Calculus

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1 Derivatives

1.1 Definition

If the derivative is defined to be y=f(x), then its derivative is $f'(x)=\lim_{h\to\infty} \frac{f(x+h)-f(x)}{h}$.

Equivalent notations for the derivative of y=f(x) are:

$$f'(x) = y' = \frac{df}{dx} = \frac{dy}{dx} = \frac{d}{dx}(f(x)) = Df(x)$$

Equivalent notations for the the derivative of y=f(x) evaluated at x=a are:

$$f'(a) = y'\Big|_{x=a} = \frac{df}{dx}\Big|_{x=a} = \frac{dy}{dx}\Big|_{x=a} = Df(a)$$

1.2 Properties

The following properties hold where f(x) and g(x) are differential functions and c and n are any real numbers.

1.
$$(cf)' = cf'(x)$$

5.
$$\frac{d}{dr}(c) = 0$$

2.
$$(f \pm g)' = f'(x) \pm g'(x)$$

6.
$$\frac{d}{dx}(x^n) = nx^{n-1}$$

3.
$$(fg)' = f'g + fg'$$

4. $\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$

7.
$$\frac{d}{dx}\left(f\left(g(x)\right)\right) = f'\left(g(x)\right)g'(x)$$

1.3 Common Derivatives

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

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

$$\frac{d}{dx}(\sin x) = \cos x$$

$$\frac{d}{dx}(\cos x) = -\sin x$$

$$\frac{d}{dx}(\tan x) = \sec^2 x$$

$$\frac{d}{dx}(\sec x) = \sec x \tan x$$

$$\frac{d}{dx}(\csc x) = -\csc x \cot x$$

$$\frac{d}{dx}(\cot x) = -\csc^2 x$$

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

$$\frac{d}{dx}(a^x) = a^x \ln(a)$$

$$\frac{d}{dx}(e^x) = e^x$$

$$(\ln(x)) = \frac{1}{x}, x > 0$$

$$\frac{d}{dx}(\cot x) = -\csc^2 x$$

$$\frac{d}{dx}(\ln|x|) = \frac{1}{x}, x \neq 0$$

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

$$\frac{d}{dx}(\log_a(x)) = \frac{1}{x \ln a}, x > 0$$

1.4 Higher Order Derivatives

Second Order Derivative

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

$$f^{(n)} = \frac{d^n f}{dx^n} = \left(f^{(n-1)}(x)\right)'$$