

Differentiation Kheng Yan Dong Final jia you!

$$1. \frac{d}{dx}(k e^{f(x)}) = k f'(x) e^{f(x)} \quad 2. \frac{d}{dx}(k \ln f(x)) = k \left[\frac{f'(x)}{f(x)} \right]$$

$$3. \frac{d}{dx}(b^x) = b^x \ln b \quad 4. \frac{d}{dx}(fg) = f'g + fg' \quad 5. \frac{d}{dx}\left(\frac{f}{g}\right) = \frac{f'g - fg'}{g^2}$$

$$5. \frac{d}{dx}(\sec x) = (\sec x)(\tan x) \quad \frac{d}{dx}(\csc x) = -(\csc x)(\cot x)$$

$$6. \frac{d}{dx}(\sin f(x)) = f'(x) \cos f(x) \quad \frac{d}{dx}(\cos f(x)) = -f'(x) \sin f(x)$$

$$\frac{d}{dx}(\tan f(x)) = \frac{f'(x)}{\cos^2 f(x)} \quad \frac{d}{dx}(\sec^{-1} x) = \frac{1}{|x| \sqrt{x^2 - 1}}$$

$$7. \frac{d}{dx}(\sin^{-1} x) = \frac{1}{\sqrt{1-x^2}} \quad \frac{d}{dx}(\cos^{-1} x) = -\frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx}(\tan^{-1} x) = \frac{1}{1+x^2} \quad 8. \frac{d}{dx}(\log_a x) = \frac{1}{x \ln a}, x > 0$$

$$\int \sec^2 x \, dx = \frac{1}{2} [(\sec x)(\tan x) + \ln |\sec x + \tan x|] + C$$

$$\int \csc^2 x \, dx = \frac{1}{2} [-(\csc x)(\cot x) + \ln |\csc x - \cot x|] + C$$

$$\int q^x \, dx = \frac{q^x}{\ln q} + C \quad \int \ln x \, dx = x \ln x - x + C$$

$$\int e^{qx} \sin(bx) \, dx = \frac{e^{qx}}{q^2 + b^2} (q \sin(bx) - b \cos(bx)) + C$$

$$\int e^{qx} \cos(bx) \, dx = \frac{e^{qx}}{q^2 + b^2} (q \cos(bx) + b \sin(bx)) + C$$

$$\int \frac{1}{x \ln x} \, dx = \ln |\ln x| + C \quad \int \sin^{-1} x \, dx = x \sin^{-1} x + \sqrt{1-x^2} + C$$

$$\int \frac{1}{\sqrt{q^2 - x^2}} \, dx = \sin^{-1}\left(\frac{x}{q}\right) + C \quad \int \cos^{-1} x \, dx = x \cos^{-1} x - \sqrt{1-x^2} + C$$

$$\int \frac{1}{q^2 + x^2} \, dx = \frac{1}{q} \tan^{-1}\left(\frac{x}{q}\right) + C \quad \int \tan^{-1} x \, dx = x \tan^{-1} x - \frac{1}{2} \ln(1+x^2) + C$$

$$\int \frac{1}{x \sqrt{x^2 - q^2}} \, dx = \frac{1}{q} \sec^{-1}\left(\frac{x}{q}\right) + C$$

$$5. \sin A \cos B = \frac{1}{2} [\sin(A+B) + \sin(A-B)]$$

$$\cos A \sin B = \frac{1}{2} [\sin(A+B) - \sin(A-B)]$$

$$\cos A \cos B = \frac{1}{2} [\cos(A+B) + \cos(A-B)]$$

$$\sin A \sin B = -\frac{1}{2} [\cos(A+B) - \cos(A-B)]$$

$$6. \sin 2x = 2 \sin x \cos x \quad \tan 2x = \frac{2 \tan x}{1 - \tan^2 x}$$

$$\cos 2x = \cos^2 x - \sin^2 x = 1 - 2 \sin^2 x = 2 \cos^2 x - 1$$

$$\tan\left(\frac{x}{2}\right) = \frac{1 - \cos x}{\sin x}$$

$$\sin\left(\frac{x}{2}\right) = \pm \sqrt{\frac{1 - \cos x}{2}} \quad \cos\left(\frac{x}{2}\right) = \pm \sqrt{\frac{1 + \cos x}{2}}$$

$$7. q^2 = b^2 + c^2 - 2bc \cos A \quad A = \cos^{-1}\left(\frac{b^2 + c^2 - q^2}{2bc}\right)$$

$$\frac{a}{\sin A} = \frac{b}{\sin B} = \frac{c}{\sin C}$$

$$9. \text{Area of } \Delta = \frac{1}{2} ab \sin C$$

Integration

$$1. \int (ax+b)^n \, dx = \frac{(ax+b)^{n+1}}{a(n+1)} + C, n \neq -1$$

$$2. \int e^{ax+b} \, dx = \frac{e^{ax+b}}{a} + C \quad 3. \int \frac{1}{ax+b} \, dx = \frac{1}{a} \ln |ax+b| + C$$

$$4. \int \frac{1}{x} \, dx = \ln |x| + C \quad 5. \int_a^c f(x) \, dx = \int_a^b f(x) \, dx + \int_b^c f(x) \, dx$$

$$6. \int \sin(ax+b) \, dx = -\frac{1}{a} \cos(ax+b) + C \quad \int \cos(ax+b) \, dx = \frac{1}{a} \sin(ax+b) + C$$

$$\int \tan x \, dx = \ln |\sec x| + C \quad \int \frac{1}{\cos^2 f(x)} \, dx = \tan f(x)$$

$$\int (\sec x)(\tan x) \, dx = \sec x + C \quad \int (\csc x)(\cot x) \, dx = -\csc x + C$$

$$\int \csc^2 x \, dx = -\cot x + C \quad \int \sec x \, dx = \ln |\sec x + \tan x| + C$$

$$\int \csc x \, dx = \ln |\csc x - \cot x| + C \quad \int \cot x \, dx = \ln |\sin x| + C$$

Integration by parts: $\int u v' = uv - \int u' v$

Trig substitutions: if integral contains these, do substitution

$$\sqrt{q^2 - b^2 x^2} \Rightarrow x = \frac{q}{b} \sin \theta \text{ and } \cos^2 \theta = 1 - \sin^2 \theta$$

$$\sqrt{b^2 x^2 - q^2} \Rightarrow x = \frac{q}{b} \sec \theta \text{ and } \tan^2 \theta = \sec^2 \theta - 1$$

$$\sqrt{q^2 + b^2 x^2} \Rightarrow x = \frac{q}{b} \tan \theta \text{ and } \sec^2 \theta = 1 + \tan^2 \theta$$

Trigo

$$1. \sin^2 x + \cos^2 x = 1 \quad \tan^2 x + 1 = \sec^2 x \quad 1 + \cot^2 x = \csc^2 x$$

$$2. \tan(A \pm B) = \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$3. \sin(A \pm B) = \sin A \cos B \pm \cos A \sin B \quad \cos(A \pm B) = \cos A \cos B \mp \sin A \sin B$$

$$4. \sin S + \sin D = 2 \sin\left(\frac{S+D}{2}\right) \cos\left(\frac{S-D}{2}\right)$$

$$\sin S - \sin D = 2 \cos\left(\frac{S+D}{2}\right) \sin\left(\frac{S-D}{2}\right)$$

$$\cos S + \cos D = 2 \cos\left(\frac{S+D}{2}\right) \cos\left(\frac{S-D}{2}\right)$$

$$\cos S - \cos D = -2 \sin\left(\frac{S+D}{2}\right) \sin\left(\frac{S-D}{2}\right)$$

Absolute extreme: entire domain

Local extreme: specified domain

Partial fraction: $\frac{px+q}{(x-a)(x-b)} = \frac{A}{x-a} + \frac{B}{x-b}$

$$\frac{px+q}{(x-a)^2} = \frac{A}{x-a} + \frac{B}{(x-a)^2} \quad \frac{px^2+qx+r}{(x-a)(x-b)(x-c)} = \frac{A}{x-a} + \frac{B}{x-b} + \frac{C}{x-c}$$

$$\frac{px^2+qx+r}{(x-a)^2(x-b)} = \frac{A}{x-a} + \frac{B}{(x-a)^2} + \frac{C}{x-b}$$

Area & volume

Area \rightarrow above x-axis \rightarrow +ve
below x-axis \rightarrow -ve

Area \rightarrow right y-axis \rightarrow +ve
left y-axis \rightarrow -ve

Volume about x-axis: $V = \pi \int_a^b y^2 \, dx$

Volume about y-axis: $V = \pi \int_c^d x^2 \, dy$

Extreme Value

$$\rightarrow f'(x) = 0 \text{ (1)}$$

$$\rightarrow f'(x) \text{ does not exist (2)}$$

Critical point \rightarrow the 1st two properties

L'Hôpital's Rule ($\frac{0}{0}$ or $\frac{\infty}{\infty}$)

$\lim_{x \rightarrow c} f(x) = 0$ and $\lim_{x \rightarrow c} g(x) = 0$ and $\lim_{x \rightarrow c} \frac{f'(x)}{g'(x)} = L$
 or $\pm \infty$ and $\pm \infty$

\therefore Then, $\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = L$ $y = \frac{1}{x}$ $\frac{1}{x} \rightarrow \infty$ $y = \log x$ $\rightarrow \infty$

Geometric Series

$$T_n = ar^{n-1} \quad S_n = \frac{a(1-r^n)}{1-r} \quad S_\infty = \frac{a}{1-r}$$

$r \neq 1$
 if converges for all x , radius = ∞
 if converges only at x , radius = 0

Ratio test

1) $p < 1$: converges
 2) $p > 1$: diverges
 3) $p = 1$: no conclusion

Power series about $x = a$

$$\sum_{n=0}^{\infty} C_n (x-a)^n$$

$a=0$ zero order
 $a=1$ 1st order

Radius of convergence, h

$$|x-a| < h$$

*ratio test only gives you ratio, not

Taylor series

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x-a)^k$$

Important r.p.s. L'Hôpital's Rule

if we need to find $\lim_{x \rightarrow q} x^{f(x)}$

1st calculate: $\lim_{x \rightarrow q} \ln x^{f(x)}$
 $= \lim_{x \rightarrow q} f(x) \ln x$

Some Taylor series

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad e^{-x} = \sum_{n=0}^{\infty} \frac{(-1)^n x^n}{n!}$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$$

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$$

$$\tan^{-1} x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{2n+1}$$

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^n}{n}$$

$$(1+x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n$$

\star To find Taylor Series, try to express in this form:

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n, \text{ for } |x| < 1$$

Use S_∞ of geometric series

\star If centred at a , make sure $C(x-a)$ is in D , where C is any

$\star f_{xy}(a,b) = f_{yx}(a,b)$ {see whether LHS or RHS is easier to do, then use this eq. to get f_{xy} }

Chain rule $z = f(x,y)$

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

x & y are function of 1 variables, i.e. $x(t)$ and $y(t)$
 $z(t) = f(x(t), y(t))$

For $f(x,y,z)$ {1 variable: t }

$$\frac{dw}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} + \frac{\partial f}{\partial z} \frac{dz}{dt}$$

$w(t) = f(x(t), y(t), z(t))$

$y-y_1 = m(x-x_1)$

must be unit vector

Directional derivative along the direction $u = u_1 i + u_2 j$

$$D_u f(a,b) = f_x(a,b) \cdot u_1 + f_y(a,b) \cdot u_2$$

Gradient of $f(x,y)$, $\nabla f = f_x i + f_y j$

max/min $D_u f(a,b) \Rightarrow \|\nabla f(a,b)\|$

\star f increases most rapidly in the direction $\nabla f(a,b)$

decreases most rapidly in the direction $-\nabla f(a,b)$

θ is the angle between $\nabla f(a,b)$ and u

Change in the value of f when we move a small distance Δt from the point (a,b) in the direction of the vector u

$$\Delta f = D_u f(a,b) \cdot \Delta t$$

Directional derivative along the direction $u = u_1 i + u_2 j + u_3 k$

$$D_u f(a,b,c) = f_x(a,b,c) \cdot u_1 + f_y(a,b,c) \cdot u_2 + f_z(a,b,c) \cdot u_3$$

Critical points:

i) $f_x(a,b) = 0$ and $f_y(a,b) = 0$

ii) $f_x(a,b) = 0$ or $f_y(a,b) = 0$

does not exist

2nd Derivative Test

$$D = f_{xx}(a,b) f_{yy}(a,b) - f_{xy}(a,b)^2$$

a) $D > 0$; $f_{xx}(a,b) > 0 \Rightarrow$ local min

b) $D > 0$; $f_{xx}(a,b) < 0 \Rightarrow$ local max

c) $D < 0 \Rightarrow$ saddle point

d) $D = 0 \Rightarrow$ no conclusion

For 2 independent variables $z = f(x,y)$

$$\frac{\partial z}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s}$$

$$\frac{\partial z}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t}$$

$$z(s,t) = f(x(s,t), y(s,t))$$

For $f(x,y,z)$ {2 variables: s, t }

$$\frac{\partial w}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial s}$$

$$\frac{\partial w}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t}$$

$w(s,t) = f(x(s,t), y(s,t), z(s,t))$

$u = u_1 i + u_2 j$

$$D_u f(a,b) = \nabla f(a,b) \cdot u$$

$$= \|\nabla f(a,b)\| \cos \theta$$

θ is the angle between $\nabla f(a,b)$ and u

Change in the value of f when we move a small distance Δt from the point (a,b) in the direction of the vector u

$$\Delta f = D_u f(a,b) \cdot \Delta t$$

Directional derivative along the direction $u = u_1 i + u_2 j + u_3 k$

$$D_u f(a,b,c) = f_x(a,b,c) \cdot u_1 + f_y(a,b,c) \cdot u_2 + f_z(a,b,c) \cdot u_3$$

Reduction to separable variable

(for equation of form $y' = g(\frac{y}{x})$)

① let $v = \frac{y}{x}$

\therefore Thus $@$ becomes

$$y' = vx \quad v + xv' = g(v)$$

which is separable

Linear 1st order ODEs

$$\frac{dy}{dx} + P(x)y = Q(x)$$

① Find $R = e^{\int P(x) dx}$

$$② y = \frac{1}{R} \int RQ(x) dx$$

Bernoulli Equation

① Let $z = y^{1-n}$ ② Find $\frac{dz}{dx}$ using chain rule

$$\frac{dy}{dx} + P(x)y = Q(x)y^n$$

③ express $\frac{dz}{dx}$ in terms of y & $\frac{dz}{dx}$

2nd order LDE (homogenous)

$$y'' + ay' + by = 0$$

a & b are constants

Case 1: 2 real roots

$$\therefore y = C_1 e^{r_1 x} + C_2 e^{r_2 x}$$

Case 2: Real double root ($\lambda = \lambda_1$)

$$\therefore y = C_1 e^{\lambda_1 x} + C_2 x e^{\lambda_1 x}$$

Case 3: Complex roots

$$\lambda_1 = \alpha + \beta i; \lambda_2 = \alpha - \beta i$$

$$\therefore y = C_1 e^{\alpha x} \cos \beta x + C_2 e^{\alpha x} \sin \beta x$$

$\star C_1, C_2$ are constants that we have to determine through initial val

Radioactive decay equation

$$N = N_0 e^{-kt}; k = (\ln 2)/t_{1/2}$$

Note B can be > 1 or < 1 , depending on how we express s is a constant which is the one in $D = sN$

Logistic population model

$$\frac{dN}{dt} = BN - DN = B(N)N = BN - sN^2$$

$$N = \frac{N_0}{1 + (\frac{N_0}{N_a} - 1)e^{-Bt}}$$

To sustain the population:

$$0 < E < \frac{B^2}{4s}, E = \text{harvesting rate}$$

Basic harvesting model

$$\frac{dN}{dt} = (B - sN)N - E$$

If cannot sustain, then T , the time the population can last for:

$$T = \int_0^{N_0} \frac{1}{sN^2 - BN + E} dN$$

Partial DE if the form is $(f(x)g(y))' = 1$

Consider $u_x = f(x)g(y)$ $u_y = g(y)h(x)$

① Assume solution $u(x,y) = X(x)Y(y)$

② Equate both sides to constant k , $u(x,y) = X(x)Y(y)$

Given angle, find unit vector

① $u = (\cos \theta) i + (\sin \theta) j$ θ = angle between u and the x -axis

② $u = (\cos \phi \cos \theta) i + (\cos \phi \sin \theta) j + (\sin \phi) k$

θ = angle between the projection of u onto the xy plane and the x -axis

ϕ = angle between u and xy plane

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