

Definitions

Finite difference:

$$f(x + \Delta x) = f(x) + \Delta f(x)$$

Limit of a sequence:

$$|a - S_n| < \epsilon$$

$$\lim_{n \rightarrow \infty} S_n = a$$

Limit of a function:

$$|f(x) - l| \leq \epsilon$$

$$\lim_{x \rightarrow x_0} f(x) = l$$

Infinite sum:

$$\sum_{n=0}^{\infty} a_n = \lim_{n \rightarrow \infty} \sum_{n=0}^n a_n$$

Discrete derivative:

$$\frac{\Delta f}{\Delta x} = \frac{f(x_n + \Delta x) - f(x_n)}{\Delta x}$$

Derivative:

$$\frac{df(x)}{dx} = \lim_{\Delta x \rightarrow 0} \frac{\Delta f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Asymptotic relation:

Sequences:

$$\lim_{n \rightarrow \infty} \frac{A_n}{B_n} = 1$$

$$A \sim B$$

Functions:

$$\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow x_0} \frac{g(x)}{f(x)} = 1$$

Discrete integral:

$$\sum_{n=0}^N f(x_n) \cdot \Delta x$$

Taylor expansion:

$$f_k(x) = \sum_{j=0}^K \frac{1}{j!} \cdot \frac{d^j f(x_0)}{dx^j} (x - x_0)^j$$

Integral:

$$\int_a^b f(x) dx = \lim_{N \rightarrow \infty} \sum_{n=0}^{N-1} f(x_n) \Delta x_n = \lim_{N \rightarrow \infty} \sum_{n=0}^{N-1} f(x_n) (x_{n+1} - x_n)$$

$$\Delta x = \frac{b-a}{N}$$

Definite integral with relation to a differential:

$$\int_a^b f(x) dg(x) = \lim_{N \rightarrow \infty} \sum_{n=1}^{N-1} f(x_n) \Delta g(x_n) = \lim_{N \rightarrow \infty} \sum_{n=1}^{N-1} f(x_n) (g(x_{n+1}) - g(x_n))$$

Fundamental theorem of calculus:

$$f(x) dx = \frac{dF(x)}{dx} dx = dF(x)$$

Rules

Derivative rules:

Product rule:

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

Example:

$$\frac{d}{dx}(x^3 \cdot \sin(x)) = x^3 \cdot \frac{d}{dx}\sin(x) + (\sin(x)) \cdot \frac{d}{dx}x^3 = x^3 \cdot \cos(x) + 3x^2 \cdot \sin(x)$$

Chain rule:

$$\frac{dh(x)}{dx} = \frac{df(u(x))}{du} \cdot \frac{du(x)}{dx}$$

Example:

$$\frac{d}{dx} \ln(x^2 + 1) = \frac{dy}{du} \cdot \frac{du}{dx} = \frac{1}{u} \cdot 2x = \frac{1}{x^2+1} \cdot 2x = \frac{2x}{x^2+1}$$

Quotient rule:

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

Example:

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

Integral rules:

Integration by parts:

$$\int_a^b g(x) \frac{df(x)}{dx} dx = (f(b)g(b) - f(a)g(a)) - \int_a^b f(x) \frac{dg(x)}{dx} dx$$

Example:

$$\int_0^1 x e^x dx = \int_0^1 x \frac{de^x}{dx} = (e^1 \cdot 1 - e^0 \cdot 0) - \int_0^1 e^x \frac{dx}{dx} dx = e - \int_0^1 e^x dx = e - (e^1 - e^0) = e - e + 1 = 1$$

Integration by substitution:

$$\int_a^b f(g(x)) \left(\frac{dg(x)}{dx} \right) dx = \int_a^b f(g(x)) dg(x)$$

Example:

TODO

ABC formula:

$$ax^2 + bx + c = 0 \iff x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

Example:

TODO

Examples

Answers in the expected notation:

Limits:

$$\lim_{n \rightarrow 0} \frac{3n^3 + 1}{4n^3 + n^3 + n} = \lim_{n \rightarrow 0} \frac{3n^3}{4n^3} = \lim_{n \rightarrow \infty} \frac{3}{4} = \frac{3}{4}$$

$$\text{or: } \lim_{x \rightarrow 0} \frac{2x^6 + 3x^2 - 6x}{7x^6 - 6x} \sim \frac{-6x}{-6x} = 1$$

Derivatives by definition:

$$\frac{df(x^2)}{dx} = \frac{(x+dx)^2 - x^2}{dx} = \frac{x^2 + 2xdx + (dx)^2 - x^2}{dx} = \frac{2xdx}{dx} = 2x$$

Other options for derivatives: $(1/x, e^x, e^{2x}, x^3)$

Integrals by definition:

$$\int_0^b x^2 dx = \lim_{N \rightarrow \infty} \sum_{n=0}^{N-1} x_n^2 \Delta x$$

$$\text{where: } \Delta x = \frac{b-0}{N} = \frac{b}{N} \text{ and } x_n = n\Delta x = \frac{n}{N}b$$

$$\text{rewrite: } \sum_{n=0}^{N-1} x_n^2 \Delta x = \sum_{n=0}^{N-1} \frac{n^2}{N^3} b^3 = \frac{b^3}{N^3} \sum_{n=0}^{N-1} n^2$$

$$\text{we use the following sum: } \sum_{n=0}^{N-1} n^2 = \frac{(N-1)N(2N-1)}{6}$$

$$\text{our sum becomes: } \sum_{n=0}^{N-1} x_n^2 \Delta x = b^3 \frac{(N-1)N(2N-1)}{6N^3} = b^3 \frac{2N^3 - 3N^2 + 6}{6N^3}$$

$$\text{take the limit: } \int_0^b x^2 dx = \lim_{N \rightarrow \infty} b^3 \frac{2N^3 - 3N^2 + 6}{6N^3} = b^3 \lim_{N \rightarrow \infty} \frac{2N^3}{6N^3} = \frac{1}{3}b^3$$

$$\text{thus: } \int_0^b x^2 dx = \frac{1}{3}b^3$$