

# Lecture 1 : Introduction to Calculus

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Sep 7, 2021

## 1 Introduction

**What is calculus?** Calculus is the study how things change. It provides us a toll to model changes that happen around us.

## 2 Mathematical Background: Set

### 2.1 Definition

A set is a collection of distinct objects; these objects are called elements of the set. Some definition and notation of sets:

- $x \in S$  means  $x$  is an element of the set  $S$ ; we say that  $x$  belongs to  $S$  or simply  $x$  is in  $S$ .
- $x \notin S$  means  $x$  is not an element of  $S$ .
- $S \subseteq T$  means every element of  $S$  is an element of  $T$ ; we say that  $S$  is a subset of  $T$ , or that  $S$  is contained in  $T$ .
- $S = T$  means that  $S \subseteq T$  and  $T \subseteq S$  both hold.
- $S \subsetneq T$  means that  $S \subseteq T$  and  $S \neq T$  (we say that  $S$  is a proper subset of  $T$ ).
- $\emptyset$  denotes the set containing no element (called the empty set).

We use  $\{x \in S : P(x)\}$  or  $\{x \in S \mid P(x)\}$  to denote the set of all elements  $x$  in  $S$  for which  $P(x)$  is true. We may simply write  $\{x : P(x)\}$  when  $S$  is obvious or not important. The following symbols are frequently used:

- $\mathbb{Z} := \{\dots, 0, 1, 2, \dots\}$  is the set of integers.
- $\mathbb{N} := \{n \in \mathbb{Z} : n \geq 0\} = \{\dots, 0, 1, 2, 3, \dots\}$  is the set of natural numbers.
- $\mathbb{N}_+ := \{n \in \mathbb{Z} : n > 0\} = \{\dots, 1, 2, 3, \dots\}$  is the set of positive integers.
- $\mathbb{Q} := \{m/n : m \in \mathbb{Z}, n \in \mathbb{N}_+\}$  is the set of rational numbers.
- $\mathbb{R}$  is the set of real numbers.

**Note** We use the symbol  $:=$  to mean that the symbol on the left is defined by the object on the right.

## 2.2 Set Operations

Let  $S$  and  $T$  be sets. We define:

- $S \cap T := \{x : x \in S \text{ and } x \in T\}$  (Intersection of  $S$  and  $T$ )
- $S \cup T := \{x : x \in S \text{ or } x \in T\}$  (Union of  $S$  and  $T$ )
- $S \setminus T := \{x : x \in S \text{ and } x \notin T\}$  ( $S$  minus  $T$ ). It is also common to write  $S - T$  instead of  $S \setminus T$ .

$\mathbb{R} \setminus \mathbb{Q}$ , the set of all real numbers that are not rational, is called the set of irrational numbers.

Examples of irrational numbers include  $\pi$ ,  $\sqrt{2}$ , and  $e$

If  $S \cap T = \emptyset$ , then we say that  $S$  and  $T$  are disjoint.

## 2.3 Cartesian Products

**Definition** Let  $S$  and  $T$  be nonempty sets. The Cartesian product of  $S$  and  $T$ , denoted by  $S \times T$ , is the set of all ordered pairs  $(x, y)$  such that  $x \in S$  and  $y \in T$ . That is,

$$S \times T := \{(x, y) : x \in S, y \in T\}$$

More generally, if  $S_1, \dots, S_n$  are nonempty sets, the Cartesian product of  $S_1, \dots, S_n$  is defined to be

$$S_1 \times \dots \times S_n := \{(x_1, \dots, x_n) : x_1 \in S_1, \dots, x_n \in S_n\}$$

An object of the form  $(x_1, \dots, x_n)$  is called an (ordered)  $n$ -tuple.

If  $S = \{1, 2, 3\}$  and  $T = \{4, 8\}$  then

$$S \times T = \{(1, 4), (1, 8), (2, 4), (2, 8), (3, 4), (3, 8)\}$$

We use the symbol  $S_n$  to mean  $S \times \dots \times S$  (with  $n$  copies of  $S$ ). In particular,  $\mathbb{R}^2$  is the set of all ordered pairs of real numbers:

$$\mathbb{R}^2 := \mathbb{R} \times \mathbb{R} = \{(x, y) : x \in \mathbb{R}, y \in \mathbb{R}\}$$

Similarly,  $\mathbb{R}^n$  is the set of all ordered  $n$ -tuples of real numbers.

## 2.4 Interval

We use the following notations for intervals, where  $a \in \mathbb{R}$  and  $b \in \mathbb{R}$ :

- $[a, b] := \{x \in \mathbb{R} : a \leq x \leq b\}$  (Closed intervals)
- $(a, b) := \{x \in \mathbb{R} : a < x < b\}$  (Open intervals)
- $[a, b) := \{x \in \mathbb{R} : a \leq x < b\}$  (Half-open or half-closed intervals)
- $(a, b]$  is defined similarly.

We also allow  $a$  or  $b$  to be  $\infty$  or  $-\infty$  for unbounded intervals. For example:

$$(-\infty, \infty) := \mathbb{R}$$

$$[0, \infty) := \{x \in \mathbb{R} : x \geq 0\}$$

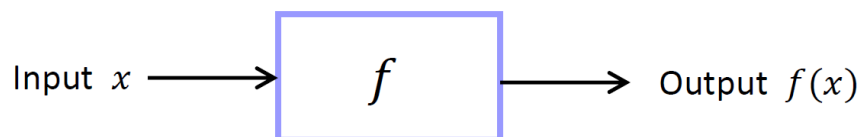


Figure 1: Function illustration

## 3 Function

### 3.1 Definition

A function is like a "machine" that takes input  $x$  which then go into a defined process resulted in output  $f(x)$ . A function consists of three objects, that is:

- A non empty set  $D$ , called the domain;
- A non empty set  $Y$ , called the codomain;
- A rule,  $f$  such that, for each element  $x_0 \in D$ ,  $f$  assigns exactly one element in  $Y$  to  $x_0$ ; this element is denoted by  $f(x)$

**Definition** A function from  $D$  to  $Y$  is a rule that assigns to each element of  $D$  exactly one element of  $Y$ . We use the notation  $f : D \rightarrow Y$  to mean that the function  $f$  is from  $D$  to  $Y$ , with  $f(x)$  being the element of  $Y$  assigned to  $x$ . For a function  $f : D \rightarrow Y$ , the set  $D$  and  $Y$  are called the domain and the codomain of  $f$ , respectively, and the set  $\{f(x) : x \in D\}$  is called the range of  $f$ .

**Note** If  $x$  and  $y$  are variables related by  $y = f(x)$ ,  $x$  is called the independent variable and  $y$  is called the dependent variable

### 3.2 Piecewise Function

**Definition** A piecewise function is a function built from pieces of different functions over different intervals.

A function may be defined piecewisely, for example,

$$f(x) = \begin{cases} 2x + 1 & 0 \leq x \leq 3 \\ \sqrt{x+6} & 3 < x < 10 \end{cases}$$

$f(x)$  can be denoted as  $f : [0, 10) \rightarrow \mathbb{R}$  with  $[0, 10) = \{x : 0 \leq x < 10\}$

## 4 Rate of Change

### 4.1 Average Rate of Change

**Definition** For  $y = f(x)$  the average rate of change of  $y$  with respect to  $x$  from  $x = x_1$  to  $x = x_2$  is

$$\frac{\Delta y}{\Delta x} = \frac{f(x_2) - f(x_1)}{x_2 - x_1} = \frac{f(x_1 + \epsilon) - f(x_1)}{\epsilon}$$

where  $\epsilon = \Delta x = x_2 - x_1$

**Geometric Representation** Average rate of change is related to **secant line**. Secant line on a curve  $f$  is a line joining two points of the curve  $f$ . The slope of a secant line is the average rate of change between two point intersection of secant line and the curve.

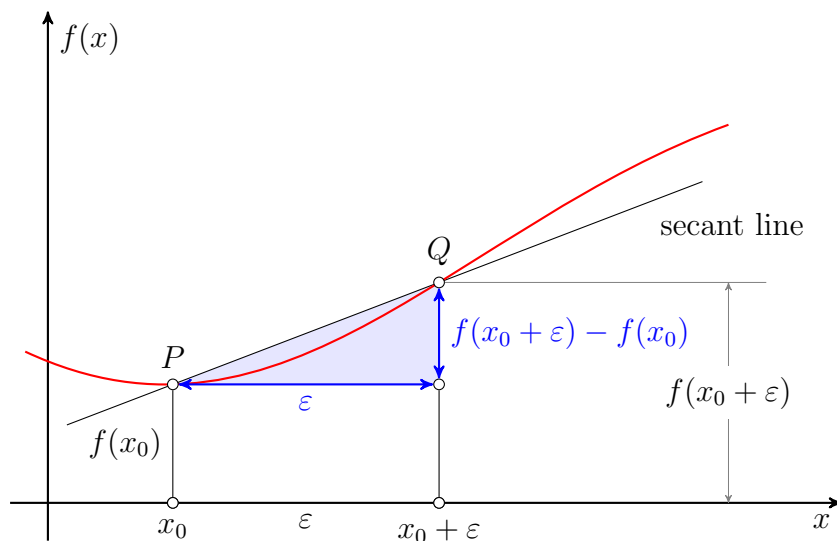


Figure 2: Illustration of secant line

The slope of the secant line through P and Q =  $\Delta f(x)/\Delta x$  which is the average rate of change with respect to  $x$  over  $[x_0, x_0 + \epsilon]$

## 4.2 Instantaneous Rate of Change

**Definition** The instantaneous rate of change is the change in the rate at a particular instant. We can find the of instantaneous rate of change at  $x_0$  by using average of rate of change over  $[x_0, x_1]$  with  $x_1$  "very close" to  $x_0$ .

For example:

$$\text{Let } y = f(x) = t^2, x_0 = 1$$

$x_1$	0.9	0.99	0.999	1.001	1.01	1.1
$\frac{f(x_1) - f(x_0)}{x_1 - x_0}$	1.9	1.99	1.999	2.001	2.01	2.1

As  $x_1$  approach  $x_0 = 1$ , the value of the average of change of  $y$  is getting closer to 2. Therefore, we can denote the instantaneous rate of change as:

$$\lim_{x_1 \rightarrow x_0} \frac{f(x_1) - f(x_0)}{x_1 - x_0} = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

**Geometric Representation** While average rate of change is related to secant line, instantaneous rate of change is related to **tangent line**. Tangent line of a curve  $f$  at  $x_0$  is a line that just "touches" the curve  $f$  at point  $x_0$

Slope of a tangent line at point  $x_0$  is the instantaneous rate of change at point  $x_0$ . In other words, it is the limit of the slope of the secant line as  $x$  approaches  $x_0$ .

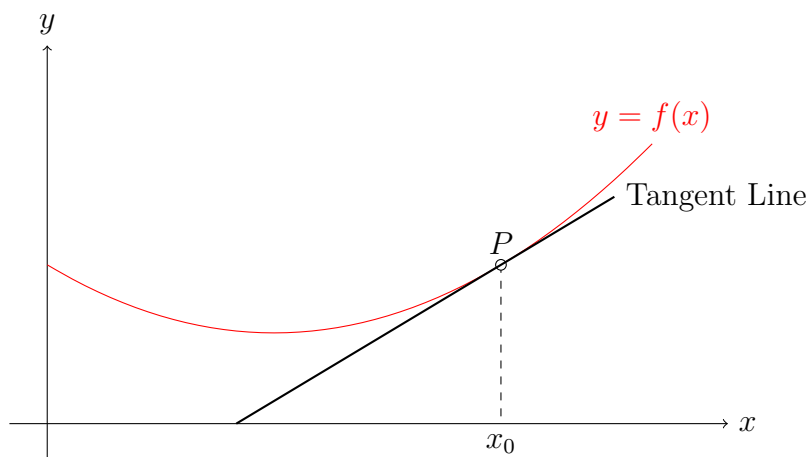


Figure 3: Illustration of tangent line

**Example** Let a function of the position of an object denoted as

$$f(x) = x^2$$

What is the tangent line at  $x = 1$ ?

Let  $t$  be an arbitrarily point that is close to 1. Therefore, we have the slope of the secant line  $L_t$

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

To get the instantaneous rate of change or the slope of the tangent line, we take the limit of the slope of the secant line as  $t$  approaches 1, that is

$$\lim_{t \rightarrow 1} \frac{t^2 - 1}{t - 1} = \lim_{t \rightarrow 1} \frac{(t - 1)(t + 1)}{t - 1} = t + 1$$

Hence, we have the slope of the tangent line at  $t = 1$  is  $t + 1 = 2$ .

The equation of the tangent line is

$$\begin{aligned} \frac{y - 1^2}{x - 1} &= 2 \\ y &= 2x - 1 \end{aligned}$$

**Note** Average rate of change is the same slope of secant line, and instantaneous rate of change is the same slope of tangent line