Use the fact that $|\sin(a)| < 1$ for any real number a.

(3) Use the definition of limits to explain why $\lim_{x\to 4} (2x - 5) = 3$.

(4) Use the definition of limits to explain why $\lim_{x \to -3} (-4x - 11) = 1$.

(5) Use the definition of limits to explain why $\lim_{x \to -2} \pi = \pi$.

(6) Use the definition of limits to explain why $\lim_{x \to -2} \frac{x^2 - 4}{x + 2} = -4$.

(7) Use the definition of limits to explain why $\lim_{x\to 4} x^3 = 64$.

(8) Use the definition of limits to explain why $\lim_{x\to 1} (x^2 + 3x - 1) = 3$.

(9) Use the definition of limits to explain why $\lim_{x\to 9} \frac{x-9}{\sqrt{x}-3} = 6$.

(10) Use the definition of limits to explain why $\lim_{x\to 2} \frac{1}{x} = \frac{1}{2}$.

1.3 Limit Laws

In this section, we present a handful of tools to compute many limits without explicitly working with the definition of limit. Each of these could be proved directly as we did in the previous section.

Theorem 1.3.1 (Limit Laws) Suppose that $\lim_{x\to a} f(x) = L$, $\lim_{x\to a} g(x) = M$, k is some constant, and n is a positive integer.

Constant Law
$$\lim_{x \to a} kf(x) = k \lim_{x \to a} f(x) = kL.$$

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

Product Law
$$\lim_{x\to a} (f(x)g(x)) = \lim_{x\to a} f(x) \cdot \lim_{x\to a} g(x) = LM$$
.

Quotient Law
$$\lim_{x\to a} \frac{f(x)}{g(x)} = \frac{\lim_{x\to a} f(x)}{\lim_{x\to a} g(x)} = \frac{L}{M}$$
, if $M \neq 0$.

Power Law
$$\lim_{x \to a} f(x)^n = \left(\lim_{x \to a} f(x)\right)^n = L^n$$
.

Root Law
$$\lim_{x \to a} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x \to a} f(x)} = \sqrt[n]{L}$$
 provided if n is even, then $f(x) \ge 0$ near a .

Composition Law If
$$\lim_{x\to a} g(x) = M$$
 and $\lim_{x\to M} f(x) = f(M)$, then $\lim_{x\to a} f(g(x)) = f(M)$.

Roughly speaking, these rules say that to compute the limit of an algebraic expression, it is enough to compute the limits of the "innermost bits" and then combine these limits. This often means that it is possible to simply plug in a value for the variable, since $\lim_{x\to a} x = a$.

Example 1.3.2 Compute
$$\lim_{x\to 1} \frac{x^2 - 3x + 5}{x - 2}$$
.

Solution Using limit laws,

$$\lim_{x \to 1} \frac{x^2 - 3x + 5}{x - 2} = \frac{\lim_{x \to 1} x^2 - 3x + 5}{\lim_{x \to 1} (x - 2)}$$

$$= \frac{\lim_{x \to 1} x^2 - \lim_{x \to 1} 3x + \lim_{x \to 1} 5}{\lim_{x \to 1} x - \lim_{x \to 1} 2}$$

$$= \frac{(\lim_{x \to 1} x)^2 - 3\lim_{x \to 1} x + 5}{\lim_{x \to 1} x - 2}$$

$$= \frac{1^2 - 3 \cdot 1 + 5}{1 - 2}$$

$$= \frac{1 - 3 + 5}{-1} = -3.$$

It is worth commenting on the trivial limit $\lim_{x\to 1} 5$. From one point of view this might seem meaningless, as the number 5 can't "approach" any value, since it is simply a fixed number. But 5 can, and should, be interpreted here as the function that has value 5 everywhere, f(x) = 5, with graph a horizontal line. From this point of view it makes sense to ask what happens to the height of the function as x approaches 1.

We're primarily interested in limits that aren't so easy, namely limits in which a denominator approaches zero. The basic idea is to "divide out" by the offending factor. This is often easier said than done—here we give two examples of algebraic tricks that work on many of these limits.

Example 1.3.3 Compute
$$\lim_{x\to 1} \frac{x^2 + 2x - 3}{x - 1}$$
.

Solution We can't simply plug in x = 1 because that makes the denominator zero. However, when taking limits we assume $x \neq 1$:

$$\lim_{x \to 1} \frac{x^2 + 2x - 3}{x - 1} = \lim_{x \to 1} \frac{(x - 1)(x + 3)}{x - 1}$$
$$= \lim_{x \to 1} (x + 3) = 4$$

Limits allow us to examine functions where they are not defined.

Example 1.3.4 Compute $\lim_{x\to -1} \frac{\sqrt{x+5}-2}{x+1}$.

Solution Using limit laws,

$$\lim_{x \to -1} \frac{\sqrt{x+5} - 2}{x+1} = \lim_{x \to -1} \frac{\sqrt{x+5} - 2}{x+1} \frac{\sqrt{x+5} + 2}{\sqrt{x+5} + 2}$$

$$= \lim_{x \to -1} \frac{x+5-4}{(x+1)(\sqrt{x+5} + 2)}$$

$$= \lim_{x \to -1} \frac{x+1}{(x+1)(\sqrt{x+5} + 2)}$$

$$= \lim_{x \to -1} \frac{1}{\sqrt{x+5} + 2} = \frac{1}{4}.$$

We'll conclude with one more theorem that will allow us to compute more difficult limits.

Theorem 1.3.5 (Squeeze Theorem) Suppose that $g(x) \le f(x) \le h(x)$ for all x close to a but not necessarily equal to a. If

$$\lim_{x \to a} g(x) = L = \lim_{x \to a} h(x),$$

then $\lim_{x \to a} f(x) = L$.

Example 1.3.6 Compute

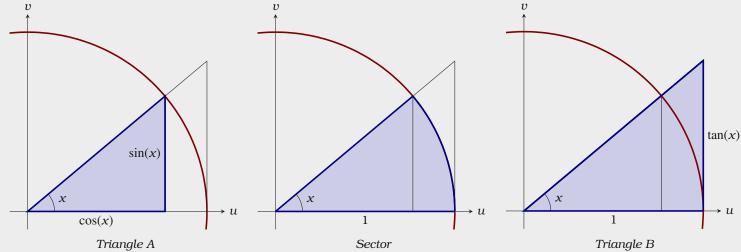
$$\lim_{x\to 0}\frac{\sin(x)}{x}.$$

Here we are rationalizing the numerator by multiplying by the conjugate.

For a nice discussion of this limit, see: Richman, Fred. *A circular argument*. College Math. J. 24 (1993), no. 2, 160–162.

The limit in this example will be used in Theorem 6.1.1, and we will give another derivation of this limit in Example 7.1.2.

Solution To compute this limit, use the Squeeze Theorem, Theorem 1.3.5. First note that we only need to examine $x \in \left(\frac{-\pi}{2}, \frac{\pi}{2}\right)$ and for the present time, we'll assume that x is positive—consider the diagrams below:



From our diagrams above we see that

 $Area\ of\ Triangle\ A \leq Area\ of\ Sector \leq Area\ of\ Triangle\ B$

and computing these areas we find

$$\frac{\cos(x)\sin(x)}{2} \le \left(\frac{x}{2\pi}\right) \cdot \pi \le \frac{\tan(x)}{2}.$$

Multiplying through by 2, *and recalling that* $tan(x) = \frac{\sin(x)}{\cos(x)}$ *we obtain*

$$\cos(x)\sin(x) \le x \le \frac{\sin(x)}{\cos(x)}.$$

Dividing through by sin(x) and taking the reciprocals, we find

$$\cos(x) \le \frac{\sin(x)}{x} \le \frac{1}{\cos(x)}.$$

Note, $\cos(-x) = \cos(x)$ and $\frac{\sin(-x)}{-x} = \frac{\sin(x)}{x}$, so these inequalities hold for all $x \in \left(\frac{-\pi}{2}, \frac{\pi}{2}\right)$. Additionally, we know $\lim_{x \to 0} \cos(x) = 1 = \lim_{x \to 0} \frac{1}{\cos(x)},$

$$\lim_{x \to 0} \cos(x) = 1 = \lim_{x \to 0} \frac{1}{\cos(x)},$$

and so we conclude by the Squeeze Theorem, Theorem 1.3.5, $\lim_{x\to 0} \frac{\sin(x)}{x} = 1$.

Exercises for Section 1.3

Compute the limits. If a limit does not exist, explain why.

(1)
$$\lim_{x \to 3} \frac{x^2 + x - 12}{x - 3}$$

(9)
$$\lim_{x \to 0} \frac{4x - 5x^2}{x - 1}$$

(2)
$$\lim_{x \to 1} \frac{x^2 + x - 12}{x - 3}$$

(10)
$$\lim_{x \to 1} \frac{x^2 - 1}{x - 1}$$

(3)
$$\lim_{x \to -4} \frac{x^2 + x - 12}{x - 3}$$

(11)
$$\lim_{x\to 0+} \frac{\sqrt{2-x^2}}{x}$$

(4)
$$\lim_{x \to 2} \frac{x^2 + x - 12}{x - 2}$$

(12)
$$\lim_{x \to 0+} \frac{\sqrt{2-x^2}}{x+1}$$

(5)
$$\lim_{x \to 1} \frac{\sqrt{x+8} - 3}{x-1}$$

$$\lim_{x \to a} \frac{x^3 - a^3}{x - a} \quad \blacksquare$$

(6)
$$\lim_{x \to 0+} \sqrt{\frac{1}{x} + 2} - \sqrt{\frac{1}{x}}$$

(14)
$$\lim_{x \to 2} (x^2 + 4)^3$$

(7)
$$\lim_{x\to 2} 3$$

(15)
$$\lim_{x \to 1} \begin{cases} x - 5 & \text{if } x \neq 1, \\ 7 & \text{if } x = 1. \end{cases}$$

(8)
$$\lim_{x \to 4} 3x^3 - 5x$$

1.4 Infinite Limits

Consider the function

$$f(x) = \frac{1}{(x+1)^2}$$

While the $\lim_{x\to -1} f(x)$ does not exist, see Figure 1.7, something can still be said.

Definition If f(x) grows arbitrarily large as x approaches a, we write

$$\lim_{x \to a} f(x) = \infty$$

and say that the limit of f(x) approaches infinity as x goes to a.

If |f(x)| grows arbitrarily large as x approaches a and f(x) is negative, we write

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

and say that the limit of f(x) approaches negative infinity as x goes to a.

On the other hand, if we consider the function

$$f(x) = \frac{1}{(x-1)}$$

While we have $\lim_{x\to 1} f(x) \neq \pm \infty$, we do have one-sided limits, $\lim_{x\to 1^+} f(x) = \infty$ and $\lim_{x\to 1^-} f(x) = -\infty$, see Figure 1.8.

Definition If

$$\lim_{x \to a} f(x) = \pm \infty, \qquad \lim_{x \to a+} f(x) = \pm \infty, \qquad \text{or} \qquad \lim_{x \to a-} f(x) = \pm \infty,$$

then the line x = a is a **vertical asymptote** of f(x).

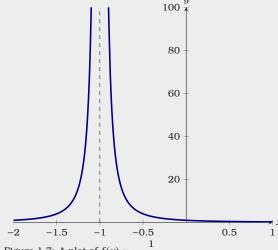


Figure 1.7: A plot of $f(x) = \frac{1}{(x+1)^2}$.

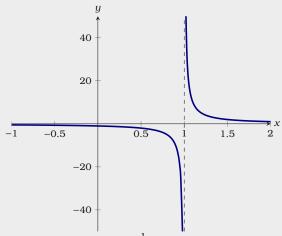


Figure 1.8: A plot of $f(x) = \frac{1}{x-1}$.

Example 1.4.1 Find the vertical asymptotes of

$$f(x) = \frac{x^2 - 9x + 14}{x^2 - 5x + 6}.$$

Solution Start by factoring both the numerator and the denominator:

$$\frac{x^2 - 9x + 14}{x^2 - 5x + 6} = \frac{(x - 2)(x - 7)}{(x - 2)(x - 3)}$$

Using limits, we must investigate when $x \rightarrow 2$ *and* $x \rightarrow 3$ *. Write*

$$\lim_{x \to 2} \frac{(x-2)(x-7)}{(x-2)(x-3)} = \lim_{x \to 2} \frac{(x-7)}{(x-3)}$$
$$= \frac{-5}{-1}$$
$$= 5.$$

Now write

$$\lim_{x \to 3} \frac{(x-2)(x-7)}{(x-2)(x-3)} = \lim_{x \to 3} \frac{(x-7)}{(x-3)}$$
$$= \lim_{x \to 3} \frac{-4}{x-3}.$$

Since $\lim_{\substack{x \to 3+ \\ x \to 3+}} x - 3$ approaches 0 from the right and the numerator is negative, $\lim_{\substack{x \to 3+ \\ \text{is negative,}}} f(x) = -\infty$. Since $\lim_{\substack{x \to 3- \\ \text{is negative,}}} x - 3$ approaches 0 from the left and the numerator is negative, $\lim_{\substack{x \to 3- \\ x \to 3-}} f(x) = \infty$. Hence we have a vertical asymptote at x = 3, see Figure 1.9.

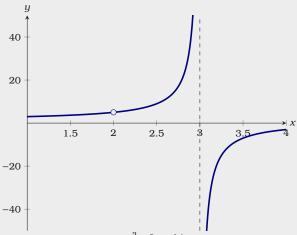


Figure 1.9: A plot of $f(x) = \frac{x^2 - 9x + 14}{x^2 - 5 + 6}$.

Exercises for Section 1.4

Compute the limits. If a limit does not exist, explain why.

(1)
$$\lim_{x \to 1^-} \frac{1}{x^2 - 1}$$

(5)
$$\lim_{x \to 5} \frac{1}{(x-5)^4}$$

(2)
$$\lim_{x \to 4^-} \frac{3}{x^2 - 2}$$

(6)
$$\lim_{x \to -2} \frac{1}{(x^2 + 3x + 2)^2}$$

(3)
$$\lim_{x \to -1^+} \frac{1+2x}{x^3-1}$$

(7)
$$\lim_{x \to 0} \frac{1}{\frac{x}{x^5} - \cos(x)}$$

(4)
$$\lim_{x \to 3+} \frac{x-9}{x^2 - 6x + 9}$$

(8)
$$\lim_{x \to 0+} \frac{x-11}{\sin(x)}$$

(9) Find the vertical asymptotes of

$$f(x) = \frac{x-3}{x^2 + 2x - 3}.$$

(10) Find the vertical asymptotes of

$$f(x) = \frac{x^2 - x - 6}{x + 4}.$$

1.5 Limits at Infinity

Consider the function:

$$f(x) = \frac{6x - 9}{x - 1}$$

As x approaches infinity, it seems like f(x) approaches a specific value. This is a *limit at infinity*.

Definition If f(x) becomes arbitrarily close to a specific value L by making x sufficiently large, we write

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

and we say, the **limit at infinity** of f(x) is L.

If f(x) becomes arbitrarily close to a specific value L by making x sufficiently large and negative, we write

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

and we say, the **limit at negative infinity** of f(x) is L.

Example 1.5.1 Compute

$$\lim_{x\to\infty}\frac{6x-9}{x-1}.$$

Solution Write

$$\lim_{x \to \infty} \frac{6x - 9}{x - 1} = \lim_{x \to \infty} \frac{6x - 9}{x - 1} \frac{1/x}{1/x}$$

$$= \lim_{x \to \infty} \frac{\frac{6x}{x} - \frac{9}{x}}{\frac{x}{x} - \frac{1}{x}}$$

$$= \lim_{x \to \infty} \frac{6}{1}$$

$$= 6.$$

Here is a somewhat different example of a limit at infinity.



Figure 1.10: A plot of $f(x) = \frac{6x - 9}{x - 1}$.

Example 1.5.2 Compute

$$\lim_{x\to\infty}\frac{\sin(7x)}{x}+4.$$

Solution We can bound our function

$$-1/x + 4 \le \frac{\sin(7x)}{x} + 4 \le 1/x + 4.$$

Since

$$\lim_{x \to \infty} -1/x + 4 = 4 = \lim_{x \to \infty} 1/x + 4$$

we conclude by the Squeeze Theorem, Theorem 1.3.5, $\lim_{x\to\infty}\frac{\sin(7x)}{x}+4=4$.

Definition If

$$\lim_{x\to\infty} f(x) = L \qquad \text{or} \qquad \lim_{x\to-\infty} f(x) = L,$$

then the line y = L is a **horizontal asymptote** of f(x).

Example 1.5.3 Give the horizontal asymptotes of

$$f(x) = \frac{6x - 9}{x - 1}$$

Solution From our previous work, we see that $\lim_{x\to\infty} f(x) = 6$, and upon further inspection, we see that $\lim_{x\to-\infty} f(x) = 6$. Hence the horizontal asymptote of f(x) is the line y=6.

It is a common misconception that a function cannot cross an asymptote. As the next example shows, a function can cross an asymptote, and in this case this occurs an infinite number of times!

Example 1.5.4 Give a horizontal asymptote of

$$f(x) = \frac{\sin(7x)}{x} + 4.$$

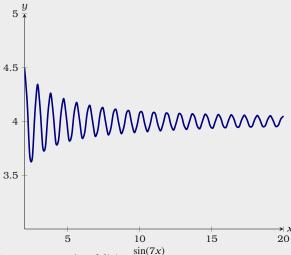


Figure 1.11: A plot of $f(x) = \frac{\sin(7x)}{x} + 4$.

Solution Again from previous work, we see that $\lim_{x\to\infty} f(x) = 4$. Hence y = 4 is a horizontal asymptote of f(x).

We conclude with an infinite limit at infinity.

Example 1.5.5 Compute

$$\lim_{x\to\infty}\ln(x)$$

Solution The function $\ln(x)$ grows very slowly, and seems like it may have a horizontal asymptote, see Figure 1.12. However, if we consider the definition of the natural log

$$ln(x) = y \qquad \Leftrightarrow \qquad e^y = x$$

Since we need to raise e to higher and higher values to obtain larger numbers, we see that $\ln(x)$ is unbounded, and hence $\lim_{x\to\infty} \ln(x) = \infty$.



Figure 1.12: A plot of $f(x) = \ln(x)$.

Exercises for Section 1.5

Compute the limits.

(1)
$$\lim_{x\to\infty}\frac{1}{x}$$

(5)
$$\lim_{x\to\infty} \left(\frac{4}{x} + \pi\right)$$

$$(2) \lim_{x \to \infty} \frac{-x}{\sqrt{4 + x^2}} \quad \blacksquare$$

(6)
$$\lim_{x \to \infty} \frac{\cos(x)}{\ln(x)}$$

(3)
$$\lim_{x \to \infty} \frac{2x^2 - x + 1}{4x^2 - 3x - 1}$$

$$(7) \lim_{x \to \infty} \frac{\sin(x^7)}{\sqrt{x}} \quad \blacksquare$$

(4)
$$\lim_{x \to -\infty} \frac{x^3 - 4}{3x^2 + 4x - 1}$$

(8)
$$\lim_{x \to \infty} \left(17 + \frac{32}{x} - \frac{(\sin(x/2))^2}{x^3} \right)$$

(9) Suppose a population of feral cats on a certain college campus t years from now is approximated by

$$p(t) = \frac{1000}{5 + 2e^{-0.1t}}.$$

Approximately how many feral cats are on campus 10 years from now? 50 years from now? 100 years from now? What do you notice about the prediction—is this realistic?

(10) The amplitude of an oscillating spring is given by

$$a(t) = \frac{\sin(t)}{t}.$$

What happens to the amplitude of the oscillation over a long period of time?

1.6 Continuity

Informally, a function is continuous if you can "draw it" without "lifting your pencil." We need a formal definition.

Definition A function f is **continuous at a point** a if $\lim_{x\to a} f(x) = f(a)$.

Example 1.6.1 Find the discontinuities (the values for x where a function is not continuous) for the function given in Figure 1.13.

Solution From Figure 1.13 we see that $\lim_{x\to 4} f(x)$ does not exist as

$$\lim_{x \to 4-} f(x) = 1 \qquad and \qquad \lim_{x \to 4+} f(x) \approx 3.5$$

Hence $\lim_{x\to 4} f(x) \neq f(4)$, and so f(x) is not continuous at x=4.

We also see that $\lim_{x\to 6} f(x) \approx 3$ while f(6)=2. Hence $\lim_{x\to 6} f(x) \neq f(6)$, and so f(x) is not continuous at x = 6.

Building from the definition of continuous at a point, we can now define what it means for a function to be *continuous* on an interval.

Definition A function f is **continuous on an interval** if it is continuous at every point in the interval.

In particular, we should note that if a function is not defined on an interval, then it cannot be continuous on that interval.

Example 1.6.2 Consider the function

$$f(x) = \begin{cases} \sqrt[5]{x} \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0, \end{cases}$$

see Figure 1.14. Is this function continuous?

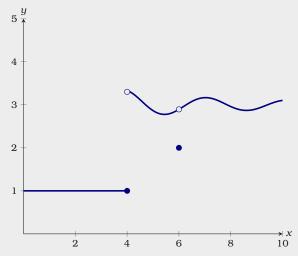


Figure 1.13: A plot of a function with discontinuities at x = 4 and x = 6.

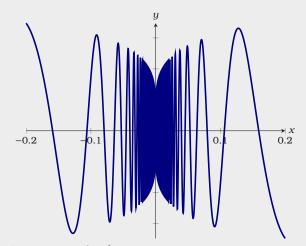


Figure 1.14: A plot of

$$f(x) = \begin{cases} \sqrt[5]{x} \sin\left(\frac{1}{x}\right) & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$

Solution Considering f(x), the only issue is when x = 0. We must show that $\lim_{x \to 0} f(x) = 0$. Note

$$-|\sqrt[5]{x}| \le f(x) \le |\sqrt[5]{x}|.$$

Since

$$\lim_{x \to 0} -|\sqrt[5]{x}| = 0 = \lim_{x \to 0} |\sqrt[5]{x}|,$$

we see by the Squeeze Theorem, Theorem 1.3.5, that $\lim_{x\to 0} f(x) = 0$. Hence f(x) is continuous.

Here we see how the informal definition of continuity being that you can "draw it" without "lifting your pencil" differs from the formal definition.

We close with a useful theorem about continuous functions:

Theorem 1.6.3 (Intermediate Value Theorem) If f(x) is a continuous function for all x in the closed interval [a,b] and d is between f(a) and f(b), then there is a number c in [a,b] such that f(c)=d.

In Figure 1.15, we see a geometric interpretation of this theorem.

Example 1.6.4 Explain why the function $f(x) = x^3 + 3x^2 + x - 2$ has a root between 0 and 1.

Solution By Theorem 1.3.1, $\lim_{x\to a} f(x) = f(a)$, for all real values of a, and hence f is continuous. Since f(0) = -2 and f(1) = 3, and 0 is between -2 and 3, by the Intermediate Value Theorem, Theorem 1.6.3, there is a $c \in [0,1]$ such that f(c) = 0.

This example also points the way to a simple method for approximating roots.

Example 1.6.5 Approximate a root of $f(x) = x^3 + 3x^2 + x - 2$ to one decimal place.

The Intermediate Value Theorem is most frequently used when d=0.

For a nice proof of this theorem, see: Walk, Stephen M. The intermediate value theorem is NOT obvious—and I am going to prove it to you. College Math. J. 42 (2011), no. 4, 254–259.

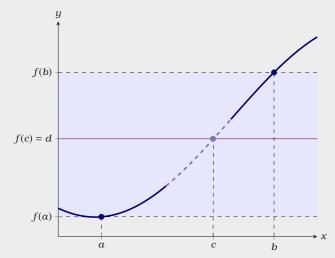


Figure 1.15: A geometric interpretation of the Intermediate Value Theorem. The function f(x) is continuous on the interval [a, b]. Since d is in the interval [f(a), f(b)], there exists a value c in [a, b] such that f(c) = d.

Solution If we compute f(0.1), f(0.2), and so on, we find that f(0.6) < 0 and f(0.7) > 0, so by the Intermediate Value Theorem, f has a root between 0.6 and 0.7. Repeating the process with f(0.61), f(0.62), and so on, we find that f(0.61) < 0 and f(0.62) > 0, so by the Intermediate Value Theorem, Theorem 1.6.3, f(x) has a root between 0.61 and 0.62, and the root is 0.6 rounded to one decimal place.

Exercises for Section 1.6

(1) Consider the function

$$f(x) = \sqrt{x-4}$$

Is f(x) continuous at the point x = 4? Is f(x) a continuous function on \mathbb{R} ?

(2) Consider the function

$$f(x) = \frac{1}{x+3}$$

Is f(x) continuous at the point x = 3? Is f(x) a continuous function on \mathbb{R} ?

(3) Consider the function

$$f(x) = \begin{cases} 2x - 3 & \text{if } x < 1, \\ 0 & \text{if } x \ge 1. \end{cases}$$

Is f(x) continuous at the point x = 1? Is f(x) a continuous function on \mathbb{R} ?

(4) Consider the function

$$f(x) = \begin{cases} \frac{x^2 + 10x + 25}{x - 5} & \text{if } x \neq 5, \\ 10 & \text{if } x = 5. \end{cases}$$

Is f(x) continuous at the point x = 5? Is f(x) a continuous function on \mathbb{R} ?

(5) Consider the function

$$f(x) = \begin{cases} \frac{x^2 + 10x + 25}{x + 5} & \text{if } x \neq -5, \\ 0 & \text{if } x = -5. \end{cases}$$

Is f(x) continuous at the point x = -5? Is f(x) a continuous function on \mathbb{R} ?

(6) Determine the interval(s) on which the function $f(x) = x^7 + 3x^5 - 2x + 4$ is continuous.

- (7) Determine the interval(s) on which the function $f(x) = \frac{x^2 2x + 1}{x + 4}$ is continuous.
- (8) Determine the interval(s) on which the function $f(x) = \frac{1}{x^2 9}$ is continuous.
- (9) Approximate a root of $f(x) = x^3 4x^2 + 2x + 2$ to two decimal places.
- (10) Approximate a root of $f(x) = x^4 + x^3 5x + 1$ to two decimal places.

2 Basics of Derivatives

2.1 Slopes of Tangent Lines via Limits

Suppose that f(x) is a function. It is often useful to know how sensitive the value of f(x) is to small changes in x. To give you a feeling why this is true, consider the following:

- If p(t) represents the position of an object with respect to time, the rate of change gives the velocity of the object.
- If v(t) represents the velocity of an object with respect to time, the rate of change gives the acceleration of the object.
- The rate of change of a function can help us approximate a complicated function with a simple function.
- The rate of change of a function can be used to help us solve equations that we would not be able to solve via other methods.

The rate of change of a function is the slope of the tangent line. For now, consider the following informal definition of a *tangent line*:

Given a function f(x), if one can "zoom in" on f(x) sufficiently so that f(x) seems to be a straight line, then that line is the **tangent line** to f(x) at the point determined by x.

We illustrate this informal definition with Figure 2.1.

The *derivative* of a function f(x) at x, is the slope of the tangent line at x. To find the slope of this line, we consider *secant* lines, lines that locally intersect the curve



Figure 2.1: Given a function f(x), if one can "zoom in" on f(x) sufficiently so that f(x) seems to be a straight line, then that line is the **tangent line** to f(x) at the point determined by x.

at two points. The slope of any secant line that passes through the points (x, f(x)) and (x + h, f(x + h)) is given by

$$\frac{\Delta y}{\Delta x} = \frac{f(x+h) - f(x)}{(x+h) - x} = \frac{f(x+h) - f(x)}{h},$$

see Figure 2.2. This leads to the limit definition of the derivative:

Definition of the Derivative The **derivative** of f(x) is the function

$$\frac{d}{dx}f(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}.$$

If this limit does not exist for a given value of x, then f(x) is not **differentiable** at x.

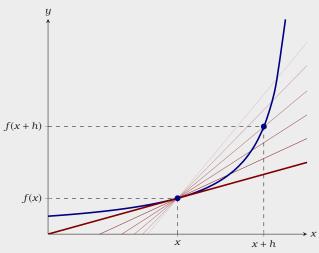


Figure 2.2: Tangent lines can be found as the limit of secant lines. The slope of the tangent line is given by $\lim_{h\to 0} \frac{f(x+h)-f(x)}{h}$.

Definition There are several different notations for the derivative, we'll mainly use

$$\frac{d}{dx}f(x) = f'(x).$$

If one is working with a function of a variable other than x, say t we write

$$\frac{d}{dt}f(t) = f'(t).$$

However, if y = f(x), $\frac{dy}{dx}$, \dot{y} , and $D_x f(x)$ are also used.

Now we will give a number of examples, starting with a basic example.

Example 2.1.1 Compute

$$\frac{d}{dx}(x^3+1)$$
.

Solution Using the definition of the derivative,

$$\frac{d}{dx}f(x) = \lim_{h \to 0} \frac{(x+h)^3 + 1 - (x^3 + 1)}{h}$$

$$= \lim_{h \to 0} \frac{x^3 + 3x^2h + 3xh^2 + h^3 + 1 - x^3 - 1}{h}$$

$$= \lim_{h \to 0} \frac{3x^2h + 3xh^2 + h^3}{h}$$

$$= \lim_{h \to 0} (3x^2 + 3xh + h^2)$$

$$= 3x^2.$$

See Figure 2.3.

Next we will consider the derivative a function that is not continuous on \mathbb{R} .

Example 2.1.2 Compute

$$\frac{d}{dt}\frac{1}{t}$$
.

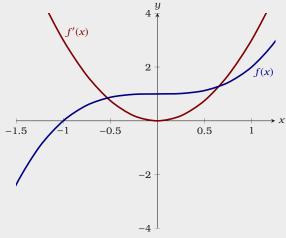


Figure 2.3: A plot of $f(x) = x^3 + 1$ and $f'(x) = 3x^2$.

Solution Using the definition of the derivative,

$$\frac{d}{dt} \frac{1}{t} = \lim_{h \to 0} \frac{\frac{1}{t+h} - \frac{1}{t}}{h}$$

$$= \lim_{h \to 0} \frac{\frac{t}{t(t+h)} - \frac{t+h}{t(t+h)}}{h}$$

$$= \lim_{h \to 0} \frac{\frac{t-(t+h)}{t(t+h)}}{h}$$

$$= \lim_{h \to 0} \frac{t-t-h}{t(t+h)h}$$

$$= \lim_{h \to 0} \frac{-h}{t(t+h)h}$$

$$= \lim_{h \to 0} \frac{-1}{t(t+h)}$$

$$= \frac{-1}{t^2}.$$

This function is differentiable at all real numbers except for t = 0, see Figure 2.4.

As you may have guessed, there is some connection to continuity and differentiability.

Theorem 2.1.3 (Differentiability Implies Continuity) *If* f(x) *is a differentiable function at* x = a*, then* f(x) *is continuous at* x = a*.*

Proof We want to show that f(x) is continuous at x = a, hence we must show that

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



Figure 2.4: A plot of $f(t) = \frac{1}{t}$ and $f'(t) = \frac{-1}{t^2}$.

Consider

$$\lim_{x \to a} (f(x) - f(a)) = \lim_{x \to a} \left((x - a) \frac{f(x) - f(a)}{x - a} \right) \qquad \text{Multiply and divide by } (x - a).$$

$$= \lim_{h \to 0} h \cdot \frac{f(a + h) - f(a)}{h} \qquad \qquad \text{Set } x = a + h.$$

$$= \left(\lim_{h \to 0} h \right) \left(\lim_{h \to 0} \frac{f(a + h) - f(a)}{h} \right) \qquad \qquad \text{Limit Law.}$$

$$= 0 \cdot f'(a) = 0.$$

Since

$$\lim_{x \to a} (f(x) - f(a)) = 0$$

we see that $\lim_{x\to a} f(x) = f(a)$, and so f(x) is continuous.

This theorem is often written as its contrapositive:

If f(x) is not continuous at x = a, then f(x) is not differentiable at x = a.

Let's see a function that is continuous whose derivative does not exist everywhere.

Example 2.1.4 Compute

$$\frac{d}{dx}|x|$$
.

Solution Using the definition of the derivative,

$$\frac{d}{dx}|x| = \lim_{h \to 0} \frac{|x+h| - |x|}{h}.$$

If x is positive we may assume that x is larger than h, as we are taking the limit as h goes to 0,

$$\lim_{h \to 0} \frac{|x+h| - |x|}{h} = \lim_{h \to 0} \frac{x+h-x}{h}$$
$$= \lim_{h \to 0} \frac{h}{h}$$
$$= 1.$$

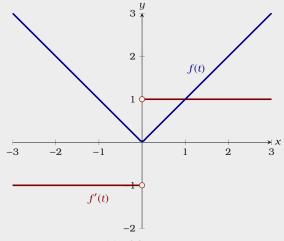


Figure 2.5: A plot of f(x) = |x| and

$$f'(x) = \begin{cases} 1 & \text{if } x > 0, \\ -1 & \text{if } x < 0. \end{cases}$$

If x is negative we may assume that |x| is larger than h, as we are taking the limit as h goes to 0,

$$\lim_{h \to 0} \frac{|x+h| - |x|}{h} = \lim_{h \to 0} \frac{x - h - x}{h}$$
$$= \lim_{h \to 0+} \frac{-h}{h}$$
$$= -1.$$

However we still have one case left, when x = 0. In this situation, we must consider the one-sided limits:

$$\lim_{h \to 0+} \frac{|x+h| - |x|}{h} \quad and \quad \lim_{h \to 0-} \frac{|x+h| - |x|}{h}.$$

In the first case,

$$\lim_{h \to 0+} \frac{|x+h| - |x|}{h} = \lim_{h \to 0+} \frac{0+h-0}{h}$$
$$= \lim_{h \to 0+} \frac{h}{h}$$
$$= 1.$$

On the other hand

$$\lim_{h \to 0-} \frac{|x+h| - |x|}{h} = \lim_{h \to 0-} \frac{|0+h| - 0}{h}$$
$$= \lim_{h \to 0-} \frac{|h|}{h}$$
$$= -1.$$

Hence we see that the derivative is

$$f'(x) = \begin{cases} 1 & \text{if } x > 0, \\ -1 & \text{if } x < 0. \end{cases}$$

Note this function is undefined at 0, see Figure 2.5.

Thus from Theorem 2.1.3, we see that all differentiable functions on \mathbb{R} are continuous on \mathbb{R} . Nevertheless as the previous example shows, there are continuous

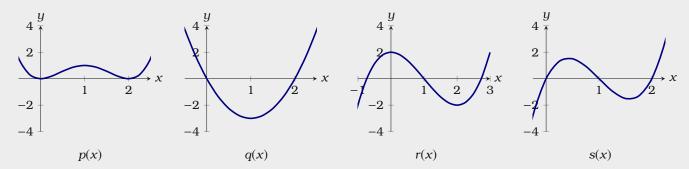
functions on $\mathbb R$ that are not differentiable on $\mathbb R$.

Exercises for Section 2.1

These exercises are conceptual in nature and require one to think about what the derivative means.

(1) If the line y = 7x - 4 is tangent to f(x) at x = 2, find f(2) and f'(2).

(2) Here are plots of four functions.



Two of these functions are the derivatives of the other two, identify which functions are the derivatives of the others.

(3) If
$$f(3) = 6$$
 and $f(3.1) = 6.4$, estimate $f'(3)$.

(4) If
$$f(-2) = 4$$
 and $f(-2 + h) = (h + 2)^2$, compute $f'(-2)$.

(5) If
$$f'(x) = x^3$$
 and $f(1) = 2$, approximate $f(1.2)$.

(6) Consider the plot of f(x) in Figure 2.6.

- (a) On which subinterval(s) of [0, 6] is f(x) continuous?
- (b) On which subinterval(s) of [0,6] is f(x) differentiable?
- (c) Sketch a plot of f'(x).

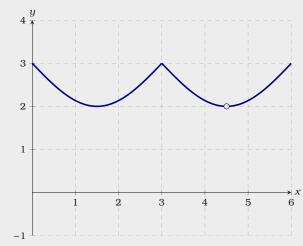


Figure 2.6: A plot of f(x).

These exercises are computational in nature.

- (7) Let $f(x) = x^2 4$. Use the definition of the derivative to compute f'(-3) and find the equation of the tangent line to the curve at x = -3.
- (8) Let $f(x) = \frac{1}{x+2}$. Use the definition of the derivative to compute f'(1) and find the equation of the tangent line to the curve at x = 1.
- (9) Let $f(x) = \sqrt{x-3}$. Use the definition of the derivative to compute f'(5) and find the equation of the tangent line to the curve at x = 5.
- (10) Let $f(x) = \frac{1}{\sqrt{x}}$. Use the definition of the derivative to compute f'(4) and find the equation of the tangent line to the curve at x = 4.

2.2 Basic Derivative Rules

It is tedious to compute a limit every time we need to know the derivative of a function. Fortunately, we can develop a small collection of examples and rules that allow us to compute the derivative of almost any function we are likely to encounter. We will start simply and build-up to more complicated examples.

The Constant Rule

The simplest function is a constant function. Recall that derivatives measure the rate of change of a function at a given point. Hence, the derivative of a constant function is zero. For example:

- The constant function plots a horizontal line—so the slope of the tangent line is 0.
- If p(t) represents the position of an object with respect to time and p(t) is constant, then the object is not moving, so its velocity is zero. Hence $\frac{d}{dt}p(t)=0$.
- If v(t) represents the velocity of an object with respect to time and v(t) is constant, then the object's acceleration is zero. Hence $\frac{d}{dt}v(t)=0$.

The examples above lead us to our next theorem.

Theorem 2.2.1 (The Constant Rule) Given a constant c.

$$\frac{d}{dx}c = 0.$$

Proof From the limit definition of the derivative, write

$$\frac{d}{dx}c = \lim_{h \to 0} \frac{c - c}{h}$$
$$= \lim_{h \to 0} \frac{0}{h}$$
$$= \lim_{h \to 0} 0 = 0.$$

To gain intuition, you should compute the derivative of f(x) = 6 using the limit definition of the derivative.

The Power Rule

Now let's examine derivatives of powers of a single variable. Here we have a nice rule.

Theorem 2.2.2 (The Power Rule) For any real number n,

$$\frac{d}{dx}x^n = nx^{n-1}.$$

Proof At this point we will only prove this theorem for n being a positive integer. Later in Section 5.3, we will give the complete proof. From the limit definition of the derivative, write

$$\frac{d}{dx}x^n = \lim_{h \to 0} \frac{(x+h)^n - x^n}{h}.$$

Start by expanding the term $(x + h)^n$

$$\frac{d}{dx}x^{n} = \lim_{h \to 0} \frac{x^{n} + \binom{n}{1}x^{n-1}h + \binom{n}{2}x^{n-2}h^{2} + \dots + \binom{n}{n-1}xh^{n-1} + h^{n} - x^{n}}{h}$$

Note, by the Binomial Theorem, we write $\binom{n}{k}$ for the coefficients. Canceling the terms x^n and $-x^n$, and noting $\binom{n}{1} = \binom{n}{n-1} = n$, write

$$\frac{d}{dx}x^{n} = \lim_{h \to 0} \frac{nx^{n-1}h + \binom{n}{2}x^{n-2}h^{2} + \dots + \binom{n}{n-1}xh^{n-1} + h^{n}}{h}$$
$$= \lim_{h \to 0} nx^{n-1} + \binom{n}{2}x^{n-2}h + \dots + \binom{n}{n-1}xh^{n-2} + h^{n-1}.$$

Since every term but the first has a factor of h, we see

$$\frac{d}{dx}x^n = \lim_{h \to 0} \frac{(x+h)^n - x^n}{h} = nx^{n-1}.$$

Now we will show you several examples. We begin with something basic.

To gain intuition, you should compute the derivative of $f(x) = x^3$ using the limit definition of the derivative.

Recall, the **Binomial Theorem** states that if n is a nonnegative integer, then

$$(a+b)^n = a^n b^0 + \binom{n}{1} a^{n-1} b^1 + \dots + \binom{n}{n-1} a^1 b^{n-1} + a^0 b^n$$

where

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}.$$

Example 2.2.3 Compute

$$\frac{d}{dx}x^{13}$$
.

Solution Applying the power rule, we write

$$\frac{d}{dx}x^{13} = 13x^{12}.$$

Sometimes, it is not as obvious that one should apply the power rule.

Example 2.2.4 Compute

$$\frac{d}{dx}\frac{1}{x^4}$$
.

Solution Applying the power rule, we write

$$\frac{d}{dx}\frac{1}{x^4} = \frac{d}{dx}x^{-4} = -4x^{-5}.$$

The power rule also applies to radicals once we rewrite them as exponents.

Example 2.2.5 Compute

$$\frac{d}{dx}\sqrt[5]{x}$$
.

Solution Applying the power rule, we write

$$\frac{d}{dx}\sqrt[5]{x} = \frac{d}{dx}x^{1/5} = \frac{x^{-4/5}}{5}.$$

The Sum Rule

We want to be able to take derivatives of functions "one piece at a time." The *sum rule* allows us to do this. The sum rule says that we can add the rates of change of two functions to obtain the rate of change of the sum of both functions. For example, viewing the derivative as the velocity of an object, the sum rule states that the velocity of the person walking on a moving bus is the sum of the velocity of the bus and the walking person.

Theorem 2.2.6 (The Sum Rule) If f(x) and g(x) are differentiable and c is a constant, then

(a)
$$\frac{d}{dx}(f(x) + g(x)) = f'(x) + g'(x)$$
,

(b)
$$\frac{d}{dx}(f(x) - g(x)) = f'(x) - g'(x),$$
(c)
$$\frac{d}{dx}(c \cdot f(x)) = c \cdot f'(x).$$

(c)
$$\frac{d}{dx}(c \cdot f(x)) = c \cdot f'(x)$$
.

Proof We will only prove part (a) above, the rest are similar. Write

$$\frac{d}{dx}(f(x) + g(x)) = \lim_{h \to 0} \frac{f(x+h) + g(x+h) - (f(x) + g(x))}{h}$$

$$= \lim_{h \to 0} \frac{f(x+h) + g(x+h) - f(x) - g(x)}{h}$$

$$= \lim_{h \to 0} \frac{f(x+h) - f(x) + g(x+h) - g(x)}{h}$$

$$= \lim_{h \to 0} \left(\frac{f(x+h) - f(x)}{h} + \frac{g(x+h) - g(x)}{h}\right)$$

$$= \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} + \lim_{h \to 0} \frac{g(x+h) - g(x)}{h}$$

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

Example 2.2.7 Compute

$$\frac{d}{dx}\left(x^5 + \frac{1}{x}\right).$$

Solution Write

$$\frac{d}{dx}\left(x^{5} + \frac{1}{x}\right) = \frac{d}{dx}x^{5} + \frac{d}{dx}x^{-1}$$
$$= 5x^{4} - x^{-2}.$$

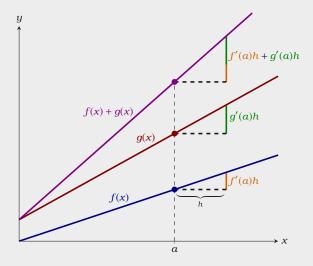


Figure 2.7: A geometric interpretation of the sum rule. Since every point on f(x)+g(x) is the sum of the corresponding points on f(x) and g(x), increasing aby a "small amount" h, increases f(a) + g(a) by the sum of f'(a)h and g'(a)h. Hence,

$$\frac{\Delta y}{\Delta x} \approx \frac{f'(a)h + g'(a)h}{h} = f'(a) + g'(a).$$

Example 2.2.8 Compute

$$\frac{d}{dx}\left(\frac{3}{\sqrt[3]{x}}-2\sqrt{x}+\frac{1}{x^7}\right).$$

Solution Write

$$\frac{d}{dx} \left(\frac{3}{\sqrt[3]{x}} - 2\sqrt{x} + \frac{1}{x^7} \right) = 3\frac{d}{dx} x^{-1/3} - 2\frac{d}{dx} x^{1/2} + \frac{d}{dx} x^{-7}$$
$$= -x^{-4/3} - x^{-1/2} - 7x^{-8}.$$

The Derivative of e^x

We don't know anything about derivatives that allows us to compute the derivatives of exponential functions without getting our hands dirty. Let's do a little work with the definition of the derivative:

$$\frac{d}{dx}a^{x} = \lim_{h \to 0} \frac{a^{x+h} - a^{x}}{h}$$

$$= \lim_{h \to 0} \frac{a^{x}a^{h} - a^{x}}{h}$$

$$= \lim_{h \to 0} a^{x} \frac{a^{h} - 1}{h}$$

$$= a^{x} \lim_{h \to 0} \frac{a^{h} - 1}{h}$$

$$= a^{x} \cdot \underbrace{\text{(constant)}}_{\lim_{h \to 0} \frac{a^{h} - 1}{h}}$$

There are two interesting things to note here: We are left with a limit that involves h but not x, which means that whatever $\lim_{h\to 0}(a^h-1)/h$ is, we know that it is a number, that is, a constant. This means that a^x has a remarkable property: Its derivative is a constant times itself. Unfortunately it is beyond the scope of this text to compute the limit

$$\lim_{h\to 0}\frac{a^h-1}{h}.$$

However, we can look at some examples. Consider $(2^h - 1)/h$ and $(3^h - 1)/h$:

h	$(2^h - 1)/h$	h	$(2^h - 1)/h$	h	$(3^h - 1)/h$	h	$(3^h$
-1	.5	1	1	-1	≈ 0.6667	1	2
-0.1	≈ 0.6700	0.1	≈ 0.7177	-0.1	≈ 1.0404	0.1	\approx
-0.01	≈ 0.6910	0.01	≈ 0.6956	-0.01	≈ 1.0926	0.01	≈]
-0.001	≈ 0.6929	0.001	≈ 0.6834	-0.001	≈ 1.0980	0.001	≈]
-0.0001	≈ 0.6931	0.0001	≈ 0.6932	-0.0001	≈ 1.0986	0.0001	≈]
-0.00001	≈ 0.6932	0.00001	≈ 0.6932	-0.00001	≈ 1.0986	0.00001	≈]

While these tables don't prove a pattern, it turns out that

$$\lim_{h\to 0} \frac{2^h - 1}{h} \approx .7 \quad \text{and} \quad \lim_{h\to 0} \frac{3^h - 1}{h} \approx 1.1.$$

Moreover, if you do more examples you will find that the limit varies directly with the value of a: bigger a, bigger limit; smaller a, smaller limit. As we can already see, some of these limits will be less than 1 and some larger than 1. Somewhere between a=2 and a=3 the limit will be exactly 1. This happens when

$$a = e = 2.718281828459045...$$

This brings us to our next definition.

Definition Euler's number is defined to be the number *e* such that

$$\lim_{h\to 0}\frac{e^h-1}{h}=1.$$

Now we see that the function e^x has a truly remarkable property:

Theorem 2.2.9 (The Derivative of e^x)

$$\frac{d}{dx}e^x = e^x.$$

Proof From the limit definition of the derivative, write

$$\frac{d}{dx}e^x = \lim_{h \to 0} \frac{e^{x+h} - e^x}{h}$$

$$= \lim_{h \to 0} \frac{e^x e^h - e^x}{h}$$

$$= \lim_{h \to 0} e^x \frac{e^h - 1}{h}$$

$$= e^x \lim_{h \to 0} \frac{e^h - 1}{h}$$

$$= e^x.$$

Hence e^x is its own derivative. In other words, the slope of the plot of e^x is the same as its height, or the same as its second coordinate: The function $f(x) = e^x$ goes through the point (a, e^a) and has slope e^a there, no matter what a is.

Example 2.2.10 Compute:

$$\frac{d}{dx}\left(8\sqrt{x}+7e^x\right)$$

Solution Write:

$$\frac{d}{dx} (8\sqrt{x} + 7e^{x}) = 8\frac{d}{dx} x^{1/2} + 7\frac{d}{dx} e^{x}$$
$$= 4x^{-1/2} + 7e^{x}.$$

Exercises for Section 2.2

Compute:

(1)
$$\frac{d}{dx}$$
5

(9)
$$\frac{d}{dx}x^{3/4}$$

$$(2) \quad \frac{d}{dx} - 7 \quad \blacksquare \blacksquare$$

$$(10) \ \frac{d}{dx} \frac{1}{(\sqrt[7]{x})^9}$$

(3)
$$\frac{d}{dx}e^7$$

(11)
$$\frac{d}{dx} \left(5x^3 + 12x^2 - 15 \right)$$

$$(4) \quad \frac{d}{dx} \frac{1}{\sqrt{2}} \quad \blacksquare \blacksquare$$

(12)
$$\frac{d}{dx} \left(-4x^5 + 3x^2 - \frac{5}{x^2} \right)$$

$$(5) \quad \frac{d}{dx}x^{100} \quad \blacksquare \blacksquare$$

(13)
$$\frac{d}{dx}5(-3x^2+5x+1)$$

$$(6) \quad \frac{d}{dx}x^{-100} \quad \blacksquare \blacksquare$$

(14)
$$\frac{d}{dx} \left(3\sqrt{x} + \frac{1}{x} - x^e \right)$$

$$(7) \quad \frac{d}{dx} \frac{1}{x^5} \quad \blacksquare \blacksquare$$

(15)
$$\frac{d}{dx} \left(\frac{x^2}{x^7} + \frac{\sqrt{x}}{x} \right)$$

(8) $\frac{d}{dx}x^{\pi}$

Expand or simplify to compute the following:

(16)
$$\frac{d}{dx} \left((x+1)(x^2+2x-3) \right)$$
 (18) $\frac{d}{dx} \frac{x-5}{\sqrt{x}-\sqrt{5}}$

$$(18) \ \frac{d}{dx} \frac{x-5}{\sqrt{x}-\sqrt{5}}$$

(17)
$$\frac{d}{dx} \frac{x^3 - 2x^2 - 5x + 6}{(x - 1)}$$

(19)
$$\frac{d}{dx}((x+1)(x+1)(x-1)(x-1))$$

(20) Suppose the position of an object at time t is given by $f(t) = -49t^2/10 + 5t + 10$. Find a function giving the velocity of the object at time t. The acceleration of an object is the rate at which its velocity is changing, which means it is given by the derivative of the velocity function. Find the acceleration of the object at time t.

- (21) Let $f(x) = x^3$ and c = 3. Sketch the graphs of f(x), cf(x), f'(x), and (cf(x))' on the same diagram.
- (22) Find a cubic polynomial whose graph has horizontal tangents at (-2,5) and (2,3).
- (23) Find an equation for the tangent line to $f(x) = x^3/4 1/x$ at x = -2.
- (24) Find an equation for the tangent line to $f(x) = 3x^2 \pi^3$ at x = 4.
- (25) Prove that $\frac{d}{dx}(cf(x)) = cf'(x)$ using the definition of the derivative.

3 Curve Sketching

Whether we are interested in a function as a purely mathematical object or in connection with some application to the real world, it is often useful to know what the graph of the function looks like. We can obtain a good picture of the graph using certain crucial information provided by derivatives of the function and certain limits.

3.1 Extrema

Local *extrema* on a function are points on the graph where the y coordinate is larger (or smaller) than all other y coordinates on the graph at points "close to" (x, y).

Definition

- (a) A point (x, f(x)) is a **local maximum** if there is an interval a < x < b with $f(x) \ge f(z)$ for every z in (a, b).
- (b) A point (x, f(x)) is a **local minimum** if there is an interval a < x < b with $f(x) \le f(z)$ for every z in (a, b).

A **local extremum** is either a local maximum or a local minimum.

Local maximum and minimum points are quite distinctive on the graph of a function, and are therefore useful in understanding the shape of the graph. In many applied problems we want to find the largest or smallest value that a function

achieves (for example, we might want to find the minimum cost at which some task can be performed) and so identifying maximum and minimum points will be useful for applied problems as well.

If (x, f(x)) is a point where f(x) reaches a local maximum or minimum, and if the derivative of f exists at x, then the graph has a tangent line and the tangent line must be horizontal. This is important enough to state as a theorem, though we will not prove it.

Theorem 3.1.1 (Fermat's Theorem) If f(x) has a local extremum at x = a and f(x) is differentiable at a, then f'(a) = 0.

Thus, the only points at which a function can have a local maximum or minimum are points at which the derivative is zero, see Figure 3.1, or the derivative is undefined, as in Figure 3.2. This brings us to our next definition.

Definition Any value of x for which f'(x) is zero or undefined is called a **critical point** for f(x).

Warning When looking for local maximum and minimum points, you are likely to make two sorts of mistakes:

- You may forget that a maximum or minimum can occur where the derivative does not exist, and so forget to check whether the derivative exists everywhere.
- You might assume that any place that the derivative is zero is a local maximum or minimum point, but this is not true, see Figure 3.3.

Since the derivative is zero or undefined at both local maximum and local minimum points, we need a way to determine which, if either, actually occurs. The most elementary approach is to test directly whether the y coordinates near the

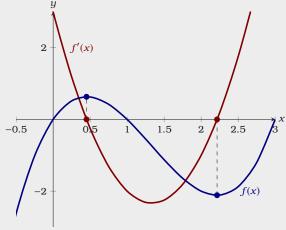


Figure 3.1: A plot of $f(x) = x^3 - 4x^2 + 3x$ and $f'(x) = 3x^2 - 8x + 3$.



Figure 3.2: A plot of $f(x) = x^{2/3}$ and $f'(x) = \frac{2}{3x^{1/3}}$.

potential maximum or minimum are above or below the y coordinate at the point of interest.

It is not always easy to compute the value of a function at a particular point. The task is made easier by the availability of calculators and computers, but they have their own drawbacks—they do not always allow us to distinguish between values that are very close together. Nevertheless, because this method is conceptually simple and sometimes easy to perform, you should always consider it.

Example 3.1.2 Find all local maximum and minimum points for the function $f(x) = x^3 - x$.

Solution Write

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

This is defined everywhere and is zero at $x = \pm \sqrt{3}/3$. Looking first at $x = \sqrt{3}/3$, we see that

$$f(\sqrt{3}/3) = -2\sqrt{3}/9.$$

Now we test two points on either side of $x = \sqrt{3}/3$, making sure that neither is farther away than the nearest critical point; since $\sqrt{3} < 3$, $\sqrt{3}/3 < 1$ and we can use x = 0 and x = 1. Since

$$f(0) = 0 > -2\sqrt{3}/9$$
 and $f(1) = 0 > -2\sqrt{3}/9$,

there must be a local minimum at $x = \sqrt{3}/3$.

For $x = -\sqrt{3}/3$, we see that $f(-\sqrt{3}/3) = 2\sqrt{3}/9$. This time we can use x = 0 and x = -1, and we find that $f(-1) = f(0) = 0 < 2\sqrt{3}/9$, so there must be a local maximum at $x = -\sqrt{3}/3$, see Figure 3.4.

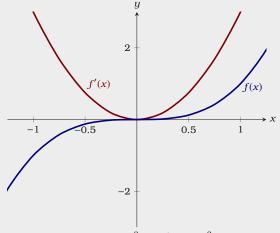


Figure 3.3: A plot of $f(x) = x^3$ and $f'(x) = 3x^2$. While f'(0) = 0, there is neither a maximum nor minimum at (0, f(0)).

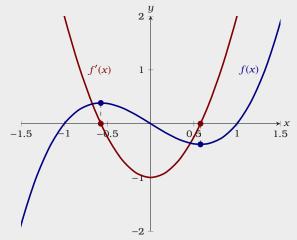


Figure 3.4: A plot of $f(x) = x^3 - x$ and $f'(x) = 3x^2 - 1$.

Exercises for Section 3.1

In the following problems, find the x values for local maximum and minimum points by the method of this section.

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

(8)
$$f(x) = \begin{cases} x - 1 & x < 2 \\ x^2 & x \ge 2 \end{cases}$$

(2)
$$y = 2 + 3x - x^3$$

(3)
$$u = x^3 - 9x^2 + 24x$$

$$(0) f(x) = \begin{cases} x - 3 & x < 3 \\ x - 3 & x < 3 \end{cases}$$

(4)
$$y = x^4 - 2x^2 + 3$$

(9)
$$f(x) = \begin{cases} x - 3 & x < 3 \\ x^3 & 3 \le x \le 5 \end{cases}$$
 1/x $x > 5$

(5)
$$y = 3x^4 - 4x^3$$

(10)
$$f(x) = x^2 - 98x + 4$$

(6)
$$y = (x^2 - 1)/x$$

$$(11) \ f(x) = \begin{cases} -2 & x = 0 \\ 1/x^2 & x \neq 0 \end{cases}$$

(7)
$$y = -\frac{x^4}{4} + x^3 + x^2$$

- (12) How many critical points can a quadratic polynomial function have?
- (13) Explore the family of functions $f(x) = x^3 + cx + 1$ where c is a constant. How many and what types of local extrema are there? Your answer should depend on the value of c, that is, different values of c will give different answers.

3.2 The First Derivative Test

The method of the previous section for deciding whether there is a local maximum or minimum at a critical point by testing "near-by" points is not always convenient. Instead, since we have already had to compute the derivative to find the critical points, we can use information about the derivative to decide. Recall that

- If f'(x) > 0 on an interval, then f(x) is increasing on that interval.
- If f'(x) < 0 on an interval, then f(x) is decreasing on that interval.

So how exactly does the derivative tell us whether there is a maximum, minimum, or neither at a point? Use the *first derivative test*.

Theorem 3.2.1 (First Derivative Test) Suppose that f(x) is continuous on an interval, and that $f'(\alpha) = 0$ for some value of α in that interval.

- If f'(x) > 0 to the left of a and f'(x) < 0 to the right of a, then f(a) is a local maximum.
- If f'(x) < 0 to the left of a and f'(x) > 0 to the right of a, then f(a) is a local minimum.
- If f'(x) has the same sign to the left and right of f'(a), then f'(a) is not a local extremum.

Example 3.2.2 Consider the function

$$f(x) = \frac{x^4}{4} + \frac{x^3}{3} - x^2$$

Find the intervals on which f(x) is increasing and decreasing and identify the local extrema of f(x).

Solution Start by computing

$$\frac{d}{dx}f(x) = x^3 + x^2 - 2x.$$

Now we need to find when this function is positive and when it is negative. To do this, solve

$$f'(x) = x^3 + x^2 - 2x = 0.$$

Factor f'(x)

$$f'(x) = x^{3} + x^{2} - 2x$$
$$= x(x^{2} + x - 2)$$
$$= x(x + 2)(x - 1).$$

So the critical points (when f'(x) = 0) are when x = -2, x = 0, and x = 1. Now we can check points **between** the critical points to find when f'(x) is increasing and decreasing:

$$f'(-3) = -12$$
 $f'(.5) = -0.625$ $f'(-1) = 2$ $f'(2) = 8$

From this we can make a sign table:



Hence f(x) is increasing on $(-2,0) \cup (1,\infty)$ and f(x) is decreasing on $(-\infty,-2) \cup (0,1)$. Moreover, from the first derivative test, Theorem 3.2.1, the local maximum is at x=0 while the local minima are at x=-2 and x=1, see Figure 3.5.

Hence we have seen that if f'(x) is zero and increasing at a point, then f(x) has a local minimum at the point. If f'(x) is zero and decreasing at a point then f(x) has a local maximum at the point. Thus, we see that we can gain information about f(x) by studying how f'(x) changes. This leads us to our next section.

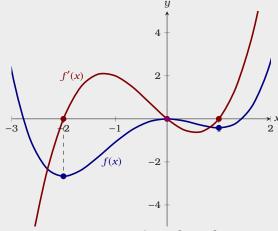


Figure 3.5: A plot of $f(x) = x^4/4 + x^3/3 - x^2$ and $f'(x) = x^3 + x^2 - 2x$.

Exercises for Section 3.2

In the following exercises, find all critical points and identify them as local maximum points, local minimum points, or neither.

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

(5)
$$y = 3x^4 - 4x^3$$

(2)
$$y = 2 + 3x - x^3$$

(6)
$$y = (x^2 - 1)/x$$

(3)
$$y = x^3 - 9x^2 + 24x$$
 (4) $y = x^4 - 2x^2 + 3$ (5)

(7)
$$f(x) = |x^2 - 121|$$

(8) Let $f(x) = ax^2 + bx + c$ with $a \ne 0$. Show that f(x) has exactly one critical point using the first derivative test. Give conditions on a and b which guarantee that the critical point will be a maximum.

3.3 Concavity and Inflection Points

We know that the sign of the derivative tells us whether a function is increasing or decreasing. Likewise, the sign of the second derivative f''(x) tells us whether f'(x) is increasing or decreasing. We summarize this in the table below:



If we are trying to understand the shape of the graph of a function, knowing where it is concave up and concave down helps us to get a more accurate picture. It is worth summarizing what we have seen already in to a single theorem.

Theorem 3.3.1 (Test for Concavity) Suppose that f''(x) exists on an interval.

- (a) If f''(x) > 0 on an interval, then f(x) is concave up on that interval.
- (b) If f''(x) < 0 on an interval, then f(x) is concave down on that interval.

Of particular interest are points at which the concavity changes from up to down or down to up.

Definition If f(x) is continuous and its concavity changes either from up to down or down to up at x = a, then f(x) has an **inflection point** at x = a.

It is instructive to see some examples and nonexamples of inflection points.



This is an inflection point. The concavity changes from concave up to concave down.



This is **not** an inflection point. The curve is concave down on either side of the point.



This is an inflection point. The concavity changes from concave up to concave down.



This is **not** an inflection point. The curve is concave down on either side of the point.

We identify inflection points by first finding where f''(x) is zero or undefined and then checking to see whether f''(x) does in fact go from positive to negative or negative to positive at these points.

Warning Even if f''(a) = 0, the point determined by x = a might **not** be an inflection point.

Example 3.3.2 Describe the concavity of $f(x) = x^3 - x$.

Solution To start, compute the first and second derivative of f(x) with respect to x,

$$f'(x) = 3x^2 - 1$$
 and $f''(x) = 6x$.

Since f''(0) = 0, there is potentially an inflection point at zero. Since f''(x) > 0 when x > 0 and f''(x) < 0 when x < 0 the concavity does change from down to up at zero—there is an inflection point at x = 0. The curve is concave down for all x < 0 and concave up for all x > 0, see Figure 3.6.

Note that we need to compute and analyze the second derivative to understand concavity, so we may as well try to use the second derivative test for maxima and minima. If for some reason this fails we can then try one of the other tests.

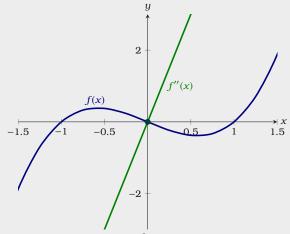


Figure 3.6: A plot of $f(x) = x^3 - x$ and f''(x) = 6x. We can see that the concavity change at x = 0.

Exercises for Section 3.3

In the following exercises, describe the concavity of the functions.

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

(6)
$$y = (x^2 - 1)/x$$

(2)
$$y = 2 + 3x - x^3$$

(7)
$$y = 3x^2 - \frac{1}{x^2}$$

(3)
$$y = x^3 - 9x^2 + 24x$$

(8)
$$y = x^5 - x$$

(4)
$$y = x^4 - 2x^2 + 3$$

(9)
$$y = x + 1/x$$

(5)
$$y = 3x^4 - 4x^3$$

(10)
$$y = x^2 + 1/x$$

(11) Identify the intervals on which the graph of the function $f(x) = x^4 - 4x^3 + 10$ is of one of these four shapes: concave up and increasing; concave up and decreasing; concave down and increasing; concave down and decreasing.

3.4 The Second Derivative Test

Recall the first derivative test, Theorem 3.2.1:

- If f'(x) > 0 to the left of a and f'(x) < 0 to the right of a, then f(a) is a local maximum.
- If f'(x) < 0 to the left of a and f'(x) > 0 to the right of a, then f(a) is a local minimum.

If f'(x) changes from positive to negative it is decreasing. In this case, f''(x) might be negative, and if in fact f''(x) is negative then f'(x) is definitely decreasing, so there is a local maximum at the point in question. On the other hand, if f'(x) changes from negative to positive it is increasing. Again, this means that f''(x) might be positive, and if in fact f''(x) is positive then f'(x) is definitely increasing, so there is a local minimum at the point in question. We summarize this as the second derivative test.

Theorem 3.4.1 (Second Derivative Test) Suppose that f''(x) is continuous on an open interval and that f'(a) = 0 for some value of a in that interval.

- If f''(a) < 0, then f(x) has a local maximum at a.
- If $f''(\alpha) > 0$, then f(x) has a local minimum at α .
- If f''(a) = 0, then the test is inconclusive. In this case, f(x) may or may not have a local extremum at x = a.

The second derivative test is often the easiest way to identify local maximum and minimum points. Sometimes the test fails and sometimes the second derivative is quite difficult to evaluate. In such cases we must fall back on one of the previous tests.

Example 3.4.2 Once again, consider the function

$$f(x) = \frac{x^4}{4} + \frac{x^3}{3} - x^2$$

Use the second derivative test, Theorem 3.4.1, to locate the local extrema of f(x).

Solution Start by computing

$$f'(x) = x^3 + x^2 - 2x$$
 and $f''(x) = 3x^2 + 2x - 2$.

Using the same technique as used in the solution of Example 3.2.2, we find that

$$f'(-2) = 0$$
, $f'(0) = 0$, $f'(1) = 0$.

Now we'll attempt to use the second derivative test, Theorem 3.4.1,

$$f''(-2) = 6$$
, $f''(0) = -2$, $f''(1) = 3$.

Hence we see that f(x) has a local minimum at x = -2, a local maximum at x = 0, and a local minimum at x = 1, see Figure 3.7.

Warning If f''(a) = 0, then the second derivative test gives no information on whether x = a is a local extremum.

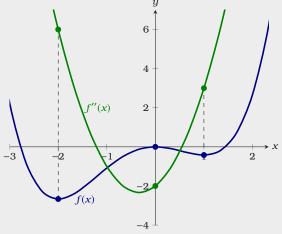


Figure 3.7: A plot of $f(x) = x^4/4 + x^3/3 - x^2$ and $f''(x) = 3x^2 + 2x - 2$.

Exercises for Section 3.4

Find all local maximum and minimum points by the second derivative test.

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

(6)
$$y = (x^2 - 1)/x$$

(2)
$$y = 2 + 3x - x^3$$

(7)
$$y = 3x^2 - \frac{1}{x^2}$$

(3)
$$y = x^3 - 9x^2 + 24x$$

(8)
$$y = x^5 - x$$

(4)
$$y = x^4 - 2x^2 + 3$$

(9)
$$y = x + 1/x$$

(5)
$$y = 3x^4 - 4x^3$$

(10)
$$y = x^2 + 1/x$$

3.5 Sketching the Plot of a Function

In this section, we will give some general guidelines for sketching the plot of a function.

Procedure for Sketching the Plots of Functions

- Find the *y*-intercept, this is the point (0, f(0)). Place this point on your graph.
- Find candidates for vertical asymptotes, these are points where f(x) is undefined.
- Compute f'(x) and f''(x).
- Find the critical points, the points where f'(x) = 0 or f'(x) is undefined.
- Use the second derivative test to identify local extrema and/or find the intervals where your function is increasing/decreasing.
- Find the candidates for inflection points, the points where f''(x) = 0 or f''(x) is undefined.
- Identify inflection points and concavity.
- If possible find the *x*-intercepts, the points where f(x) = 0. Place these points on your graph.
- Find horizontal asymptotes.
- Determine an interval that shows all relevant behavior.

At this point you should be able to sketch the plot of your function. $\,$

Let's see this procedure in action. We'll sketch the plot of $2x^3 - 3x^2 - 12x$. Following our guidelines above, we start by computing f(0) = 0. Hence we see that the *y*-intercept is (0,0). Place this point on your plot, see Figure 3.8.

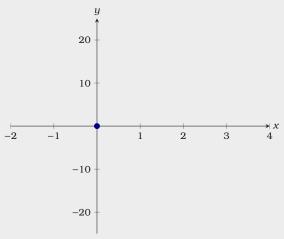


Figure 3.8: We start by placing the point (0,0).

Note that there are no vertical asymptotes as our function is defined for all real numbers. Now compute f'(x) and f''(x),

$$f'(x) = 6x^2 - 6x - 12$$
 and $f''(x) = 12x - 6$.

The critical points are where f'(x) = 0, thus we need to solve $6x^2 - 6x - 12 = 0$ for x. Write

$$6x^{2} - 6x - 12 = 0$$
$$x^{2} - x - 2 = 0$$
$$(x - 2)(x + 1) = 0.$$

Thus

$$f'(2) = 0$$
 and $f'(-1) = 0$.

Mark the critical points x = 2 and x = -1 on your plot, see Figure 3.9.

Check the second derivative evaluated at the critical points. In this case,

$$f''(-1) = -18$$
 and $f''(2) = 18$,

hence x = -1, corresponding to the point (-1, 7) is a local maximum and x = 2, corresponding to the point (2, -20) is local minimum of f(x). Moreover, this tells us that our function is increasing on [-2, -1), decreasing on (-1, 2), and increasing on (2, 4]. Identify this on your plot, see Figure 3.10.

The candidates for the inflection points are where f''(x) = 0, thus we need to solve 12x - 6 = 0 for x. Write

$$12x - 6 = 0$$
$$x - 1/2 = 0$$
$$x = 1/2.$$

Thus f''(1/2) = 0. Checking points, f''(0) = -6 and f''(1) = 6. Hence x = 1/2 is an inflection point, with f(x) concave down to the left of x = 1/2 and f(x) concave up to the right of x = 1/2. We can add this information to our plot, see Figure 3.11.

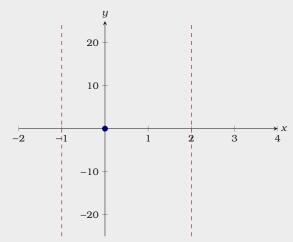


Figure 3.9: Now we add the critical points x = -1 and x = 2.

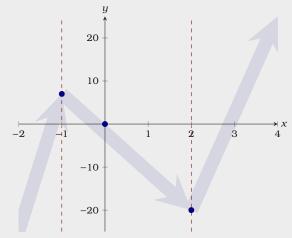


Figure 3.10: We have identified the local extrema of f(x) and where this function is increasing and decreasing.

Finally, in this case, $f(x) = 2x^3 - 3x^2 - 12x$, we can find the *x*-intercepts. Write

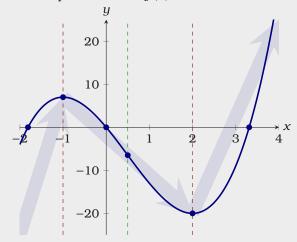
$$2x^3 - 3x^2 - 12x = 0$$

$$x(2x^2 - 3x - 12) = 0.$$

Using the quadratic formula, we see that the *x*-intercepts of f(x) are

$$x = 0$$
, $x = \frac{3 - \sqrt{105}}{4}$, $x = \frac{3 + \sqrt{105}}{4}$.

Since all of this behavior as described above occurs on the interval [-2, 4], we now have a complete sketch of f(x) on this interval, see the figure below.



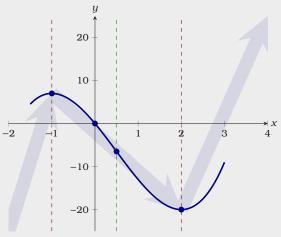


Figure 3.11: We identify the inflection point and note that the curve is concave down when x < 1/2 and concave up when x > 1/2.

Exercises for Section 3.5

Sketch the curves via the procedure outlined in this section. Clearly identify any interesting features, including local maximum and minimum points, inflection points, asymptotes, and intercepts.

(1)
$$y = x^5 - x$$

(5)
$$y = x^3 - 3x^2 - 9x + 5$$

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

(6)
$$y = x^5 - 5x^4 + 5x^3$$

(3)
$$y = 2\sqrt{x} - x$$

(7)
$$y = x + 1/x$$

(4)
$$y = x^3 + 6x^2 + 9x$$

(8)
$$y = x^2 + 1/x$$

4 The Product Rule and Quotient Rule

4.1 The Product Rule

Consider the product of two simple functions, say

$$f(x) \cdot g(x)$$

where $f(x) = x^2 + 1$ and $g(x) = x^3 - 3x$. An obvious guess for the derivative of f(x)g(x) is the product of the derivatives:

$$f'(x)g'(x) = (2x)(3x^2 - 3)$$
$$= 6x^3 - 6x.$$

Is this guess correct? We can check by rewriting f(x) and g(x) and doing the calculation in a way that is known to work. Write

$$f(x)g(x) = (x^{2} + 1)(x^{3} - 3x)$$
$$= x^{5} - 3x^{3} + x^{3} - 3x$$
$$= x^{5} - 2x^{3} - 3x.$$

Hence

$$\frac{d}{dx}f(x)g(x) = 5x^4 - 6x^2 - 3,$$

so we see that

$$\frac{d}{dx}f(x)g(x) \neq f'(x)g'(x).$$

So the derivative of f(x)g(x) is **not** as simple as f'(x)g'(x). Never fear, we have a rule for exactly this situation.

Theorem 4.1.1 (The Product Rule) If f(x) and g(x) are differentiable, then

$$\frac{d}{dx}f(x)g(x) = f(x)g'(x) + f'(x)g(x).$$

Proof From the limit definition of the derivative, write

$$\frac{d}{dx}(f(x)g(x)) = \lim_{h \to 0} \frac{f(x+h)g(x+h) - f(x)g(x)}{h}$$

Now we use the exact same trick we used in the proof of Theorem 1.2.2, we add 0 = -f(x+h)g(x) + f(x+h)g(x):

$$= \lim_{h \to 0} \frac{f(x+h)g(x+h) - f(x+h)g(x) + f(x+h)g(x) - f(x)g(x)}{h}$$

$$= \lim_{h \to 0} \frac{f(x+h)g(x+h) - f(x+h)g(x)}{h} + \lim_{h \to 0} \frac{f(x+h)g(x) - f(x)g(x)}{h}.$$

Now since both f(x) and g(x) are differentiable, they are continuous, see Theorem 2.1.3. Hence

$$= \lim_{h \to 0} f(x+h) \frac{g(x+h) - g(x)}{h} + \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} g(x)$$

$$= \lim_{h \to 0} f(x+h) \lim_{h \to 0} \frac{g(x+h) - g(x)}{h} + \lim_{h \to 0} \frac{f(x+h) - f(x)}{h} \lim_{h \to 0} g(x)$$

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

Let's return to the example with which we started.

Example 4.1.2 Let
$$f(x) = (x^2 + 1)$$
 and $g(x) = (x^3 - 3x)$. Compute:

$$\frac{d}{dx}f(x)g(x).$$

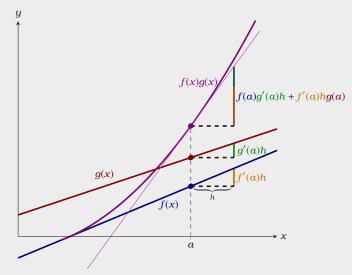


Figure 4.1: A geometric interpretation of the product rule. Since every point on f(x)g(x) is the product of the corresponding points on f(x) and g(x), increasing a by a "small amount" h, increases f(a)g(a) by the sum of f(a)g'(a)h and f'(a)hg(a). Hence,

$$\frac{\Delta y}{\Delta x} \approx \frac{f(a)g'(a)h + f'(a)g(a)h}{h} = f(a)g'(a) + f'(a)g(a).$$

Solution Write

$$\frac{d}{dx}f(x)g(x) = f(x)g'(x) + f'(x)g(x)$$
$$= (x^2 + 1)(3x^2 - 3) + 2x(x^3 - 3x).$$

We could stop here—but we should show that expanding this out recovers our previous result. Write

$$(x^{2} + 1)(3x^{2} - 3) + 2x(x^{3} - 3x) = 3x^{4} - 3x^{2} + 3x^{2} - 3 + 2x^{4} - 6x^{2}$$
$$= 5x^{4} - 6x^{2} - 3,$$

which is precisely what we obtained before.

Exercises for Section 4.1

Compute:

(1) $\frac{d}{dx}x^3(x^3 - 5x + 10)$ (4) $\frac{d}{dx}e^{3x}$

(2) $\frac{d}{dx}(x^2+5x-3)(x^5-6x^3+3x^2-7x+1)$ (5) $\frac{d}{dx}3x^2e^{4x}$

(3) $\frac{d}{dx}e^{2x} = \frac{d}{dx}(e^x \cdot e^x) \quad (6) \quad \frac{d}{dx}\frac{3e^x}{x^{16}} \quad (6)$

(7) Use the product rule to compute the derivative of $f(x) = (2x - 3)^2$ with respect to x. Sketch the function. Find an equation of the tangent line to the curve at x = 2. Sketch the tangent line at x = 2.

Use the following table to compute solve the next 4 problems. Note $\frac{d}{dx}f(x)\Big|_{x=a}$ is the derivative of f(x) evaluated at x=a.

(8) $\frac{d}{dx}f(x)g(x)\Big|_{x=2}$ (10) $\frac{d}{dx}xg(x)\Big|_{x=4}$

(9) $\frac{d}{dx}xf(x)\Big|_{x=3}$ (11) $\frac{d}{dx}f(x)g(x)\Big|_{x=1}$

(12) Suppose that f(x), g(x), and h(x) are differentiable functions. Show that

 $\frac{d}{dx}f(x) \cdot g(x) \cdot h(x) = f(x)g(x)h'(x) + f(x)g'(x)h(x) + f'(x)g(x)h(x).$

4.2 The Quotient Rule

We'd like to have a formula to compute

$$\frac{d}{dx}\frac{f(x)}{g(x)}$$

if we already know f'(x) and g'(x). Instead of attacking this problem head-on, let's notice that we've already done part of the problem: $f(x)/g(x) = f(x) \cdot (1/g(x))$, that is, this is really a product, and we can compute the derivative if we know f'(x) and (1/g(x))'. This brings us to our next derivative rule.

Theorem 4.2.1 (The Quotient Rule) If f(x) and g(x) are differentiable, then

$$\frac{d}{dx}\frac{f(x)}{g(x)} = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}.$$

Proof First note that if we knew how to compute

$$\frac{d}{dx}\frac{1}{g(x)}$$

then we could use the product rule to complete our proof. Write

$$\frac{d}{dx} \frac{1}{g(x)} = \lim_{h \to 0} \frac{\frac{1}{g(x+h)} - \frac{1}{g(x)}}{h}$$

$$= \lim_{h \to 0} \frac{\frac{g(x) - g(x+h)}{g(x+h)g(x)}}{h}$$

$$= \lim_{h \to 0} \frac{g(x) - g(x+h)}{g(x+h)g(x)h}$$

$$= \lim_{h \to 0} -\frac{g(x+h) - g(x)}{h} \frac{1}{g(x+h)g(x)}$$

$$= -\frac{g'(x)}{g(x)^2}.$$

Now we can put this together with the product rule:

$$\frac{d}{dx}\frac{f(x)}{g(x)} = f(x)\frac{-g'(x)}{g(x)^2} + f'(x)\frac{1}{g(x)}$$

$$= \frac{-f(x)g'(x) + f'(x)g(x)}{g(x)^2}$$

$$= \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}.$$

Example 4.2.2 Compute:

$$\frac{d}{dx}\frac{x^2+1}{x^3-3x}.$$

Solution Write

$$\frac{d}{dx}\frac{x^2+1}{x^3-3x} = \frac{2x(x^3-3x)-(x^2+1)(3x^2-3)}{(x^3-3x)^2}$$
$$= \frac{-x^4-6x^2+3}{(x^3-3x)^2}.$$

It is often possible to calculate derivatives in more than one way, as we have already seen. Since every quotient can be written as a product, it is always possible to use the product rule to compute the derivative, though it is not always simpler.

Example 4.2.3 Compute

$$\frac{d}{dx} \frac{625 - x^2}{\sqrt{x}}$$

in two ways. First using the quotient rule and then using the product rule.

Solution First, we'll compute the derivative using the quotient rule. Write

$$\frac{d}{dx}\frac{625 - x^2}{\sqrt{x}} = \frac{(-2x)\left(\sqrt{x}\right) - (625 - x^2)\left(\frac{1}{2}x^{-1/2}\right)}{x}.$$

Second, we'll compute the derivative using the product rule:

$$\frac{d}{dx} \frac{625 - x^2}{\sqrt{x}} = \frac{d}{dx} \left(625 - x^2 \right) x^{-1/2}$$
$$= \left(625 - x^2 \right) \left(\frac{-x^{-3/2}}{2} \right) + (-2x) \left(x^{-1/2} \right).$$

With a bit of algebra, both of these simplify to

$$-\frac{3x^2+625}{2x^{3/2}}.$$

Exercises for Section 4.2

Find the derivatives of the following functions using the quotient rule.

(1)
$$\frac{x^3}{x^3 - 5x + 10}$$

$$(3) \quad \frac{e^x - 4}{2x} \quad \blacksquare \blacksquare$$

(2)
$$\frac{x^2 + 5x - 3}{x^5 - 6x^3 + 3x^2 - 7x + 1}$$
 (4)
$$\frac{2 - x - \sqrt{x}}{x + 2}$$

$$(4) \quad \frac{2-x-\sqrt{x}}{x+2} \quad \blacksquare$$

- (5) Find an equation for the tangent line to $f(x) = (x^2 4)/(5 x)$ at x = 3.
- (6) Find an equation for the tangent line to $f(x) = (x-2)/(x^3+4x-1)$ at x=1.
- (7) The curve $y = 1/(1 + x^2)$ is an example of a class of curves each of which is called a witch of Agnesi. Find the tangent line to the curve at x = 5. Note, the word witch here is due to a mistranslation.

Use the following table to compute solve the next 4 problems. Note $\frac{d}{dx}f(x)$ is the derivative of f(x) evaluated at x = a.

(8)
$$\frac{d}{dx} \frac{f(x)}{g(x)} \Big|_{x=2}$$

(10)
$$\frac{d}{dx} \frac{xf(x)}{g(x)} \bigg|_{x=4}$$

(9)
$$\frac{d}{dx} \frac{f(x)}{x} \Big|_{x=3}$$

(11)
$$\frac{d}{dx} \frac{f(x)g(x)}{x} \Big|_{x=1}$$

(12) If
$$f'(4) = 5$$
, $g'(4) = 12$, $f(4)g(4) = 2$, and $g(4) = 6$, compute $f(4)$ and $\frac{d}{dx} \frac{f(x)}{g(x)}$ at 4.

5 The Chain Rule

So far we have seen how to compute the derivative of a function built up from other functions by addition, subtraction, multiplication and division. There is another very important way that we combine functions: composition. The *chain rule* allows us to deal with this case.

5.1 The Chain Rule

Consider

$$h(x) = (1 + 2x)^5.$$

While there are several different ways to differentiate this function, if we let $f(x) = x^5$ and g(x) = 1 + 2x, then we can express h(x) = f(g(x)). The question is, can we compute the derivative of a composition of functions using the derivatives of the constituents f(x) and g(x)? To do so, we need the *chain rule*.

Theorem 5.1.1 (Chain Rule) If f(x) and g(x) are differentiable, then

$$\frac{d}{dx}f(g(x)) = f'(g(x))g'(x).$$

Proof Let g_0 be some x-value and consider the following:

$$f'(g_0) = \lim_{h \to 0} \frac{f(g_0 + h) - f(g_0)}{h}.$$

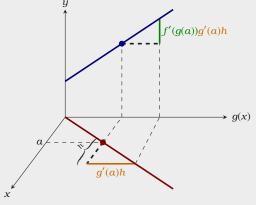


Figure 5.1: A geometric interpretation of the chain rule. Increasing a by a "small amount" h, increases f(g(a)) by f'(g(a))g'(a)h. Hence,

$$\frac{\Delta y}{\Delta x} \approx \frac{f'(g(a))g'(a)h}{h} = f'(g(a))g'(a).$$

Set $h = g - g_0$ and we have

$$f'(g_0) = \lim_{g \to g_0} \frac{f(g) - f(g_0)}{g - g_0}.$$
 (5.1)

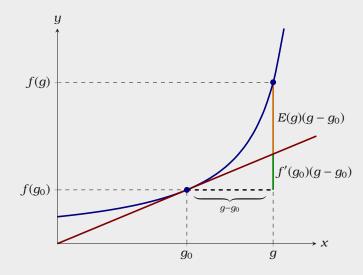
At this point, we might like to set g = g(x+h) and $g_0 = g(x)$; however, we cannot as we cannot be sure that

$$g(x+h) - g(x) \neq 0$$
 when $h \neq 0$.

To overcome this difficulty, let E(g) be the "error term" that gives the difference between the slope of the secant line from $f(g_0)$ to f(g) and $f'(g_0)$,

$$E(g) = \frac{f(g) - f(g_0)}{g - g_0} - f'(g_0).$$

In particular, $E(g)(g - g_0)$ is the difference between f(g) and the tangent line of f(x) at x = g, see the figure below:



Hence we see that

$$f(g) - f(g_0) = (f'(g_0) + E(g))(g - g_0), \tag{5.2}$$

and so

$$\frac{f(g) - f(g_0)}{g - g_0} = f'(g_0) + E(g).$$

Combining this with Equation 5.1, we have that

$$f'(g_0) = \lim_{g \to g_0} \frac{f(g) - f(g_0)}{g - g_0}$$
$$= \lim_{g \to g_0} f'(g_0) + E(g)$$
$$= f'(g_0) + \lim_{g \to g_0} E(g),$$

and hence it follows that $\lim_{g\to g_0} E(g) = 0$. At this point, we may return to the "well-worn path." Starting with Equation 5.2, divide both sides by h and set g = g(x+h) and $g_0 = g(x)$

$$\frac{f(g(x+h)) - f(g(x))}{h} = (f'(g(x)) + E(g(x))) \frac{g(x+h) - g(x)}{h}.$$

Taking the limit as h approaches 0, we see

$$\lim_{h \to 0} \frac{f(g(x+h)) - f(g(x))}{h} = \lim_{h \to 0} \left(f'(g(x)) + E(g(x)) \right) \frac{g(x+h) - g(x)}{h}$$
$$= \lim_{h \to 0} \left(f'(g(x)) + E(g(x)) \right) \lim_{h \to 0} \frac{g(x+h) - g(x)}{h}$$
$$= f'(g(x))g'(x).$$

Hence,
$$\frac{d}{dx}f(g(x)) = f'(g(x))g'(x)$$
.

It will take a bit of practice to make the use of the chain rule come naturally—it is more complicated than the earlier differentiation rules we have seen. Let's return to our motivating example.

Example 5.1.2 Compute:

$$\frac{d}{dx}(1+2x)^5$$

Solution Set $f(x) = x^5$ and g(x) = 1 + 2x, now

$$f'(x) = 5x^4$$
 and $g'(x) = 2$.

Hence

$$\frac{d}{dx}(1+2x)^5 = \frac{d}{dx}f(g(x))$$
= $f'(g(x))g'(x)$
= $5(1+2x)^4 \cdot 2$
= $10(1+2x)^4$.

Let's see a more complicated chain of compositions.

Example 5.1.3 Compute:

$$\frac{d}{dx}\sqrt{1+\sqrt{x}}$$

Solution Set $f(x) = \sqrt{x}$ and g(x) = 1 + x. Hence,

$$\sqrt{1+\sqrt{x}} = f(g(f(x))) \qquad \text{and} \qquad \frac{d}{dx} f(g(f(x))) = f'(g(f(x)))g'(f(x))f'(x).$$

Since

$$f'(x) = \frac{1}{2\sqrt{x}}$$
 and $g'(x) = 1$

We have that

$$\frac{d}{dx}\sqrt{1+\sqrt{x}} = \frac{1}{2\sqrt{1+\sqrt{x}}} \cdot 1 \cdot \frac{1}{2\sqrt{x}}.$$

Using the chain rule, the power rule, and the product rule it is possible to avoid using the quotient rule entirely.

Example 5.1.4 Compute:

$$\frac{d}{dx}\frac{x^3}{x^2+1}$$

Solution Rewriting this as

$$\frac{d}{dx}x^3(x^2+1)^{-1},$$

$$set f(x) = x^{-1} \text{ and } g(x) = x^2 + 1. \text{ Now }$$

$$x^{3}(x^{2}+1)^{-1} = x^{3}f(g(x)) \quad \text{and} \quad \frac{d}{dx}x^{3}f(g(x)) = 3x^{2}f(g(x)) + x^{3}f'(g(x))g'(x).$$
Since $f'(x) = \frac{-1}{x^{2}}$ and $g'(x) = 2x$, write

Since
$$f'(x) = \frac{-1}{x^2}$$
 and $g'(x) = 2x$, write

$$\frac{d}{dx}\frac{x^3}{x^2+1} = \frac{3x^2}{x^2+1} - \frac{2x^4}{(x^2+1)^2}.$$

Exercises for Section 5.1

Compute the derivatives of the functions. For extra practice, and to check your answers, do some of these in more than one way if possible.

(1)
$$x^4 - 3x^3 + (1/2)x^2 + 7x - \pi$$

$$(19) (x^2 + 5)^3$$

(2)
$$x^3 - 2x^2 + 4\sqrt{x}$$

$$(20) (6-2x^2)^3$$

(3)
$$(x^2+1)^3$$

(21)
$$(1-4x^3)^{-2}$$

(4)
$$x\sqrt{169-x^2}$$

(22)
$$5(x+1-1/x)$$

(5)
$$(x^2 - 4x + 5)\sqrt{25 - x^2}$$

$$(23) \ 4(2x^2-x+3)^{-2}$$

(6)
$$\sqrt{r^2 - x^2}$$
, r is a constant

(7)
$$\sqrt{1+x^4}$$

(24)
$$\frac{1}{1+1/x}$$

$$(8) \quad \frac{1}{\sqrt{5-\sqrt{x}}}.$$

$$(25) \ \frac{-3}{4x^2 - 2x + 1}$$

(9)
$$(1+3x)^2$$

(26)
$$(x^2 + 1)(5 - 2x)/2$$

(10)
$$\frac{(x^2+x+1)}{(1-x)}$$

$$(27) (3x^2 + 1)(2x - 4)^3$$

$$(11) \quad \frac{\sqrt{25-x^2}}{x} \quad \blacksquare$$

$$(28) \quad \frac{x+1}{x-1} \quad \blacksquare \quad \blacksquare$$

(12)
$$\sqrt{\frac{169}{x} - x}$$

(29)
$$\frac{x^2 - 1}{x^2 + 1}$$

(13)
$$\sqrt{x^3 - x^2 - (1/x)}$$

(30)
$$\frac{(x-1)(x-2)}{x-3}$$

$$(14) \ 100/(100-x^2)^{3/2}$$

(31)
$$\frac{2x^{-1} - x^{-2}}{3x^{-1} - 4x^{-2}}$$

(15)
$$\sqrt[3]{x + x^3}$$

(32)
$$3(x^2+1)(2x^2-1)(2x+3)$$

(16)
$$\sqrt{(x^2+1)^2+\sqrt{1+(x^2+1)^2}}$$

(33)
$$\frac{1}{(2x+1)(x-3)}$$

$$(17) (x+8)^5$$

(34)
$$((2x+1)^{-1}+3)^{-1}$$

(18)
$$(4-x)^3$$

(35)
$$(2x+1)^3(x^2+1)^2$$

- (36) Find an equation for the tangent line to $f(x) = (x-2)^{1/3}/(x^3+4x-1)^2$ at x=1.
- (37) Find an equation for the tangent line to $y = 9x^{-2}$ at (3, 1).
- (38) Find an equation for the tangent line to $(x^2 4x + 5)\sqrt{25 x^2}$ at (3, 8).
- (39) Find an equation for the tangent line to $\frac{(x^2+x+1)}{(1-x)}$ at (2,-7).
- (40) Find an equation for the tangent line to $\sqrt{(x^2+1)^2+\sqrt{1+(x^2+1)^2}}$ at $(1, \sqrt{4+\sqrt{5}})$.

5.2 Implicit Differentiation

The functions we've been dealing with so far have been *explicit functions*, meaning that the dependent variable is written in terms of the independent variable. For example:

$$y = 3x^2 - 2x + 1$$
, $y = e^{3x}$, $y = \frac{x - 2}{x^2 - 3x + 2}$.

However, there are another type of functions, called *implicit functions*. In this case, the dependent variable is not stated explicitly in terms of the independent variable. For example:

$$x^{2} + y^{2} = 4$$
, $x^{3} + y^{3} = 9xy$, $x^{4} + 3x^{2} = x^{2/3} + y^{2/3} = 1$.

Your inclination might be simply to solve each of these for y and go merrily on your way. However this can be difficult and it may require two *branches*, for example to explicitly plot $x^2 + y^2 = 4$, one needs both $y = \sqrt{4 - x^2}$ and $y = -\sqrt{4 - x^2}$. Moreover, it may not even be possible to solve for y. To deal with such situations, we use *implicit differentiation*. Let's see an illustrative example:

Example 5.2.1 Consider the curve defined by

$$x^3 + y^3 = 9xy.$$

- (a) Compute $\frac{dy}{dx}$.
- (b) Find the slope of the tangent line at (4, 2).

Solution Starting with

$$x^3 + y^3 = 9xy,$$

we apply the differential operator $\frac{d}{dx}$ to both sides of the equation to obtain

$$\frac{d}{dx}\left(x^3+y^3\right) = \frac{d}{dx}9xy.$$

Applying the sum rule we see

$$\frac{d}{dx}x^3 + \frac{d}{dx}y^3 = \frac{d}{dx}9xy.$$



Figure 5.2: A plot of $x^3 + y^3 = 9xy$. While this is not a function of y in terms of x, the equation still defines a relation between x and y.

Let's examine each of these terms in turn. To start

$$\frac{d}{dx}x^3 = 3x^2.$$

On the other hand $\frac{d}{dx}y^3$ is somewhat different. Here you imagine that y=y(x), and hence by the chain rule

$$\frac{d}{dx}y^3 = \frac{d}{dx}(y(x))^3$$
$$= 3(y(x))^2 \cdot y'(x)$$
$$= 3y^2 \frac{dy}{dx}.$$

Considering the final term $\frac{d}{dx}9xy$, we again imagine that y=y(x). Hence

$$\frac{d}{dx}9xy = 9\frac{d}{dx}x \cdot y(x)$$
$$= 9(x \cdot y'(x) + y(x))$$
$$= 9x\frac{dy}{dx} + 9y.$$

Putting this all together we are left with the equation

$$3x^2 + 3y^2 \frac{dy}{dx} = 9x \frac{dy}{dx} + 9y.$$

At this point, we solve for $\frac{dy}{dx}$. Write

$$3x^{2} + 3y^{2} \frac{dy}{dx} = 9x \frac{dy}{dx} + 9y$$

$$3y^{2} \frac{dy}{dx} - 9x \frac{dy}{dx} = 9y - 3x^{2}$$

$$\frac{dy}{dx} (3y^{2} - 9x) = 9y - 3x^{2}$$

$$\frac{dy}{dx} = \frac{9y - 3x^{2}}{3y^{2} - 9x} = \frac{3y - x^{2}}{y^{2} - 3x}.$$

For the second part of the problem, we simply plug x=4 and y=2 into the formula above, hence the slope of the tangent line at (4,2) is $\frac{5}{4}$, see Figure 5.3.

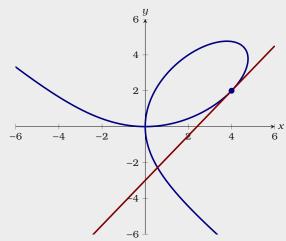


Figure 5.3: A plot of $x^3 + y^3 = 9xy$ along with the tangent line at (4, 2).

You might think that the step in which we solve for $\frac{dy}{dx}$ could sometimes be difficult—after all, we're using implicit differentiation here instead of the more difficult task of solving the equation $x^3 + y^3 = 9xy$ for y, so maybe there are functions where after taking the derivative we obtain something where it is hard to solve for $\frac{dy}{dx}$. In fact, this never happens. All occurrences $\frac{dy}{dx}$ arise from applying the chain rule, and whenever the chain rule is used it deposits a single $\frac{dy}{dx}$ multiplied by some other expression. Hence our expression is linear in $\frac{dy}{dx}$, it will always be possible to group the terms containing $\frac{dy}{dx}$ together and factor out the $\frac{dy}{dx}$, just as in the previous example.

The Derivative of Inverse Functions

Geometrically, there is a close relationship between the plots of e^x and $\ln(x)$, they are reflections of each other over the line y=x, see Figure 5.4. One may suspect that we can use the fact that $\frac{d}{dx}e^x=e^x$, to deduce the derivative of $\ln(x)$. We will use implicit differentiation to exploit this relationship computationally.

Theorem 5.2.2 (The Derivative of the Natural Logrithm)

$$\frac{d}{dx}\ln(x) = \frac{1}{x}.$$

Proof Recall

$$ln(x) = y \Leftrightarrow e^y = x$$



Figure 5.4: A plot of e^x and $\ln(x)$. Since they are inverse functions, they are reflections of each other across the line y = x.

Hence

$$e^{y} = x$$

$$\frac{d}{dx}e^{y} = \frac{d}{dx}x$$
Differentiate both sides.
$$e^{y}\frac{dy}{dx} = 1$$
Implicit differentiation.
$$\frac{dy}{dx} = \frac{1}{e^{y}} = \frac{1}{x}.$$
Since $y = \ln(x)$, $\frac{d}{dx}\ln(x) = \frac{1}{x}$.

There is one catch to the proof given above. To write $\frac{d}{dx}(e^y) = e^y \frac{dy}{dx}$ we need to know that the function y has a derivative. All we have shown is that if it has a derivative then that derivative must be 1/x. The Inverse Function Theorem guarantees this.

Theorem 5.2.3 (Inverse Function Theorem) If f(x) is a differentiable function, and f'(x) is continuous, and $f'(\alpha) \neq 0$, then

- (a) $f^{-1}(y)$ is defined for y near f(a),
- (b) $f^{-1}(y)$ is differentiable near f(a), (c) $\frac{d}{dy}f^{-1}(y)$ is continuous near f(a), and (d) $\frac{d}{dy}f^{-1}(y) = \frac{1}{f'(f^{-1}(y))}$.

Exercises for Section 5.2

Compute $\frac{dy}{dx}$:

(1)
$$x^2 + y^2 = 4$$

(6)
$$\sqrt{x} + \sqrt{y} = 9$$

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

(3)
$$x^2 + xy + y^2 = 7$$

(7)
$$xy^{3/2} + 4 = 2x + y$$

(4)
$$x^3 + xy^2 = y^3 + yx^2$$

(5)
$$x^2y - y^3 = 6$$

(8)
$$\frac{1}{x} + \frac{1}{y} = 7$$

- (9) A hyperbola passing through (8,6) consists of all points whose distance from the origin is a constant more than its distance from the point (5,2). Find the slope of the tangent line to the hyperbola at (8,6).
- (10) The graph of the equation $x^2 xy + y^2 = 9$ is an ellipse. Find the lines tangent to this curve at the two points where it intersects the *x*-axis. Show that these lines are parallel.
- (11) Repeat the previous problem for the points at which the ellipse intersects the y-axis.
- (12) Find the points on the ellipse from the previous two problems where the slope is horizontal and where it is vertical.
- (13) Find an equation for the tangent line to $x^4 = y^2 + x^2$ at (2, $\sqrt{12}$). This curve is the *kampyle of Eudoxus*.
- (14) Find an equation for the tangent line to $x^{2/3} + y^{2/3} = a^{2/3}$ at a point (x_1, y_1) on the curve, with $x_1 \neq 0$ and $y_1 \neq 0$. This curve is an *astroid*.
- (15) Find an equation for the tangent line to $(x^2 + y^2)^2 = x^2 y^2$ at a point (x_1, y_1) on the curve, with $x_1 \neq 0, -1, 1$. This curve is a *lemniscate*.

5.3 Logarithmic Differentiation

Logarithms were originally developed as a computational tool. The key fact that made this possible is that

$$\log_b(xy) = \log_b(x) + \log_b(y).$$

While this may seem quite abstract, before the days of calculators and computers, this was critical knowledge for anyone in a computational discipline. Suppose you wanted to compute

$$138 \cdot 23.4$$

You would start by writing both in scientific notation

$$(1.38 \cdot 10^2) \cdot (2.34 \cdot 10^1)$$
.

Next you would use a log-table, which gives $\log_{10}(N)$ for values of N ranging between 0 and 9. We've reproduced part of such a table below.



Figure 5.5: A plot of $\ln(x)$. Here we see that $\ln(2\cdot 3) = \ln(2) + \ln(3).$

N	0	1	2	3	4	5	6	7	8	9
1.3	0.1139	0.1173	0.1206	0.1239	0.1271	0.1303	0.1335	0.1367	0.1399	0.1430
2.3	0.3617	0.3636	0.3655	0.3674	0.3692	0.3711	0.3729	0.3747	0.3766	0.3784
3.2	0.5052	0.5065	0.5079	0.5092	0.5105	0.5119	0.5132	0.5145	0.5159	0.5172

Figure 5.6: Part of a base-10 logarithm table.

From the table, we see that

$$log_{10}(1.38) \approx 0.1399$$
 and $log_{10}(2.34) \approx 0.3692$

Add these numbers together to get 0.5091. Essentially, we know the following at this point:

Using the table again, we see that $\log_{10}(3.23) \approx 0.5091$. Since we were working in scientific notation, we need to multiply this by 10^3 . Our final answer is

$$3230 \approx 138 \cdot 23.4$$

Since $138 \cdot 23.4 = 3229.2$, this is a good approximation. The moral is:

Logarithms allow us to use addition in place of multiplication.

When taking derivatives, both the product rule and the quotient rule can be cumbersome to use. Logarithms will save the day. A key point is the following

$$\frac{d}{dx}\ln(f(x)) = \frac{1}{f(x)} \cdot f'(x) = \frac{f'(x)}{f(x)}$$

which follows from the chain rule. Let's look at an illustrative example to see how this is actually used.

Example 5.3.1 Compute:

$$\frac{d}{dx} \frac{x^9 e^{4x}}{\sqrt{x^2 + 4}}$$

Solution While we could use the product and quotient rule to solve this problem, it would be tedious. Start by taking the logarithm of the function to be differentiated.

$$\ln\left(\frac{x^9 e^{4x}}{\sqrt{x^2 + 4}}\right) = \ln\left(x^9 e^{4x}\right) - \ln\left(\sqrt{x^2 + 4}\right)$$
$$= \ln\left(x^9\right) + \ln\left(e^{4x}\right) - \ln\left((x^2 + 4)^{1/2}\right)$$
$$= 9\ln(x) + 4x - \frac{1}{2}\ln(x^2 + 4).$$

Setting
$$f(x) = \frac{x^9 e^{4x}}{\sqrt{x^2 + 4}}$$
, we can write

$$\ln(f(x)) = 9\ln(x) + 4x - \frac{1}{2}\ln(x^2 + 4).$$

Recall the properties of logarithms:

- $\log_b(xy) = \log_b(x) + \log_b(y)$
- $\log_b(x/y) = \log_b(x) \log_b(y)$
- $\log_b(x^y) = y \log_b(x)$

Differentiating both sides, we find

$$\frac{f'(x)}{f(x)} = \frac{9}{x} + 4 - \frac{x}{x^2 + 4}.$$

Finally we solve for f'(x), write

$$f'(x) = \left(\frac{9}{x} + 4 - \frac{x}{x^2 + 4}\right) \left(\frac{x^9 e^{4x}}{\sqrt{x^2 + 4}}\right).$$

The process above is called *logarithmic differentiation*. Logarithmic differentiation allows us to compute new derivatives too.

Example 5.3.2 Compute:

$$\frac{d}{dx}x^{x}$$

Solution The function x^x is tricky to differentiate. We cannot use the power rule, as the exponent is not a constant. However, if we set $f(x) = x^x$ we can write

$$\ln(f(x)) = \ln(x^{x})$$
$$= x \ln(x).$$

Differentiating both sides, we find

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

Now we can solve for f'(x),

$$f'(x) = x^x + x^x \ln(x).$$

Finally recall that previously we only proved the power rule, Theorem 2.2.2, for positive exponents. Now we'll use logarithmic differentiation to give a proof for all real-valued exponents. We restate the power rule for convenience sake:

Theorem 5.3.3 (Power Rule) For any real number n,

$$\frac{d}{dx}x^n = nx^{n-1}.$$

Proof We will use logarithmic differentiation. Set $f(x) = x^n$. Write

$$\ln(f(x)) = \ln(x^n)$$
$$= n \ln(x).$$

Now differentiate both sides, and solve for f'(x)

$$\frac{f'(x)}{f(x)} = \frac{n}{x}$$
$$f'(x) = \frac{nf(x)}{x}$$
$$= nx^{n-1}.$$

Thus we see that the power rule holds for all real-valued exponents.

While logarithmic differentiation might seem strange and new at first, with a little practice it will seem much more natural to you.

Exercises for Section 5.3

Use logarithmic differentiation to compute the following:

(1)
$$\frac{d}{dx}(x+1)^3 \sqrt{x^4+5}$$

(6)
$$\frac{d}{dx}x^{(e^x)}$$

$$(2) \quad \frac{d}{dx}x^2e^{5x} \quad \blacksquare \blacksquare$$

$$(7) \ \frac{d}{dx}x^{\pi} + \pi^{x} \quad \blacksquare \blacksquare$$

(3)
$$\frac{d}{dx}x^{\ln(x)}$$

(8)
$$\frac{d}{dx}\left(1+\frac{1}{x}\right)^x$$

$$(4) \ \frac{d}{dx}x^{100x} \ \blacksquare$$

$$(9) \ \frac{d}{dx}(\ln(x))^x \quad \blacksquare$$

$$(5) \quad \frac{d}{dx} \left((3x)^{4x} \right) \quad \blacksquare \quad \bullet$$

(10)
$$\frac{d}{dx}(f(x)g(x)h(x))$$

6 The Derivatives of Trigonometric Functions and their Inverses

6.1 The Derivatives of Trigonometric Functions

Up until this point of the course we have been largely ignoring a large class of functions—those involving sin(x) and cos(x). It is now time to visit our two friends who concern themselves periodically with triangles and circles.

Theorem 6.1.1 (The Derivative of sin(x))

$$\frac{d}{dx}\sin(x) = \cos(x).$$

Proof Using the definition of the derivative, write

$$\frac{d}{dx}\sin(x) = \lim_{h \to 0} \frac{\sin(x+h) - \sin(x)}{h}$$

$$= \lim_{h \to 0} \frac{\sin(x)\cos(h) + \sin(h)\cos(x) - \sin(x)}{h}$$

$$= \lim_{h \to 0} \left(\frac{\sin(x)\cos(h) - \sin(x)}{h} + \frac{\sin(h)\cos x}{h}\right)$$

$$= \lim_{h \to 0} \left(\sin(x)\frac{\cos(h) - 1}{h} + \cos(x)\frac{\sin(h)}{h}\right)$$

$$= \sin(x) \cdot 0 + \cos(x) \cdot 1 = \cos x.$$
See Example 1.3.6.

$$\begin{split} \lim_{h \to 0} \frac{\cos(h) - 1}{h} &= \lim_{h \to 0} \left(\frac{\cos(h) - 1}{h} \cdot \frac{\cos(h) + 1}{\cos(h) + 1} \right) \\ &= \lim_{h \to 0} \frac{\cos^2(h) - 1}{h(\cos(h) + 1)} \\ &= \lim_{h \to 0} \frac{-\sin^2(h)}{h(\cos(h) + 1)} \\ &= -\lim_{h \to 0} \left(\frac{\sin(h)}{h} \cdot \frac{\sin(h)}{(\cos(h) + 1)} \right) \\ &= -1 \cdot \frac{0}{2} = 0. \end{split}$$

Consider the following geometric interpretation of the derivative of $\sin(\theta)$.



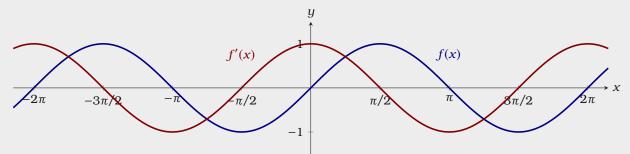
Here we see that Increasing θ by a "small amount" h, increases $\sin(\theta)$ by $h\cos(\theta)$. Hence,

$$\frac{\Delta y}{\Delta \theta} \approx \frac{h \cos(\theta)}{h} = \cos(\theta).$$

Since the tangent line to the circle is locally a good approximation for the circle and radians measure the arc length of the unit circle, the hypotenuse of the small triangle in the figure is approximately h.

The derivative of a function measures the slope of the plot of a function. If we examine the graphs of the sine and cosine side by side, it should be that the latter appears to accurately describe the slope of the former, and indeed this is true, see Figure 6.1.

Of course, now that we know the derivative of the sine, we can compute derivatives of more complicated functions involving the sine.



Theorem 6.1.2 (The Derivative of cos(x))

$$\frac{d}{dx}\cos(x) = -\sin(x).$$

Proof Recall that

$$\cos(x) = \sin\left(x + \frac{\pi}{2}\right),$$

$$\sin(x) = -\cos\left(x + \frac{\pi}{2}\right).$$

Now:

$$\frac{d}{dx}\cos(x) = \frac{d}{dx}\sin\left(x + \frac{\pi}{2}\right)$$
$$= \cos\left(x + \frac{\pi}{2}\right) \cdot 1$$
$$= -\sin(x).$$

Next we have:

Theorem 6.1.3 (The Derivative of tan(x))

$$\frac{d}{dx}\tan(x) = \sec^2(x).$$

Figure 6.1: Here we see a plot of $f(x) = \sin(x)$ and its derivative $f'(x) = \cos(x)$. One can readily see that $\cos(x)$ is positive when $\sin(x)$ is increasing, and that $\cos(x)$ is negative when $\sin(x)$ is decreasing.

Proof We'll rewrite tan(x) as $\frac{\sin(x)}{\cos(x)}$ and use the quotient rule. Write

$$\frac{d}{dx}\tan(x) = \frac{d}{dx}\frac{\sin(x)}{\cos(x)}$$
$$= \frac{\cos^2(x) + \sin^2(x)}{\cos^2(x)}$$
$$= \frac{1}{\cos^2(x)}$$
$$= \sec^2(x).$$

Finally, we have

Theorem 6.1.4 (The Derivative of sec(x))

$$\frac{d}{dx}\sec(x) = \sec(x)\tan(x).$$

Proof We'll rewrite sec(x) as $(cos(x))^{-1}$ and use the power rule and the chain rule. Write

$$\frac{d}{dx}\sec(x) = \frac{d}{dx}(\cos(x))^{-1}$$
$$= -1(\cos(x))^{-2}(-\sin(x))$$
$$= \frac{\sin(x)}{\cos^2(x)}$$
$$= \sec(x)\tan(x).$$

The derivatives of the cotangent and cosecant are similar and left as exercises. Putting this all together, we have:

Theorem 6.1.5 (The Derivatives of Trigonometric Functions)

•
$$\frac{d}{dx}\sin(x) = \cos(x)$$
.

•
$$\frac{d}{dx}\cos(x) = -\sin(x)$$
.

•
$$\frac{d}{dx}\tan(x) = \sec^2(x)$$
.

•
$$\frac{d}{dx}\sec(x) = \sec(x)\tan(x)$$
.

•
$$\frac{d}{dx}\sin(x) = \cos(x)$$
.
• $\frac{d}{dx}\cos(x) = -\sin(x)$.
• $\frac{d}{dx}\tan(x) = \sec^2(x)$.
• $\frac{d}{dx}\sec(x) = \sec(x)\tan(x)$.
• $\frac{d}{dx}\csc(x) = -\csc(x)\cot(x)$.
• $\frac{d}{dx}\cot(x) = -\csc^2(x)$.

•
$$\frac{d}{dx}\cot(x) = -\csc^2(x)$$

Warning When working with derivatives of trigonometric functions, we suggest you use radians for angle measure. For example, while

$$\sin\left((90^\circ)^2\right) = \sin\left(\left(\frac{\pi}{2}\right)^2\right),\,$$

one must be careful with derivatives as

$$\frac{d}{dx}\sin\left(x^2\right)\Big|_{x=90^\circ} \neq \underbrace{2\cdot 90\cdot \cos(90^2)}_{\text{incorrect}}$$

Alternatively, one could think of x° as meaning $\frac{x \cdot \pi}{180}$, as then $90^{\circ} = \frac{90 \cdot \pi}{180} = \frac{\pi}{2}$. In this case

$$2 \cdot 90^{\circ} \cdot \cos((90^{\circ})^2) = 2 \cdot \frac{\pi}{2} \cdot \cos\left(\left(\frac{\pi}{2}\right)^2\right).$$

Exercises for Section 6.1

Find the derivatives of the following functions.

(1)
$$\sin^2(\sqrt{x})$$

(8)
$$\sqrt{x \tan(x)}$$

(2)
$$\sqrt{x}\sin(x)$$

(9)
$$\tan(x)/(1 + \sin(x))$$

(3)
$$\frac{1}{\sin(x)}$$

(10)
$$\cot(x)$$

$$(4) \quad \frac{x^2 + x}{\sin(x)} \quad \blacksquare$$

(11)
$$\csc(x)$$

(5)
$$\sqrt{1 - \sin^2(x)}$$

(12)
$$x^3 \sin(23x^2)$$

(6)
$$\sin(x)\cos(x)$$

(13)
$$\sin^2(x) + \cos^2(x)$$

(7)
$$\sin(\cos(x))$$

(14)
$$\sin(\cos(6x))$$

(15) Compute
$$\frac{d}{d\theta} \frac{\sec(\theta)}{1 + \sec(\theta)}$$
.

(16) Compute
$$\frac{d}{dt}t^5\cos(6t)$$
.

(17) Compute
$$\frac{d}{dt} \frac{t^3 \sin(3t)}{\cos(2t)}$$
.

- (18) Find all points on the graph of $f(x) = \sin^2(x)$ at which the tangent line is horizontal.
- (19) Find all points on the graph of $f(x) = 2\sin(x) \sin^2(x)$ at which the tangent line is horizontal.
- (20) Find an equation for the tangent line to $\sin^2(x)$ at $x = \pi/3$.
- (21) Find an equation for the tangent line to $\sec^2(x)$ at $x = \pi/3$.
- (22) Find an equation for the tangent line to $\cos^2(x) \sin^2(4x)$ at $x = \pi/6$.
- (23) Find the points on the curve $y = x + 2\cos(x)$ that have a horizontal tangent line.

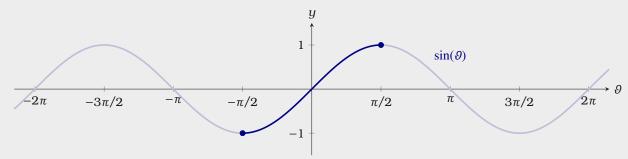
6.2 Inverse Trigonometric Functions

The trigonometric functions frequently arise in problems, and often we are interested in finding specific angles, say θ such that

$$\sin(\theta) = .7$$

Hence we want to be able to invert functions like $sin(\theta)$ and $cos(\theta)$.

However, since these functions are not one-to-one, meaning there are are infinitely many angles with $\sin(\vartheta) = .7$, it is impossible to find a true inverse function for $\sin(\vartheta)$. Nevertheless, it is useful to have something like an inverse to the sine, however imperfect. The usual approach is to pick out some collection of angles that produce all possible values of the sine exactly once. If we "discard" all other angles, the resulting function has a proper inverse.



In a similar fashion, we need to restrict cosine to be able to take an inverse.

Figure 6.2: The function $\sin(\theta)$ takes on all values between -1 and 1 exactly once on the interval $[-\pi/2, \pi/2]$. If we restrict $\sin(\theta)$ to this interval, then this restricted function has an inverse.

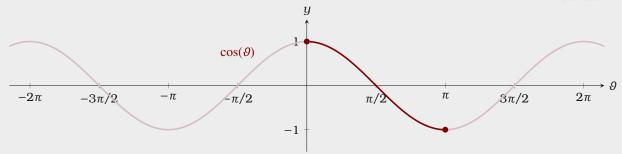
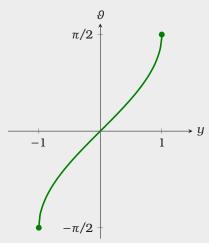
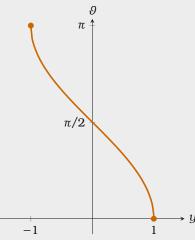


Figure 6.3: The function $\cos(\theta)$ takes on all values between -1 and 1 exactly once on the interval $[0,\pi]$. If we restrict $\cos(\theta)$ to this interval, then this restricted function has an inverse.

By examining both sine and cosine on restricted domains, we can now produce functions arcsine and arccosine:



Here we see a plot of $\arcsin(y)$, the inverse function of $\sin(\theta)$ when it is restricted to the interval $[-\pi/2, \pi/2]$.



Here we see a plot of arccos(y), the inverse function of $cos(\theta)$ when it is restricted to the interval $[0, \pi]$.

Recall that a function and its inverse undo each other in either order, for example,

$$\sqrt[3]{x^3} = x$$
 and $(\sqrt[3]{x})^3 = x$.

However, since arcsine is the inverse of sine restricted to the interval $[-\pi/2, \pi/2]$, this does not work with sine and arcsine, for example

$$\arcsin(\sin(\pi)) = 0.$$

Moreover, there is a similar situation for cosine and arccosine as

$$\arccos(\cos(2\pi)) = 0.$$

Once you get a feel for how arcsin(y) and arccos(y) behave, let's examine tangent.

Compare this with the fact that while $(\sqrt{x})^2 = x$, we have that $\sqrt{x^2} = |x|$.



Again, only working on a restricted domain of tangent, we can produce an inverse function, arctangent.

Figure 6.4: The function $\tan(\theta)$ takes on all values in \mathbb{R} exactly once on the open interval $(-\pi/2,\pi/2)$. If we restrict $\tan(\theta)$ to this interval, then this restricted function has an inverse.



We leave it to you, the reader, to investigate the functions arcsecant, arccosecant, and arccotangent.

Figure 6.5: Here we see a plot of $\arctan(y)$, the inverse function of $\tan(\theta)$ when it is restricted to the interval $(-\pi/2, \pi/2)$.

The Derivatives of Inverse Trigonometric Functions

What is the derivative of the arcsine? Since this is an inverse function, we can find its derivative by using implicit differentiation and the Inverse Function Theorem, Theorem 5.2.3.

Theorem 6.2.1 (The Derivative of arcsin(y))

$$\frac{d}{dy}\arcsin(y) = \frac{1}{\sqrt{1 - y^2}}.$$

Proof To start, note that the Inverse Function Theorem, Theorem 5.2.3 assures us that this derivative actually exists. Recall

$$\arcsin(y) = \theta \implies \sin(\theta) = y.$$

Hence

$$\sin(\vartheta) = y$$

$$\frac{d}{dy}\sin(\vartheta) = \frac{d}{dy}y$$

$$\cos(\vartheta)\frac{d\vartheta}{dy} = 1$$

$$\frac{d\vartheta}{dy} = \frac{1}{\cos(\vartheta)}.$$

At this point, we would like $\cos(\vartheta)$ written in terms of y. Since

$$\cos^2(\theta) + \sin^2(\theta) = 1$$

and $sin(\vartheta) = y$, we may write

$$\cos^{2}(\theta) + y^{2} = 1$$
$$\cos^{2}(\theta) = 1 - y^{2}$$
$$\cos(\theta) = \pm \sqrt{1 - y^{2}}.$$

Since $\theta = \arcsin(y)$ we know that $-\pi/2 \le \theta \le \pi/2$, and the cosine of an angle in this interval is always positive. Thus $\cos(\theta) = \sqrt{1 - y^2}$ and

$$\frac{d}{dy}\arcsin(y) = \frac{1}{\sqrt{1 - y^2}}.$$

We can do something similar with arccosine.

Theorem 6.2.2 (The Derivative of arccos(y))

$$\frac{d}{dy}\arccos(y) = \frac{-1}{\sqrt{1 - y^2}}.$$

Proof To start, note that the Inverse Function Theorem, Theorem 5.2.3 assures us that this derivative actually exists. Recall

$$arccos(y) = \theta \implies cos(\theta) = y.$$

Hence

$$\cos(\vartheta) = y$$

$$\frac{d}{dy}\cos(\vartheta) = \frac{d}{dy}y$$

$$-\sin(\vartheta)\frac{d\vartheta}{dy} = 1$$

$$\frac{d\vartheta}{dy} = \frac{-1}{\sin(\vartheta)}.$$

At this point, we would like sin(9) written in terms of y. Since

$$\cos^2(\theta) + \sin^2(\theta) = 1$$

and $cos(\theta) = y$, we may write

$$y^{2} + \sin^{2}(\theta) = 1$$

$$\sin^{2}(\theta) = 1 - y^{2}$$

$$\sin(\theta) = \pm \sqrt{1 - y^{2}}.$$

Since $\theta = \arccos(y)$ we know that $0 \le \theta \le \pi$, and the sine of an angle in this interval is always positive. Thus $\sin(\theta) = \sqrt{1 - y^2}$ and

$$\frac{d}{dy}\arccos(y) = \frac{-1}{\sqrt{1 - y^2}}.$$

Finally, let's look at arctangent.

Theorem 6.2.3 (The Derivative of arctan(y))

$$\frac{d}{dy}\arctan(y) = \frac{1}{1+y^2}.$$

Proof To start, note that the Inverse Function Theorem, Theorem 5.2.3 assures us that this derivative actually exists. Recall

$$\arctan(y) = \vartheta \implies \tan(\vartheta) = y.$$

Hence

$$\tan(\theta) = y$$

$$\frac{d}{dy}\tan(\theta) = \frac{d}{dy}y$$

$$\sec^{2}(\theta)\frac{d\theta}{dy} = 1$$

$$\frac{d\theta}{dy} = \frac{1}{\sec^{2}(\theta)}$$

At this point, we would like $sec^2(\theta)$ written in terms of y. Recall

$$\sec^2(\vartheta) = 1 + \tan^2(\vartheta)$$

and $tan(\theta) = y$, we may write $sec^2(\theta) = 1 + y^2$. Hence

$$\frac{d}{dy}\arctan(y) = \frac{1}{1+y^2}.$$

We leave it to you, the reader, to investigate the derivatives of arcsecant, arccosecant, and arccotangent. However, as a gesture of friendship, we now present you with a list of derivative formulas for inverse trigonometric functions.

Theorem 6.2.4 (The Derivatives of Inverse Trigonometric Functions)

- $\frac{d}{dy}\arcsin(y) = \frac{1}{\sqrt{1-y^2}}$.
- $\frac{d}{dy} \arccos(y) = \frac{-1}{\sqrt{1 y^2}}$. $\frac{d}{dy} \arctan(y) = \frac{1}{1 + y^2}$.
- $\frac{d}{dy}\operatorname{arcsec}(y) = \frac{1}{|y|\sqrt{y^2 1}}$ for |y| > 1.
- $\frac{d}{dy} \operatorname{arccsc}(y) = \frac{-1}{|y|\sqrt{y^2 1}} \text{ for } |y| > 1.$ $\frac{d}{dy} \operatorname{arccot}(y) = \frac{-1}{1 + y^2}.$

Exercises for Section 6.2

- (1) The inverse of cot is usually defined so that the range of arccotangent is $(0, \pi)$. Sketch the graph of $y = \operatorname{arccot}(x)$. In the process you will make it clear what the domain of arccotangent is. Find the derivative of the arccotangent.
- (2) Find the derivative of $\arcsin(x^2)$.
- (3) Find the derivative of $arctan(e^x)$.
- (4) Find the derivative of $\arcsin x^3$
- (5) Find the derivative of $ln((arcsin(x))^2)$
- (6) Find the derivative of $arccos(e^x)$
- (7) Find the derivative of $\arcsin(x) + \arccos(x)$
- (8) Find the derivative of $\log_5(\arctan(x^x))$

7 Applications of Differentiation

7.1 L'Hôpital's Rule

Derivatives allow us to take problems that were once difficult to solve and convert them to problems that are easier to solve. Let us consider l'Hôpital's rule:

Theorem 7.1.1 (L'Hôpital's Rule) Let f(x) and g(x) be functions that are differentiable near a. If

$$\lim_{x\to a} f(x) = \lim_{x\to a} g(x) = 0 \qquad or \pm \infty,$$

and $\lim_{x\to a} \frac{f'(x)}{g'(x)}$ exists, and $g'(x) \neq 0$ for all x near a, then

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

This theorem is somewhat difficult to prove, in part because it incorporates so many different possibilities, so we will not prove it here.

L'Hôpital's rule applies even when $\lim_{x\to a}f(x)=\pm\infty$ and $\lim_{x\to a}g(x)=\mp\infty.$ See Example 7.1.4.

L'Hôpital's rule allows us to investigate limits of indeterminate form.

Definition (List of Indeterminate Forms)

- **0/0** This refers to a limit of the form $\lim_{x\to a} \frac{f(x)}{g(x)}$ where $f(x)\to 0$ and $g(x)\to 0$ as $x\to a$.
- ∞/∞ This refers to a limit of the form $\lim_{x\to a} \frac{f(x)}{g(x)}$ where $f(x)\to\infty$ and $g(x)\to\infty$ as $x\to a$.
- **0**⋅∞ This refers to a limit of the form $\lim_{x \to a} (f(x) \cdot g(x))$ where $f(x) \to 0$ and $g(x) \to \infty$ as $x \to a$.
- **∞–∞** This refers to a limit of the form $\lim_{x\to a} (f(x) g(x))$ where $f(x)\to \infty$ and $g(x)\to \infty$ as $x\to a$.
- **1**[∞] This refers to a limit of the form $\lim_{x\to a} f(x)^{g(x)}$ where $f(x)\to 1$ and $g(x)\to \infty$ as $x\to a$.
- **0°** This refers to a limit of the form $\lim_{x\to a} f(x)^{g(x)}$ where $f(x)\to 0$ and $g(x)\to 0$ as $x\to a$.
- ∞^{0} This refers to a limit of the form $\lim_{x \to a} f(x)^{g(x)}$ where $f(x) \to \infty$ and $g(x) \to 0$ as $x \to a$.

In each of these cases, the value of the limit is **not** immediately obvious. Hence, a careful analysis is required!

Our first example is the computation of a limit that was somewhat difficult before, see Example 1.3.6. Note, this is an example of the indeterminate form 0/0.

Example 7.1.2 (0/0) Compute

$$\lim_{x\to 0}\frac{\sin(x)}{x}.$$

Solution Set $f(x) = \sin(x)$ and g(x) = x. Since both f(x) and g(x) are differentiable functions at 0, and

$$\lim_{x \to 0} f(x) = \lim_{x \to 0} g(x) = 0,$$

so this situation is ripe for l'Hôpital's Rule. Now

$$f'(x) = \cos(x)$$
 and $g'(x) = 1$.

L'Hôpital's rule tells us that

$$\lim_{x \to 0} \frac{\sin(x)}{x} = \lim_{x \to 0} \frac{\cos(x)}{1} = 1.$$

From this example, we gain an intuitive feeling for why l'Hôpital's rule is true: If two functions are both 0 when x = a, and if their tangent lines have the same slope, then the functions coincide as x approaches a. See Figure 7.1.

Our next set of examples will run through the remaining indeterminate forms one is likely to encounter.

Example 7.1.3 (∞/∞) Compute

$$\lim_{x \to \pi/2+} \frac{\sec(x)}{\tan(x)}.$$

Solution Set $f(x) = \sec(x)$ and $g(x) = \tan(x)$. Both f(x) and g(x) are differentiable near $\pi/2$. Additionally,

$$\lim_{x \to \pi/2+} f(x) = \lim_{x \to \pi/2+} g(x) = -\infty.$$

This situation is ripe for l'Hôpital's Rule. Now

$$f'(x) = \sec(x)\tan(x)$$
 and $g'(x) = \sec^2(x)$,

L'Hôpital's rule tells us that

$$\lim_{x \to \pi/2+} \frac{\sec(x)}{\tan(x)} = \lim_{x \to \pi/2+} \frac{\sec(x)\tan(x)}{\sec^2(x)} = \lim_{x \to \pi/2+} \sin(x) = 1.$$



Figure 7.1: A plot of $f(x) = \sin(x)$ and g(x) = x. Note how the tangent lines for each curve are coincide at x = 0.

Example 7.1.4 (0.∞) Compute

$$\lim_{x\to 0+} x \ln x.$$

Solution This doesn't appear to be suitable for l'Hôpital's Rule. As x approaches zero, $\ln x$ goes to $-\infty$, so the product looks like

(something very small) \cdot (something very large and negative).

This product could be anything—a careful analysis is required. Write

$$x \ln x = \frac{\ln x}{x^{-1}}.$$

Set $f(x) = \ln(x)$ and $g(x) = x^{-1}$. Since both functions are differentiable near zero and

$$\lim_{x \to 0+} \ln(x) = -\infty \quad and \quad \lim_{x \to 0+} x^{-1} = \infty,$$

we may apply l'Hôpital's rule. Write

$$f'(x) = x^{-1}$$
 and $g'(x) = -x^{-2}$,

so

$$\lim_{x \to 0+} x \ln x = \lim_{x \to 0+} \frac{\ln x}{x^{-1}} = \lim_{x \to 0+} \frac{x^{-1}}{-x^{-2}} = \lim_{x \to 0+} -x = 0.$$

One way to interpret this is that since $\lim_{x\to 0^+} x \ln x = 0$, the function x approaches zero much faster than $\ln x$ approaches $-\infty$.

Indeterminate Forms Involving Subtraction

There are two basic cases here, we'll do an example of each.

Example 7.1.5 (∞ – ∞) Compute

$$\lim_{x\to 0} \left(\cot(x) - \csc(x)\right).$$

Solution Here we simply need to write each term as a fraction,

$$\lim_{x \to 0} (\cot(x) - \csc(x)) = \lim_{x \to 0} \left(\frac{\cos(x)}{\sin(x)} - \frac{1}{\sin(x)} \right)$$
$$= \lim_{x \to 0} \frac{\cos(x) - 1}{\sin(x)}$$

Setting $f(x) = \cos(x) - 1$ and $g(x) = \sin(x)$, both functions are differentiable near zero and

$$\lim_{x \to 0} (\cos(x) - 1) = \lim_{x \to 0} \sin(x) = 0.$$

We may now apply l'Hôpital's rule. Write

$$f'(x) = -\sin(x)$$
 and $g'(x) = \cos(x)$,

SO

$$\lim_{x \to 0} (\cot(x) - \csc(x)) = \lim_{x \to 0} \frac{\cos(x) - 1}{\sin(x)} = \lim_{x \to 0} \frac{-\sin(x)}{\cos(x)} = 0.$$

Sometimes one must be slightly more clever.

Example 7.1.6 (∞ - ∞) Compute

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

Solution Again, this doesn't appear to be suitable for l'Hôpital's Rule. A bit of algebraic manipulation will help. Write

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

Now set $f(x) = \sqrt{1 + 1/x} - 1$, $g(x) = x^{-1}$. Since both functions are differentiable for large values of x and

$$\lim_{x \to \infty} (\sqrt{1 + 1/x} - 1) = \lim_{x \to \infty} x^{-1} = 0,$$

we may apply l'Hôpital's rule. Write

$$f'(x) = (1/2)(1 + 1/x)^{-1/2} \cdot (-x^{-2})$$
 and $g'(x) = -x^{-2}$

so

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

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

$$= \lim_{x \to \infty} \frac{1}{2\sqrt{1 + 1/x}}$$

$$= \frac{1}{2}.$$

Exponential Indeterminate Forms

There is a standard trick for dealing with the indeterminate forms

$$1^{\infty}$$
, 0^{0} , ∞^{0} .

Given u(x) and v(x) such that

$$\lim_{x \to a} u(x)^{v(x)}$$

falls into one of the categories described above, rewrite as

$$\lim_{x \to a} e^{v(x) \ln(u(x))}$$

and then examine the limit of the exponent

$$\lim_{x \to a} v(x) \ln(u(x)) = \lim_{x \to a} \frac{\ln(u(x))}{v(x)^{-1}}$$

using l'Hôpital's rule. Since these forms are all very similar, we will only give a single example.

Example 7.1.7 (1^{\infty}) Compute

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

Solution Write

$$\lim_{x \to \infty} \left(1 + \frac{1}{x} \right)^x = \lim_{x \to \infty} e^{x \ln\left(1 + \frac{1}{x}\right)}.$$

So now look at the limit of the exponent

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

Setting $f(x) = \ln\left(1 + \frac{1}{x}\right)$ and $g(x) = x^{-1}$, both functions are differentiable for large values of x and

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

We may now apply l'Hôpital's rule. Write

$$f'(x) = \frac{-x^{-2}}{1 + \frac{1}{x}}$$
 and $g'(x) = -x^{-2}$,

so

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

Hence,

$$\lim_{x \to \infty} \left(1 + \frac{1}{x} \right)^x = \lim_{x \to \infty} e^{x \ln \left(1 + \frac{1}{x} \right)} = e^1 = e.$$

Exercises for Section 7.1

Compute the limits.

$$(1) \lim_{x \to 0} \frac{\cos x - 1}{\sin x} \quad \blacksquare$$

(14)
$$\lim_{t \to 0} \left(t + \frac{1}{t} \right) ((4-t)^{3/2} - 8)$$

(2)
$$\lim_{x \to \infty} \frac{e^x}{x^3}$$

(15)
$$\lim_{t\to 0^+} \left(\frac{1}{t} + \frac{1}{\sqrt{t}}\right) (\sqrt{t+1} - 1)$$

(3)
$$\lim_{x \to \infty} \sqrt{x^2 + x} - \sqrt{x^2 - x}$$

(16)
$$\lim_{x \to 0} \frac{x^2}{\sqrt{2x+1} - 1}$$

(4)
$$\lim_{x \to \infty} \frac{\ln x}{x}$$

(17)
$$\lim_{u \to 1} \frac{(u-1)^3}{(1/u) - u^2 + 3/u - 3}$$

$$(5) \lim_{x \to \infty} \frac{\ln x}{\sqrt{x}} \quad \blacksquare$$

(18)
$$\lim_{x \to 0} \frac{2 + (1/x)}{3 - (2/x)}$$

(6)
$$\lim_{x \to \infty} \frac{e^x + e^{-x}}{e^x - e^{-x}}$$

(19)
$$\lim_{x \to 0^+} \frac{1 + 5/\sqrt{x}}{2 + 1/\sqrt{x}}$$

(7)
$$\lim_{x \to 0} \frac{\sqrt{9+x}-3}{x}$$

(20)
$$\lim_{x \to 0^+} \frac{3 + x^{-1/2} + x^{-1}}{2 + 4x^{-1/2}}$$

(8)
$$\lim_{t \to 1^+} \frac{(1/t) - 1}{t^2 - 2t + 1}$$

(21)
$$\lim_{x \to \infty} \frac{x + x^{1/2} + x^{1/3}}{x^{2/3} + x^{1/4}}$$

(9)
$$\lim_{x \to 2} \frac{2 - \sqrt{x+2}}{4 - x^2}$$

(22)
$$\lim_{t \to \infty} \frac{1 - \sqrt{\frac{t}{t+1}}}{2 - \sqrt{\frac{4t+1}{t+2}}} \quad \blacksquare$$

(10)
$$\lim_{t \to \infty} \frac{t + 5 - 2/t - 1/t^3}{3t + 12 - 1/t^2}$$

(23)
$$\lim_{t \to \infty} \frac{1 - \frac{t}{t-1}}{1 - \sqrt{\frac{t}{t-1}}} \quad \blacksquare \blacksquare$$

$$\lim_{y \to \infty} \frac{\sqrt{y+1} + \sqrt{y-1}}{y} \quad \blacksquare$$

(24)
$$\lim_{x \to -\infty} \frac{x + x^{-1}}{1 + \sqrt{1 - x}}$$

(12)
$$\lim_{x \to 1} \frac{\sqrt{x-1}}{\sqrt[3]{x}-1}$$

(25)
$$\lim_{x \to \pi/2} \frac{\cos x}{(\pi/2) - x}$$

(13)
$$\lim_{x \to 0} \frac{(1-x)^{1/4} - 1}{x}$$

$$(26) \lim_{x\to 0} \frac{e^x - 1}{x} \quad \blacksquare$$

(27)
$$\lim_{x\to 0} \frac{x^2}{e^x - x - 1}$$

$$(28) \lim_{x \to 1} \frac{\ln x}{x - 1}$$

(29)
$$\lim_{x \to 0} \frac{\ln(x^2 + 1)}{x}$$

(30)
$$\lim_{x \to 1} \frac{x \ln x}{x^2 - 1}$$

(31)
$$\lim_{x \to 0} \frac{\sin(2x)}{\ln(x+1)}$$

(32)
$$\lim_{x \to 1} \frac{x^{1/4} - 1}{x}$$

(33)
$$\lim_{x \to 1^+} \frac{\sqrt{x}}{x - 1}$$

(34)
$$\lim_{x \to 1} \frac{\sqrt{x} - 1}{x - 1}$$

(35)
$$\lim_{x \to \infty} \frac{x^{-1} + x^{-1/2}}{x + x^{-1/2}}$$

(36)
$$\lim_{x \to \infty} \frac{x + x^{-2}}{2x + x^{-2}} \quad \blacksquare$$

(37)
$$\lim_{x \to \infty} \frac{5 + x^{-1}}{1 + 2x^{-1}} \quad \blacksquare \blacksquare$$

(38)
$$\lim_{x \to \infty} \frac{4x}{\sqrt{2x^2 + 1}}$$

(39)
$$\lim_{x \to 0} \frac{3x^2 + x + 2}{x - 4}$$

(40)
$$\lim_{x \to 0} \frac{\sqrt{x+1} - 1}{\sqrt{x+4} - 2}$$

(41)
$$\lim_{x\to 0} \frac{\sqrt{x+1}-1}{\sqrt{x+2}-2}$$

(42)
$$\lim_{x \to 0^+} \frac{\sqrt{x+1}+1}{\sqrt{x+1}-1}$$

(43)
$$\lim_{x \to 0} \frac{\sqrt{x^2 + 1} - 1}{\sqrt{x + 1} - 1}$$

(44)
$$\lim_{x \to \infty} (x+5) \left(\frac{1}{2x} + \frac{1}{x+2} \right)$$

(45)
$$\lim_{x \to 0^+} (x+5) \left(\frac{1}{2x} + \frac{1}{x+2} \right)$$

(46)
$$\lim_{x \to 1} (x+5) \left(\frac{1}{2x} + \frac{1}{x+2} \right)$$

(47)
$$\lim_{x \to 2} \frac{x^3 - 6x - 2}{x^3 + 4}$$

(48)
$$\lim_{x \to 2} \frac{x^3 - 6x - 2}{x^3 - 4x}$$

(49)
$$\lim_{x \to 1+} \frac{x^3 + 4x + 8}{2x^3 - 2}$$

7.2 The Derivative as a Rate

The world is constantly changing around us. To simplify matters we will only consider change in one dimension. This means that if we think of a ball being tossed in the air, we will consider its vertical movement separately from its lateral and forward movement. To understand how things change, we need to understand the *rate* of change. Let's start out with some rather basic ideas.

Definition Given a function f(x), the **average rate of change** over the interval $[a, a + \Delta x]$ is given by

 $\frac{f(a+\Delta x)-f(a)}{\Delta x}.$

Example 7.2.1 Suppose you drive a car on a 600 mile road trip. Your distance from home is recorded by the plot shown in Figure 7.2. What was your average velocity during hours 4–8 of your trip?

Solution Examining Figure 7.2, we see that we were around 240 miles from home at hour 4, and 360 miles from home at hour 8. Hence our average velocity was

$$\frac{360-240}{8-4} = \frac{120}{4} = 30$$
 miles per hour.

Of course if you look at Figure 7.2 closely, you see that sometimes we were driving faster and other times we were driving slower. To get more information, we need to know the *instantaneous rate of change*.

Definition Given a function, the **instantaneous rate of change** at x = a is given by

$$\frac{d}{dx}f(x)\Big|_{x=a}$$
.



Figure 7.2: Here we see a plot of the distance traveled on a 600 mile road trip.

Example 7.2.2 Again suppose, you drive a car 600 mile road trip. Your distance from home is recorded by the plot shown in Figure 7.2. What was your instantaneous velocity 8 hours into your trip?

Solution Since the instantaneous rate of change is measured by the derivative, we need to find the slope of the tangent line to the curve. At 7 hours, the curve is growing at an essentially constant rate. In fact, the growth rate seems to be constant from (7,300) to (10,500). This gives us an instantaneous growth rate at hour 8 of about $200/3 \approx 67$ miles per hour.

Physical Applications

In physical applications, we are often concerned about position, velocity, speed, acceleration.

p(t) = position with respect to time.

v(t) = p'(t) = velocity with respect to time.

s(t) = |v(t)| = speed, the absolute value of velocity.

a(t) = v'(t) = acceleration with respect to time.

Let's see an example.

Example 7.2.3 The Mostar bridge in Bosnia is 25 meters above the river Neretva. For fun, you decided to dive off the bridge. Your position t seconds after jumping off is

$$p(t) = -4.9t^2 + 25.$$

When do you hit the water? What is your instantaneous velocity as you enter the water? What is your average velocity during your dive?

Solution To find when you hit the water, you must solve

$$-4.9t^2 + 25 = 0$$



Figure 7.3: Here we see a plot of $p(t) = -4.9t^2 + 25$. Note, time is on the t-axis and vertical height is on the p-axis.

Write

$$-4.9t^{2} = -25$$
$$t^{2} \approx 5.1$$
$$t \approx 2.26.$$

Hence after approximately 2.26 seconds, you gracefully enter the river.

Your instantaneous velocity is given by p'(t). Write

$$p'(t) = -9.8t$$
,

so your instantaneous velocity when you enter the water is approximately $-9.8\cdot 2.26 \approx -22$ meters per second.

Finally, your average velocity during your dive is given by

$$\frac{p(2.26) - p(0)}{2.26} \approx \frac{0 - 25}{2.26} = -11.06$$
 meters per second.

Biological Applications

In biological applications, we are often concerned with how animals and plants grow, though there are numerous other applications too.

Example 7.2.4 A certain bacterium divides into two cells every 20 minutes. The initial population of a culture is 120 cells. Find a formula for the population. What is the average growth rate during the first 4 hours? What is the instantaneous growth rate of the population at 4 hours? What rate is the population growing at 20 hours?

Solution Since we start with 120 cells, and this population doubles every 20 minutes, then the population doubles three times an hour. So the formula for the population is

$$p(t) = 120 \cdot 2^{3t}$$

where t is time measured in hours.



Figure 7.4: Here we see a plot of $p(t) = 120 \cdot 2^{3x}$. Note, time is on the t-axis and population is on the p-axis.

Now, the average growth rate during the first 4 hours is given by

$$\frac{p(4) - p(0)}{4} = \frac{491520 - 120}{4} = 122850 \text{ cells per hour.}$$

We compute the instantaneous growth rate of the population with

$$p'(t) = \ln(2) \cdot 360 \cdot 2^{3t}.$$

So $p'(4) \approx 1022087$ cells per hour. Note how fast p(t) is growing, this is why it is important to stop bacterial infections fast!

Exercises for Section 7.2

Exercises related to physical applications:

- (1) The position of a particle in meters is given by $1/t^3$ where is t is measured in seconds. What is the acceleration of the particle after 4 seconds?
- (2) On the Earth, the position of a ball dropped from a height of 100 meters is given by

$$-4.9t^2 + 100$$
, (ignoring air resistance)

where time is in seconds. On the Moon, the position of a ball dropped from a height of 100 meters is given by

$$-0.8t^2 + 100$$
.

where time is in seconds. How long does it take the ball to hit the ground on the Earth? What is the speed immediately before it hits the ground? How long does it take the ball to hit the ground on the Moon? What is the speed immediately before it hits the ground?

(3) A 10 gallon jug is filled with water. If a valve can drain the jug in 15 minutes, Torricelli's Law tells us that the volume of water in the jug is given by

$$V(t) = 10(1 - t/15)^2$$
 where $0 \le t \le 14$.

What is the average rate that water flows out (change in volume) from 5 to 10 minutes? What is the instantaneous rate that water flows out at 7 minutes?

(4) Starting at rest, the position of a car is given by $p(t) = 1.4t^2$ m, where t is time in seconds. How many seconds does it take the car to reach 96 km/hr? What is the car's average velocity (in km/h) on that time period?

Exercises related to biological applications:

(5) A certain bacterium triples its population every 15 minutes. The initial population of a culture is 300 cells. Find a formula for the population after t hours.

(6) The blood alcohol content of man starts at 0.18 mg/ml. It is metabolized by the body over time, and after t hours, it is given by

$$c(t) = .18e^{-0.15t}$$
.

What rate is the man metabolizing alcohol at after 2 hours?

(7) The area of mold on a square piece of bread that is 10 cm per side is modeled by

$$a(t) = \frac{90}{1 + 150e^{-1.8t}} \text{ cm}^2$$

where t is time measured in days. What rate is the mold growing after 3 days? After 10 days?

7.3 Related Rates Problems

Suppose we have two variables x and y which are both changing with respect to time. A *related rates* problem is a problem where we know one rate at a given instant, and wish to find the other. If y is written in terms of x, and we are given $\frac{dx}{dt}$, then it is easy to find $\frac{dy}{dt}$ using the chain rule:

$$\frac{dy}{dt} = y'(x(t)) \cdot x'(t).$$

In many cases, particularly the interesting ones, our functions will be related in some other way. Nevertheless, in each case we'll use the same strategy:

Guidelines for Related Rates Problems

Draw a picture. If possible, draw a schematic picture with all the relevant information.

Find an equation. We want an equation that relates all relevant functions.

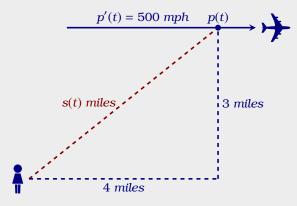
Differentiate the equation. Here we will often use implicit differentiation.

Evaluate the equation at the desired values. The known values should let you solve for the relevant rate.

Let's see a concrete example.

Example 7.3.1 A plane is flying directly away from you at 500 mph at an altitude of 3 miles. How fast is the plane's distance from you increasing at the moment when the plane is flying over a point on the ground 4 miles from you?

Solution We'll use our general strategy to solve this problem. To start, **draw a picture**.



Next we need to **find an equation**. By the Pythagorean Theorem we know that

$$p^2 + 3^2 = s^2.$$

Now we differentiate the equation. Write

$$2p(t)p'(t) = 2s(t)s'(t).$$

Now we'll **evaluate the equation at the desired values**. We are interested in the time at which p(t) = 4 and p'(t) = 500. Additionally, at this time we know that $4^2 + 9 = s^2$, so s(t) = 5. Putting together all the information we get

$$2(4)(500) = 2(5)s'(t),$$

thus s'(t) = 400 *mph.*

Example 7.3.2 You are inflating a spherical balloon at the rate of 7 cm³/sec. How fast is its radius increasing when the radius is 4 cm?

Solution To start, draw a picture.



Next we need to **find an equation**. Thinking of the variables r and V as functions of time, they are related by the equation

$$V(t) = \frac{4\pi (r(t))^3}{3}.$$

Now we need to **differentiate the equation**. Taking the derivative of both sides gives

$$\frac{dV}{dt} = 4\pi (r(t))^2 \cdot r'(t).$$

Finally we evaluate the equation at the desired values. Set r(t)=4 cm and $\frac{dV}{dt}=7$ cm $^3/{\rm sec}$. Write

$$7 = 4\pi 4^2 r'(t),$$

 $r'(t) = 7/(64\pi) \text{ cm/sec.}$

Example 7.3.3 Water is poured into a conical container at the rate of $10 \text{ cm}^3/\text{sec}$. The cone points directly down, and it has a height of 30 cm and a base radius of 10 cm. How fast is the water level rising when the water is 4 cm deep?

Solution To start, draw a picture.



Note, no attempt was made to draw this picture to scale, rather we want all of the relevant information to be available to the mathematician.

Now we need to **find an equation**. The formula for the volume of a cone tells us that

$$V = \frac{\pi}{3}r^2h.$$

Now we must **differentiate the equation**. We should use implicit differentiation, and treat each of the variables as functions of t. Write

$$\frac{dV}{dt} = \frac{\pi}{3} \left(2rh \frac{dr}{dt} + r^2 \frac{dh}{dt} \right). \tag{7.1}$$

At this point we **evaluate the equation at the desired values**. At first something seems to be wrong, we do not know $\frac{dr}{dt}$. However, the dimensions of the cone of water must have the same proportions as those of the container. That is, because of similar triangles,

$$\frac{r}{h} = \frac{10}{30} \qquad \text{so} \qquad r = h/3.$$

In particular, we see that when h = 4, r = 4/3 and

$$\frac{dr}{dt} = \frac{1}{3} \cdot \frac{dh}{dt}$$

Now we can **evaluate the equation at the desired values**. Starting with Equation 7.1, we plug in $\frac{dV}{dt} = 10$, r = 4/3, $\frac{dr}{dt} = \frac{1}{3} \cdot \frac{dh}{dt}$ and h = 4. Write

$$10 = \frac{\pi}{3} \left(2 \cdot \frac{4}{3} \cdot 4 \cdot \frac{1}{3} \cdot \frac{dh}{dt} + \left(\frac{4}{3} \right)^2 \frac{dh}{dt} \right)$$

$$10 = \frac{\pi}{3} \left(\frac{32}{9} \frac{dh}{dt} + \frac{16}{9} \frac{dh}{dt} \right)$$

$$10 = \frac{16\pi}{9} \frac{dh}{dt}$$

$$\frac{90}{16\pi} = \frac{dh}{dt}.$$

Thus,
$$\frac{dh}{dt} = \frac{90}{16\pi}$$
 cm/sec.

Example 7.3.4 A swing consists of a board at the end of a 10 ft long rope. Think of the board as a point P at the end of the rope, and let Q be the point of attachment at the other end. Suppose that the swing is directly below Q at time t = 0, and is being pushed by someone who walks at 6 ft/sec from left to right. What is the angular speed of the rope in deg/sec after 1 sec?

Solution To start, draw a picture.



Now we must **find an equation**. From the right triangle in our picture, we see

$$\sin(\theta) = x/10$$
.

We can now **differentiate the equation**. Taking derivatives we obtain

$$\cos(\vartheta) \cdot \vartheta'(t) = 0.1x'(t).$$

Now we can **evaluate the equation at the desired values**. When t = 1 sec, the person was pushed by someone who walks 6 ft/sec. Hence we have a 6-8-10 right triangle, with x'(t) = 6, and $\cos \theta = 8/10$. Thus

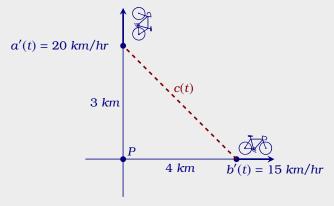
$$(8/10)\vartheta'(t) = 6/10,$$

and so $\vartheta'(t) = 6/8 = 3/4$ rad/sec, or approximately 43 deg/sec.

We have seen that sometimes there are apparently more than two variables that change with time, but as long as you know the rates of change of all but one of them you can find the rate of change of the remaining one. As in the case when there are just two variables, take the derivative of both sides of the equation relating all of the variables, and then substitute all of the known values and solve for the unknown rate.

Example 7.3.5 A road running north to south crosses a road going east to west at the point P. Cyclist A is riding north along the first road, and cyclist B is riding east along the second road. At a particular time, cyclist A is 3 kilometers to the north of P and traveling at 20 km/hr, while cyclist B is 4 kilometers to the east of P and traveling at 15 km/hr. How fast is the distance between the two cyclists changing?

Solution We start the same way we always do, we **draw a picture**.



Here a(t) is the distance of cyclist A north of P at time t, and b(t) the distance of cyclist B east of P at time t, and c(t) is the distance from cyclist A to cyclist B at time t.

We must **find an equation**. By the Pythagorean Theorem,

$$c(t)^2 = a(t)^2 + b(t)^2$$
.

Now we can differentiate the equation. Taking derivatives we get

$$2c(t)c'(t) = 2a(t)a'(t) + 2b(t)b'(t).$$

Now we can **evaluate the equation at the desired values**. We know that a(t) = 3, a'(t) = 20, b(t) = 4 and b'(t) = 15. Hence by the Pythagorean Theorem, c(t) = 5. So

$$2 \cdot 5 \cdot c'(t) = 2 \cdot 3 \cdot 20 + 2 \cdot 4 \cdot 15$$

solving for c'(t) we find c'(t) = 24 km/hr.

Exercises for Section 7.3

- (1) A cylindrical tank standing upright (with one circular base on the ground) has radius 20 cm. How fast does the water level in the tank drop when the water is being drained at 25 cm³/sec?
- (2) A cylindrical tank standing upright (with one circular base on the ground) has radius 1 meter. How fast does the water level in the tank drop when the water is being drained at 3 liters per second?
- (3) A ladder 13 meters long rests on horizontal ground and leans against a vertical wall. The foot of the ladder is pulled away from the wall at the rate of 0.6 m/sec. How fast is the top sliding down the wall when the foot of the ladder is 5 m from the wall?
- (4) A ladder 13 meters long rests on horizontal ground and leans against a vertical wall. The top of the ladder is being pulled up the wall at 0.1 meters per second. How fast is the foot of the ladder approaching the wall when the foot of the ladder is 5 m from the wall?
- (5) A rotating beacon is located 2 miles out in the water. Let *A* be the point on the shore that is closest to the beacon. As the beacon rotates at 10 rev/min, the beam of light sweeps down the shore once each time it revolves. Assume that the shore is straight. How fast is the point where the beam hits the shore moving at an instant when the beam is lighting up a point 2 miles along the shore from the point *A*?
- (6) A baseball diamond is a square 90 ft on a side. A player runs from first base to second base at 15 ft/sec. At what rate is the player's distance from third base decreasing when she is half way from first to second base?
- (7) Sand is poured onto a surface at 15 cm³/sec, forming a conical pile whose base diameter is always equal to its altitude. How fast is the altitude of the pile increasing when the pile is 3 cm high?

- (8) A boat is pulled in to a dock by a rope with one end attached to the front of the boat and the other end passing through a ring attached to the dock at a point 5 ft higher than the front of the boat. The rope is being pulled through the ring at the rate of 0.6 ft/sec. How fast is the boat approaching the dock when 13 ft of rope are out?
- (9) A balloon is at a height of 50 meters, and is rising at the constant rate of 5 m/sec. A bicyclist passes beneath it, traveling in a straight line at the constant speed of 10 m/sec. How fast is the distance between the bicyclist and the balloon increasing 2 seconds later?
- (10) A pyramid-shaped vat has square cross-section and stands on its tip. The dimensions at the top are $2 \text{ m} \times 2 \text{ m}$, and the depth is 5 m. If water is flowing into the vat at $3 \text{ m}^3/\text{min}$, how fast is the water level rising when the depth of water (at the deepest point) is 4 m? Note: the volume of any "conical" shape (including pyramids) is (1/3)(height)(area of base).
- (11) A woman 5 ft tall walks at the rate of 3.5 ft/sec away from a streetlight that is 12 ft above the ground. At what rate is the tip of her shadow moving? At what rate is her shadow lengthening?
- (12) A man 1.8 meters tall walks at the rate of 1 meter per second toward a streetlight that is 4 meters above the ground. At what rate is the tip of his shadow moving? At what rate is his shadow shortening?
- (13) A police helicopter is flying at 150 mph at a constant altitude of 0.5 mile above a straight road. The pilot uses radar to determine that an oncoming car is at a distance of exactly 1 mile from the helicopter, and that this distance is decreasing at 190 mph. Find the speed of the car.
- (14) A police helicopter is flying at 200 kilometers per hour at a constant altitude of 1 km above a straight road. The pilot uses radar to determine that an oncoming car is at a distance of exactly 2 kilometers from the helicopter, and that this distance is decreasing at 250 kph. Find the speed of the car.
- (15) A road running in a northwest direction crosses a road going east to west at a 120° at a point *P*. Car *A* is driving northwesterly along the first road, and car *B*

is driving east along the second road. At a particular time car A is 10 kilometers to the northwest of P and traveling at 80 km/hr, while car B is 15 kilometers to the east of P and traveling at 100 km/hr. How fast is the distance between the two cars changing? Hint, recall the law of cosines: $c^2 = a^2 + b^2 - 2ab\cos\theta$.

- (16) A road running north to south crosses a road going east to west at the point P. Car A is 300 meters north of P, car B is 400 meters east of P, both cars are going at constant speed toward P, and the two cars will collide in 10 seconds. How fast is the distance between the two cars changing?
- (17) A road running north to south crosses a road going east to west at the point P. Eight seconds ago car A started from rest at P and has been driving north, picking up speed at the steady rate of 5 m/sec². Six seconds after car A started, car B passed P moving east at constant speed 60 m/sec. How fast is the distance between the two cars changing?
- (18) Suppose a car is driving north along a road at 80 km/hr and an airplane is flying east at speed 200 km/hr. Their paths crossed at a point P. At a certain time, the car is 10 kilometers north of P and the airplane is 15 kilometers to the east of P at an altitude of 2 km. How fast is the distance between car and airplane changing?
- (19) Suppose a car is driving north along a road at 80 km/hr and an airplane is flying east at speed 200 km/hr. Their paths crossed at a point *P*. At a certain time, the car is 10 kilometers north of *P* and the airplane is 15 kilometers to the east of *P* at an altitude of 2 km—gaining altitude at 10 km/hr. How fast is the distance between car and airplane changing?
- (20) A light shines from the top of a pole 20 m high. An object is dropped from the same height from a point 10 m away, so that its height at time t seconds is $h(t) = 20 9.8t^2/2$. How fast is the object's shadow moving on the ground one second later?

8 Optimization

Many important applied problems involve finding the best way to accomplish some task. Often this involves finding the maximum or minimum value of some function: The minimum time to make a certain journey, the minimum cost for doing a task, the maximum power that can be generated by a device, and so on. Many of these problems can be solved by finding the appropriate function and then using techniques of calculus to find the maximum or the minimum value required.

8.1 Maximum and Minimum Values of Curves

We already know how to find local extrema. We wish to find absolute extrema.

Definition

- (a) A point (x, f(x)) is an **absolute maximum** on an interval if $f(x) \ge f(z)$ for every z in that interval.
- (b) A point (x, f(x)) is an **absolute minimum** on an interval if $f(x) \le f(z)$ for every z in that interval.

An **absolute extremum** is either an absolute maximum or an absolute minimum.

If we are working on an finite closed interval, then we have the following theorem.

It is common to leave off the word "absolute" when asking for absolute extrema. Hence a "maximum" or a "minimum" refers to an absolute extremum. On the other hand, local extrema are always specified as such.

Theorem 8.1.1 (Extreme Value Theorem) If f(x) is a continuous function for all x in the closed interval [a, b], then there are points c and d in [a, b], such that (c, f(c)) is an absolute maximum and (d, f(d)) is an absolute minimum on [a, b].

In Figure 8.1, we see a geometric interpretation of this theorem.

Example 8.1.2 Find the (absolute) maximum and minimum values of $f(x) = x^2$ on the interval [-2, 1].

Solution To start, write

$$\frac{d}{dx}x^2 = 2x.$$

The critical point is at x = 0. By the Extreme Value Theorem, Theorem 8.1.1, we must also consider the endpoints of the closed interval, x = -2 and x = 1. Check

$$f(-2) = 4$$
, $f(0) = 0$, $f(1) = 1$.

So on the interval [-2, 1], the absolute maximum of f(x) is 4 at x = -2 and the absolute minimum is 0 at x = 0, see Figure 8.2.

It is possible that there is no global maximum or minimum. It is difficult, and not particularly useful, to express a complete procedure for determining whether this is the case. Generally, the best approach is to gain enough understanding of the shape of the graph to decide.

Example 8.1.3 Find the (absolute) maximum and minimum values of the function f(x) = |x - 2| on the interval [1, 4].

Solution To start, rewrite f(x) as

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

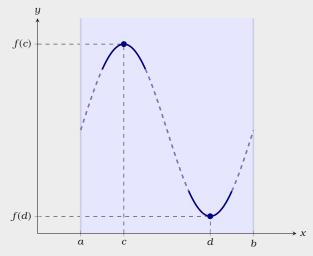


Figure 8.1: A geometric interpretation of the Extreme Value Theorem. A continuous function f(x) attains both an absolute maximum and an absolute minimum on an interval [a,b]. Note, it may be the case that a=c, b=d, or that d<c.

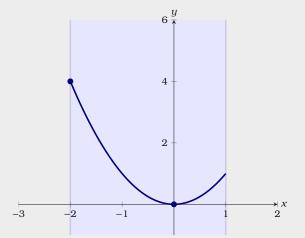


Figure 8.2: A plot of the function $f(x) = x^2$ on the interval [-2, 1].

now

$$\frac{d}{dx}f(x) = \frac{2(x-2)}{2\sqrt{(x-2)^2}} = \frac{x-2}{|x-2|}.$$

The derivative f'(x) is never zero, but f'(x) is undefined at x=2, so we have a critical point at x=2. Compute f(2)=0. Checking the endpoints we get f(1)=1 and f(4)=2. The smallest of these numbers is f(2)=0, which is, therefore, the minimum value of f(x) on the interval and the maximum is f(4)=2, see Figure 8.3.

Warning The Extreme Value Theorem, Theorem 8.1.1, requires that the function in question be **continuous** on a **closed** interval. For example consider $f(x) = \tan(x)$ on $(-\pi/2, \pi/2)$. In this case, the function is continuous on $(-\pi/2, \pi/2)$, but the interval is not closed. Hence, the Extreme Value Theorem **does not apply**, see Figure 8.4.

Finally, if there are several critical points in the interval, then the mathematician might want to use the second derivative test, Theorem 3.4.1, to identify if the critical points are local maxima or minima, rather than simply evaluating the function at these points. Regardless, it depends on the situation, and we will leave it up to you—our capable reader.

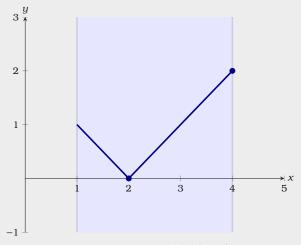


Figure 8.3: A plot of the function f(x) = |x - 2| on the interval [1, 4].



Figure 8.4: A plot of the function $f(x) = \tan(x)$ on the interval $(-\pi/2, \pi/2)$. Here the Extreme Value Theorem does not apply.

Exercises for Section 8.1

Find the maximum value and minimum values of f(x) for x on the given interval.

- (1) $f(x) = x 2x^2$ on the interval [0, 1]
- (2) $f(x) = x 2x^3$ on the interval [-1, 1]
- (3) $f(x) = x^3 6x^2 + 12x 8$ on the interval [1, 3]
- (4) $f(x) = -x^3 3x^2 2x$ on the interval [-2, 0]
- (5) $f(x) = \sin^2(x)$ on the interval $[\pi/4, 5\pi/3]$
- (6) $f(x) = \arctan(x)$ on the interval [-1, 1]
- (7) $f(x) = e^{\sin(x)}$ on the interval $[-\pi, \pi]$
- (8) $f(x) = \ln(\cos(x))$ on the interval $[-\pi/6, \pi/3]$
- (9) $f(x) = \begin{cases} 1 + 4x x^2 & \text{if } x \le 3, \\ (x+5)/2 & \text{if } x > 3, \end{cases}$ on the interval [0, 4]
- (10) $f(x) = \begin{cases} (x+5)/2 & \text{if } x < 3, \\ 1 + 4x x^2 & \text{if } x \ge 3, \end{cases}$ on the interval [0, 4]

8.2 Basic Optimization Problems

In this section, we will present several worked examples of optimization problems. Our method for solving these problems is essentially the following:

Guidelines for Optimization

Draw a picture. If possible, draw a schematic picture with all the relevant information.

Determine your goal. We need identify what needs to be optimized.

Find constraints. What limitations are set on our optimization?

Solve for a single variable. Now you should have a function to optimize.

Use calculus to find the extreme values. Be sure to check your answer!

Example 8.2.1 Of all rectangles of area 100 cm², which has the smallest perimeter?

Solution First we draw a picture, see Figure 8.5. If x denotes one of the sides of the rectangle, then the adjacent side must be 100/x.

The perimeter of this rectangle is given by

$$p(x) = 2x + 2\frac{100}{x}.$$

We wish to minimize p(x). Note, not all values of x make sense in this problem: lengths of sides of rectangles must be positive, so x > 0. If x > 0 then so is 100/x, so we need no second condition on x.



Figure 8.5: A rectangle with an area of 100 cm².

We next find p'(x) and set it equal to zero. Write

$$p'(x) = 2 - 200/x^2 = 0.$$

Solving for x gives us $x = \pm 10$. We are interested only in x > 0, so only the

value x=10 is of interest. Since p'(x) is defined everywhere on the interval $(0,\infty)$, there are no more critical values, and there are no endpoints. Is there a local maximum, minimum, or neither at x=10? The second derivative is $p''(x)=400/x^3$, and f''(10)>0, so there is a local minimum. Since there is only one critical value, this is also the global minimum, so the rectangle with smallest perimeter is the $10 \text{ cm} \times 10 \text{ cm}$ square.

Example 8.2.2 You want to sell a certain number n of items in order to maximize your profit. Market research tells you that if you set the price at \$1.50, you will be able to sell 5000 items, and for every 10 cents you lower the price below \$1.50 you will be able to sell another 1000 items. Suppose that your fixed costs ("start-up costs") total \$2000, and the per item cost of production ("marginal cost") is \$0.50. Find the price to set per item and the number of items sold in order to maximize profit, and also determine the maximum profit you can get.

Solution The first step is to convert the problem into a function maximization problem. The revenue for selling n items at x dollars is given by

$$r(x) = nx$$

and the cost of producing n items is given by

$$c(x) = 2000 + 0.5n$$
.

However, from the problem we see that the number of items sold is itself a function of x,

$$n(x) = 5000 + 1000(1.5 - x)/0.10$$

So profit is give by:

$$P(x) = r(x) - c(x)$$

$$= nx - (2000 + 0.5n)$$

$$= (5000 + 1000(1.5 - x)/0.10)x - 2000 - 0.5(5000 + 1000(1.5 - x)/0.10)$$

$$= -10000x^{2} + 25000x - 12000.$$

We want to know the maximum value of this function when x is between 0 and 1.5. The derivative is P'(x) = -20000x + 25000, which is zero when x = 1.25. Since P''(x) = -20000 < 0, there must be a local maximum at x = 1.25, and since this is the only critical value it must be a global maximum as well. Alternately, we could compute P(0) = -12000, P(1.25) = 3625, and P(1.5) = 3000 and note that P(1.25) is the maximum of these. Thus the maximum profit is \$3625, attained when we set the price at \$1.25 and sell 7500 items.

Example 8.2.3 Find the rectangle with largest area that fits inside the graph of the parabola $y = x^2$ below the line y = a, where a is an unspecified constant value, with the top side of the rectangle on the horizontal line y = a. See Figure 8.6.

Solution We want to maximize value of A(x). The lower right corner of the rectangle is at (x, x^2) , and once this is chosen the rectangle is completely determined. Then the area is

$$A(x) = (2x)(a - x^2) = -2x^3 + 2ax.$$

We want the maximum value of A(x) when x is in $[0, \sqrt{a}]$. You might object to allowing x = 0 or $x = \sqrt{a}$, since then the "rectangle" has either no width or no height, so is not "really" a rectangle. But the problem is somewhat easier if we simply allow such rectangles, which have zero area as we may then apply the Extreme Value Theorem, Theorem 8.1.1.

Setting $0 = A'(x) = -6x^2 + 2a$ we find $x = \sqrt{a/3}$ as the only critical point. Testing this and the two endpoints, we have $A(0) = A(\sqrt{a}) = 0$ and $A(\sqrt{a/3}) = (4/9)\sqrt{3}a^{3/2}$. Hence, the maximum area thus occurs when the

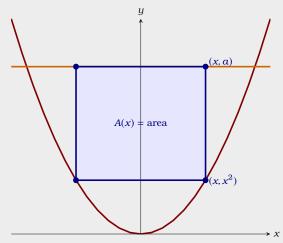


Figure 8.6: A plot of the parabola $y = x^2$ along with the line y = a and the rectangle in question.

rectangle has dimensions $2\sqrt{a/3} \times (2/3)a$.

Example 8.2.4 If you fit the largest possible cone inside a sphere, what fraction of the volume of the sphere is occupied by the cone? (Here by "cone" we mean a right circular cone, i.e., a cone for which the base is perpendicular to the axis of symmetry, and for which the cross-section cut perpendicular to the axis of symmetry at any point is a circle.)

Solution Let R be the radius of the sphere, and let r and h be the base radius and height of the cone inside the sphere. Our goal is to maximize the volume of the cone: $V_c = \pi r^2 h/3$. The largest r could be is R and the largest h could be is 2R.

Notice that the function we want to maximize, $\pi r^2 h/3$, depends on two variables. Our next step is to find the relationship and use it to solve for one of the variables in terms of the other, so as to have a function of only one variable to maximize. In this problem, the condition is apparent in the figure, as the upper corner of the triangle, whose coordinates are (r, h - R), must be on the circle of radius R. Write

$$r^2 + (h - R)^2 = R^2.$$

Solving for r^2 , since r^2 is found in the formula for the volume of the cone, we find

$$r^2 = R^2 - (h - R)^2.$$

Substitute this into the formula for the volume of the cone to find

$$V_c(h) = \pi (R^2 - (h - R)^2)h/3$$
$$= -\frac{\pi}{3}h^3 + \frac{2}{3}\pi h^2 R$$

We want to maximize $V_c(h)$ when h is between 0 and 2R. We solve

$$V_{c}'(h) = -\pi h^{2} + (4/3)\pi hR = 0,$$



Figure 8.7: A cone inside a sphere.

finding h = 0 or h = 4R/3. We compute

$$V_c(0) = V_c(2R) = 0$$
 and $V_c(4R/3) = (32/81)\pi R^3$.

The maximum is the latter. Since the volume of the sphere is $(4/3)\pi R^3$, the fraction of the sphere occupied by the cone is

$$\frac{(32/81)\pi R^3}{(4/3)\pi R^3} = \frac{8}{27} \approx 30\%.$$

Example 8.2.5 You are making cylindrical containers to contain a given volume. Suppose that the top and bottom are made of a material that is N times as expensive (cost per unit area) as the material used for the lateral side of the cylinder. Find (in terms of N) the ratio of height to base radius of the cylinder that minimizes the cost of making the containers.

Solution First we draw a picture, see Figure 8.8. Now we can write an expression for the cost of materials:

$$C = 2\pi crh + 2\pi r^2 Nc.$$

Since we know that $V = \pi r^2 h$, we can use this relationship to eliminate h (we could eliminate r, but it's a little easier if we eliminate h, which appears in only one place in the above formula for cost). We find

$$C(r) = 2c\pi r \frac{V}{\pi r^2} + 2Nc\pi r^2$$
$$= \frac{2cV}{r} + 2Nc\pi r^2.$$

We want to know the minimum value of this function when r is in $(0, \infty)$. Setting

$$C'(r) = -2cV/r^2 + 4Nc\pi r = 0$$

we find $r = \sqrt[3]{V/(2N\pi)}$. Since $C''(r) = 4cV/r^3 + 4Nc\pi$ is positive when r is positive, there is a local minimum at the critical value, and hence a global minimum since there is only one critical value.

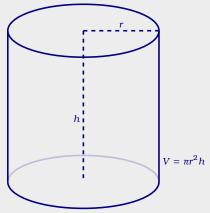


Figure 8.8: A cylinder with radius r, height h, volume V, c for the cost per unit area of the lateral side of the cylinder.

Finally, since $h = V/(\pi r^2)$,

$$\frac{h}{r} = \frac{V}{\pi r^3}$$

$$= \frac{V}{\pi (V/(2N\pi))}$$

$$= 2N,$$

so the minimum cost occurs when the height h is 2N times the radius. If, for example, there is no difference in the cost of materials, the height is twice the radius.

Example 8.2.6 Suppose you want to reach a point A that is located across the sand from a nearby road, see Figure 8.9. Suppose that the road is straight, and b is the distance from A to the closest point C on the road. Let v be your speed on the road, and let w, which is less than v, be your speed on the sand. Right now you are at the point D, which is a distance a from C. At what point B should you turn off the road and head across the sand in order to minimize your travel time to A?

Solution Let x be the distance short of C where you turn off, the distance from B to C. We want to minimize the total travel time. Recall that when traveling at constant velocity, time is distance divided by velocity.

You travel the distance from D to B at speed v, and then the distance from B to A at speed w. The distance from D to B is a-x. By the Pythagorean theorem, the distance from B to A is

$$\sqrt{x^2+b^2}$$
.

Hence the total time for the trip is

$$T(x) = \frac{a - x}{v} + \frac{\sqrt{x^2 + b^2}}{w}.$$

We want to find the minimum value of T when x is between 0 and a. As usual

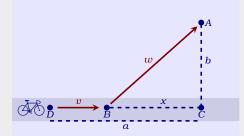


Figure 8.9: A road where one travels at rate v, with sand where one travels at rate w. Where should one turn off of the road to minimize total travel time from D to A?

we set T'(x) = 0 and solve for x. Write

$$T'(x) = -\frac{1}{v} + \frac{x}{w\sqrt{x^2 + b^2}} = 0.$$

We find that

$$x = \frac{wb}{\sqrt{v^2 - w^2}}$$

Notice that a does not appear in the last expression, but a is not irrelevant, since we are interested only in critical values that are in [0, a], and $wb/\sqrt{v^2 - w^2}$ is either in this interval or not. If it is, we can use the second derivative to test it:

$$T''(x) = \frac{b^2}{(x^2 + b^2)^{3/2}w}.$$

Since this is always positive there is a local minimum at the critical point, and so it is a global minimum as well.

If the critical value is not in [0, a] it is larger than a. In this case the minimum must occur at one of the endpoints. We can compute

$$T(0) = \frac{a}{v} + \frac{b}{w}$$
$$T(a) = \frac{\sqrt{a^2 + b^2}}{w}$$

but it is difficult to determine which of these is smaller by direct comparison. If, as is likely in practice, we know the values of v, w, a, and b, then it is easy to determine this. With a little cleverness, however, we can determine the minimum in general. We have seen that T''(x) is always positive, so the derivative T'(x) is always increasing. We know that at $wb/\sqrt{v^2-w^2}$ the derivative is zero, so for values of x less than that critical value, the derivative is negative. This means that T(0) > T(a), so the minimum occurs when x = a.

So the upshot is this: If you start farther away from C than $wb/\sqrt{v^2-w^2}$ then you always want to cut across the sand when you are a distance $wb/\sqrt{v^2-w^2}$ from point C. If you start closer than this to C, you should cut directly across the sand.

Exercises for Section 8.2

- (1) Find the dimensions of the rectangle of largest area having fixed perimeter 100.
- (2) Find the dimensions of the rectangle of largest area having fixed perimeter P.
- (3) A box with square base and no top is to hold a volume 100. Find the dimensions of the box that requires the least material for the five sides. Also find the ratio of height to side of the base.
- (4) A box with square base is to hold a volume 200. The bottom and top are formed by folding in flaps from all four sides, so that the bottom and top consist of two layers of cardboard. Find the dimensions of the box that requires the least material. Also find the ratio of height to side of the base.
- (5) A box with square base and no top is to hold a volume V. Find (in terms of V) the dimensions of the box that requires the least material for the five sides. Also find the ratio of height to side of the base. (This ratio will not involve V.)
- (6) You have 100 feet of fence to make a rectangular play area alongside the wall of your house. The wall of the house bounds one side. What is the largest size possible (in square feet) for the play area?
- (7) You have *l* feet of fence to make a rectangular play area alongside the wall of your house. The wall of the house bounds one side. What is the largest size possible (in square feet) for the play area?
- (8) Marketing tells you that if you set the price of an item at \$10 then you will be unable to sell it, but that you can sell 500 items for each dollar below \$10 that you set the price. Suppose your fixed costs total \$3000, and your marginal cost is \$2 per item. What is the most profit you can make?
- (9) Find the area of the largest rectangle that fits inside a semicircle of radius 10 (one side of the rectangle is along the diameter of the semicircle).

- (10) Find the area of the largest rectangle that fits inside a semicircle of radius r (one side of the rectangle is along the diameter of the semicircle).
- (11) For a cylinder with surface area 50, including the top and the bottom, find the ratio of height to base radius that maximizes the volume.
- (12) For a cylinder with given surface area S, including the top and the bottom, find the ratio of height to base radius that maximizes the volume.
- (13) You want to make cylindrical containers to hold 1 liter using the least amount of construction material. The side is made from a rectangular piece of material, and this can be done with no material wasted. However, the top and bottom are cut from squares of side 2r, so that $2(2r)^2 = 8r^2$ of material is needed (rather than $2\pi r^2$, which is the total area of the top and bottom). Find the dimensions of the container using the least amount of material, and also find the ratio of height to radius for this container.
- (14) You want to make cylindrical containers of a given volume V using the least amount of construction material. The side is made from a rectangular piece of material, and this can be done with no material wasted. However, the top and bottom are cut from squares of side 2r, so that $2(2r)^2 = 8r^2$ of material is needed (rather than $2\pi r^2$, which is the total area of the top and bottom). Find the optimal ratio of height to radius.
- (15) Given a right circular cone, you put an upside-down cone inside it so that its vertex is at the center of the base of the larger cone and its base is parallel to the base of the larger cone. If you choose the upside-down cone to have the largest possible volume, what fraction of the volume of the larger cone does it occupy? (Let H and R be the height and base radius of the larger cone, and let h and r be the height and base radius of the smaller cone. Hint: Use similar triangles to get an equation relating h and r.)
- (16) In Example 8.2.6, what happens if $w \ge v$ (i.e., your speed on sand is at least your speed on the road)?
- (17) A container holding a fixed volume is being made in the shape of a cylinder with a hemispherical top. (The hemispherical top has the same radius as the

cylinder.) Find the ratio of height to radius of the cylinder which minimizes the cost of the container if (a) the cost per unit area of the top is twice as great as the cost per unit area of the side, and the container is made with no bottom; (b) the same as in (a), except that the container is made with a circular bottom, for which the cost per unit area is 1.5 times the cost per unit area of the side.

- (18) A piece of cardboard is 1 meter by 1/2 meter. A square is to be cut from each corner and the sides folded up to make an open-top box. What are the dimensions of the box with maximum possible volume?
- (19) (a) A square piece of cardboard of side a is used to make an open-top box by cutting out a small square from each corner and bending up the sides. How large a square should be cut from each corner in order that the box have maximum volume? (b) What if the piece of cardboard used to make the box is a rectangle of sides a and b? ■■■
- (20) A window consists of a rectangular piece of clear glass with a semicircular piece of colored glass on top; the colored glass transmits only 1/2 as much light per unit area as the the clear glass. If the distance from top to bottom (across both the rectangle and the semicircle) is 2 meters and the window may be no more than 1.5 meters wide, find the dimensions of the rectangular portion of the window that lets through the most light.
- (21) A window consists of a rectangular piece of clear glass with a semicircular piece of colored glass on top. Suppose that the colored glass transmits only k times as much light per unit area as the clear glass (k is between 0 and 1). If the distance from top to bottom (across both the rectangle and the semicircle) is a fixed distance H, find (in terms of k) the ratio of vertical side to horizontal side of the rectangle for which the window lets through the most light.
- (22) You are designing a poster to contain a fixed amount *A* of printing (measured in square centimeters) and have margins of *a* centimeters at the top and bottom and *b* centimeters at the sides. Find the ratio of vertical dimension to horizontal dimension of the printed area on the poster if you want to minimize the amount of posterboard needed.

- (23) The strength of a rectangular beam is proportional to the product of its width w times the square of its depth d. Find the dimensions of the strongest beam that can be cut from a cylindrical log of radius r.
- (24) What fraction of the volume of a sphere is taken up by the largest cylinder that can be fit inside the sphere?
- (25) The U.S. post office will accept a box for shipment only if the sum of the length and girth (distance around) is at most 108 in. Find the dimensions of the largest acceptable box with square front and back.
- (26) Find the dimensions of the lightest cylindrical can containing 0.25 liter (=250 cm³) if the top and bottom are made of a material that is twice as heavy (per unit area) as the material used for the side.
- (27) A conical paper cup is to hold 1/4 of a liter. Find the height and radius of the cone which minimizes the amount of paper needed to make the cup. Use the formula $\pi r \sqrt{r^2 + h^2}$ for the area of the side of a cone.
- (28) A conical paper cup is to hold a fixed volume of water. Find the ratio of height to base radius of the cone which minimizes the amount of paper needed to make the cup. Use the formula $\pi r \sqrt{r^2 + h^2}$ for the area of the side of a cone, called the **lateral area** of the cone.
- (29) If you fit the cone with the largest possible surface area (lateral area plus area of base) into a sphere, what percent of the volume of the sphere is occupied by the cone?
- (30) Two electrical charges, one a positive charge A of magnitude a and the other a negative charge B of magnitude b, are located a distance c apart. A positively charged particle P is situated on the line between A and B. Find where P should be put so that the pull away from A towards B is minimal. Here assume that the force from each charge is proportional to the strength of the source and inversely proportional to the square of the distance from the source.
- (31) Find the fraction of the area of a triangle that is occupied by the largest rectangle that can be drawn in the triangle (with one of its sides along a side of the

- triangle). Show that this fraction does not depend on the dimensions of the given triangle.
- (32) How are your answers to Problem 8 affected if the cost per item for the x items, instead of being simply \$2, decreases below \$2 in proportion to x (because of economy of scale and volume discounts) by 1 cent for each 25 items produced?

9 Linear Approximation

9.1 Linear Approximation and Differentials

Given a function, a *linear approximation* is a fancy phrase for something you already know.

Definition If f(x) is a differentiable function at x = a, then a **linear approximation** for f(x) at x = a is given by

$$\ell(x) = f'(a)(x - a) + f(a).$$

A linear approximation of f(x) is a good approximation of f(x) as long as x is "not too far" from a. As we see from Figure 2.1, if one can "zoom in" on f(x) sufficiently, then f(x) and the linear approximation are nearly indistinguishable. Linear approximations allow us to make approximate "difficult" computations.

Example 9.1.1 Use a linear approximation of $f(x) = \sqrt[3]{x}$ at x = 64 to approximate $\sqrt[3]{50}$.

Solution To start, write

$$\frac{d}{dx}f(x) = \frac{d}{dx}x^{1/3} = \frac{1}{3x^{2/3}}.$$

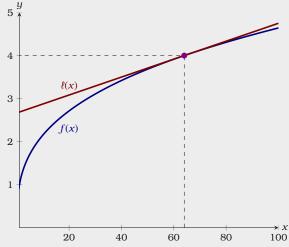


Figure 9.1: A linear approximation of $f(x) = \sqrt[3]{x}$ at x = 4.

so our linear approximation is

$$\ell(x) = \frac{1}{3 \cdot 64^{2/3}} (x - 64) + 4$$
$$= \frac{1}{48} (x - 64) + 4$$
$$= \frac{x}{48} + \frac{8}{3}.$$

Now we evaluate $\ell(50) \approx 3.71$ and compare it to $\sqrt[3]{50} \approx 3.68$, see Figure 9.1. From this we see that the linear approximation, while perhaps inexact, is computationally **easier** than computing the cube root.

With modern calculators and computing software it may not appear necessary to use linear approximations. But in fact they are quite useful. In cases requiring an explicit numerical approximation, they allow us to get a quick rough estimate which can be used as a "reality check" on a more complex calculation. In some complex calculations involving functions, the linear approximation makes an otherwise intractable calculation possible, without serious loss of accuracy.

Example 9.1.2 Use a linear approximation of $f(x) = \sin(x)$ at x = 0 to approximate $\sin(0.3)$.

Solution To start, write

$$\frac{d}{dx}f(x) = \cos(x),$$

so our linear approximation is

$$\ell(x) = \cos(0) \cdot (x - 0) + 0$$
$$= x.$$

Hence a linear approximation for $\sin(x)$ at x = 0 is $\ell(x) = x$, and so $\ell(0.3) = 0.3$. Comparing this to $\sin(.3) \approx 0.295$. As we see the approximation is quite good. For this reason, it is common to approximate $\sin(x)$ with its linear approximation $\ell(x) = x$ when x is near zero, see Figure 9.2.

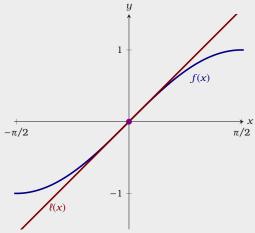


Figure 9.2: A linear approximation of $f(x) = \sin(x)$ at x = 0.

Differentials

The notion of a *differential* goes back to the origins of calculus, though our modern conceptualization of a differential is somewhat different than how they were initially understood.

Definition Let f(x) be a differentiable function. We define a new independent variable dx, and a new dependent variable

$$dy = f'(x) \cdot dx$$
.

The variables dx and dy are called **differentials**, see Figure 9.3.

Note, it is now the case (by definition!) that

$$\frac{dy}{dx} = f'(x).$$

Essentially, differentials allow us to solve the problems presented in the previous examples from a slightly different point of view. Recall, when h is near but not equal zero,

$$f'(x) \approx \frac{f(x+h) - f(x)}{h}$$

hence,

$$f'(x)h \approx f(x+h) - f(x)$$

since h is simply a variable, and dx is simply a variable, we can replace h with dx to write

$$f'(x) \cdot dx \approx f(x + dx) - f(x)$$

 $dy \approx f(x + dx) - f(x).$

From this we see that

$$f(x + dx) \approx dy + f(x)$$
.

While this is something of a "sleight of hand" with variables, there are contexts where the language of differentials is common. We will repeat our previous examples using differentials.

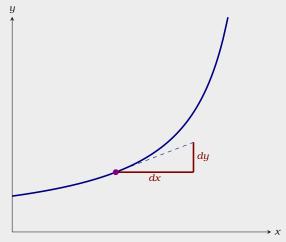


Figure 9.3: While dy and dx are both variables, dy depends on dx, and approximates how much a function grows after a change of size dx from a given point.

Example 9.1.3 Use differentials to approximate $\sqrt[3]{50}$.

Solution Since $4^3 = 64$ is a perfect cube near 50, we will set dx = -14. In this case

$$\frac{dy}{dx} = f'(x) = \frac{1}{3x^{2/3}}$$

hence

$$dy = \frac{1}{3x^{2/3}} \cdot dx$$

$$= \frac{1}{3 \cdot 64^{2/3}} \cdot (-14)$$

$$= \frac{1}{3 \cdot 64^{2/3}} \cdot (-14)$$

$$= \frac{-7}{24}$$

Now
$$f(50) \approx f(64) + \frac{-7}{24} \approx 3.71$$
.

Example 9.1.4 Use differentials to approximate $\sin(0.3)$.

Solution Since sin(0) = 0, we will set dx = 0.3. In this case

$$\frac{dy}{dx} = f'(x) = \cos(x)$$

hence

$$dy = \cos(0) \cdot dx$$
$$= 1 \cdot (0.3)$$
$$= 0.3$$

 $Now f(.3) \approx f(0) + 0.3 \approx 0.3.$

The upshot is that linear approximations and differentials are simply two slightly different ways of doing the exact same thing.

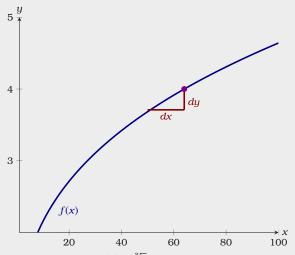


Figure 9.4: A plot of $f(x) = \sqrt[3]{x}$ along with the differentials dx and dy.

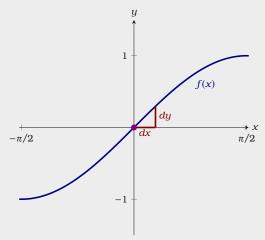


Figure 9.5: A plot of $f(x) = \sin(x)$ along with the differentials dx and dy.

Exercises for Section 9.1

(1) Use a linear approximation of $f(x) = \sin(x/2)$ at x = 0 to approximate f(0.1).

(2) Use a linear approximation of $f(x) = \sqrt[3]{x}$ at x = 8 to approximate f(10).

(3) Use a linear approximation of $f(x) = \sqrt[5]{x}$ at x = 243 to approximate f(250).

(4) Use a linear approximation of $f(x) = \ln(x)$ at x = 1 to approximate f(1.5).

(5) Use a linear approximation of $f(x) = \ln(\sqrt{x})$ at x = 1 to approximate f(1.5).

(6) Let $f(x) = \sin(x/2)$. If x = 1 and dx = 1/2, what is dy?

(7) Let $f(x) = \sqrt{x}$. If x = 1 and dx = 1/10, what is dy?

(8) Let $f(x) = \ln(x)$. If x = 1 and dx = 1/10, what is dy?

(9) Let $f(x) = \sin(2x)$. If $x = \pi$ and $dx = \pi/100$, what is dy?

(10) Use differentials to estimate the amount of paint needed to apply a coat of paint 0.02 cm thick to a sphere with diameter 40 meters. Hint: Recall that the volume of a sphere of radius r is $V = (4/3)\pi r^3$. Note that you are given that dr = 0.02 cm.

9.2 Iterative Methods

Newton's Method

Suppose you have a function f(x), and you want to solve f(x) = 0. Solving equations symbolically is difficult. However, Newton's method gives us a procedure, for finding a solution to many equations to as many decimal places as you want.

Newton's Method Let f(x) be a differentiable function and let a_0 be a guess for a solution to the equation

$$f(x) = 0$$
.

We can produce a sequence of points $x = a_0, a_1, a_2, a_3, \ldots$ via the recursive formula

$$a_{n+1} = a_n - \frac{f(a_n)}{f'(a_n)}$$

that (hopefully!) are successively better approximations of a solution to the equation f(x) = 0.

Let's see if we can explain the logic behind this method. Consider the following cubic function

$$f(x) = x^3 - 4x^2 - 5x - 7.$$

While there is a "cubic formula" for finding roots, it can be difficult to implement. Since it is clear that f(10) is positive, and f(0) is negative, by the Intermediate Value Theorem 1.6.3, there is a solution to the equation f(x) = 0 in the interval [0, 10]. Let's compute $f'(x) = 3x^2 - 8x - 5$ and guess that $a_0 = 7$ is a solution. We can easily see that

$$f(a_0) = f(7) = 105$$
 and $f'(a_0) = f'(7) = 86$.

This might seem pretty bad, but if we look at the linear approximation of f(x) at x = 7, we find

$$\ell_0(x) = 86(x-7) + 105$$
 which is the same as $\ell_0(x) = f'(a_0)(x-a_0) + f(a_0)$.

The point

$$a_{n+1} = a_n - \frac{f(a_n)}{f'(a_n)}$$

is the solution to the equation $\ell_n(x) = 0$, where $\ell_n(x)$ is the linear approximation of f(x) at $x = a_n$.

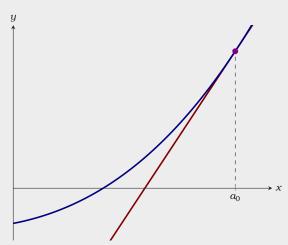


Figure 9.6: Here we see our first guess, along with the linear approximation at that point.

Now $\ell_0(a_1) = 0$ when

$$a_1 = 7 - \frac{105}{86}$$
 which is the same as $a_1 = a_0 - \frac{f(a_0)}{f'(a_0)}$.

To remind you what is going on geometrically see Figure 9.6. Now we repeat the procedure letting a_1 be our new guess. Now

$$f(a_1) \approx 23.5.$$

We see our new guess is better than our first. If we look at the linear approximation of f(x) at $x = a_1$, we find

$$\ell_1(x) = f'(a_0)(x - a_0) + f(a_0).$$

Now $\ell_1(a_2) = 0$ when

$$a_2 = a_1 - \frac{f(a_1)}{f'(a_1)}.$$

See Figure 9.7 to see what is going on geometrically. Again, we repeat our procedure letting a_2 be our next guess, note

$$f(a_2) \approx 2.97$$
.

we are getting much closer to a root of f(x). Looking at the linear approximation of f(x) at $x = a_2$, we find

$$\ell_2(x) = f'(a_2)(x - a_2) + f(a_2).$$

Setting $a_3 = a_2 - \frac{f(a_2)}{f'(a_2)}$, $a_3 \approx 5.22$. We now have $\ell_2(a_3) = 0$. Checking by evaluating f(x) at a_3 , we find

$$f(a_3) \approx 0.14$$
.

We are now very close to a root of f(x), see Figure 9.8. This process, Newton's Method, could be repeated indefinitely to obtain closer and closer approximations to a root of f(x).

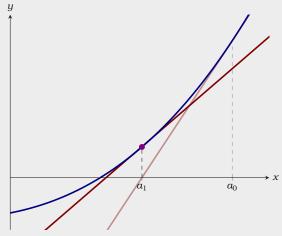


Figure 9.7: Here we see our second guess, along with the linear approximation at that point.

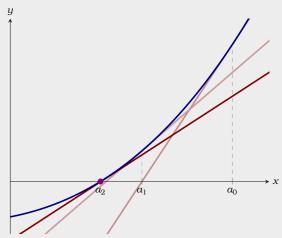


Figure 9.8: Here we see our third guess, along with the linear approximation at that point.

Example 9.2.1 Use Newton's Method to approximate the solution to

$$x^3 = 50$$

to two decimal places.

Solution To start, set $f(x) = x^3 - 50$. We will use Newton's Method to approximate a solution to the equation

$$f(x) = x^3 - 50 = 0.$$

Let's choose $a_0 = 4$ *as our first guess. Now compute*

$$f'(x) = 3x^2.$$

At this point we can make a table:

n	a_n	$f(a_n)$	$a_n - f(a_n)/f'(a_n)$
0	4	14	≈ 3.708
1	3.708	≈ 0.982	≈ 3.684
2	3.684	≈ -0.001	≈ 3.684

Hence after only two iterations, we have the solution to three (and hence two) decimal places.

In practice, which is to say, if you need to approximate a value in the course of designing a bridge or a building or an airframe, you will need to have some confidence that the approximation you settle on is accurate enough. As a rule of thumb, once a certain number of decimal places stop changing from one approximation to the next it is likely that those decimal places are correct. Still, this may not be enough assurance, in which case we can test the result for accuracy.

Sometimes questions involving Newton's Method do not mention an equation that needs to be solved. Here you must reinterpret the question as one that is asking for a solution to an equation of the form f(x) = 0.

Example 9.2.2 Use Newton's Method to approximate $\sqrt[3]{50}$ to two decimal places.

Solution The $\sqrt[3]{50}$ is simply a solution to the equation

$$x^3 - 50 = 0$$
.

Since we did this in the previous example, we have found $\sqrt[3]{50} \approx 3.68$.

Warning Sometimes a bad choice for a_0 will not lead to a root. Consider

$$f(x) = x^3 - 3x^2 - x - 4.$$

If we choose our initial guess to be $a_0 = 1$ and make a table we find:

n	a_n	$f(a_n)$	$a_n - f(a_n)/f'(a_n)$		
0	1	-7	-0.75		
1	-0.75	≈ -5.359	≈ 0.283		
2	0.283	≈ -4.501	≈ -1.548		
3	-1.548	≈ -13.350	≈ -0.685		
4	-0.685	≈ -5.044	≈ 0.432		

As you can see, we are not converging to a root, which is approximately x = 3.589.

Iterative procedures like Newton's method are well suited for computers. It enables us to solve equations that are otherwise impossible to solve through symbolic methods.

Euler's Method

While Newton's Method allows us to solve equations that are otherwise impossible to solve, and hence is of computational importance, Euler's Method is more of theoretical importance to us.

The name "Euler" is pronounced "Oiler."

Euler's Method Given a function f(x), and an initial value (x_0, y_0) we wish to find a polygonal curve defined by (x_n, y_n) such that this polygonal curve approximates F(x) where F'(x) = f(x), and $F(x_0) = y_0$.

- (a) Choose a step size, call it h.
- (b) Our polygonal curve defined by connecting the points as described by the iterative process below:

Let's see an example of Euler's Method in action.

Example 9.2.3 Suppose that the velocity in meters per second of a ball tossed from a height of 1 meter is given by

$$v(t) = -9.8t + 6.$$

Rounding to two decimals at each step, use Euler's Method with h=0.2 to approximate the height of the ball after 1 second.

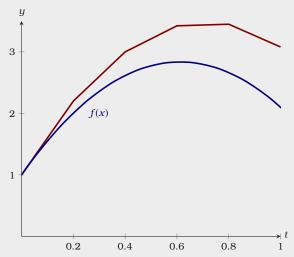


Figure 9.9: Here we see our polygonal curve found via Euler's Method and the (unknown) function F(x). Choosing a smaller step-size h would yield a better approximation.

Solution We simply need to make a table and use Euler's Method.

n	t_n	y_n
0	0	1
1	0.2	2.2
2	0.4	3.01
3	0.6	3.42
4	0.8	3.45
5	1	3.08

Hence the ball is at a height of about 3.08 meters, see Figure 9.9.

Exercises for Section 9.2

- (1) The function $f(x) = x^2 2x 5$ has a root between 3 and 4, because f(3) = -2 and f(4) = 3. Use Newton's Method to approximate the root to two decimal places.
- (2) The function $f(x) = x^3 3x^2 3x + 6$ has a root between 3 and 4, because f(3) = -3 and f(4) = 10. Use Newton's Method to approximate the root to two decimal places.
- (3) The function $f(x) = x^5 2x^3 + 5$ has a root between -2 and -1, because f(-2) = -11 and f(-1) = 6. Use Newton's Method to approximate the root to two decimal places.
- (4) The function $f(x) = x^5 5x^4 + 5x^2 6$ has a root between 4 and 5, because f(4) = -182 and f(5) = 119. Use Newton's Method to approximate the root to two decimal places.
- (5) Approximate the fifth root of 7, using $x_0 = 1.5$ as a first guess. Use Newton's method to find x_3 as your approximation.
- (6) Use Newton's Method to approximate the cube root of 10 to two decimal places.
- (7) A rectangular piece of cardboard of dimensions 8×17 is used to make an open-top box by cutting out a small square of side x from each corner and bending up the sides. If x = 2, then the volume of the box is $2 \cdot 4 \cdot 13 = 104$. Use Newton's method to find a value of x for which the box has volume 100, accurate to two decimal places.
- (8) Given f(x) = 3x 4, use Euler's Method with a step size 0.2 to estimate F(2) where F'(x) = f(x) and F(1) = 5, to two decimal places.
- (9) Given $f(x) = x^2 + 2x + 1$, use Euler's Method with a step size 0.2 to estimate F(3) where F'(x) = f(x) and F(2) = 3, to two decimal places.
- (10) Given $f(x) = x^2 5x + 7$, use Euler's Method with a step size 0.2 to estimate F(2) where F'(x) = f(x) and F(1) = -4, to two decimal places.

9.3 The Mean Value Theorem

Here are some interesting questions involving derivatives:

- (a) Suppose you toss a ball into the air and then catch it. Must the ball's vertical velocity have been zero at some point?
- (b) Suppose you drive a car from toll booth on a toll road to another toll booth 30 miles away in half of an hour. Must you have been driving at 60 miles per hour at some point?
- (c) Suppose two different functions have the same derivative. What can you say about the relationship between the two functions?

While these problems sound very different, it turns out that the problems are very closely related. We'll start simply:

Theorem 9.3.1 (Rolle's Theorem) Suppose that f(x) is differentiable on the interval (a, b), is continuous on the interval [a, b], and f(a) = f(b). Then

$$f'(c) = 0$$

for some a < c < b.

Proof By the Extreme Value Theorem, Theorem 8.1.1, we know that f(x) has a maximum and minimum value on [a, b].

If maximum and minimum both occur at the endpoints, then f(x) = f(a) = f(b) at every point in [a, b]. Hence the function is a horizontal line, and it has derivative zero everywhere on (a, b). We may choose any c at all to get f'(c) = 0.

If the maximum or minimum occurs at a point c with a < c < b, then by Fermat's Theorem, Theorem 3.1.1, f'(c) = 0.

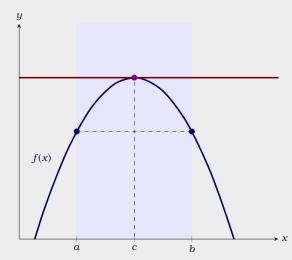


Figure 9.10: A geometric interpretation of Rolle's Theorem.

We can now answer our first question above.

Example 9.3.2 Suppose you toss a ball into the air and then catch it. Must the ball's vertical velocity have been zero at some point?

Solution If p(t) is the position of the ball at time t, then we may apply Rolle's Theorem to see at some time c, p'(c) = 0. Hence the velocity must be zero at some point.

Rolle's Theorem is a special case of a more general theorem.

Theorem 9.3.3 (Mean Value Theorem) Suppose that f(x) has a derivative on the interval (a, b) and is continuous on the interval [a, b]. Then

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

for some a < c < b.

Proof Let

$$m = \frac{f(b) - f(a)}{b - a},$$

and consider a new function g(x) = f(x) - m(x - a) - f(a). We know that g(x) has a derivative on [a,b], since g'(x) = f'(x) - m. We can compute g(a) = f(a) - m(a - a) - f(a) = 0 and

$$g(b) = f(b) - m(b - a) - f(a) = f(b) - \frac{f(b) - f(a)}{b - a}(b - a) - f(a)$$
$$= f(b) - (f(b) - f(a)) - f(a)$$
$$= 0.$$

So g(a) = g(b) = 0. Now by Rolle's Theorem, that at some c,

$$g'(c) = 0$$
 for some $a < c < b$.

But we know that g'(c) = f'(c) - m, so

$$0 = f'(c) - m = f'(c) - \frac{f(b) - f(a)}{b - a}.$$

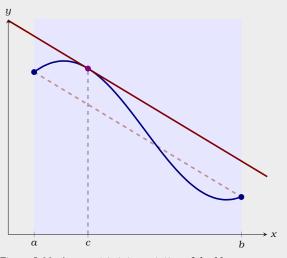


Figure 9.11: A geometric interpretation of the Mean Value Theorem

Hence

$$f'(c) = \frac{f(b) - f(a)}{b - a}.$$

We can now answer our second question above.

Example 9.3.4 Suppose you drive a car from toll booth on a toll road to another toll booth 30 miles away in half of an hour. Must you have been driving at 60 miles per hour at some point?

Solution If p(t) is the position of the car at time t, and 0 hours is the starting time with 1/2 hours being the final time, the Mean Value Theorem states there is a time c

$$p'(c) = \frac{30 - 0}{1/2} = 60$$
 where $0 < c < 1/2$.

Since the derivative of position is velocity, this says that the car must have been driving at 60 miles per hour at some point.

Now we will address the unthinkable, could there be a function f(x) whose derivative is zero on an interval that is not constant? As we will see, the answer is "no."

Theorem 9.3.5 If f'(x) = 0 for all x in an interval I, then f(x) is constant on I.

 $\textbf{\textit{Proof}} \;\; \textit{Let} \; \alpha < b \; \textit{be two points in I. By the Mean Value Theorem we know}$

$$\frac{f(b) - f(a)}{b - a} = f'(c)$$

for some c in the interval (a, b). Since f'(c) = 0 we see that f(b) = f(a). Moreover, since a and b were arbitrarily chosen, f(x) must be the constant function.

Now let's answer our third question.

Example 9.3.6 Suppose two different functions have the same derivative. What can you say about the relationship between the two functions?

Solution Set h(x) = f(x) - g(x), so h'(x) = f'(x) - g'(x). Now h'(x) = 0 on the interval (a, b). This means that h(x) = k where k is some constant. Hence

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

Example 9.3.7 Describe all functions whose derivative is sin(x).

Solution One such function is $-\cos(x)$, so all such functions have the form $-\cos(x) + k$, see Figure 9.12.

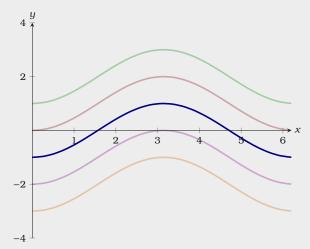


Figure 9.12: Functions of the form $-\cos(x) + k$, each of whose derivative is $\sin(x)$.

Exercises for Section 9.3

- (1) Let $f(x) = x^2$. Find a value $c \in (-1, 2)$ so that f'(c) equals the slope between the endpoints of f(x) on [-1, 2].
- (2) Verify that f(x) = x/(x+2) satisfies the hypotheses of the Mean Value Theorem on the interval [1, 4] and then find all of the values, c, that satisfy the conclusion of the theorem.
- (3) Verify that f(x) = 3x/(x+7) satisfies the hypotheses of the Mean Value Theorem on the interval [-2, 6] and then find all of the values, c, that satisfy the conclusion of the theorem.
- (4) Let $f(x) = \tan(x)$. Show that $f(\pi) = f(2\pi) = 0$ but there is no number $c \in (\pi, 2\pi)$ such that f'(c) = 0. Why does this not contradict Rolle's theorem?
- (5) Let $f(x) = (x-3)^{-2}$. Show that there is no value $c \in (1,4)$ such that f'(c) = (f(4)-f(1))/(4-1). Why is this not a contradiction of the Mean Value Theorem?
- (6) Describe all functions with derivative $x^2 + 47x 5$.
- (7) Describe all functions with derivative $\frac{1}{1+x^2}$.
- (8) Describe all functions with derivative $x^3 \frac{1}{x}$.
- (9) Describe all functions with derivative $\sin(2x)$.
- (10) Show that the equation $6x^4 7x + 1 = 0$ does not have more than two distinct real roots.
- (11) Let f(x) be differentiable on \mathbb{R} . Suppose that $f'(x) \neq 0$ for every x. Prove that f has at most one real root.

10 Antiderivatives

10.1 Basic Antiderivatives

Computing derivatives is not too difficult. At this point, you should be able to take the derivative of almost any function you can write down. However, undoing derivatives is much harder. This process of undoing a derivative is called taking an *antiderivative*.

Definition A function F(x) is called an **antiderivative** of f(x) on an interval if

$$F'(x) = f(x)$$

for all x in the interval.

We have special notation for the antiderivative:

Definition The antiderivative is denoted by

$$\int f(x) \, dx = F(x) + C,$$

where dx identifies x as the variable and C is a constant indicating that there a many possible antiderivatives, each varying by the addition of a constant. This is often called the **indefinite integral**.

Here are the basic antiderivatives. Note each of these examples comes directly from our knowledge of basic derivatives.

Theorem 10.1.1 (Basic Antiderivatives of Common Functions)

It may seem that one could simply memorize these antiderivatives and antidifferentiating would be as easy as differentiating. This is **not** the case. The issue comes up when trying to combine these functions. When taking derivatives we have the product rule and the chain rule. The analogues of these two rules are much more difficult to deal with when taking antiderivatives. However, not all is lost. We have the following analogue of the Sum Rule for derivatives, Theorem 2.2.6.

Theorem 10.1.2 (The Sum Rule for Antiderivatives) Given two functions f(x) and g(x) where k is a constant:

•
$$\int kf(x) dx = kF(x) + C.$$
•
$$\int (f(x) + g(x)) dx = F(x) + G(x) + C.$$

Let's put this rule and our knowledge of basic derivatives to work.

Example 10.1.3 Compute

$$\int 3x^7 dx.$$

Solution By Theorem 10.1.1 and Theorem 10.1.2, we see that

$$\int 3x^7 dx = 3 \int x^7 dx$$
$$= 3 \cdot \frac{x^8}{8} + C.$$

The sum rule for antiderivatives, Theorem 10.1.2, allows us to integrate term-by-term. Let's see an example of this.

Example 10.1.4 Compute

$$\int \left(x^4 + 5x^2 - \cos(x)\right) dx.$$

Solution Let's start by simplifying the problem using the sum rule for antiderivatives, Theorem 10.1.2.

$$\int (x^4 + 5x^2 - \cos(x)) dx = \int x^4 dx + 5 \int x^2 dx - \int \cos(x) dx.$$

Now we may integrate term-by-term to find

$$\int (x^4 + 5x^2 - \cos(x)) dx = \frac{x^5}{5} + \frac{5x^3}{3} - \sin(x) + C.$$

Warning While the sum rule for antiderivatives allows us to integrate term-by-term, we cannot integrate *factor-by-factor*, meaning that in general

$$\int f(x)g(x)\,dx \neq \int f(x)\,dx \cdot \int g(x)\,dx.$$

Tips for Guessing Antiderivatives

Unfortunately, we cannot tell you how to compute every antiderivative. We advise that the mathematician view antiderivatives as a sort of *puzzle*. Later we will learn a hand-full of techniques for computing antiderivatives. However, a robust and simple way to compute antiderivatives is guess-and-check.

How to Guess Antiderivatives

- (a) Make a guess for the antiderivative.
- (b) Take the derivative of your guess.
- (c) Note how the above derivative is different from the function whose antiderivative you want to find.
- (d) Change your original guess by **multiplying** by constants or by **adding** in new functions.

Template 10.1.5 If the indefinite integral looks *something* like

$$\int \operatorname{stuff}' \cdot (\operatorname{stuff})^n dx \quad \text{then guess} \quad \operatorname{stuff}^{n+1}$$

where $n \neq -1$.

Example 10.1.6 Compute

$$\int \frac{x^3}{\sqrt{x^4 - 6}} \, dx.$$

Solution Start by rewriting the definite integral as

$$\int x^3 \left(x^4 - 6 \right)^{-1/2} dx.$$

Now start with a guess of

$$\int x^3 \left(x^4 - 6\right)^{-1/2} dx \approx \left(x^4 - 6\right)^{1/2}.$$

Take the derivative of your guess to see if it is correct:

$$\frac{d}{dx}(x^4 - 6)^{1/2} = (4/2)x^3(x^4 - 6)^{-1/2}.$$

We're off by a factor of 2/4, so multiply our guess by this constant to get the solution,

$$\int \frac{x^3}{\sqrt{x^4 - 6}} \, dx = (2/4) \left(x^4 - 6 \right)^{1/2} + C.$$

Template 10.1.7 If the indefinite integral looks *something* like

$$\int \text{junk} \cdot e^{\text{stuff}} dx \quad \text{then guess} \quad e^{\text{stuff}} \text{ or } \text{junk} \cdot e^{\text{stuff}}.$$

Example 10.1.8 Compute

$$\int xe^x dx.$$

Solution We try to guess the antiderivative. Start with a guess of

$$\int xe^x dx \approx xe^x.$$

Take the derivative of your guess to see if it is correct:

$$\frac{d}{dx}xe^x = e^x + xe^x.$$

Ah! So we need only subtract e^x from our original guess. We now find

$$\int xe^x dx = xe^x - e^x + C.$$

Template 10.1.9 If the indefinite integral looks *something* like

$$\int \frac{\text{stuff}'}{\text{stuff}} dx \quad \text{then guess} \quad \ln(\text{stuff}).$$

Example 10.1.10 Compute

$$\int \frac{2x^2}{7x^3 + 3} \, dx.$$

Solution We'll start with a guess of

$$\int \frac{2x^2}{7x^3 + 3} \, dx \approx \ln(7x^3 + 3).$$

Take the derivative of your guess to see if it is correct:

$$\frac{d}{dx}\ln(7x^3+3) = \frac{21x^2}{7x^3+3}.$$

We are only off by a factor of 2/21, so we need to multiply our original guess by this constant to get the solution,

$$\int \frac{2x^2}{7x^3 + 3} \, dx = (2/21) \ln(7x^3 + 3) + C.$$

Template 10.1.11 If the indefinite integral looks *something* like

$$\int \text{junk} \cdot \sin(\text{stuff}) \, dx \qquad \text{then guess} \qquad \cos(\text{stuff}) \, \mathbf{or} \, \text{junk} \cdot \cos(\text{stuff}),$$

likewise if you have

$$\int \text{junk} \cdot \cos(\text{stuff}) \, dx \qquad \text{then guess} \qquad \sin(\text{stuff}) \, \textbf{or} \, \text{junk} \cdot \sin(\text{stuff}),$$

Example 10.1.12 Compute

$$\int x^4 \sin(3x^5 + 7) \, dx.$$

Solution Here we simply try to guess the antiderivative. Start with a guess of

$$\int x^4 \sin(3x^5 + 7) \, dx \approx \cos(3x^5 + 7).$$

To see if your guess is correct, take the derivative of $\cos(3x^5 + 7)$,

$$\frac{d}{dx}\cos(3x^5+7) = -15x^4\sin(3x^5+7).$$

We are off by a factor of -1/15. Hence we should multiply our original guess by this constant to find

$$\int x^4 \sin(3x^5 + 7) \, dx = \frac{-\cos(3x^5 + 7)}{15} + C.$$

Final Thoughts

Computing antiderivatives is a place where insight and rote computation meet. We cannot teach you a method that will always work. Moreover, merely *understanding* the examples above will probably not be enough for you to become proficient in computing antiderivatives. You must practice, practice, practice!

Exercises for Section 10.1

Compute the following antiderivatives.

(1)
$$\int 5 dx$$

(6)
$$\int (-3\sin(x) + \tan(x)) dx$$

(2)
$$\int \left(-7x^4 + 8\right) dx$$

(7)
$$\int \left(\sec^2(x) - \csc^2(x)\right) dx$$

(3)
$$\int (2e^x - 4) \ dx$$

(8)
$$\int \left(\frac{1}{x} + \frac{1}{x^2} + \frac{1}{\sqrt{x}}\right) dx$$

(4)
$$\int \left(7^x - x^7\right) dx$$

(9)
$$\int \left(\frac{17}{1+x^2} + \frac{13}{x}\right) dx$$

(5)
$$\int \left(\frac{15}{x} + x^{15}\right) dx$$

(10)
$$\int \left(\frac{\csc(x)\cot(x)}{4} - \frac{4}{\sqrt{1-x^2}} \right) dx$$

Use Template 10.1.5 to compute the following antiderivatives:

(11)
$$\int 2x(x^2+4)^5 dx$$

(14)
$$\int \frac{x}{\sqrt{x^2+1}} dx$$

$$(12) \int \frac{(\ln(x))^4}{x} \, dx \quad \blacksquare$$

$$(15) \quad \int x \sqrt{4 - x^2} \, dx \quad \blacksquare$$

$$(13) \int \frac{1}{\sqrt{2x+1}} \, dx \quad \blacksquare$$

$$(16) \int \frac{\sqrt{\ln(x)}}{x} dx \quad \blacksquare$$

Use Template 10.1.7 to compute the following antiderivatives:

$$(17) \int 3x^2 e^{x^3 - 1} dx \quad \blacksquare$$

(20)
$$\int \frac{8x}{e^{(x^2)}} dx$$

(18)
$$\int xe^{3(x^2)} dx \quad \blacksquare \blacksquare$$

$$(21) \int xe^{5x} dx \quad \blacksquare$$

$$(19) \int 2xe^{-(x^2)} dx \quad \blacksquare$$

$$(22) \int xe^{-x/2} dx \quad \blacksquare \blacksquare$$

Use Template 10.1.9 to compute the following antiderivatives:

(23)
$$\int \frac{1}{2x} dx$$

(26)
$$\int \frac{1}{x \ln(x)} dx$$

(24)
$$\int \frac{x^4}{x^5 + 1} dx$$

(27)
$$\int \frac{e^{2x} - e^{-2x}}{e^{2x} + e^{-2x}} dx$$

$$(25) \int \frac{x^2}{3-x^3} \, dx \quad \blacksquare$$

$$(28) \int \frac{1}{x \ln(x^2)} \, dx \quad \blacksquare$$

Use Template 10.1.11 to compute the following antiderivatives:

$$(29) \int 5x^4 \sin(x^5 + 3) \, dx \quad \blacksquare$$

(32)
$$\int 8x \cos(x^2) dx$$

(30)
$$\int x \cos(-2x^2) dx$$

$$(33) \int 6e^{3x} \sin(e^{3x}) \, dx \quad \blacksquare$$

(31)
$$\int x \sin(5x^2) \, dx$$

(34)
$$\int \frac{\cos(\ln(x))}{x} dx$$

10.2 Differential Equations

A differential equation is simply an equation with a derivative in it like this:

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

When a mathematician solves a differential equation, they are finding a function that satisfies the equation.

Falling Objects

Recall that the acceleration due to gravity is about -9.8 m/s². Since the first derivative of the function giving the velocity of an object gives the acceleration of the object and the second derivative of a function giving the position of a falling object gives the acceleration, we have the differential equations

$$v'(t) = -9.8$$
,

$$p''(t) = -9.8.$$

From these simple equation, we can derive equations for the velocity of the object and for the position using antiderivatives.

Example 10.2.1 A ball is tossed into the air with an initial velocity of 15 m/s. What is the velocity of the ball after 1 second? How about after 2 seconds?

Solution Knowing that the acceleration due to gravity is -9.8 m/s^2 , we write

$$v'(t) = -9.8.$$

To solve this differential equation, take the antiderivative of both sides

$$\int v'(t) dt = \int -9.8 dt$$
$$v(t) = -9.8t + C.$$

$$v(t) = -9.8t + C$$

Here C represents the initial velocity of the ball. Since it is tossed up with an initial velocity of 15 m/s,

$$15 = v(0) = -9.8 \cdot 0 + C,$$

and we see that C = 15. Hence v(t) = -9.8t + 15. Now v(1) = 5.2 m/s, the ball is rising, and v(2) = -4.6 m/s, the ball is falling.

Now let's do a similar problem, but instead of finding the velocity, we will find the position.

Example 10.2.2 A ball is tossed into the air with an initial velocity of 15 m/s from a height of 2 meters. When does the ball hit the ground?

Solution Knowing that the acceleration due to gravity is -9.8 m/s^2 , we write

$$p''(t) = -9.8.$$

Start by taking the antiderivative of both sides of the equation

$$\int p''(t) dt = \int -9.8 dt$$
$$p'(t) = -9.8t + C.$$

Here C represents the initial velocity of the ball. Since it is tossed up with an initial velocity of 15 m/s, C=15 and

$$p'(t) = -9.8t + 15.$$

Now let's take the antiderivative again.

$$\int p'(t) dt = \int -9.8 + 15 dt$$
$$p(t) = \frac{-9.8t^2}{2} + 15t + D.$$

Since we know the initial height was 2 meters, write

$$2 = p(0) = \frac{-9.8 \cdot 0^2}{2} + 15 \cdot 0 + D.$$

Hence $p(t) = \frac{-9.8t^2}{2} + 15t + 2$. We need to know when the ball hits the ground, this is when p(t) = 0. Solving the equation

$$\frac{-9.8t^2}{2} + 15t + 2 = 0$$

we find two solutions $t \approx -0.1$ and $t \approx 3.2$. Discarding the negative solution, we see the ball will hit the ground after approximately 3.2 seconds.

The power of calculus is that it frees us from rote memorization of formulas and enables us to derive what we need.

Exponential Growth and Decay

A function f(x) exhibits *exponential growth* if its growth rate is proportional to its value. As a differential equation, this means

$$f'(x) = kf(x)$$
 for some constant of proportionality k .

We claim that this differential equation is solved by $f(x) = Ae^{kx}$, where A and k are constants. Check it out, if $f(x) = Ae^{kx}$, then

$$f'(x) = Ake^{kx}$$
$$= k \left(Ae^{kx} \right)$$
$$= kf(x).$$

Example 10.2.3 A culture of yeast starts with 100 cells. After 160 minutes, there are 350 cells. Assuming that the growth rate of the yeast is proportional to the number of yeast cells present, estimate when the culture will have 1000 cells.

Solution Since the growth rate of the yeast is proportional to the number of yeast cells present, we have the following differential equation

$$p'(t) = kp(t)$$

where p(t) is the population of the yeast culture and t is time measured in minutes. We know that this differential equation is solved by the function

$$p(t) = Ae^{kt}$$

where A and k are yet to be determined constants. Since

$$100 = p(0) = Ae^{k \cdot 0}$$

we see that A = 100. So

$$p(t) = 100e^{kt}.$$

Now we must find k. Since we know that

$$350 = p(160) = 100e^{k \cdot 160}$$

we need to solve for k. Write

$$350 = 100e^{k \cdot 160}$$
$$3.5 = e^{k \cdot 160}$$
$$\ln(3.5) = k \cdot 160$$
$$\ln(3.5)/160 = k.$$

Hence

$$p(t) = 100e^{t \ln(3.5)/160} = 100 \cdot 3.5^{t/160}.$$

To find out when the culture has 1000 cells, write

$$1000 = 100 \cdot 3.5^{t/160}$$
$$10 = 3.5^{t/160}$$
$$\ln(10) = \frac{t \ln(3.5)}{160}$$
$$\frac{160 \ln(10)}{\ln(3.5)} = t.$$

From this we find that after approximately 294 minutes, there are around 1000 yeast cells present.

It is worth seeing an example of exponential decay as well. Consider this: Living tissue contains two types of carbon, a stable isotope carbon-12 and a radioactive (unstable) isotope carbon-14. While an organism is alive, the ratio of one isotope of carbon to the other is always constant. When the organism dies, the ratio changes as the radioactive isotope decays. This is the basis of radiocarbon dating.

Example 10.2.4 The half-life of carbon-14 (the time it takes for half of an amount of carbon-14 to decay) is about 5730 years. If the rate of decay is proportional to the amount of carbon-14, and if we found a bone with 1/70th of the amount of carbon-14 we would expect to find in a living organism, approximately how old is the bone?

Solution Since the rate of decay of carbon-14 is proportional to the amount of carbon-14 present, we can model this situation with the differential equation

$$f'(t) = kf(t)$$
.

We know that this differential equation is solved by the function defined by

$$f(t) = Ae^{kt}$$

where A and k are yet to be determined constants. Since the half-life of carbon-14 is about 5730 years we write

$$\frac{1}{2} = e^{k5730}.$$

Solving this equation for k, gives

$$k = \frac{-\ln(2)}{5730}.$$

Since we currently have 1/70th of the original amount of carbon-14 we write

$$70 = 1 \cdot e^{\frac{-\ln(2)t}{5730}}.$$

Solving this equation for t, we find $t \approx -35121$. This means that the bone is approximately 35121 years old.

Formulas or None

In science and mathematics, it is often easier to setup a differential equation than it is to solve it. In this case, a numerical solution is often "good enough."

Suppose you have set up the following differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

While one can solve this differential equation, we cannot solve it *yet*. Supposing we needed a solution, we could try to find a numerical solution using Euler's Method.

Example 10.2.5 Consider the differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

Suppose you know that f(1) = 3.8. Rounding to two decimals at each step, use Euler's Method with h = 0.2 to approximate f(3).

Solution To solve this problem we'll use a variation on Euler's Method. We'll make a table following this format

$$\begin{array}{cccc}
n & x_n & y_n \\
\hline
0 & x_0 & y_0 \\
1 & x_0 + h & y_0 + h \cdot (y_0^2 - 6y_0 + 8) \\
2 & x_1 + h & y_1 + h \cdot (y_1^2 - 6y_1 + 8) \\
3 & x_2 + h & y_2 + h \cdot (y_2^2 - 6y_2 + 8) \\
4 & x_3 + h & y_3 + h \cdot (y_3^2 - 6y_3 + 8)
\end{array}$$

At each step, we are simply making a linear approximation to f(x). Filling out this table, we produce Table 10.1. Hence our estimate for f(3) is 2.30, see Figure 10.1.

Let's try this example again with a different initial condition.

Example 10.2.6 Consider the differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

Suppose you know that f(1) = 4. Rounding to two decimals at each step, use Euler's Method with h = 0.2 to approximate f(3).

Solution Again we'll use a variation on Euler's Method. Making the table as we did before, see Table 10.2. This time our solution is simply the function f(x) = 4. Note, this does solve the differential equation as, given

$$f'(x) = (f(x))^{2} - 6f(x) + 8$$
$$0 = (4)^{2} - 6 \cdot 4 + 8.$$

Finally, we'll try do the same example again with another initial condition.

n	t_n	y_n
0	1	3.8
1	1.2	3.73
2	1.4	3.63
3	1.6	3.51
4	1.8	3.34
5	2	3.19
6	2.2	3.00
7	2.4	2.80
8	2.6	2.61
9	2.8	2.44
10	3	2.30

Table 10.1: Variation of Euler's Method for the differential equation $f'(x) = (f(x))^2 - 6f(x) + 8$ with initial condition f(1) = 3.8.

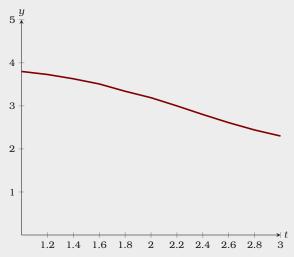


Figure 10.1: Here we see our polygonal curve found via Euler's Method based on the differential equation $f'(x) = (f(x))^2 - 6f(x) + 8$, with initial value f(1) = 3.8. Choosing a smaller step-size h would yield a better approximation.

Example 10.2.7 Consider the differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

Suppose you know that f(1) = 2. Rounding to two decimals at each step, use Euler's Method with h = 0.2 to approximate f(3).

Solution Using the same variation on Euler's Method as before, see Table 10.3. This time our solution is simply the function f(x) = 2. Note, this does solve the differential equation as, given

$$f'(x) = (f(x))^{2} - 6f(x) + 8$$
$$0 = (2)^{2} - 6 \cdot 2 + 8.$$

From our examples above, we see that certain differential equations can have very different solutions based on initial conditions. To really see what is happening here, we should look at a *slope field*.

Procedure for Constructing a Slope Field It is usually easiest to construct a slope field using a computer algebra system. Nevertheless, the general theory of constructing a slope field must be understood before one can do this. Suppose you have a differential equation relating f(x) and f'(x).

- Choose a value for dx, this will be your step-size.
- Plot points on an (x, y)-plane in increments of size dx.
- For each point plotted, assume this point is on the curve f(x).
- Now use your differential equation to plot an arrow pointing in the direction of (dx, dy) from the given point, where dy = f'(x)dx. This means one draws an arrow in the same direction as the arrow from (x, y) to (x + dx, y + dy).

Consider the differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

n	t_n	y_n
0	1	4
1	1.2	4
2	1.4	4
3	1.6	4
4	1.8	4
5	2	4
6	2.2	4
7	2.4	4
8	2.6	4
9	2.8	4
10	3	4

Table 10.2: Variation of Euler's Method for the differential equation $f'(x) = (f(x))^2 - 6f(x) + 8$ with initial condition f(1) = 4.

n	t_n	y_n
0	1	2
1	1.2	2
2	1.4	2
3	1.6	2
4	1.8	2
5	2	2
6	2.2	2
7	2.4	2
8	2.6	2
9	2.8	2
10	3	2

Table 10.3: Variation of Euler's Method for the differential equation $f'(x) = (f(x))^2 - 6f(x) + 8$ with initial condition f(1) = 2.

if the step-size is dx = 1, and we are at the point (3, 1) then we should plot an arrow in the same direction as the arrow whose tail is at (3, 1) and whose tip is at

$$(3+1, 1+f'(1)) = (4, 1+1-6+8)$$

= (4, 4).

Let's examine the slope field for f(x):



Every solution to the differential equation should follow the arrows in the slope field. Compare this slope field to the solutions found in Example 10.2.5, Example 10.2.6, and Example 10.2.7. The slope field allows us to examine each solution of the given differential equation simultaneously—this often gives more insight into a problem than a single solution.

Exercises for Section 10.2

- (1) You toss a ball from a height height of 1 meter with an upward velocity of 10 meters per second. What is the velocity of the ball after 1.25 seconds?
- (2) You toss a ball from a height height of 1.5 meters with an upward velocity of 12 meters per second. When does the ball hit the ground?
- (3) A culture of bacteria starts with 250 cells. After 120 minutes, there are 400 cells. Assuming that the growth rate of the bacteria is proportional to the number of cells present, estimate when the culture will have 2000 cells.
- (4) A culture of bacteria starts with 310 cells. After 72 minutes, there are 500 cells. Assuming that the growth rate of the bacteria is proportional to the number of cells present, estimate how long it takes the population to double, and then how much longer it takes for the population to double again.
- (5) Uranium-232 has a half life of 68.9 years. If the rate of decay is proportional to the amount of uranium-232 and one started with a 10 gram sample, how many grams of uranium-232 are left after 34.45 years?
- (6) You have a 5 gram sample of neptunium-235. Thirteen days later, you only have 4.88862 grams of neptunium-235. If the rate of decay is proportional to the amount of neptunium-235, what is the half-life of neptunium-235?
- (7) Consider the differential equation

$$f'(x) = (f(x))^2 - 6f(x) + 8.$$

Suppose you know that f(1) = 1. Rounding to two decimals at each step, use Euler's Method with h = 0.2 to approximate f(2).

(8) Consider the differential equation

$$f'(x) = \frac{f(x)}{2} \left(1 - \frac{f(x)}{10} \right)$$

Suppose you know that f(4) = 6. Rounding to two decimals at each step, use Euler's Method with h = 0.2 to approximate f(5).

- (9) In Figure 10.2, we see a slope field for a differential equation. If f(2) = 4, what is your best guess for f(5)?
- (10) In Figure 10.2, we see a slope field for a differential equation. If f(1) = 1.1, what is your best guess for f(5)?



Figure 10.2: Here we see a slope field for a differential equation.

11 Integrals

11.1 Definite Integrals Compute Signed Area

Definite integrals, often simply called integrals, compute signed area.

Definition The definite integral

$$\int_{a}^{b} f(x) \, dx$$

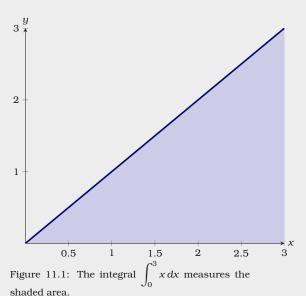
computes the signed area in the region [a, b] between f(x) and the x-axis. If the region is above the x-axis, then the area has positive sign. If the region is below the x-axis, then the area has negative sign.

Example 11.1.1 Compute

$$\int_0^3 x \, dx.$$

Solution The definite integral $\int_0^3 x \, dx$ measures signed area of the shaded region shown in figure 11.1. Since this region is a triangle, we can use the formula for the area of the triangle to compute

$$\int_0^2 x \, dx = \frac{1}{2} 3 \cdot 3 = 9/2.$$



When working with signed area, positive and negative area cancel each other out.

Example 11.1.2 Compute

$$\int_{-1}^{3} \lfloor x \rfloor \, dx.$$

Solution The definite integral $\int_{-1}^{\infty} \lfloor x \rfloor dx$ measures signed area of the shaded region shown in figure 11.2. We see that

$$\int_{-1}^{3} \lfloor x \rfloor \, dx = \int_{-1}^{0} \lfloor x \rfloor \, dx + \int_{0}^{1} \lfloor x \rfloor \, dx + \int_{1}^{2} \lfloor x \rfloor \, dx + \int_{2}^{3} \lfloor x \rfloor \, dx.$$

So computing each of these areas separately

$$\int_{-1}^{3} \lfloor x \rfloor \, dx = -1 + 0 + 1 + 2$$
$$= 2.$$

Our previous examples hopefully give us enough insight that this next theorem is unsurprising.

Theorem 11.1.3 (Properties of Definite Integrals)

(a)
$$\int_a^b k \, dx = kb - ka$$
, where k is a constant.

(b)
$$\int_{a}^{b} (f(x) + g(x)) dx = \int_{a}^{b} f(x) dx + \int_{a}^{b} g(x) dx.$$

(c) $\int_{a}^{b} k \cdot f(x) dx = k \int_{a}^{b} f(x) dx.$

(c)
$$\int_a^b k \cdot f(x) \, dx = k \int_a^b f(x) \, dx.$$

Each of these properties follows from the notion that definite integrals compute signed area.

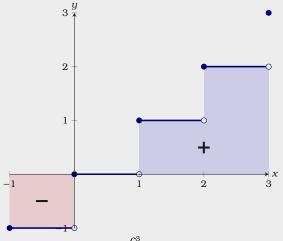


Figure 11.2: The integral $\int [x] dx$ measures the shaded area. Area above the x-axis has positive sign and the area below the x-axis has negative sign.

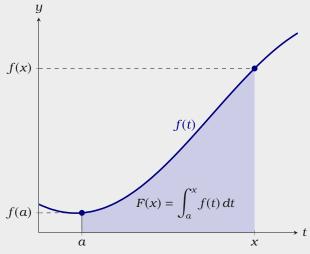
Accumulation Functions

While the definite integral computes a signed area, which is a fixed number, there is a way to turn it into a function.

Definition Given a function f(x), an **accumulation function** for f(x) is given by

$$F(x) = \int_{a}^{x} f(t) dt.$$

One thing that you might note is that an accumulation function seems to have two variables x and t. Let's see if we can explain this. Consider the following plot:



An accumulation function F(x) is measuring the signed area in the region [a,x] between f(t) and the t-axis. Hence t is playing the role of a "place-holder" and represents numbers where we are evaluating f(t). On the other hand, x is the specific number that we are using to bound the region that will determine the area between f(t) and the t-axis.

Example 11.1.4 Consider the following accumulation function for $f(x) = x^3$.

$$F(x) = \int_{-1}^{x} t^3 dt.$$

Considering the interval [-1,1], where is F(x) increasing? Where is F(x) decreasing? When does F(x) have a local extrema?

Solution We can see a plot of f(t) along with the signed area measured by the accumulation function in Figure 11.3. The accumulation function starts off at zero, and then is decreasing as it accumulates negatively signed area. However when x > 0, F(x) starts to accumulate positively signed area, and hence is increasing. Thus F(x) is increasing on (0,1), decreasing on (-1,0) and hence has a local minimum at (0,0).

Working with the accumulation function leads us to a question, what is

$$\int_{a}^{x} f(x) dx$$

when $x < \alpha$? The general convention is that

$$\int_a^b f(x) \, dx = -\int_b^a f(x) \, dx.$$

With this in mind, let's consider one more example.

Example 11.1.5 Consider the following accumulation function for $f(x) = x^3$.

$$F(x) = \int_{-1}^{x} t^3 dt.$$

Where is F(x) increasing? Where is F(x) decreasing? When does F(x) have a extrema?

Solution From our previous example, we know that F(x) is increasing on (0,1). Since f(t) continues to be positive at t=1 and beyond, F(x) is increasing on $(0,\infty)$. On the other hand, we know from our previous example that F(x) is decreasing on (-1,0). For values to the left of t=-1, F(x) is still decreasing, as less and less positively signed area is accumulated. Hence F(x) is increasing

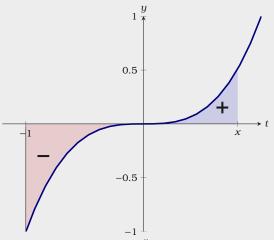


Figure 11.3: The integral $\int_{-1}^{x} t^3 dt$ measures the shaded area.

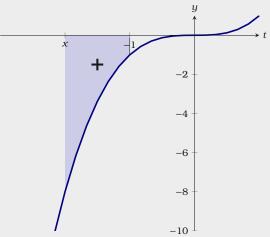


Figure 11.4: The integral $\int_{-1}^{x} t^3 dt$ measures the shaded area. Note, since x < -1, the area has positive sign.

 \blacksquare on $(0, \infty)$, decreasing on $(-\infty, 0)$ and hence has an absolute minimum at (0, 0).

The key point to take from these examples is that an accumulation function

$$\int_{a}^{x} f(t) \, dx$$

is increasing precisely when f(t) is positive and is decreasing precisely when f(t) is negative. In short, it seems that f(x) is behaving in a similar fashion to F'(x).

Exercises for Section 11.1

For the following exercises consider the plot of f(x) shown in Figure 11.5.

- (1) Is $\int_{1}^{2} f(x) dx$ positive, negative, or zero?
- (3) Is $\int_{-1}^{1} f(x) dx$ positive, negative, or zero?
- (2) Is $\int_{-1}^{0} f(x) dx$ positive, negative, or zero?
- (4) Is $\int_{-1}^{2} f(x) dx$ positive, negative, or zero?

For the following exercises use the plot of g(x) shown in Figure 11.6 to compute the integrals below.

- $(5) \int_{-2}^{-1} g(x) dx \quad \blacksquare \blacksquare$
- (7) $\int_0^3 g(x) \, dx \quad \blacksquare$
- (6) $\int_{1}^{3} g(x) dx$
- (8) $\int_{-1}^{3} g(x) dx$
- (9) Suppose you know that $\int_{-1}^{1} x^2 dx = \frac{2}{3}$ and that $\int_{-1}^{1} e^x dx = e \frac{1}{e}$. Use properties of definite integrals to compute

$$\int_{-1}^1 \left(4e^x - 3x^2\right) dx.$$

(10) Suppose you know that $\int_{1}^{2} x^{2} dx = \frac{7}{3}$, $\int_{1}^{2} \ln(x) dx = \ln(4) - 1$, and that $\int_{1}^{2} \sin(\pi x) dx = \frac{-2}{\pi}$. Use properties of definite integrals to compute

$$\int_{1}^{2} \left(6x^2 - 2 \ln(x) + \pi \sin(\pi x) \right) dx.$$

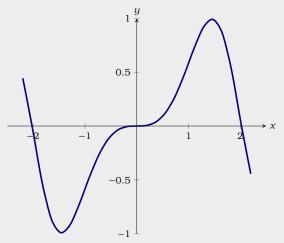


Figure 11.5: A plot of f(x).

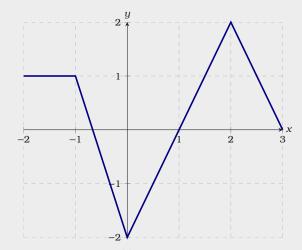


Figure 11.6: A plot of g(x).

For the following exercises consider the accumulation function $F(x) = \int_{-2}^{x} \frac{\sin(t)}{t} dt$ on the interval $[-2\pi, 2\pi]$.

- (11) On what subinterval(s) is F(x) increasing?
- (12) On what subinterval(s) is F(x) decreasing?

11.2 Riemann Sums

In the first section we learned that integrals compute signed area. However, we gave no indication as to how this area is computed. Suppose you want to integrate f(x) from a to b, see Figure 11.7. Start by partitioning the interval [a, b] by making a list

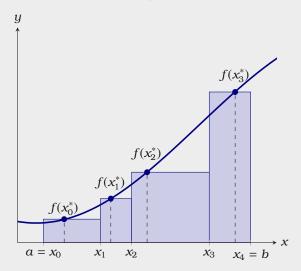
$$a = x_0 < x_1 < x_2 < \cdots x_{n-1} < x_n = b$$

and considering the subintervals where

$$[x_0, x_1] \cup [x_1, x_2] \cup \cdots \cup [x_{n-1}, x_n] = [a, b].$$

For each subinterval pick a point $x_i^* \in [x_i, x_{i+1}]$ and evaluate your function f(x) at each of these points, see Figure 11.8. We can now compute the area of the rectangles defined by the width of the subinterval $[x_i, x_{i+1}]$ and the height $f(x_i^*)$. Adding the areas of these rectangles together we find

$$\sum_{i=0}^{n-1} f(x_i^*) \cdot (x_{i+1} - x_i) \approx \int_a^b f(x) \, dx.$$



If we take the limit of all such sums as the partitions get finer and finer, we obtain closer and closer approximations, see Figure 11.9. Sums of the form we are describing are called *Riemann sums*.

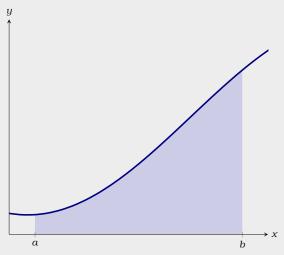


Figure 11.7: A plot of f(x) along with the area computed by a definite integral.

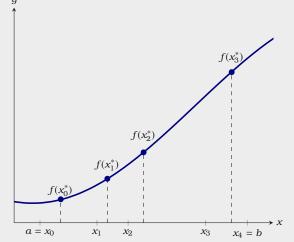


Figure 11.8: A plot of f(x) along with the partition $[x_0, x_1] \cup [x_1, x_2] \cup [x_2, x_3] \cup [x_3, x_4] \cup [x_4, x_5] = [a, b]$ and the y-values $f(x_0^*), f(x_1^*), f(x_2^*), f(x_3^*), f(x_4^*)$.

Definition Given an interval [a, b] and a partition defined by

$$a = x_0 < x_1 < x_2 < \cdots x_{n-1} < x_n = b$$

a **Riemann sum** for f(x) is a sum of the form

$$\sum_{i=0}^{n-1} f(x_i^*) \cdot (x_{i+1} - x_i)$$

where $x_i^* \in [x_i, x_{i+1}]$.

There are actually at least five special Riemann sums, *left*, *right*, *midpoint*, *upper*, and *lower*.

Definition Consider the following Riemann sum:

$$\sum_{i=0}^{n-1} f(x_i^*) \cdot (x_{i+1} - x_i)$$

- This is called a **left** Riemann sum if each $x_i^* = x_i$.
- This is called a **right** Riemann sum if each $x_i^* = x_{i+1}$.
- This is called a **midpoint** Riemann sum if each $x_i^* = \frac{x_i + x_{i+1}}{2}$.
- This is called a **upper** Riemann sum if each x_i^* is a point that gives a maximum value f(x) on the interval $[x_i, x_{i+1}]$.
- This is called a **lower** Riemann sum if each x_i^* is a point that gives a minimum value f(x) on the interval $[x_i, x_{i+1}]$.

Riemann sums give a mechanism though which integrals could be computed. Let's give it a try.

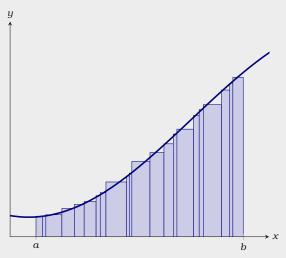


Figure 11.9: Using finer and finer partitions, the closer the approximation

$$\sum_{i=0}^{n-1} f(x_i^*) \cdot (x_{i+1} - x_i) \approx \int_a^b f(x) \, dx.$$

Example 11.2.1 Compute the left Riemann sum that approximates

$$\int_{1}^{2} \left(x^2 - 2x + 2 \right) dx$$

using four equally spaced partitions of the interval [1, 2].

Solution Start by setting $f(x) = x^2 - 2x + 2$ and examining Figure 11.10. Our partition of [1, 2] is

$$[1, 1.25] \cup [1.25, 1.5] \cup [1.5, 1.75] \cup [1.75, 2].$$

Hence our left Riemann sum is given by

$$f(1)(1.25-1) + f(1.25)(1.5-1.25) + f(1.5)(1.75-1.5) + f(1.75)(2-1.75)$$
.

This is equal to

$$\frac{1}{4} + \frac{17}{64} + \frac{5}{16} + \frac{25}{64} = \frac{39}{32} \approx 1.22.$$

To guarantee that a Riemann sum is to equal the value of the related integral, we need the number of subintervals to go to infinity as the width of our partitions goes to zero. We'll work through an example of this.

Example 11.2.2 Compute

$$\int_3^7 (2x-1) \ dx$$

via a left Riemann sum.

Solution Start by setting f(x) = 2x - 1 and examining Figure 11.11. The interval [3,7] is divided into n subintervals each of width (7-3)/n. Our left Riemann sum is now

$$\sum_{i=0}^{n-1} f(3 + (7-3)i/n) \left(\frac{7-3}{n}\right).$$



Figure 11.10: Here we see the interval [1,2] partitioned into four subintervals.

Simplifying a bit we find

$$\sum_{i=0}^{n-1} f(3+4i/n) \frac{4}{n} = \sum_{i=0}^{n-1} \left((2(3+4i/n)-1) \frac{4}{n} \right)$$

$$= \sum_{i=0}^{n-1} \left((5+8i/n) \frac{4}{n} \right)$$

$$= \sum_{i=0}^{n-1} \left(\frac{20}{n} + \frac{32i}{n^2} \right)$$

$$= \sum_{i=0}^{n-1} \frac{20}{n} + \sum_{i=0}^{n-1} \frac{32i}{n^2}$$

$$= \frac{20}{n} \sum_{i=0}^{n-1} 1 + \frac{32}{n^2} \sum_{i=0}^{n-1} i$$

At this point we need two formulas

$$\sum_{i=0}^{n-1} 1 = n-1 \quad \text{and} \quad \sum_{i=0}^{n-1} i = \frac{n^2 - n}{2}.$$

Substituting these formulas for the sums above, we find

$$\frac{20}{n} \sum_{i=0}^{n-1} 1 + \frac{32}{n^2} \sum_{i=0}^{n-1} i = \frac{20}{n} (n-1) + \frac{32}{n^2} \frac{n^2 - n}{2}$$
$$= 20 - \frac{20}{n} + 16 - \frac{16}{n}$$
$$= 36 - \frac{36}{n}.$$

By construction

$$\int_{3}^{7} (2x - 1) dx = \lim_{n \to \infty} \sum_{i=0}^{n-1} f(3 + (7 - 3)i/n) \left(\frac{7 - 3}{n}\right)$$

hence

$$\int_{3}^{7} (2x - 1) \ dx = \lim_{n \to \infty} \left(36 - \frac{36}{n} \right) = 36.$$

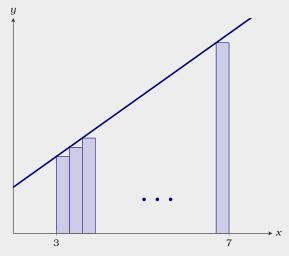


Figure 11.11: We'll use a sum to compute

$$\int_3^7 2x - 1 \, dx.$$

Note if there are n rectangles, then each rectangle is of width 4/n.

Computing Riemann sums can be difficult. In particular, simply integrating polynomials with Riemann sums requires one to evaluate sums of the form

$$\sum_{i=0}^{n-1} i^a$$

for whole number values of α . Is there an easier way to compute integrals? Read on to find out.

Exercises for Section 11.2

- (1) Use the Table 11.1 to compute a left Riemann sum estimating $\int_{1}^{2} f(x) dx$.
- (2) Use the Table 11.1 to compute a right Riemann sum estimating $\int_{1}^{2} f(x) dx$.
- (3) Use the Table 11.2 to compute a left Riemann sum estimating $\int_{-1}^{0} g(x) dx$.
- (4) Use the Table 11.2 to compute a right Riemann sum estimating $\int_{-1}^{0} g(x) dx$.
- (5) Write an expression in summation notation for the left Riemann sum with n equally spaced partitions that approximates $\int_{1}^{3} (4-x^{2}) dx$.
- (6) Write an expression in summation notation for the right Riemann sum with n equally spaced partitions that approximates $\int_{-\pi}^{\pi} \frac{\sin(x)}{x} dx$.
- (7) Write an expression in summation notation for the midpoint Riemann sum with n equally spaced partitions that approximates $\int_0^1 e^{(x^2)} dx$.
- (8) Use a Riemann sum to compute $\int_1^2 x \, dx$.
- (9) Use a Riemann sum to compute $\int_{-1}^{3} (4-x) dx$.
- (10) Use a Riemann sum to compute $\int_{2}^{4} 3x^{2} dx$. Hint, $\sum_{i=0}^{n-1} i^{2} = \frac{(n-1)n(2n-1)}{6}$.

$$\begin{array}{cccc} x & f(x) \\ 1.0 & 2.3 \\ 1.2 & 3.9 \\ 1.4 & 7.0 \\ 1.6 & 12.9 \\ 1.8 & 24.9 \\ 2 & 49.6 \\ \end{array}$$

Table 11.1: Values for f(x).

$$\begin{array}{cccc} x & g(x) \\ -1.0 & 0.8 \\ -0.8 & 0.5 \\ -0.6 & 0.1 \\ -0.4 & -0.1 \\ -0.2 & -0.1 \\ 0.0 & 0.0 \\ \end{array}$$

Table 11.2: Values for g(x).

12 The Fundamental Theorem of Calculus

12.1 The Fundamental Theorem

Let f(x) be continuous on the real numbers and consider

$$F(x) = \int_{a}^{x} f(t) \, dt.$$

From our previous work we know that F(x) is increasing when f(x) is positive and F(x) is decreasing when f(x) is negative. Moreover, with careful observation, we can even see that F(x) is concave up when f'(x) is positive and that F(x) is concave down when f'(x) is negative. Thinking about what we have learned about the relationship of a function to its first and second derivatives, it is not too hard to guess that there must be a connection between F'(x) and the function f(x). This is a good guess, check out our next theorem:

Theorem 12.1.1 (Fundamental Theorem of Calculus-Version I)

Suppose that f(x) is continuous on the real numbers and let

$$F(x) = \int_{a}^{x} f(t) dt.$$

Then F'(x) = f(x).

Proof Using the limit definition of the derivative we'll compute F'(x). Write

$$F'(x) = \lim_{h \to 0} \frac{F(x+h) - F(x)}{h}$$
$$= \lim_{h \to 0} \frac{1}{h} \left(\int_a^{x+h} f(t) dt - \int_a^x f(t) dt \right).$$

Recall that if the limits of integration are swapped, then the sign of the integral is swapped, so we have

$$F'(x) = \lim_{h \to 0} \frac{1}{h} \left(\int_a^{x+h} f(t) dt + \int_x^a f(t) dt \right)$$

At this point, we can combine the integrals, as we are just "connecting" adjacent signed areas to find

$$F'(x) = \lim_{h \to 0} \frac{1}{h} \int_{x}^{x+h} f(t) dt.$$
 (12.1)

Since f(x) is continuous on the interval [x, x + h], and h is approaching zero, there is an ε that goes to zero as h goes to zero such that

$$f(x) - \varepsilon < f(x^*) < f(x) + \varepsilon$$
 for all $x^* \in [x, x + h]$.

This means that

$$(f(x) - \varepsilon)h < \int_{x}^{x+h} f(t) dt < (f(x) + \varepsilon)h$$

Dividing all sides by h we find

$$f(x) - \varepsilon < \frac{1}{h} \int_{x}^{x+h} f(t) dt < f(x) + \varepsilon.$$

Comparing this to Equation 12.1, and taking the limit as h goes to zero (remembering that this also means that ε goes to zero) we see that F'(x) = f(x).

The Fundamental Theorem of Calculus says that an accumulation function of f(x) is an antiderivative of f(x). Because of the close relationship between an integral and an antiderivative, the integral sign is also used to mean "antiderivative." You

can tell which is intended by whether the limits of integration are included. Hence

$$\int_{a}^{b} f(x) \, dx$$

is a definite integral, because it has a definite value—the signed area between f(x) and the x-axis. On the other hand, we use

$$\int f(x) \, dx$$

to denote the antiderivative of f(x), also called an *indefinite integral*. This is evaluated as

$$\int f(x) \, dx = F(x) + C.$$

Where the constant C indicates that there are really an infinite number of antiderivatives. We do not need this C to compute definite integrals, but in other circumstances we will need to remember that the C is there, so it is best to get into the habit of writing the C.

There is a another common form of the Fundamental Theorem of Calculus:

Theorem 12.1.2 (Fundamental Theorem of Calculus-Version II)

Suppose that f(x) is continuous on the interval [a,b]. If F(x) is any antiderivative of f(x), then

$$\int_{a}^{b} f(x) dx = F(x) \Big|_{a}^{b} = F(b) - F(a).$$

Proof We know from Theorem 12.1.1

$$G(x) = \int_{a}^{x} f(t) dt$$

Here the notation

means that one should evaluate F(x) at b and then subtract from this F(x) evaluated at a. Hence

$$F(x)\bigg|_a^b = F(b) - F(a).$$

is an antiderivative of f(x), and therefore any antiderivative F(x) of f(x) is of the form F(x) = G(x) + k. Then

$$F(b) - F(a) = G(b) + k - (G(a) + k)$$

$$= \int_a^b f(t) dt - \int_a^a f(t) dt.$$

It is not hard to see that $\int_a^a f(t) dt = 0$, so this means that

$$F(b) - F(a) = \int_{a}^{b} f(t) dt,$$

which is exactly what Theorem 12.1.2 says.

From this you should see that the two versions of the Fundamental Theorem are very closely related. To avoid confusion, some people call the two versions of the theorem "The Fundamental Theorem of Calculus—Version I" and "The Fundamental Theorem of Calculus—Version II", although unfortunately there is no universal agreement as to which is "Version I" and which "Version II". Since it really is the same theorem, differently stated, people often simply call them both "The Fundamental Theorem of Calculus."

Let's see an example of the fundamental theorem in action.

Example 12.1.3 Compute

$$\int_{1}^{2} \left(x^9 + \frac{1}{x} \right) dx$$

Solution Here we start by finding an antiderivative of

$$x^9 + \frac{1}{x}$$
.

The correct choice is $\frac{x^{10}}{10} + \ln(x)$, one could verify this by taking the derivative. Hence

$$\int_{1}^{2} \left(x^{9} + \frac{1}{x} \right) dx = \left(\frac{x^{10}}{10} + \ln(x) \right) \Big|_{1}^{2}$$
$$= \frac{2^{10}}{10} \ln(2) - \frac{1}{10}.$$

When we compute a definite integral, we first find an antiderivative and then substitute. It is convenient to first display the antiderivative and then do the substitution; we need a notation indicating that the substitution is yet to be done. A typical solution would look like this:

$$\int_{1}^{2} x^{2} dx = \frac{x^{3}}{3} \Big|_{1}^{2} = \frac{2^{3}}{3} - \frac{1^{3}}{3} = \frac{7}{3}.$$

The vertical line with subscript and superscript is used to indicate the operation "substitute and subtract" that is needed to finish the evaluation.

Now we know that to solve certain kinds of problems, those that lead to a sum of a certain form, we "merely" find an antiderivative and substitute two values and subtract. Unfortunately, finding antiderivatives can be quite difficult. While there are a small number of rules that allow us to compute the derivative of any common function, there are no such rules for antiderivatives. There are some techniques that frequently prove useful, but we will never be able to reduce the problem to a completely mechanical process.

Euler's Method

We have given a proof of the Fundamental Theorem of Calculus, nevertheless it is good to give intuition as to why it is true. Consider the following example:

Example 12.1.4 Suppose that the velocity in meters per second of a ball tossed from a height of 1 meter is given by

$$v(t) = -9.8t + 6.$$

What is the height of the ball after 1 second?

Solution Since the derivative of position is velocity, and we want to know the height (position) after one second, we need to compute

$$\int_0^1 -9.8t + 6 dt = (-4.9t^2 + 6t) \Big|_0^1$$
$$= -4.9 + 6 - 0$$
$$= 1.1.$$

However, since the ball was tossed at an initial height of 1 meter, the ball is at a height of 2.1 meters.

We did this example before in Example 9.2.3. At that time we used Euler's Method to give an approximate solution. Recall, the basic idea is to break the time interval between 0 and 1 seconds into many small partitions. Then at each step multiply the time duration by the velocity of the ball. In essence you are computing a Riemann sum. Hence, Euler's method gives some rational as to why the area under the curve that gives the velocity should give us the position of the ball.

What's wrong with this? In some sense, nothing. As a practical matter it is a very convincing argument, because our understanding of the relationship between velocity and position seems to be quite solid. From the point of view of mathematics, however, it is unsatisfactory to justify a purely mathematical relationship by appealing to our understanding of the physical universe, which could, however unlikely it is in this case, be wrong.

Exercises for Section 12.1

Compute the following definite integrals:

(1)
$$\int_{1}^{4} t^2 + 3t \, dt$$

(8)
$$\int_{1}^{4} \frac{4}{\sqrt{x}} dx$$

(2)
$$\int_0^{\pi} \sin t \, dt$$

(9)
$$\int_{-2}^{-1} 7x^{-1} \, dx$$

(3)
$$\int_{1}^{10} \frac{1}{x} dx$$

(10)
$$\int_{-2}^{3} (5x+1)^2 dx$$

$$(4) \int_0^5 e^x dx \quad \blacksquare$$

(11)
$$\int_{-7}^{4} (x-6)^2 dx$$

(5)
$$\int_0^3 x^3 dx$$

(12)
$$\int_{3}^{27} x^{3/2} dx$$

(6)
$$\int_{1}^{2} x^{5} dx$$

(13)
$$\int_{4}^{9} \frac{2}{x\sqrt{x}} dx$$

(7)
$$\int_{1}^{9} 8\sqrt{x} \, dx$$

(14)
$$\int_{-4}^{1} |2x - 4| \, dx$$

(15) Find the derivative of
$$F(x) = \int_{1}^{x} (t^2 - 3t) dt$$

(16) Find the derivative of
$$F(x) = \int_1^{x^2} (t^2 - 3t) dt$$

(17) Find the derivative of
$$F(x) = \int_{1}^{x} e^{(t^2)} dt$$

(18) Find the derivative of
$$F(x) = \int_{1}^{x^2} e^{(t^2)} dt$$

(19) Find the derivative of
$$F(x) = \int_{1}^{x} \tan(t^2) dt$$

(20) Find the derivative of
$$F(x) = \int_{1}^{x^2} \tan(t^2) dt$$

12.2 Area Between Curves

We have seen how integration can be used to find signed area between a curve and the x-axis. With very little change we can find some areas between curves. Let's see an example:

Example 12.2.1 Find the area below $f(x) = -x^2 + 4x + 3$ and above $g(x) = -x^3 + 7x^2 - 10x + 5$ over the interval $1 \le x \le 2$.

Solution In Figure 12.1 we show the two curves together, with the desired area shaded.

It is clear from the figure that the area we want is the area under f(x) minus the area under g(x), which is to say

$$\int_{1}^{2} f(x) dx - \int_{1}^{2} g(x) dx = \int_{1}^{2} (f(x) - g(x)) dx.$$

It doesn't matter whether we compute the two integrals on the left and then subtract or compute the single integral on the right. In this case, the latter is perhaps a bit easier:

$$\int_{1}^{2} f(x) - g(x) dx = \int_{1}^{2} -x^{2} + 4x + 3 - (-x^{3} + 7x^{2} - 10x + 5) dx$$

$$= \int_{1}^{2} x^{3} - 8x^{2} + 14x - 2 dx$$

$$= \frac{x^{4}}{4} - \frac{8x^{3}}{3} + 7x^{2} - 2x \Big|_{1}^{2}$$

$$= \frac{16}{4} - \frac{64}{3} + 28 - 4 - (\frac{1}{4} - \frac{8}{3} + 7 - 2)$$

$$= 23 - \frac{56}{3} - \frac{1}{4} = \frac{49}{12}.$$

In our first example, one curve was higher than the other over the entire interval. This does not always happen.

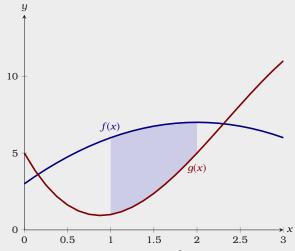


Figure 12.1: The area below $f(x) = -x^2 + 4x + 3$ and above $g(x) = -x^3 + 7x^2 - 10x + 5$ over the interval $1 \le x \le 2$.

Example 12.2.2 Find the area between $f(x) = -x^2 + 4x$ and $g(x) = x^2 - 6x + 5$ over the interval $0 \le x \le 1$.

Solution The curves are shown in Figure 12.2. Generally we should interpret "area" in the usual sense, as a necessarily positive quantity. Since the two curves cross, we need to compute two areas and add them. First we find the intersection point of the curves:

$$-x^{2} + 4x = x^{2} - 6x + 5$$

$$0 = 2x^{2} - 10x + 5$$

$$x = \frac{10 \pm \sqrt{100 - 40}}{4} = \frac{5 \pm \sqrt{15}}{2}.$$

The intersection point we want is $x = a = (5 - \sqrt{15})/2$. Then the total area is

$$\int_0^a x^2 - 6x + 5 - (-x^2 + 4x) dx + \int_a^1 -x^2 + 4x - (x^2 - 6x + 5) dx$$

$$= \int_0^a 2x^2 - 10x + 5 dx + \int_a^1 -2x^2 + 10x - 5 dx$$

$$= \frac{2x^3}{3} - 5x^2 + 5x \Big|_0^a + -\frac{2x^3}{3} + 5x^2 - 5x \Big|_a^1$$

$$= -\frac{52}{3} + 5\sqrt{15},$$

after a bit of simplification.

In both of our examples above, we gave you the limits of integration by bounding the x-values between 0 and 1. However, some problems are not so simple.

Example 12.2.3 Find the area between $f(x) = -x^2 + 4x$ and $g(x) = x^2 - 6x + 5$.

Solution The curves are shown in Figure 12.3. Here we are not given a specific interval, so it must be the case that there is a "natural" region involved. Since the curves are both parabolas, the only reasonable interpretation is the region

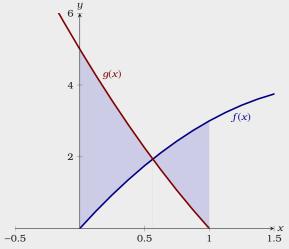


Figure 12.2: The area between $f(x) = -x^2 + 4x$ and $g(x) = x^2 - 6x + 5$ over the interval $0 \le x \le 1$.

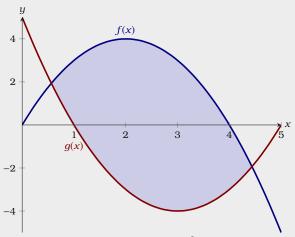


Figure 12.3: The area between $f(x) = -x^2 + 4x$ and $g(x) = x^2 - 6x + 5$.

between the two intersection points, which we found in the previous example:

$$\frac{5 \pm \sqrt{15}}{2}.$$

If we let $a=(5-\sqrt{15})/2$ and $b=(5+\sqrt{15})/2$, the total area is

$$\int_{a}^{b} -x^{2} + 4x - (x^{2} - 6x + 5) dx = \int_{a}^{b} -2x^{2} + 10x - 5 dx$$
$$= -\frac{2x^{3}}{3} + 5x^{2} - 5x \Big|_{a}^{b}$$
$$= 5\sqrt{15}.$$

after a bit of simplification.

Exercises for Section 12.2

Find the area bounded by the curves.

(1)
$$y = x^4 - x^2$$
 and $y = x^2$ (the part to the right of the *y*-axis)

(2)
$$x = y^3 \text{ and } x = y^2$$

(3)
$$x = 1 - y^2$$
 and $y = -x - 1$

(4)
$$x = 3y - y^2$$
 and $x + y = 3$

(5)
$$y = \cos(\pi x/2)$$
 and $y = 1 - x^2$ (in the first quadrant)

(6)
$$y = \sin(\pi x/3)$$
 and $y = x$ (in the first quadrant)

(7)
$$y = \sqrt{x}$$
 and $y = x^2$

(8)
$$y = \sqrt{x} \text{ and } y = \sqrt{x+1}, \ 0 \le x \le 4$$

(9)
$$x = 0$$
 and $x = 25 - y^2$

(10)
$$y = \sin x \cos x$$
 and $y = \sin x$, $0 \le x \le \pi$

(11)
$$y = x^{3/2}$$
 and $y = x^{2/3}$

(12)
$$y = x^2 - 2x$$
 and $y = x - 2$

13 Integration by Substitution

Computing antiderivatives is not as easy as computing derivatives. One issue is that the chain rule can be difficult to "undo." Sometimes it is helpful to transform the integral in question via substitution.

Theorem 13.0.4 (Integral Substitution Formula) If u(x) is differentiable on the interval [a, b] and f(x) is differentiable on the interval [u(a), u(b)], then

$$\int_{a}^{b} f'(u(x))u'(x) \, dx = \int_{u(a)}^{u(b)} f'(u) \, du.$$

Proof First we recognize the chain rule

$$\int_a^b f'(u(x))u'(x) dx = \int_a^b (f \circ u)'(x) dx.$$

Next we apply the Fundamental Theorem of Calculus.

$$\int_{a}^{b} (f \circ u)'(x) dx = f(u(x)) \Big|_{a}^{b}$$

$$= f(x) \Big|_{u(a)}^{u(b)}$$

$$= \int_{q(a)}^{g(b)} f'(u) du.$$

Here as is customary in calculus courses, we are abusing notation slightly, allowing u to both be a name of a function u(x), and a variable in the second integral.

There are several different ways to think about substitution. The first is using the formula given above. Let's see an example.

Example 13.0.5 Compute

$$\int_{1}^{3} x \cos(x^2) \, dx.$$

Solution A little thought reveals that if $x\cos(x^2)$ is the derivative of some function, then it must have come from an application of the chain rule. Here we have x on the "outside," which is the derivative of x^2 on the "inside,"

$$\int \underbrace{x}_{\text{outside}} \cos(\underbrace{x^2}_{\text{inside}}) dx.$$

Set $u(x) = x^2$ so u'(x) = 2x and now it must be that $f(u) = \frac{\cos(u)}{2}$. Now we see

$$\int_{1}^{3} x \cos(x^{2}) dx = \int_{1}^{9} \frac{\cos(u)}{2} du$$
$$= \frac{\sin(u)}{2} \Big|_{1}^{9}$$
$$= \frac{\sin(9) - \sin(1)}{2}.$$

Sometimes we frame the solution in a different way. Let's do the same example again, this time we'll think in terms of differentials.

Example 13.0.6 Compute

$$\int_{1}^{3} x \cos(x^2) dx.$$

Solution Here we will set $u = x^2$. Now du = 2x dx, we are thinking in terms of differentials. Now we see

$$\int_{u(1)}^{u(3)} \frac{\cos(u)}{2} \, du = \int_{1}^{3} \frac{\cos(x^2)}{2} 2x \, dx.$$

Here we are directly using the equation

$$\int_{a}^{b} f'(u(x))u'(x) \, dx = \int_{u(a)}^{u(b)} f'(u) \, du.$$

At this point, we can continue as we did before and write

$$\int_{1}^{3} x \cos(x^{2}) dx = \frac{\sin(9) - \sin(1)}{2}.$$

Finally, sometimes we simply want to deal with the antiderivative on its own, we'll repeat the example one more time demonstrating this.

Example 13.0.7 Compute

$$\int_{1}^{3} x \cos(x^2) \, dx.$$

Solution Here we start as we did before, setting $u = x^2$. Now du = 2x dx, again thinking in terms of differentials. Now we see

$$\int \frac{\cos(u)}{2} \, du = \int \frac{\cos(x^2)}{2} 2x \, dx.$$

Hence

$$\int x \cos(x^2) \, dx = \frac{\sin(u)}{2} = \frac{\sin(x^2)}{2}.$$

Now we see

$$\int_{1}^{3} x \cos(x^{2}) dx = \frac{\sin(x^{2})}{2} \Big|_{1}^{3}$$
$$= \frac{\sin(9) - \sin(1)}{2}.$$

With some experience, it is not hard to see which function is f(x) and which is u(x), let's see another example.

Example 13.0.8 Compute

$$\int x^4 (x^5 + 1)^{99} \, dx.$$

Solution Here we set $u = x^5 + 1$ so $du = 5x^4 dx$, and $f(u) = \frac{u^{99}}{5}$. Now

$$\int x^4 (x^5 + 1)^{99} dx = \int \frac{u^{99}}{5} du$$
$$= \frac{u^{100}}{500}.$$

Recalling that $u = x^5 + 1$, we have our final answer

$$\int x^4 (x^5 + 1)^{99} dx = \frac{(x^5 + 1)^{100}}{500} + C.$$

Our next example is a bit different.

Example 13.0.9 Compute

$$\int_2^3 \frac{1}{x \ln(x)} \, dx.$$

Solution Let $u = \ln(x)$ so $du = \frac{1}{x} dx$. Write

$$\int_{2}^{3} \frac{1}{x \ln(x)} dx = \int_{\ln(2)}^{\ln(3)} \frac{1}{u} du$$

$$= \ln(u) \Big|_{\ln(2)}^{\ln(3)}$$

$$= \ln(\ln(3)) - \ln(\ln(2)).$$

On the other hand our next example is much harder.

Example 13.0.10 Compute

$$\int x^3 \sqrt{1 - x^2} \, dx.$$

Solution Here it is not apparent that the chain rule is involved. However, if it was involved, perhaps a good guess for u would be

$$u = 1 - x^2$$

in this case

$$du = -2x dx$$
.

Now consider our indefinite integral

$$\int x^3 \sqrt{1-x^2} \, dx,$$

immediately we can substitute. Write

$$\int x^3 \sqrt{1 - x^2} \, dx = \int -\frac{x^2 \sqrt{u}}{2} \, du.$$

However, we cannot continue until each x is replaced. We know however that

$$u = 1 - x^2$$
$$u - 1 = -x^2$$

$$1 - u = x^2$$

so now we may write

$$\int x^3 \sqrt{1 - x^2} \, dx = \int -\frac{(1 - u)\sqrt{u}}{2} \, du.$$

At this point, we are close to being done. Write

$$\int -\frac{(1-u)\sqrt{u}}{2} du = \int \left(\frac{u\sqrt{u}}{2} - \frac{\sqrt{u}}{2}\right) du$$
$$= \int \frac{u^{3/2}}{2} du - \int \frac{\sqrt{u}}{2} du$$
$$= \frac{u^{5/2}}{5} - \frac{u^{3/2}}{3}.$$

Now recall that $u = 1 - x^2$. Hence our final answer is

$$\int x^3 \sqrt{1 - x^2} \, dx = \frac{(1 - x^2)^{5/2}}{5} - \frac{(1 - x^2)^{3/2}}{3} + C.$$

To summarize, if we suspect that a given function is the derivative of another via the chain rule, we let u denote a likely candidate for the inner function, then translate the given function so that it is written entirely in terms of u, with no x remaining in the expression. If we can integrate this new function of u, then the antiderivative of the original function is obtained by replacing u by the equivalent expression in x.

Exercises for Section 13.0

$$(1) \int (1-t)^9 dt \quad \blacksquare$$

(11)
$$\int_0^{\pi} \sin^5(3x) \cos(3x) dx$$

(2)
$$\int (x^2 + 1)^2 dx$$

(12)
$$\int \sec^2 x \tan x \, dx$$

(3)
$$\int x(x^2+1)^{100} dx$$

(13)
$$\int_0^{\sqrt{\pi}/2} x \sec^2(x^2) \tan(x^2) \, dx$$

$$(4) \int \frac{1}{\sqrt[3]{1-5t}} dt \quad \blacksquare \blacksquare$$

(14)
$$\int \frac{\sin(\tan x)}{\cos^2 x} dx$$

$$(5) \int \sin^3 x \cos x \, dx \quad \blacksquare$$

(15)
$$\int_{3}^{4} \frac{1}{(3x-7)^2} \, dx$$

$$(6) \int x\sqrt{100-x^2}\,dx \quad \blacksquare$$

(16)
$$\int_0^{\pi/6} (\cos^2 x - \sin^2 x) \, dx$$

$$(7) \int \frac{x^2}{\sqrt{1-x^3}} \, dx \quad \blacksquare \blacksquare$$

(17)
$$\int \frac{6x}{(x^2 - 7)^{1/9}} \, dx$$

(8)
$$\int \cos(\pi t) \cos(\sin(\pi t)) dt$$

(18)
$$\int_{-1}^{1} (2x^3 - 1)(x^4 - 2x)^6 dx$$

$$(9) \int \frac{\sin x}{\cos^3 x} \, dx \quad \blacksquare$$

$$(19) \int_{-1}^{1} \sin^7 x \, dx \quad \blacksquare \blacksquare$$

(10)
$$\int \tan x \, dx$$

(20)
$$\int f(x)f'(x) dx$$

14 Techniques of Integration

14.1 Powers of Sine and Cosine

Functions consisting of products of the sine and cosine can be integrated by using substitution and trigonometric identities. These can sometimes be tedious, but the technique is straightforward. The basic idea in each case is to somehow take advantage of a trigonometric identity, usually:

$$\cos^2(x) + \sin^2(x) = 1$$
, $\sin^2(x) = \frac{1 - \cos(2x)}{2}$, $\cos^2(x) = \frac{1 + \cos(2x)}{2}$.

Some examples will suffice to explain the approach.

Example 14.1.1 Compute

$$\int \sin^5 x \, dx.$$

 $\textbf{Solution} \ \ \textit{Rewrite the function:}$

$$\int \sin^5 x \, dx = \int \sin x \sin^4 x \, dx = \int \sin x (\sin^2 x)^2 \, dx = \int \sin x (1 - \cos^2 x)^2 \, dx.$$

Now use $u = \cos x$, $du = -\sin x dx$:

$$\int \sin x (1 - \cos^2 x)^2 dx = \int -(1 - u^2)^2 du$$

$$= \int -(1 - 2u^2 + u^4) du$$

$$= -u + \frac{2}{3}u^3 - \frac{1}{5}u^5 + C$$

$$= -\cos x + \frac{2}{3}\cos^3 x - \frac{1}{5}\cos^5 x + C.$$

Example 14.1.2 Evaluate

$$\int \sin^6 x \, dx.$$

Solution Use $\sin^2 x = (1 - \cos(2x))/2$ to rewrite the function:

$$\int \sin^6 x \, dx = \int (\sin^2 x)^3 \, dx = \int \frac{(1 - \cos 2x)^3}{8} \, dx$$
$$= \frac{1}{8} \int 1 - 3\cos 2x + 3\cos^2 2x - \cos^3 2x \, dx.$$

Now we have four integrals to evaluate:

$$\int 1 \, dx = x$$

and

$$\int -3\cos 2x \, dx = -\frac{3}{2}\sin 2x$$

are easy. The $\cos^3 2x$ integral is like the previous example:

$$\int -\cos^3 2x \, dx = \int -\cos 2x \cos^2 2x \, dx$$

$$= \int -\cos 2x (1 - \sin^2 2x) \, dx$$

$$= \int -\frac{1}{2} (1 - u^2) \, du$$

$$= -\frac{1}{2} \left(u - \frac{u^3}{3} \right)$$

$$= -\frac{1}{2} \left(\sin 2x - \frac{\sin^3 2x}{3} \right).$$

And finally we use another trigonometric identity, $\cos^2 x = (1 + \cos(2x))/2$:

$$\int 3\cos^2 2x \, dx = 3 \int \frac{1 + \cos 4x}{2} \, dx = \frac{3}{2} \left(x + \frac{\sin 4x}{4} \right).$$

So at long last we get

$$\int \sin^6 x \, dx = \frac{x}{8} - \frac{3}{16} \sin 2x - \frac{1}{16} \left(\sin 2x - \frac{\sin^3 2x}{3} \right) + \frac{3}{16} \left(x + \frac{\sin 4x}{4} \right) + C.$$

Example 14.1.3 Compute

$$\int \sin^2 x \cos^2 x \, dx.$$

Solution Use the formulas $\sin^2 x = (1 - \cos(2x))/2$ and $\cos^2 x = (1 + \cos(2x))/2$ to get:

$$\int \sin^2 x \cos^2 x \, dx = \int \frac{1 - \cos(2x)}{2} \cdot \frac{1 + \cos(2x)}{2} \, dx.$$

The remainder is left as an exercise.

Exercises for Section 14.1

Find the antiderivatives.

(1)
$$\int \sin^2 x \, dx$$

(6)
$$\int \sin^2 x \cos^2 x \, dx$$

(2)
$$\int \sin^3 x \, dx$$

(7)
$$\int \cos^3 x \sin^2 x \, dx$$

(3)
$$\int \sin^4 x \, dx$$

(8)
$$\int \sin x (\cos x)^{3/2} dx$$

(4)
$$\int \cos^2 x \sin^3 x \, dx$$

$$(9) \int \sec^2 x \csc^2 x \, dx \quad \blacksquare$$

(5)
$$\int \cos^3 x \, dx$$

(10)
$$\int \tan^3 x \sec x \, dx$$

14.2 Integration by Parts

While integration by substitution allows us to identify and "undo" the chain rule, integration by parts allows us to recognize the product rule.

Theorem 14.2.1 (Integration by Parts Formula) If f(x)g(x) is differentiable on the interval [a, b], then

$$\int_a^b f(x)g'(x) dx = f(x)g(x)\Big|_a^b - \int_a^b f'(x)g(x) dx.$$

Proof First note by the product rule we have

$$\frac{d}{dx}f(x)g(x) = f(x)g'(x) + f'(x)g(x).$$

Now integrate both sides of the equation above

$$\int_a^b \frac{d}{dx} f(x)g(x) dx = \int_a^b \left(f(x)g'(x) + f'(x)g(x) \right) dx.$$

By the Fundamental Theorem of Calculus, the left-hand side of the equation is

$$f(x)g(x)\Big|_a^b$$
.

However, by properties of integrals the right-hand side is equal to

$$\int_a^b f(x)g'(x) dx + \int_a^b f'(x)g(x) dx.$$

Hence

$$f(x)g(x)\Big|_a^b = \int_a^b f(x)g'(x) \, dx + \int_a^b f'(x)g(x) \, dx.$$

and so

$$\int_a^b f(x)g'(x) dx = f(x)g(x)\Big|_a^b - \int_a^b f'(x)g(x) dx.$$

Integration by parts is often written in a more compact form

$$\int u\,dv = uv - \int v\,du,$$

where u = f(x), v = g(x), du = f'(x) dx and dv = g'(x) dx. To use this technique we need to identify likely candidates for u = f(x) and dv = g'(x) dx.

Example 14.2.2 Compute

$$\int \ln(x) \, dx.$$

Solution Let $u = \ln(x)$ so du = 1/x dx. Hence, dv = 1 dx so v = x and so

$$\int \ln(x) dx = x \ln(x) - \int \frac{x}{x} dx$$
$$= x \ln(x) - x + C.$$

Example 14.2.3 Compute

$$\int x \sin(x) \, dx.$$

Solution Let u = x so du = dx. Hence, $dv = \sin(x) dx$ so $v = -\cos(x)$ and

$$\int x \sin(x) dx = -x \cos(x) - \int -\cos(x) dx$$
$$= -x \cos(x) + \int \cos(x) dx$$
$$= -x \cos(x) + \sin x + C.$$

Example 14.2.4 Compute

$$\int x^2 \sin(x) \, dx.$$

Solution Let $u = x^2$, $dv = \sin(x) dx$; then du = 2x dx and $v = -\cos(x)$. Now

$$\int x^2 \sin(x) dx = -x^2 \cos(x) + \int 2x \cos(x) dx.$$

This is better than the original integral, but we need to do integration by parts again. Let u = 2x, $dv = \cos(x) dx$; then du = 2 and $v = \sin(x)$, and

$$\int x^2 \sin(x) \, dx = -x^2 \cos(x) + \int 2x \cos(x) \, dx$$
$$= -x^2 \cos(x) + 2x \sin(x) - \int 2 \sin(x) \, dx$$
$$= -x^2 \cos(x) + 2x \sin(x) + 2 \cos(x) + C.$$

Such repeated use of integration by parts is fairly common, but it can be a bit tedious to accomplish, and it is easy to make errors, especially sign errors involving the subtraction in the formula. There is a nice tabular method to accomplish the calculation that minimizes the chance for error and speeds up the whole process. We illustrate with the previous example. Here is the table:

sign	и	dυ
	x^2	sin(x)
_	2 <i>x</i>	$-\cos(x)$
	2	$-\sin(x)$
_	0	cos(x)

or

	и	dυ
	x^2	sin(x)
	-2x	$-\cos(x)$
	2	$-\sin(x)$
	0	$\cos(x)$

To form the first table, we start with u at the top of the second column and repeatedly compute the derivative; starting with dv at the top of the third column, we repeatedly compute the antiderivative. In the first column, we place a "–" in every second row. To form the second table we combine the first and second columns by ignoring the boundary; if you do this by hand, you may simply start with two columns and add a "–" to every second row.

To compute with this second table we begin at the top. Multiply the first entry in column u by the second entry in column dv to get $-x^2\cos(x)$, and add this to the integral of the product of the second entry in column u and second entry in column

dv. This gives:

$$-x^2\cos(x) + \int 2x\cos(x)\,dx,$$

or exactly the result of the first application of integration by parts. Since this integral is not yet easy, we return to the table. Now we multiply twice on the diagonal, $(x^2)(-\cos(x))$ and $(-2x)(-\sin(x))$ and then once straight across, $(2)(-\sin(x))$, and combine these as

 $-x^2\cos(x) + 2x\sin(x) - \int 2\sin(x) \, dx,$

giving the same result as the second application of integration by parts. While this integral is easy, we may return yet once more to the table. Now multiply three times on the diagonal to get $(x^2)(-\cos(x))$, $(-2x)(-\sin(x))$, and $(2)(\cos(x))$, and once straight across, $(0)(\cos(x))$. We combine these as before to get

$$-x^2\cos(x) + 2x\sin(x) + 2\cos(x) + \int 0 \, dx = -x^2\cos(x) + 2x\sin(x) + 2\cos(x) + C.$$

Typically we would fill in the table one line at a time, until the "straight across" multiplication gives an easy integral. If we can see that the u column will eventually become zero, we can instead fill in the whole table; computing the products as indicated will then give the entire integral, including the "+C", as above.

Exercises for Section 14.2

Compute the indefinite integrals.

(1)
$$\int x \cos x \, dx$$

(8)
$$\int x^3 \sin x \, dx$$

(2)
$$\int x^2 \cos x \, dx$$

$$(9) \int x^3 \cos x \, dx \quad \blacksquare$$

(3)
$$\int xe^x dx \quad \blacksquare$$

(10)
$$\int x \sin^2 x \, dx$$

$$(4) \int xe^{x^2} dx \quad \blacksquare$$

$$(11) \int x \sin x \cos x \, dx \quad \blacksquare$$

(5)
$$\int \sin^2 x \, dx$$

(12)
$$\int \arctan(\sqrt{x}) dx$$

(6)
$$\int \ln x \, dx$$

(13)
$$\int \sin(\sqrt{x}) \, dx$$

(7)
$$\int x \arctan x \, dx$$

(14)
$$\int \sec^2 x \csc^2 x \, dx$$

15 Applications of Integration

15.1 Volume

We have seen how to compute certain areas by using integration. We can do more, some volumes may also be computed by evaluating an integral.

15.1.1 The Slab Method

Generally, the volumes that we can compute this way have cross-sections that are easy to describe. Sometimes we think of these cross-sections as being "slabs" that we are layering to create a volume.

Example 15.1.1 Find the volume of a pyramid with a square base that is 20 meters tall and 20 meters on a side at the base.

Solution As with most of our applications of integration, we begin by asking how we might approximate the volume. Since we can easily compute the volume of a box, we will use some "thin" boxes to approximate the volume of the pyramid, as shown in Figure 15.1.

Centering our pyramid at the origin, each box has volume of the form

$$width \cdot length \cdot height = (2x)(2x)h$$

where h is understood to be a value close to zero. Write x in terms of y, x = 10 - y/2. If we really were adding together many small rectangles, we

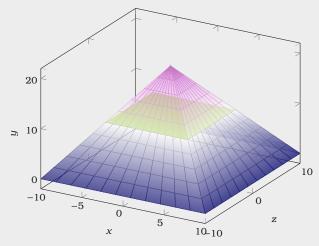


Figure 15.1: A pyramid with a 20 meter square base. Here we see the thin slab used to generate the volume.

might say $x_i = 10 - y_i/2$. In this case the total volume is approximately

$$\sum_{i=0}^{n-1} 4(10 - y_i/2)^2 h.$$

This is a Riemann sum! If we take the limit as the number of slabs goes to infinity and the thickness of these slabs goes to zero, we obtain the following integral:

$$\int_0^{20} 4(10 - y/2)^2 dy = \int_0^{20} (20 - y)^2 dy$$
$$= -\frac{(20 - y)^3}{3} \Big|_0^{20}$$
$$= -\frac{0^3}{3} - \left(-\frac{20^3}{3}\right) = \frac{8000}{3}.$$

As you may know, the volume of a pyramid is (1/3)(height)(area of base) = (1/3)(20)(400), which agrees with our answer.

Example 15.1.2 The base of a solid is the region between $f(x) = x^2 - 1$ and $g(x) = -x^2 + 1$, see Figure 15.2. Its cross-sections perpendicular to the *x*-axis are equilateral triangles. See Figure 15.3. Find the volume of the solid.

Solution For any value of x, a cross-section is a triangle with base $2(1 - x^2)$ and height $\sqrt{3}(1 - x^2)$, so the area of the cross-section is

$$\frac{1}{2}(base)(height) = (1 - x^2)\sqrt{3}(1 - x^2),$$

Thus the total volume is

$$\int_{-1}^{1} \sqrt{3} (1 - x^2)^2 \, dx = \frac{16}{15} \sqrt{3}.$$

One easy way to get "nice" cross-sections is by rotating a plane figure around a line. For example, in Figure 15.4 we see f(x) bounded by two vertical lines. Rotating

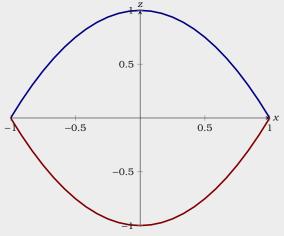


Figure 15.2: A plot of $f(x) = x^2 - 1$ and $g(x) = -x^2 + 1$.

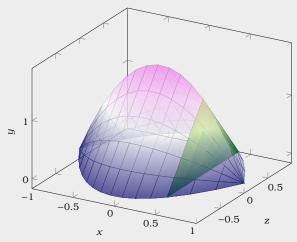
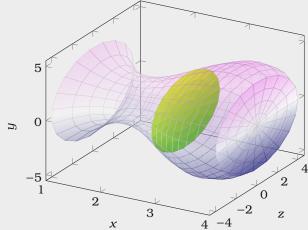


Figure 15.3: A solid with equilateral triangle cross-sections bounded by the region between $f(x) = x^2 - 1$ and $g(x) = -x^2 + 1$.

f(x0) around the x-axis will generate a figure whose volume we can compute.



The volume of each disk will have the form $\pi r^2 h$. As long as we can write r in terms of x we can compute the volume by an integral.

Example 15.1.3 Find the volume of a right circular cone with base radius 10 and height 20. Here, a right circular cone is one with a circular base and with the tip of the cone directly over the center of the base.

Solution We can view this cone as produced by the rotation of the line y = x/2 rotated about the x-axis, as indicated in Figure 15.5.

At a particular point on the x-axis, the radius of the resulting cone is the y-coordinate of the corresponding point on the line y = x/2. The area of the cross section is given by

$$\pi \cdot radius^2 = \pi \left(\frac{x}{2}\right)^2$$

so the volume is given by

$$\int_0^{20} \pi \frac{x^2}{4} \, dx = \frac{\pi}{4} \frac{20^3}{3} = \frac{2000\pi}{3}.$$

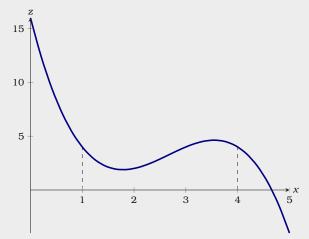


Figure 15.4: A plot of f(x)

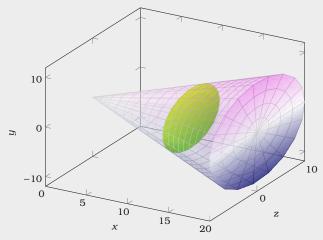


Figure 15.5: A right circular cone with base radius 10 and height 20.

Note that we can instead do the calculation with a generic height and radius:

$$\int_0^h \pi \frac{r^2}{h^2} x^2 dx = \frac{\pi r^2}{h^2} \frac{h^3}{3} = \frac{\pi r^2 h}{3},$$

giving us the usual formula for the volume of a cone.

15.1.2 The Washer Method

Sometimes the "slabs" look like disks with holes in them, or "washers." Let's see an example of this.

Example 15.1.4 Find the volume of the object generated when the area between f(x) = x and $g(x) = x^2$ is rotated around the *x*-axis, see Figure 15.6.

Solution This solid has a "hole" in the middle. We can compute the volume by subtracting the volume of the hole from the volume enclosed by the outer surface of the solid. In Figure 15.7 we show the region that is rotated, the resulting solid with the front half cut away, the cone that forms the outer surface, the horn-shaped hole, and a cross-section perpendicular to the x-axis.

We can compute the desired volume "all at once" by approximating the volume of the actual solid. We can approximate the volume of a slice of the solid with a washer-shaped volume, as indicated in Figure 15.7. The area of the face is the area of the outer circle minus the area of the inner circle, say

$$\pi R^2 - \pi r^2.$$

In the present example, we have

$$\pi x^2 - \pi x^4.$$

Hence, the whole volume is

$$\int_0^1 \pi x^2 - \pi x^4 dx = \pi \left(\frac{x^3}{3} - \frac{x^5}{5} \right) \Big|_0^1$$
$$= \pi \left(\frac{1}{3} - \frac{1}{5} \right) = \frac{2\pi}{15}.$$

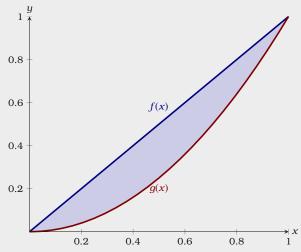


Figure 15.6: A plot of f(x) = x and $g(x) = x^2$.

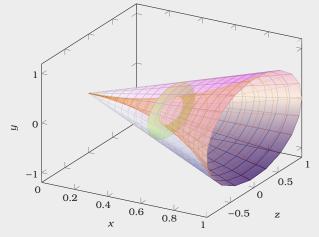


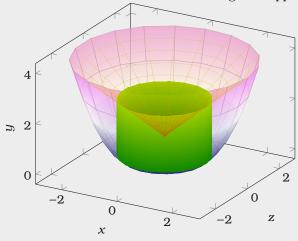
Figure 15.7: A solid generated by revolving f(x) = x around the *x*-axis and then removing the volume generated by revolving $g(x) = x^2$ around the *x*-axis.

15.1.3 The Shell Method

Suppose the region between f(x) = x + 1 and $g(x) = (x - 1)^2$ is rotated around the y-axis. It is possible, but inconvenient, to compute the volume of the resulting solid by the method we have used so far. The problem is that there are two "kinds" of typical rectangles: those that go from the line to the parabola and those that touch the parabola on both ends, see Figure 15.8. To compute the volume using this approach, we need to break the problem into two parts and compute two integrals:

$$\pi \int_0^1 (1 + \sqrt{y})^2 - (1 - \sqrt{y})^2 \, dy + \pi \int_1^4 (1 + \sqrt{y})^2 - (y - 1)^2 \, dy = \frac{8}{3}\pi + \frac{65}{6}\pi = \frac{27}{2}\pi.$$

If instead we consider a typical vertical rectangle, but still rotate around the *y*-axis, we get a thin "shell" instead of a thin "washer," see Figure 15.9. If we add up the volume of such thin shells we will get an approximation to the true volume.



What is the volume of such a shell? Consider the shell at x. Imagine that we cut the shell vertically in one place and "unroll" it into a thin, flat sheet. This sheet will be f(x) - g(x) tall, and $2\pi x$ wide namely, the circumference of the shell before it was unrolled. We may now write the integral

$$\int_0^3 2\pi x (f(x) - g(x)) \, dx = \int_0^3 2\pi x (x + 1 - (x - 1)^2) \, dx = \frac{27}{2}\pi.$$

Not only does this accomplish the task with only one integral, the integral is somewhat easier than those in the previous calculation. Things are not always so

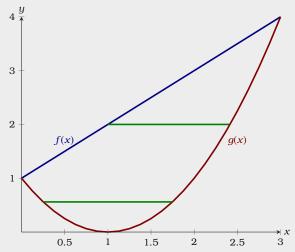


Figure 15.8: A plot of f(x) = x + 1 and $g(x) = (x - 1)^2$ with the two types of "washers" indicated.

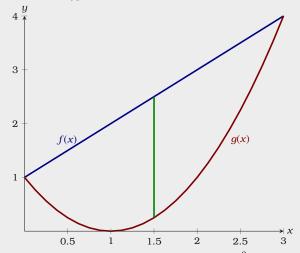


Figure 15.9: A plot of f(x) = x + 1 and $g(x) = (x - 1)^2$ with the "shell" indicated.

neat, but it is often the case that one of the two methods will be simpler than the other, so it is worth considering both before starting to do calculations.

Example 15.1.5 Suppose the area under $y = -x^2 + 1$ between x = 0 and x = 1is rotated around the *x*-axis.

Solution We'll just set up integrals for each method.

Disk method:
$$\int_0^1 \pi (1 - x^2)^2 dx = \frac{8}{15} \pi.$$
Shell method:
$$\int_0^1 2\pi y \sqrt{1 - y} dy = \frac{8}{15} \pi.$$

Shell method:
$$\int_0^1 2\pi y \sqrt{1-y} \, dy = \frac{8}{15}\pi$$

Exercises for Section 15.1

- (1) Use integration to find the volume of the solid obtained by revolving the region bounded by x + y = 2 and the x and y axes around the x-axis.
- (2) Find the volume of the solid obtained by revolving the region bounded by $y = x x^2$ and the *x*-axis around the *x*-axis.
- (3) Find the volume of the solid obtained by revolving the region bounded by $y = \sqrt{\sin x}$ between x = 0 and $x = \pi/2$, the *y*-axis, and the line y = 1 around the *x*-axis.
- (4) Let *S* be the region of the *xy*-plane bounded above by the curve $x^3y = 64$, below by the line y = 1, on the left by the line x = 2, and on the right by the line x = 4. Find the volume of the solid obtained by rotating *S* around (a) the *x*-axis, (b) the line y = 1, (c) the *y*-axis, (d) the line x = 2.
- (5) The equation $x^2/9 + y^2/4 = 1$ describes an ellipse. Find the volume of the solid obtained by rotating the ellipse around the *x*-axis and also around the *y*-axis. These solids are called **ellipsoids**; one is vaguely rugby-ball shaped, one is sort of flying-saucer shaped, or perhaps squished-beach-ball-shaped.
- (6) Use integration to compute the volume of a sphere of radius r. You should of course get the well-known formula $4\pi r^3/3$.
- (7) A hemispheric bowl of radius r contains water to a depth h. Find the volume of water in the bowl.
- (8) The base of a tetrahedron (a triangular pyramid) of height h is an equilateral triangle of side s. Its cross-sections perpendicular to an altitude are equilateral triangles. Express its volume V as an integral, and find a formula for V in terms of h and s. Verify that your answer is (1/3)(area of base)(height).
- (9) The base of a solid is the region between $f(x) = \cos x$ and $g(x) = -\cos x$, $-\pi/2 \le x \le \pi/2$, and its cross-sections perpendicular to the *x*-axis are squares. Find the volume of the solid.

15.2 Arc Length

Here is another geometric application of the integral, finding the length of a portion of a curve. As usual, we need to think about how we might approximate the length, and turn the approximation into an integral.

We already know how to compute one simple arc length, that of a line segment. If the endpoints are (x_0, y_0) and (x_1, y_1) then the length of the segment is the distance between the points, $\sqrt{(x_1 - x_0)^2 + (y_1 - y_0)^2}$, see Figure 15.10.

Now if f(x) is "nice" (say, differentiable) it appears that we can approximate the length of a portion of the curve with line segments, and that as the number of segments increases, and their lengths decrease, the sum of the lengths of the line segments will approach the true arc length, see Figure 15.11.

Now we need to write a formula for the sum of the lengths of the line segments, in a form that we know becomes an integral in the limit. So we suppose we have divided the interval [a,b] into n subintervals as usual, each with length h=(b-a)/n, and endpoints

$$a = x_0, x_1, x_2, \ldots, x_n = b.$$

The length of a typical line segment, joining $(x_i, f(x_i))$ to $(x_{i+1}, f(x_{i+1}))$, is $\sqrt{h^2 + (f(x_{i+1}) - f(x_i))^2}$. By the Mean Value Theorem, Theorem 9.3.3, there is a number c_i in (x_i, x_{i+1}) such that

$$f'(c_i) = \frac{f(x_{i+1}) - f(x_i)}{x_{i+1} - x_i} = \frac{f(x_{i+1}) - f(x_i)}{h}.$$

so $f'(c_i)h = f(x_{i+1}) - f(x_i)$. Hence, the length of the line segment can be written as

$$\sqrt{h^2 + (f'(c_i))^2 h^2} = h \sqrt{1 + (f'(c_i))^2}.$$

The arc length is then

$$\lim_{n \to \infty} \sum_{i=0}^{n-1} h \sqrt{1 + (f'(c_i))^2}$$

This is a Riemann sum! Now we may take the limit as the number of x_i 's chosen goes to infinity and h goes to zero to obtain the integral

$$\int_a^b \sqrt{1 + (f'(x))^2} \, dx.$$

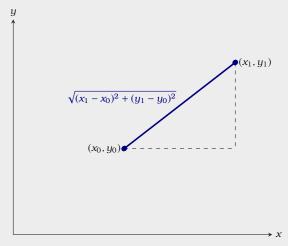


Figure 15.10: The length of a line segment.

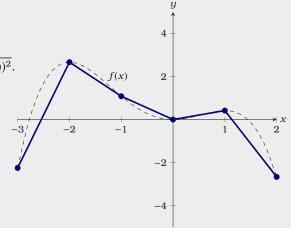


Figure 15.11: Approximating the arc length of the curve defined by f(x).

Note that the sum looks a bit different than others we have encountered, because the approximation contains a c_i instead of an x_i . In the past we have always used left endpoints (namely, x_i) to get a representative value of f on $[x_i, x_{i+1}]$; now we are using a different point, but the principle is the same.

To summarize, to compute the length of a curve on the interval [a, b], we compute the integral

$$\int_{a}^{b} \sqrt{1 + (f'(x))^2} \, dx.$$

Unfortunately, integrals of this form are typically difficult or impossible to compute exactly, because usually none of our methods for finding antiderivatives will work. In practice this means that the integral will usually have to be approximated.

Example 15.2.1 Let $f(x) = \sqrt{r^2 - x^2}$, the upper half circle of radius r. The length of this curve is half the circumference, namely πr . Let's compute this with the arc length formula. The derivative f' is $-x/\sqrt{r^2 - x^2}$ so the integral is

$$\int_{-r}^{r} \sqrt{1 + \frac{x^2}{r^2 - x^2}} \, dx = \int_{-r}^{r} \sqrt{\frac{r^2}{r^2 - x^2}} \, dx = r \int_{-r}^{r} \sqrt{\frac{1}{r^2 - x^2}} \, dx.$$

Using a trigonometric substitution, we find the antiderivative, namely $\arcsin(x/r)$. Notice that the integral is improper at both endpoints, as the function $\sqrt{1/(r^2-x^2)}$ is undefined when $x=\pm r$. So we need to compute

$$\lim_{D \to -r^+} \int_{D}^{0} \sqrt{\frac{1}{r^2 - x^2}} \, dx + \lim_{D \to r^-} \int_{0}^{D} \sqrt{\frac{1}{r^2 - x^2}} \, dx.$$

This is not difficult, and has value π , so the original integral, with the extra r in front, has value πr as expected.

Exercises for Section 15.2

- (1) Find the arc length of $f(x) = x^{3/2}$ on [0, 2].
- (2) Find the arc length of $f(x) = x^2/8 \ln x$ on [1, 2].
- (3) Find the arc length of $f(x) = (1/3)(x^2 + 2)^{3/2}$ on the interval [0, a].
- (4) Find the arc length of $f(x) = \ln(\sin x)$ on the interval $[\pi/4, \pi/3]$.
- (5) Set up the integral to find the arc length of $\sin x$ on the interval $[0, \pi]$; do not evaluate the integral. If you have access to appropriate software, approximate the value of the integral.
- (6) Set up the integral to find the arc length of $y = xe^{-x}$ on the interval [2, 3]; do not evaluate the integral. If you have access to appropriate software, approximate the value of the integral.
- (7) Find the arc length of $y = e^x$ on the interval [0, 1]. (This can be done exactly; it is a bit tricky and a bit long.)

Answers to Exercises

Answers for 1.1

1. (a) 8, (b) 6, (c) DNE, (d) -2, (e) -1, (f) 8, (g) 7, (h) 6, (i) 3, (j) -3/2, (k) 6, (l) 2 **2.** 1 **3.** 2 **4.** 3 **5.** 3/5 **6.** 0.6931 $\approx \ln(2)$ **7.** 2.718 $\approx e$ **8.** Consider what happens when x is near zero and positive, as compared to when x is near zero and negative. **9.** The limit does not exist, so it is not surprising that the resulting values are so different. **10.** When v approaches c from below, then t_v approaches zero—meaning that one second to the stationary observations seems like very little time at all for our traveler.

Answers for 1.2

1. For these problems, there are many possible values of δ , so we provide an inequality that δ must satisfy when $\varepsilon=0.1$. (a) $\delta<1/30$, (b) $\delta<\frac{\sqrt{110}}{10}-1\approx0.0488$, (c) $\delta<$ arcsin $(1/10)\approx0.1002$, (d) $\delta<$ arctan $(1/10)\approx0.0997$ (e) $\delta<13/100$, (f) $\delta<59/400$ **2.** Let $\varepsilon>0$. Set $\delta=\varepsilon$. If $0<|x-0|<\delta$, then $|x\cdot 1|<\varepsilon$, since $\sin\left(\frac{1}{x}\right)\le 1$, $|x\sin\left(\frac{1}{x}\right)-0|<\varepsilon$. **3.** Let $\varepsilon>0$. Set $\delta=\varepsilon/2$. If $0<|x-4|<\delta$, then $|2x-8|<2\delta=\varepsilon$, and then because |2x-8|=|(2x-5)-3|, we conclude $|(2x-5)-3|<\varepsilon$. **4.** Let $\varepsilon>0$. Set $\delta=\varepsilon/4$. If $0<|x-(-3)|<\delta$, then $|-4x-12|<4\delta=\varepsilon$, and then because |-4x-12|=|(-4x-11)-1|, we conclude $|(-4x-11)-1|<\varepsilon$. **5.** Let $\varepsilon>0$. No matter what I choose for δ , if x is within δ of -2, then π is within ε of π . **6.** As long as $x\neq -2$, we have $\frac{x^2-4}{x+2}=x-2$, and the limit is not sensitive to the value of the function at the point -2; the limit only depends on nearby values, so we really want to compute $\lim_{x\to -2} (x-2)$. Let $\varepsilon>0$. Set $\delta=\varepsilon$. Then if $0<|x-(-2)|<\delta$, we have $|(x-2)-(-4)|<\varepsilon$. **7.** Let $\varepsilon>0$. Pick δ so that $\delta<1$ and $\delta<\frac{\varepsilon}{61}$. Suppose $0<|x-4|<\delta$. Then $4-\delta< x<4+\delta$. Cube to get $(4-\delta)^3< x^3<(4+\delta)^3$. Expanding the right-side inequality, we get $x^3<\delta^3+12\cdot\delta^2+48\cdot\delta+64<\delta+12\delta+48\delta+64=64+\varepsilon$. The other inequality is similar. **8.** Let $\varepsilon>0$. Pick δ small enough so that $\delta<\varepsilon/6$ and

 $\delta < 1$. Assume $|x-1| < \delta$, so $6 \cdot |x-1| < \varepsilon$. Since x is within $\delta < 1$ of 1, we know 0 < x < 2. So |x+4| < 6. Putting it together, $|x+4| \cdot |x-1| < \varepsilon$, so $|x^2+3x-4| < \varepsilon$, and therefore $|(x^2+3x-1)-3| < \varepsilon$. **9.** Let $\varepsilon > 0$. Set $\delta = 3\varepsilon$. Assume $0 < |x-9| < \delta$. Divide both sides by 3 to get $\frac{|x-9|}{3} < \varepsilon$. Note that $\sqrt{x}+3>3$, so $\frac{|x-9|}{\sqrt{x}+3} < \varepsilon$. This can be rearranged to conclude $\left|\frac{x-9}{\sqrt{x}-3}-6\right| < \varepsilon$. **10.** Let $\varepsilon > 0$. Set δ to be the minimum of 2ε and 1. Assume x is within δ of 2, so $|x-2| < 2\varepsilon$ and 1 < x < 3. So $\left|\frac{x-2}{2}\right| < \varepsilon$. Since 1 < x < 3, we also have 2x > 2, so $\left|\frac{x-2}{2x}\right| < \varepsilon$. Simplifying, $\left|\frac{1}{2}-\frac{1}{x}\right| < \varepsilon$, which is what we wanted.

Answers for 1.3

1. 7 **2.** 5 **3.** 0 **4.** DNE **5.** 1/6 **6.** 0 **7.** 3 **8.** 172 **9.** 0 **10.** 2 **11.** DNE **12.** $\sqrt{2}$ **13.** $3a^2$ **14.** 512 **15.** -4

Answers for 1.4

1. $-\infty$ **2.** 3/14 **3.** 1/2 **4.** $-\infty$ **5.** ∞ **6.** ∞ **7.** 0 **8.** $-\infty$ **9.** x = 1 and x = -3 **10.** x = -4

Answers for 1.5

1. 0 **2.** -1 **3.** $\frac{1}{2}$ **4.** $-\infty$ **5.** π **6.** 0 **7.** 0 **8.** 17 **9.** After 10 years, \approx 174 cats; after 50 years, \approx 199 cats; after 100 years, \approx 200 cats; after 1000 years, \approx 200 cats; in the sense that the population of cats cannot grow indefinitely this is somewhat realistic. **10.** The amplitude goes to zero.

Answers for 1.6

1. f(x) is continuous at x=4 but it is not continuous on \mathbb{R} . **2.** f(x) is continuous at x=3 but it is not continuous on \mathbb{R} . **3.** f(x) is not continuous at x=1 and it is not continuous on \mathbb{R} . **4.** f(x) is not continuous at x=5 and it is not continuous on \mathbb{R} . **5.** f(x) is continuous at x=-5 and it is also continuous on \mathbb{R} . **6.** \mathbb{R} **7.** $(-\infty, -4) \cup (-4, \infty)$ **8.** $(-\infty, -3) \cup (-3, 3) \cup (3, \infty)$ **9.** x=-0.48, x=1.31, or x=3.17 **10.** x=0.20, or x=1.35

Answers for 2.1

1. f(2) = 10 and f'(2) = 7 **2.** p'(x) = s(x) and r'(x) = q(x) **3.** $f'(3) \approx 4$ **4.** f'(-2) = 4 **5.** $f(1.2) \approx 2.2$ **6.** (a) $[0,4.5) \cup (4.5,6]$, (b) $[0,3) \cup (3,4.5) \cup (4.5,6]$, (c) See Figure **7.** f'(-3) = -6 with tangent line y = -6x - 13 **8.** f'(1) = -1/9 with tangent line $y = \frac{1}{9}x + \frac{4}{9}$ **9.** $f'(5) = \frac{1}{2\sqrt{2}}$ with tangent line $y = \frac{1}{2\sqrt{2}}x - \frac{1}{2\sqrt{2}}$ **10.** $f'(4) = \frac{-1}{16}$ with tangent line $y = \frac{1}{16}x + \frac{3}{4}$

Answers for 2.2

1. 0 2. 0 3. 0 4. 0 5. $100x^{99}$ 6. $-100x^{-101}$ 7. $-5x^{-6}$ 8. $\pi x^{\pi - 1}$ 9. $(3/4)x^{-1/4}$ 10. $-(9/7)x^{-16/7}$ 11. $15x^2 + 24x$ 12. $-20x^4 + 6x + 10/x^3$ 13. -30x + 25 14. $\frac{3}{2}x^{-1/2} - x^{-2} - ex^{e^{-1}}$ 15. $-5x^{-6} - x^{-3/2}/2$ 16. $3x^2 + 6x - 1$ 17. 2x - 1 18. $x^{-1/2}/2$ 19. $4x^3 - 4x$ 20. -49t/5 + 5, -49/5 21. See Figure 22. $x^3/16 - 3x/4 + 4$ 23. y = 13x/4 + 5 24. $y = 24x - 48 - \pi^3$ 25. $\frac{d}{dx}cf(x) = \lim_{h \to 0} \frac{cf(x+h) - cf(x)}{h} = c\lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = cf'(x)$.

Answers for 3.1

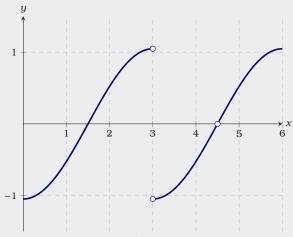
1. min at x=1/2 **2.** min at x=-1, max at x=1 **3.** max at x=2, min at x=4 **4.** min at $x=\pm 1$, max at x=0. **5.** min at x=1 **6.** none **7.** min at x=0, max at $x=\frac{3\pm\sqrt{17}}{2}$ **8.** none **9.** local max at x=5 **10.** local min at x=49 **11.** local min at x=0 **12.** one **13.** if $c\ge 0$, then there are no local extrema; if c<0 then there is a local max at $x=-\sqrt{\frac{|c|}{3}}$ and a local min at $x=\sqrt{\frac{|c|}{3}}$

Answers for 3.2

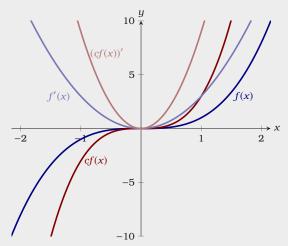
1. min at x = 1/2 **2.** min at x = -1, max at x = 1 **3.** max at x = 2, min at x = 4 **4.** min at $x = \pm 1$, max at x = 0. **5.** min at x = 1 **6.** none **7.** max at x = 0, min at $x = \pm 11$ **8.** f'(x) = 2ax + b, this has only one root and hence one critical point; a < 0 to guarantee a maximum.

Answers for 3.3

1. concave up everywhere **2.** concave up when x < 0, concave down when x > 0 **3.** concave down when x < 3, concave up when x < 3 **4.** concave up when $x < -1/\sqrt{3}$ or



Answer 2.1.6: (c) a sketch of f'(x).



Answer 2.2.21.

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 $x > 1/\sqrt{3}$, concave down when $-1/\sqrt{3} < x < 1/\sqrt{3}$ **5.** concave up when x < 0 or x > 2/3, concave down when 0 < x < 2/3 **6.** concave up when x < 0, concave down when x > 0 **7.** concave up when x < -1 or x > 1, concave down when -1 < x < 0 or 0 < x < 1 **8.** concave up on $(0, \infty)$ **9.** concave up on $(0, \infty)$ **10.** concave up on $(-\infty, -1)$ and $(0, \infty)$ **11.** up/incr: $(3, \infty)$, up/decr: $(-\infty, 0)$, (2, 3), down/decr: (0, 2)

Answers for 3.4

1. min at x = 1/2 **2.** min at x = -1, max at x = 1 **3.** max at x = 2, min at x = 4 **4.** min at $x = \pm 1$, max at x = 0. **5.** min at x = 1 **6.** none **7.** none **8.** max at $x = -5^{-1/4}$, min at $x = 5^{-1/4}$ **9.** max at x = 1 **10.** min at x = 1

Answers for 3.5

1. *u*-intercept at (0,0); no vertical asymptotes; critical points; $x = \pm 1/\sqrt[4]{5}$; local max at $x = \pm 1/\sqrt[4]{5}$ $-1/\sqrt[4]{5}$, local min at $x = -1/\sqrt[4]{5}$; increasing on $(-\infty, -1/\sqrt[4]{5})$, decreasing on $(-1/\sqrt[4]{5}, 1/\sqrt[4]{5})$, increasing on $(1/\sqrt[4]{5}, \infty)$; concave down on $(-\infty, 0)$, concave up on $(0, \infty)$; root at x = 0; no horizontal asymptotes; interval for sketch: [-1.2, 1.2] (answers may vary) **2.** *y*intercept at (0,0); no vertical asymptotes; no critical points; no local extrema; increasing on $(-\infty, \infty)$; concave down on $(-\infty, 0)$, concave up on $(0, \infty)$; roots at x = 0; no horizontal asymptotes; interval for sketch: [-3,3] (answers may vary) **3.** *y*-intercept at (0,0); no vertical asymptotes; critical points: x = 1; local max at x = 1; increasing on [0, 1), decreasing on $(1, \infty)$; concave down on $[0, \infty)$; roots at x = 0, x = 4; no horizontal asymptotes; interval for sketch: [0,6] (answers may vary) **4.** y-intercept at (0,0); no vertical asymptotes; critical points: x = -3, x = -1; local max at x = -3, local min at x = -1; increasing on $(-\infty, -3)$, decreasing on (-3, -1), increasing on $(-1, \infty)$; concave down on $(-\infty, -2)$, concave up on $(-2, \infty)$; roots at x = -3, x = 0; no horizontal asymptotes; interval for sketch: [-5,3] (answers may vary) 5. *u*-intercept at (0,5); no vertical asymptotes; critical points: x = -1, x = 3; local max at x = -1, local min at x = 3; increasing on $(-\infty, -1)$, decreasing on (-1, 3), increasing on $(3, \infty)$; concave down on $(-\infty, 1)$, concave up on $(1, \infty)$; roots are too difficult to be determined—cubic formula could be used; no horizontal asymptotes; interval for sketch: [-2,5] (answers may vary) **6.** *y*-intercept at (0,0); no vertical asymptotes; critical points: x = 0, $x = \frac{10 \pm \sqrt{85}}{5}$; local max at $x = \frac{10 - \sqrt{85}}{5}$, local min at $x = \frac{10 + \sqrt{85}}{5}$; increasing on $(-\infty, \frac{10 - \sqrt{85}}{5})$, decreasing on $(\frac{10 - \sqrt{85}}{5}, \frac{10 + \sqrt{85}}{5})$, increasing on $(\frac{10+\sqrt{85}}{5},\infty)$; concave down on $(-\infty,0)$, concave up on $(0,\frac{15-\sqrt{195}}{10})$, concave down on $(\frac{15 - \sqrt{195}}{10}, \frac{15 + \sqrt{195}}{10})$, concave up on $(\frac{15 + \sqrt{195}}{10}, \infty)$; roots at x = 0, $x=\frac{5\pm\sqrt{21}}{2}$; no horizontal asymptotes; interval for sketch: [-1,5] (answers may vary) 7. no y-intercept; vertical asymptote at x=0; critical points: $x=0, x=\pm 1$; local max at x=-1, local min at 1; increasing on $(-\infty,-1)$, decreasing on $(-1,0)\cup(0,1)$, increasing on $(1,\infty)$; concave down on $(-\infty,0)$, concave up on $(0,\infty)$; no roots; no horizontal asymptotes; interval for sketch: [-2,2] (answers may vary) 8. no y-intercept; vertical asymptote at x=0; critical points: $x=0, x=\frac{1}{\sqrt[3]{2}}$; local min at $x=\frac{1}{\sqrt[3]{2}}$; decreasing on $(-\infty,0)$, decreasing on $(0,\frac{1}{\sqrt[3]{2}})$, increasing on $(\frac{1}{\sqrt[3]{2}},\infty)$; concave up on $(-\infty,-1)$, concave down on (-1,0), concave up on $(0,\infty)$; root at x=-1; no horizontal asymptotes; interval for sketch: [-3,2] (answers may vary)

Answers for 4.1

1. $3x^2(x^3-5x+10)+x^3(3x^2-5)$ **2.** $(x^2+5x-3)(5x^4-18x^2+6x-7)+(2x+5)(x^5-6x^3+3x^2-7x+1)$ **3.** $2e^{2x}$ **4.** $3e^{3x}$ **5.** $6xe^{4x}+12x^2e^{4x}$ **6.** $\frac{-48e^x}{x^{17}}+\frac{3e^x}{x^{16}}$ **7.** f'=4(2x-3), y=4x-7 **8.** 3 **9.** 10 **10.** -13 **11.** -5 **12.** $\frac{d}{dx}f(x)g(x)h(x)=\frac{d}{dx}f(x)(g(x)h(x))=f(x)\frac{d}{dx}(g(x)h(x))+f'(x)g(x)h(x)=f(x)(g(x)h'(x)+g'(x)h(x))+f'(x)g(x)h(x)=f(x)g(x)h'(x)+f(x)g'(x)h(x))$

Answers for 4.2

1.
$$\frac{3x^2}{x^3 - 5x + 10} - \frac{x^3(3x^2 - 5)}{(x^3 - 5x + 10)^2}$$
2.
$$\frac{2x + 5}{x^5 - 6x^3 + 3x^2 - 7x + 1} - \frac{(x^2 + 5x - 3)(5x^4 - 18x^2 + 6x - 7)}{(x^5 - 6x^3 + 3x^2 - 7x + 1)^2}$$
3.
$$\frac{2xe^x - (e^x - 4)2}{4x^2}$$
4.
$$\frac{(x + 2)(-1 - (1/2)x^{-1/2}) - (2 - x - \sqrt{x})}{(x + 2)^2}$$
5.
$$y = 17x/4 - 41/4$$
6.
$$y = 11x/16 - 15/16$$
7.
$$y = 19/169 - 5x/338$$
8.
$$-1/4$$
9.
$$8/9$$
10.
$$24$$
11.
$$-3$$
12.
$$f(4) = 1/3, \frac{d}{dx} \frac{f(x)}{g(x)} = 13/18$$

Answers for 5.1

1.
$$4x^3 - 9x^2 + x + 7$$
 2. $3x^2 - 4x + 2/\sqrt{x}$ 3. $6(x^2 + 1)^2x$ 4. $\sqrt{169 - x^2} - x^2/\sqrt{169 - x^2}$ 5. $(2x - 4)\sqrt{25 - x^2} - (x^2 - 4x + 5)x/\sqrt{25 - x^2}$ 6. $-x/\sqrt{r^2 - x^2}$ 7. $2x^3/\sqrt{1 + x^4}$ 8. $\frac{1}{4\sqrt{x}(5 - \sqrt{x})^{3/2}}$ 9. $6 + 18x$ 10. $\frac{2x + 1}{1 - x} + \frac{x^2 + x + 1}{(1 - x)^2}$ 11. $-1/\sqrt{25 - x^2} - \sqrt{25 - x^2}/x^2$ 12. $\frac{1}{2}(\frac{-169}{x^2} - 1)/\sqrt{\frac{169}{x} - x}$

13.
$$\frac{3x^2 - 2x + 1/x^2}{2\sqrt{x^3 - x^2 - (1/x)}}$$
 14. $\frac{300x}{(100 - x^2)^{5/2}}$ 15. $\frac{1 + 3x^2}{3(x + x^3)^{2/3}}$ 16. $\left(4x(x^2 + 1) + \frac{4x^3 + 4x}{2\sqrt{1 + (x^2 + 1)^2}}\right) / 2\sqrt{(x^2 + 1)^2 + \sqrt{1 + (x^2 + 1)^2}}$ 17. $5(x + 8)^4$ 18. $-3(4 - x)^2$ 19. $6x(x^2 + 5)^2$ 20. $-12x(6 - 2x^2)^2$ 21. $24x^2(1 - 4x^3)^{-3}$ 22. $5 + 5/x^2$ 23. $-8(4x - 1)(2x^2 - x + 3)^{-3}$ 24. $1/(x + 1)^2$ 25. $3(8x - 2)/(4x^2 - 2x + 1)^2$ 26. $-3x^2 + 5x - 1$ 27. $6x(2x - 4)^3 + 6(3x^2 + 1)(2x - 4)^2$ 28. $-2/(x - 1)^2$ 29. $4x/(x^2 + 1)^2$ 30. $(x^2 - 6x + 7)/(x - 3)^2$ 31. $-5/(3x - 4)^2$ 32. $60x^4 + 72x^3 + 18x^2 + 18x - 6$ 33. $(5 - 4x)/((2x + 1)^2(x - 3)^2)$ 34. $1/(2(2 + 3x)^2)$ 35. $56x^6 + 72x^5 + 110x^4 + 100x^3 + 60x^2 + 28x + 6$ 36. $y = 23x/96 - 29/96$ 37. $y = 3 - 2x/3$ 38. $y = 13x/2 - 23/2$ 39. $y = 2x - 11$ 40. $y = \frac{20 + 2\sqrt{5}}{5\sqrt{4 + \sqrt{5}}}x + \frac{3\sqrt{5}}{5\sqrt{4 + \sqrt{5}}}$

Answers for 5.2

1.
$$-x/y$$
 2. x/y 3. $-(2x+y)/(x+2y)$ 4. $(2xy-3x^2-y^2)/(2xy-3y^2-x^2)$ 5. $\frac{-2xy}{x^2-3y^2}$ 6. $-\sqrt{y}/\sqrt{x}$ 7. $\frac{y^{3/2}-2}{1-y^{1/2}3x/2}$ 8. $-y^2/x^2$ 9. 1 10. $y=2x\pm 6$ 11. $y=x/2\pm 3$ 12. $(\sqrt{3},2\sqrt{3}), (-\sqrt{3},-2\sqrt{3}), (2\sqrt{3},\sqrt{3}), (-2\sqrt{3},-\sqrt{3})$ 13. $y=7x/\sqrt{3}-8/\sqrt{3}$ 14. $y=(-y_1^{1/3}x+y_1^{1/3}x_1+x_1^{1/3}y_1)/x_1^{1/3}$ 15. $(y-y_1)/(x-x_1)=(2x_1^3+2x_1y_1^2-x_1)/(2y_1^3+2y_1x_1^2+y_1)$

Answers for 5.3

1.
$$(x+1)^3 \sqrt{x^4+5} (3/(x+1)+2x^3/(x^4+5))$$
 2. $(2/x+5)x^2 e^{5x}$ **3.** $2 \ln(x)x^{\ln(x)-1}$ **4.** $(100+100\ln(x))x^{100x}$ **5.** $(4+4\ln(3x))(3x)^{4x}$ **6.** $((e^x)/x+e^x\ln(x))x^{e^x}$ **7.** $\pi x^{\pi-1}+\pi^x\ln(\pi)$ **8.** $(\ln(1+1/x)-1/(x+1))(1+1/x)^x$ **9.** $(1/\ln(x)+\ln(\ln(x)))(\ln(x))^x$ **10.** $(f'(x)/f(x)+g'(x)/g(x)+h'(x)/h(x))f(x)g(x)h(x)$

Answers for 6.1

1.
$$\sin(\sqrt{x})\cos(\sqrt{x})/\sqrt{x}$$
 2. $\frac{\sin(x)}{2\sqrt{x}} + \sqrt{x}\cos(x)$ 3. $-\frac{\cos(x)}{\sin^2(x)}$ 4. $\frac{(2x+1)\sin(x) - (x^2+x)\cos(x)}{\sin^2(x)}$ 5. $\frac{-\sin(x)\cos(x)}{\sqrt{1-\sin^2(x)}}$ 6. $\cos^2(x) - \sin^2(x)$ 7. $-\sin(x)\cos(\cos(x))$ 8. $\frac{\tan(x) + x \sec^2(x)}{2\sqrt{x}\tan(x)}$ 9. $\frac{\sec^2(x)(1+\sin(x)) - \tan(x)\cos(x)}{(1+\sin(x))^2}$ 10. $-\csc^2(x)$ 11. $-\csc(x)\cot(x)$ 12. $3x^2\sin(23x^2) + 46x^4\cos(23x^2)$ 13. 0 14. $-6\cos(\cos(6x))\sin(6x)$ 15. $\sin(\theta)/(\cos(\theta) + 1)^2$ 16. $5t^4\cos(6t) - 6t^5\sin(6t)$ 17. $3t^2(\sin(3t) + t\cos(3t))/\cos(2t) + 2t^3\sin(3t)\sin(2t)/\cos^2(2t)$

18. $n\pi/2$, any integer n **19.** $\pi/2 + n\pi$, any integer n **20.** $\sqrt{3}x/2 + 3/4 - \sqrt{3}\pi/6$ **21.** $8\sqrt{3}x + 4 - 8\sqrt{3}\pi/3$ **22.** $3\sqrt{3}x/2 - \sqrt{3}\pi/4$ **23.** $\pi/6 + 2n\pi$, $5\pi/6 + 2n\pi$, any integer n

Answers for 6.2

1.
$$\frac{-1}{1+x^2}$$
 2. $\frac{2x}{\sqrt{1-x^4}}$ 3. $\frac{e^x}{1+e^{2x}}$ 4. $-3x^2\cos(x^3)/\sqrt{1-\sin^2(x^3)}$ 5. $\frac{2}{(\arcsin(x))\sqrt{1-x^2}}$ 6. $-e^x/\sqrt{1-e^{2x}}$ 7. 0 8. $\frac{(1+\ln x)x^x}{\ln 5(1+x^{2x})\arctan(x^x)}$

Answers for 7.1

1. 0 2. ∞ 3. 1 4. 0 5. 0 6. 1 7. 1/6 8. $-\infty$ 9. 1/16 10. 1/3 11. 0 12. 3/2 13. -1/4 14. -3 15. 1/2 16. 0 17. 0 18. -1/2 19. 5 20. ∞ 21. ∞ 22. 2/7 23. 2 24. $-\infty$ 25. 1 26. 1 27. 2 28. 1 29. 0 30. 1/2 31. 2 32. 0 33. ∞ 34. 1/2 35. 0 36. 1/2 37. 5 38. $2\sqrt{2}$ 39. -1/2 40. 2 41. 0 42. ∞ 43. 0 44. 3/2 45. ∞ 46. 5 47. -1/2 48. does not exist 49. ∞

Answers for 7.2

1. $3/256 \text{ m/s}^2$ **2.** on the Earth: $\approx 4.5 \text{ s}$, $\approx 44 \text{ m/s}$; on the Moon: $\approx 11.2 \text{ s}$, $\approx 18 \text{ m/s}$ **3.** average rate: $\approx -0.67 \text{ gal/min}$; instantaneous rate: $\approx -0.71 \text{ gal/min}$ **4.** $\approx 9.5 \text{ s}$; $\approx 48 \text{ km/h}$. **5.** $p(t) = 300 \cdot 3^{4t}$ **6.** $\approx -.02 \text{ mg/ml}$ per hour **7.** $\approx 39 \text{ cm/day}$; $\approx 0 \text{ cm/day}$

Answers for 7.3

1. $1/(16\pi)$ cm/s **2.** $3/(1000\pi)$ meters/second **3.** 1/4 m/s **4.** -6/25 m/s **5.** 80π mi/min **6.** $3\sqrt{5}$ ft/s **7.** $20/(3\pi)$ cm/s **8.** 13/20 ft/s **9.** $5\sqrt{10}/2$ m/s **10.** 75/64 m/min **11.** tip: 6 ft/s, length: 5/2 ft/s **12.** tip: 20/11 m/s, length: 9/11 m/s **13.** $380/\sqrt{3} - 150 \approx 69.4$ mph **14.** $500/\sqrt{3} - 200 \approx 88.7$ km/hr **15.** $136\sqrt{475}/19 \approx 156$ km/hr **16.** -50 m/s **17.** 68 m/s **18.** $3800/\sqrt{329} \approx 210$ km/hr **19.** $820/\sqrt{329} + 150\sqrt{57}/\sqrt{47} \approx 210$ km/hr **20.** 4000/49 m/s

Answers for 8.1

1. max at (1/4, 1/8), min at (1, -1) **2.** max at (-1, 1), min at (1, -1) **3.** max at (3, 1), min at (1, -1) **4.** max at $(-1 + 1/\sqrt{3}, 2/(3\sqrt{3}))$, min at $(-1 - 1/\sqrt{3}, -2/(3\sqrt{3}))$ **5.** max at $(\pi/2, 1)$ and $(3\pi/2, 1)$, min at $(\pi, 0)$ **6.** max at $(1, \pi/4)$, min at $(-1, -\pi/4)$ **7.** max at

 $(\pi/2, e)$, min at $(-\pi/2, 1/e)$ **8.** max at (0, 0), min at $(\pi/3, -\ln(2))$ **9.** max at (2, 5), min at (0, 1) **10.** max at (3, 4), min at (4, 1)

Answers for 8.2

1. 25×25 **2.** $P/4 \times P/4$ **3.** $w = l = 2 \cdot 5^{2/3}$, $h = 5^{2/3}$, h/w = 1/2 **4.** $\sqrt[3]{100} \times 2\sqrt[3]{100}$, h/s = 2 **5.** $w = l = 2^{1/3}V^{1/3}$, $h = V^{1/3}/2^{2/3}$, h/w = 1/2 **6.** 1250 square feet **7.** $l^2/8$ square feet **8.** \$5000 **9.** 100 **10.** r^2 **11.** h/r = 2 **12.** h/r = 2 **13.** r = 5, $h = 40/\pi$, $h/r = 8/\pi$ **14.** $8/\pi$ **15.** 4/27 **16.** Go direct from A to D. **17.** (a) 2, (b) 7/2 **18.** $\frac{\sqrt{3}}{6} \times \frac{\sqrt{3}}{6} + \frac{1}{2} \times \frac{1}{4} - \frac{\sqrt{3}}{12}$ **19.** (a) a/6, (b) $(a + b - \sqrt{a^2 - ab + b^2})/6$ **20.** 1.5 meters wide by 1.25 meters tall **21.** If $k \le 2/\pi$ the ratio is $(2 - k\pi)/4$; if $k \ge 2/\pi$, the ratio is zero: the window should be semicircular with no rectangular part. **22.** a/b **23.** $w = 2r/\sqrt{3}$, $h = 2\sqrt{2}r/\sqrt{3}$ **24.** $1/\sqrt{3} \approx 58\%$ **25.** $18 \times 18 \times 36$ **26.** $r = 5/(2\pi)^{1/3} \approx 2.7$ cm,

$$h = 5 \cdot 2^{5/3} / \pi^{1/3} = 4r \approx 10.8 \text{ cm}$$
 27. $h = \frac{750}{\pi} \left(\frac{2\pi^2}{750^2} \right)^{1/3}, r = \left(\frac{750^2}{2\pi^2} \right)^{1/6}$ **28.** $h/r = \sqrt{2}$

29. The ratio of the volume of the sphere to the volume of the cone is $1033/4096 + 33/4096\sqrt{17} \approx 0.2854$, so the cone occupies approximately 28.54% of the sphere. **30.** *P* should be at distance $c\sqrt[3]{a}/(\sqrt[3]{a} + \sqrt[3]{b})$ from charge *A*. **31.** 1/2 **32.** \$7000

Answers for 9.1

1. $\sin(0.1/2) \approx 0.05$ **2.** $\sqrt[3]{10} \approx 2.17$ **3.** $\sqrt[5]{250} \approx 3.017$ **4.** $\ln(1.5) \approx 0.5$ **5.** $\ln(\sqrt{1.5}) \approx 0.25$ **6.** dy = 0.22 **7.** dy = 0.05 **8.** dy = 0.1 **9.** $dy = \pi/50$ **10** $dV = 8\pi/25\text{m}^3$

Answers for 9.2

1. 3.45 **2.** 3.36 **3.** -1.72 **4.** 4.79 **5.** $x_3 = 1.475773162$ **6.** 2.15 **7.** 2.19 or 1.26 **8.** 5.2 **9.** 14.64 **10.** -1.96

Answers for 9.3

1. c = 1/2 **2.** $c = \sqrt{18} - 2$ **3.** $c = \sqrt{65} - 7$ **4.** f(x) is not continuous on $[\pi, 2\pi]$ **5.** f(x) is not continuous on [1, 4] **6.** $x^3/3 + 47x^2/2 - 5x + k$ **7.** $\arctan(x) + k$ **8.** $x^4/4 - \ln(x) + k$ **9.** $-\cos(2x)/2 + k$ **10.** Seeking a contradiction, suppose that we have 3 real roots, call them a, b, and c. By Rolle's Theorem, $24x^3 - 7$ must have a root on both (a, b) and (b, c), but this is impossible as $24x^3 - 7$ has only one real root. **11.** Seeking a

contradiction, suppose that we have 2 real roots, call them a, b. By Rolle's Theorem, f'(x) must have a root on (a, b), but this is impossible.

Answers for 10.1

1. 5x+C 2. $-7x^5/5+8x+C$ 3. $2e^x-4x+C$ 4. $7^x/\ln(7)-x^8/8+C$ 5. $15\ln(x)+x^{16}/16+C$ 6. $3\cos(x)-\ln|\cos(x)|+C$ 7. $\tan(x)+\cot(x)+C$ 8. $\ln|x|-x^{-1}+2\sqrt{x}+C$ 9. $17\arctan(x)+13\ln|x|+C$ 10. $-\csc(x)/4-4\arcsin(x)+C$ 11. $(x^2+4)^6/6+C$ 12. $(\ln(x))^5/5+C$ 13. $\sqrt{2x+1}+C$ 14. $\sqrt{x^2+1}+C$ 15. $-(4-x^2)^{3/2}/3+C$ 16. $2(\ln(x))^{3/2}/3+C$ 17. $e^{x^3-1}+C$ 18. $e^{3(x^2)}/6+C$ 19. $-e^{-(x^2)}+C$ 20. $-4e^{-(x^2)}+C$ 21. $xe^{5x}/5-e^{5x}/25+C$ 22. $-4e^{-x/2}-2xe^{-x/2}+C$ 23. $\ln(2x)/2+C$ 24. $\ln(x^5+1)/5+C$ 25. $-\ln(3-x^3)/3+C$ 26. $\ln(\ln(x))+C$ 27. $\ln(e^{2x}+e^{-2x})/2+C$ 28. $\ln(\ln(x^2))/2+C$ 29. $-\cos(x^5+3)+C$ 30. $-\sin(-2x^2)/4+C$ 31. $-\cos(5x^2)/10+C$ 32. $4\sin(x^2)+C$ 33. $-2\cos(e^{3x})+C$ 34. $\sin(\ln(x))+C$

Answers for 10.2

1. -2.25 m/s **2.** ≈ 2.57 s **3.** 531 minutes **4.** it takes 104.4 minutes for the population to double each time **5.** ≈ 7.07 g **6.** ≈ 400 days **7.** 1.96 **8.** 7.14 **9.** 3 **10.** 3

Answers for 11.1

1. positive **2.** negative **3.** zero **4.** positive **5.** 1 **6.** 2 **7.** 1 **8.** 1/2 **9.** $4e - \frac{4}{e} - 2$ **10.** $14 - 2\ln(4)$ **11.** $(-\pi, \pi)$ **12.** $(-2\pi, -\pi) \cup (\pi, 2\pi)$

Answers for 11.2

1. 10.2 **2.** 19.66 **3.** 0.24 **4.** 0.08 **5.** $\sum_{i=0}^{n-1} \left(4 - (1 + 2i/n)^2\right) \cdot \frac{2}{n}$ **6.** $\sum_{i=1}^{n} \left(\frac{\sin\left(-\pi + \frac{2\pi i}{n}\right)}{-\pi + \frac{2\pi i}{n}}\right) \cdot \frac{2\pi}{n}$ **7.** $\sum_{i=0}^{n-1} e^{((1+2i)/2n)^2} \cdot \frac{1}{n}$ **8.** 3/2 **9.** 12 **10.** 56

Answers for 12.1

1. 87/2 **2.** 2 **3.** $\ln(10)$ **4.** e^5-1 **5.** $3^4/4$ **6.** $2^6/6-1/6$ **7.** 416/3 **8.** 8 **9.** $-7\ln(2)$ **10.** 965/3 **11.** 2189/3 **12.** $4356\sqrt{3}/5$ **13.** 2/3 **14.** 35 **15.** x^2-3x **16.** $2x(x^4-3x^2)$ **17.** $e^{(x^2)}$ **18.** $2xe^{(x^4)}$ **19.** $\tan(x^2)$ **20.** $2x\tan(x^4)$

Answers for 12.2

1. $8\sqrt{2}/15$ **2.** 1/12 **3.** 9/2 **4.** 4/3 **5.** $2/3 - 2/\pi$ **6.** $3/\pi - 3\sqrt{3}/(2\pi) - 1/8$ **7.** 1/3 **8.** $10\sqrt{5}/3 - 6$ **9.** 500/3 **10.** 2 **11.** 1/5 **12.** 1/6

Answers for 13.0

1. $-(1-t)^{10}/10 + C$ 2. $x^5/5 + 2x^3/3 + x + C$ 3. $(x^2+1)^{101}/202 + C$ 4. $-3(1-5t)^{2/3}/10 + C$ 5. $(\sin^4 x)/4 + C$ 6. $-(100-x^2)^{3/2}/3 + C$ 7. $-2\sqrt{1-x^3}/3 + C$ 8. $\sin(\sin \pi t)/\pi + C$ 9. $1/(2\cos^2 x) = (1/2)\sec^2 x + C$ 10. $-\ln|\cos x| + C$ 11. 0 12. $\tan^2(x)/2 + C$ 13. 1/4 14. $-\cos(\tan x) + C$ 15. 1/10 16. $\sqrt{3}/4$ 17. $(27/8)(x^2-7)^{8/9}$ 18. $-(3^7+1)/14$ 19. 0 20. $f(x)^2/2$

Answers for 14.1

1. $x/2 - \sin(2x)/4 + C$ **2.** $-\cos x + (\cos^3 x)/3 + C$ **3.** $3x/8 - (\sin 2x)/4 + (\sin 4x)/32 + C$ **4.** $(\cos^5 x)/5 - (\cos^3 x)/3 + C$ **5.** $\sin x - (\sin^3 x)/3 + C$ **6.** $x/8 - (\sin 4x)/32 + C$ **7.** $(\sin^3 x)/3 - (\sin^5 x)/5 + C$ **8.** $-2(\cos x)^{5/2}/5 + C$ **9.** $\tan x - \cot x + C$ **10.** $(\sec^3 x)/3 - \sec x + C$

Answers for 14.2

1. $\cos x + x \sin x + C$ 2. $x^2 \sin x - 2 \sin x + 2x \cos x + C$ 3. $(x-1)e^x + C$ 4. $(1/2)e^{x^2} + C$ 5. $(x/2) - \sin(2x)/4 + C$ 6. $x \ln x - x + C$ 7. $(x^2 \arctan x + \arctan x - x)/2 + C$ 8. $-x^3 \cos x + 3x^2 \sin x + 6x \cos x - 6 \sin x + C$ 9. $x^3 \sin x + 3x^2 \cos x - 6x \sin x - 6 \cos x + C$ 10. $x^2/4 - (\cos^2 x)/4 - (x \sin x \cos x)/2 + C$ 11. $x/4 - (x \cos^2 x)/2 + (\cos x \sin x)/4 + C$ 12. $x \arctan(\sqrt{x}) + \arctan(\sqrt{x}) - \sqrt{x} + C$ 13. $2 \sin(\sqrt{x}) - 2\sqrt{x} \cos(\sqrt{x}) + C$ 14. $\sec x \csc x - 2 \cot x + C$

Answers for 15.1

1. $8\pi/3$ **2.** $\pi/30$ **3.** $\pi(\pi/2-1)$ **4.** (a) $114\pi/5$ (b) $74\pi/5$ (c) 20π (d) 4π **5.** 16π , 24π **7.** $\pi h^2(3r-h)/3$ **9.** 2π

Answers for 15.2

1. $(22\sqrt{22}-8)/27$ **2.** $\ln(2)+3/8$ **3.** $a+a^3/3$ **4.** $\ln((\sqrt{2}+1)/\sqrt{3})$ **5.** ≈ 3.82 **6.** ≈ 1.01 **7.** $\sqrt{1+e^2}-\sqrt{2}+\frac{1}{2}\ln\left(\frac{\sqrt{1+e^2}-1}{\sqrt{1+e^2}+1}\right)+\frac{1}{2}\ln(3+2\sqrt{2})$

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