

Review of Calculus

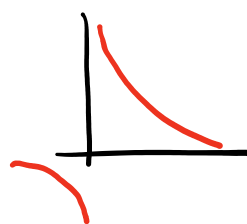
Sunday, August 23, 2020

11:38 AM

Not covering explicitly (see book)

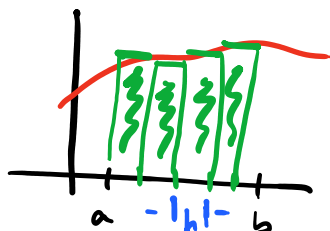
- limits
- definition of continuity
- differentiability
- Rolle's thm
- Mean Value thm (MVT)
- Extreme Value thm (EVT)
- Intermediate Value thm (IVT)

Ex.



$f(x) = \frac{1}{x}$
not cts on $[-1, 1]$

Integration



$$\lim_{h \rightarrow 0} \text{riemann sum} = \underbrace{\int_a^b f(x) dx}_{\text{Definite}} \quad \underbrace{\int f(x) dx}_{\text{Indefinite}}$$

Proper: f is bounded and cts (except at a few pts)
then we have a proper integral, and $[a, b]$ is bounded

$$\text{Imppr: } \int_1^{\infty} \frac{1}{x^2} dx = \lim_{b \rightarrow \infty} \underbrace{\int_1^b \frac{1}{x^2} dx}_{\text{proper}} = \lim_{b \rightarrow \infty} -\frac{1}{b} + 1 = 1 \quad \checkmark$$

$$\int_0^1 \frac{1}{\sqrt{x}} dx = \lim_{a \rightarrow 0^+} \underbrace{\int_a^1 \frac{1}{\sqrt{x}} dx}_{\text{proper}} = \lim_{a \rightarrow 0^+} 2 - 2\sqrt{a} = 2 \quad \checkmark$$

$$\int_{-1}^1 \frac{1}{x} dx = \lim_{b \rightarrow 0^+} \int_{-1}^{-b} \frac{1}{x} dx + \lim_{a \rightarrow 0^+} \int_a^1 \frac{1}{x} dx = -\infty + \infty \quad \text{Does not exist}$$

$a=b$ then cancellation occurs... not ok

Taylor Series

$f \in C^{(n)}([a, b])$ and $f^{(n+1)}$ exists on (a, b)

* of cts. derivatives

Ex: $C([0, 1])$ means f is continuous

$C'([0, 1])$ means f' is continuous
 f is continuous

Any $x_0 \in [a, b]$
 $x \in [a, b]$

$$f(x) = f(x_0) + \frac{1}{1!} f'(x_0)(x-x_0) + \frac{1}{2!} f''(x_0)(x-x_0)^2 + \dots + \frac{1}{n!} f^{(n)}(x_0)(x-x_0)^n \dots$$

$$+ \frac{1}{(n+1)!} f^{(n+1)}(\xi)(x-x_0)^{n+1}$$

Remainder $R_n(x)$

$\xi \in [x_0, x]$ or $[x, x_0]$

ξ UNKNOWN!

Taylor Polynomial $P_n(x)$

Usefulness:

$$\sin(.75) = \sin(\pi/4) + \cos(\pi/4)(.75-\pi/4) + \frac{1}{2!} \sin(\pi/4)(.75-\pi/4)^2$$

$$\pi/4 \approx .78$$

$$\sin(\pi/4) = \sqrt{2}/2$$

$$\cos(\pi/4) = \sqrt{2}/2$$

$$+ R_n(x) = \frac{1}{3!} \cos(\xi)(.75-\pi/4)^3$$

$\xi \in [.75, \pi/4]$

$$|R_n| \leq \frac{1}{6} (.75-\pi/4)^3$$

Review of logarithms

Q: $\log(a+b) \neq \log(a) + \log(b)$

$$\log(0) = -\infty$$

$$\log(1) = 0$$

$$\log(a \cdot b) = \log(a) + \log(b)$$

"log" = "ln"

\log_{10}, \log_2

$$\log(a^5) = 5 \cdot \log(a)$$

$$\log(1+1) \stackrel{?}{=} \log(1) + \log(1)$$

$\neq 0$

$\frac{\log(1)}{0} + \frac{\log(1)}{0}$