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MA1102R
AY20/21 sem 2
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00. FUNCTIONS & SETS

sets

$$A = \{x \mid \textit{properties of} x\}$$

- $A \subseteq B$: A is a subset of B
- $A \nsubseteq B$: A is not a subset of B
- $A = B \iff A \subseteq B \wedge B \subseteq A$
- **operations on sets**
  - union: $A \cup B = \{x \mid x \in A \vee x \in B\}$
  - intersection: $A \cap B = \{x \mid x \in A \wedge x \in B\}$
  - difference: $A \backslash B = \{x \mid x \in A \wedge x \notin B\}$
- **common notations on sets**:
  - $\mathbb{R}, \mathbb{Q}, \mathbb{Z}, \mathbb{N}$ where $\mathbb{N} = \mathbb{Z}^+$
  - $\emptyset$: empty set

closed interval (inclusive):	open interval (exclusive):
$[a, b] = \{x \mid a \leq x \leq b\}$	$(a, b) = \{x \mid a < x < b\}$ $(a, \infty) = \{x \mid a < x\}$

functions

- **existence**: $\forall a \in A, f(a) \in B$
- **uniqueness**: $\forall a \in A$ has only one image in B.
- for $f : A \to B$
  - domain: A, codomain: B
  - range: $\{f(x) \mid x \in A\}$
- for this mod:
  - $A, B \subseteq \mathbb{R}$
  - if A is not stated, the domain of f is the largest possible set for which f is defined
  - if B is not stated, $B = \mathbb{R}$

graphs of functions

The graph of f is the set

$$G(f) := \{(x, f(x)) \mid x \in A\}$$

- if $A, B \subseteq R$ then $G(f) \subseteq A \times B \subseteq \mathbb{R} \times \mathbb{R}$
- each element is a point on the Cartesian plane $\mathbb{R}^2$

algebra of functions

function	domain
$(f+g)(x) := f(x) + g(x)$	$A \cap B$
$(f-g)(x) := f(x) - g(x)$	$A \cap B$
$(fg)(x) := f(x)g(x)$	$A \cap B$
$(f/g)(x) := f(x)/g(x)$	$\{x \in A \cap B \mid g(x) \neq 0\}$

types of functions

- **rational function**: $R(x) = \frac{P(x)}{Q(x)}$, where P, Q are polynomials and $Q(x) \neq 0$
  - every polynomial is a rational function ($Q(x) = 1$)
- **algebraic function**: constructed from polynomials using algebraic operations
- a function f is **increasing** on a set I if $x_q < x_2 \Rightarrow f(x_1) < f(x_2)$ for any $x_1, x_2 \in I$.
- a function f is **decreasing** on a set I if $x_q < x_2 \Rightarrow f(x_1) > f(x_2)$ for any $x_1, x_2 \in I$.
- even/odd:
  - **even function**: $\forall x, f(-x) = f(x)$
    - symmetric about the y-axis
  - **odd function**: $\forall x, f(-x) = -f(x)$
    - symmetric about the origin O
  - any function defined on $\mathbb{R}$ can be decomposed *uniquely* into the sum of an even function and an odd function
- **power function**: x^n
  - x^n is $\begin{cases} \text{an odd function,} & \text{if } n \text{ is odd} \\ \text{an even function,} & \text{if } n \text{ is even} \end{cases}$

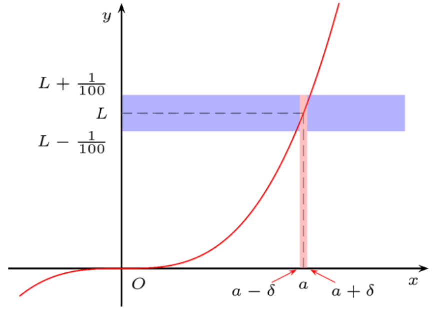
01. LIMITS

precise definition of limits

Let f be a function defined on an open interval containing a, except possibly at a.

The limit of $f(x)$ (as x approaches a) equals L if,

$$\boxed{\text{for every } \epsilon > 0 \text{ there is } \delta > 0 \text{ such that } 0 < |x - a| < \delta \Rightarrow |f(x) - L| < \epsilon}$$



informally,

- $0 < |x - a| < \delta \Rightarrow x$ is close to but not equal to a.
- $0 < |f(x) - L| < \epsilon \Rightarrow f(x)$ is arbitrarily close to L.

limit laws

$\boxed{\text{you cannot apply any laws on limits UNLESS you have shown that the limit exists!!}}$

- Let $c \in \mathbb{R}$. $\lim_{x \to a} c = c$
- $\lim_{x \to a} x = a$

Suppose $\lim_{x \to a} f(x) = L$ and $\lim_{x \to a} g(x) = M$. Let c be a constant.

- $\lim_{x \to a} (cf(x)) = cL = c \lim_{x \to a} f(x)$
- $\lim_{x \to a} (f(x) + g(x)) = L + M = \lim_{x \to a} f(x) + \lim_{x \to a} g(x)$
- $\lim_{x \to a} (f(x) - g(x)) = \lim_{x \to a} f(x) - \lim_{x \to a} g(x)$
- $\lim_{x \to a} (f(x)g(x)) = \lim_{x \to a} f(x) \lim_{x \to a} g(x)$
- $\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{\lim_{x \to a} f(x)}{\lim_{x \to a} g(x)}$ provided that $\lim_{x \to a} g(x) \neq 0$
- $\lim_{x \to a} (f(x))^n = \left(\lim_{x \to a} f(x)\right)^n$
- $\lim_{x \to a} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x \to a} f(x)}$

$$\boxed{\text{if } \lim_{x \to a} \frac{f(x)}{g(x)} \text{ exists and } \lim_{x \to a} g(x) = 0, \text{ then } \lim_{x \to a} f(x) = 0}$$

inequalities on limits

Suppose $\lim_{x \to a} f(x) = L$ and $\lim_{x \to a} g(x) = M$.

lemma
if $f(x) \leq g(x)$ for all x near a (except possibly at a), then $L \leq M$.

lemma
If $f(x) \geq 0$ for all x, then $L \geq 0$.

direct substitution property

Let f be a polynomial or rational function.

If a is in the domain of f, then

$$\lim_{x \to a} f(x) = f(a)$$

If $f(x) = g(x)$ for all x near a except possibly at a, then

$$\lim_{x \to a} f(x) = \lim_{x \to a} g(x)$$

If a is not in the domain (e.g. 0 denominator), don't apply directly - convert to an equivalent function and then sub in

one-sided limits

- limit laws also hold for one-sided limits

If as x is close to a from the right, $f(x)$ is close to L, the right-hand limit of f as x approaches a equals L.

$$(x \to a^+ \Rightarrow f(x) \to L) \Rightarrow \lim_{x \to a^+} f(x) = L$$

If as x is close to a from the left, $f(x)$ is close to L, the left-hand limit of f as x approaches a equals L.

$$(x \to a^- \Rightarrow f(x) \to L) \Rightarrow \lim_{x \to a^-} f(x) = L$$

$$\boxed{\lim_{x \to a} f(x) = L \iff \lim_{x \to a^+} f(x) = \lim_{x \to a^-} f(x) = L}$$

$$f(x) \to L \Leftarrow x \to a \Leftrightarrow \begin{cases} x \to a^+ \Rightarrow f(x) \to L \\ x \to a^- \Rightarrow f(x) \to L \end{cases}$$

definition of one-sided limits

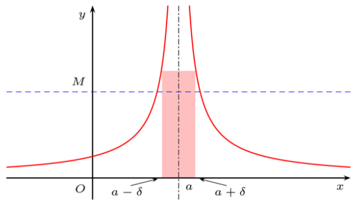
LH Limit: $\lim_{x \to a^-} f(x) = L$
if for every $\epsilon > 0$ there exists $\delta > 0$ such that
$0 < a - x < \delta \Rightarrow |f(x) - L| < \epsilon$

RH Limit: $\lim_{x \to a^+} f(x) = L$
if for every $\epsilon > 0$ there exists $\delta > 0$ such that
$0 < x - a < \delta \Rightarrow |f(x) - L| < \epsilon$

definition of infinite limits

$$\lim_{x \to a} f(x) = \infty$$

if for every $M > 0$ there exists $\delta > 0$ such that
$0 < |x - a| < \delta \Rightarrow f(x) > M$



negative infinite limit:
$0 < |x - a| < \delta \Rightarrow f(x) < M$

- ∞ is NOT a number $\Rightarrow$ an infinite limit does NOT exist

limits to infinity

Suppose f is defined on $[M, \infty)$ for some $M \in \mathbb{R}$:

$\lim_{x \to \infty} f(x) = L$:
For every $\epsilon > 0$, there exists N such that
$x > N \Rightarrow |f(x) - L| < \epsilon$

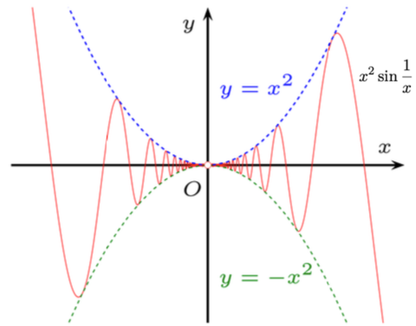
$\lim_{x \to \infty} f(x) = \infty$:
For every $M > 0$, there exists N such that
$x > N \Rightarrow f(x) > M$

squeeze theorem

Suppose $f(x)$ is bounded by $g(x)$ and $h(x)$ where

- $g(x) \leq f(x) \leq h(x)$ for all x near a (except at a), and
- $\lim_{x \to a} g(x) = \lim_{x \to a} h(x) = L$.

Then $\lim_{x \to a} f(x) = L$.



02. CONTINUOUS FUNCTIONS

definition of continuity

a function f is **continuous at** a $\iff$
f is continuous from the left and from the right at a.

$$\lim_{x \to a} f(x) = f(a)$$

- f is continuous from the right at a if $\lim_{x\to a^+} f(x) = a$
- f is continuous from the left at a if $\lim_{x\to a^-} f(x) = a$

a function f is **continuous at an interval** if it is continuous at every number in the interval.

f is continuous on **open interval** (a,b)
$\Leftrightarrow$ f is continuous at every $x \in (a,b)$
f is continuous on **closed interval** $[a,b]$

$$\Leftrightarrow \begin{cases} f \text{ is continuous at every } x \in (a,b) \\ f \text{ is continuous from the right at } a \\ f \text{ is continuous from the left at } b \end{cases}$$

precise definition of continuity

a function f is **continuous** at a number a if
for all $\epsilon > 0$, there exists $\delta > 0$ such that
$|x-a| < \delta \Rightarrow |f(x) - f(a)| < \epsilon$

- aka $\lim_{x\to a} f(x) = f(a)$

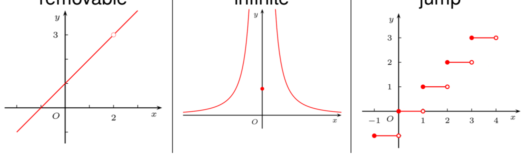
continuity test

f is continuous at a $\Leftrightarrow$

1. f is defined at a (a is in the domain of f)
2. $\lim_{x\to a} f(x)$ exists
3. $\lim_{x\to a} f(x) = f(a)$

examples of discontinuity

removable | infinite | jump



properties of continuous functions

let f and g be functions continuous at a. let c be a constant.

1. cf is continuous at a
2. $f+g$ is continuous at a
3. $f-g$ is continuous at a
4. fg is continuous at a
5. f/g is continuous at a, provided $g(a) \neq 0$

other properties

- a polynomial is continuous everywhere
- a rational function is continuous on its domain
  - if $P(x)$ and $Q(x)$ are polynomials, $\frac{P(x)}{Q(x)}$ is continuous whenever $Q(x) \neq 0$.
- $f(x) = c$ is continuous on $\mathbb{R}$ for all $c \in \mathbb{R}$.
- $f(x) = x$ is continuous on $\mathbb{R}$.

trigonometric functions

- $f(x) = \sin x$ and $g(x) = \cos x$ are continuous everywhere
- $\tan x, \sec x$ are continuous whenever $\cos x \neq 0$
  - domain: $\mathbb{R}\backslash\{\pm\frac{pi}{2}, \pm\frac{3\pi}{2}, \pm\frac{5\pi}{2}, \dots\}$
- $\cot x, \csc x$ are continuous whenever $\sin x \neq 0$
  - domain: $\mathbb{R}\backslash\{0, \pm\pi, \pm 2\pi, \cdots\}$

composite of continuous functions

if f is continuous at b and $\lim_{x\to a} g(x) = b$, then
$\lim_{x\to a} f(g(x)) = f(\lim_{x\to a} g(x)) = f(b)$

if g is continuous at a and f is continuous at $g(a)$,
then $f \circ g$ is continuous at a.
$\lim_{x\to a} (f\circ g)(x) = (f \circ g)(a)$

substitution theorem

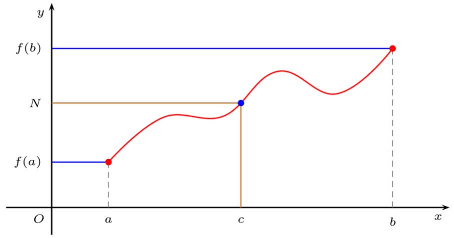
Suppose $y = f(x)$ such that $\lim_{x\to a} f(x) = b$. If

1. g is continuous at b, OR
2. $\forall x$ near a, except at a, $f(x) \neq b$ and $\lim_{y\to b} g(y)$ exists
   - aka, $\lim_{y\to b} g(y)$ exists and f is one-to-one.

Then $\lim_{x\to a} g(f(x)) = \lim_{y\to b} g(y)$

intermediate value theorem

Let f be a function continuous on $[a,b]$ with $f(a) \neq f(b)$.
Let N be a number between $f(a)$ and $f(b)$.
Then there exists $c \in (a,b)$ such that $f(c) = N$.



03. DERIVATIVES

tangent line

the **tangent line** to $y = f(x)$ at $(a, f(a))$ is
the line passing through $(a, f(a))$ with slope $f'(a)$:

$$\boxed{y = f'(a)(x-a) + f(a)}$$

definition of derivatives

- f is differentiable at a if $f'(a)$ exists
- $f'(a)$ is the slope of $y = f(x)$ at $x = a$
  - $f'(a) = \frac{dy}{dx}|_{x=a}$
  - $\frac{dy}{dx} := \lim_{x\to 0} \frac{\Delta y}{\Delta x}$ (derivative of y with respect to x)
- $f'(x) = y' = \frac{dy}{dx} = \frac{df}{dx} = \frac{d}{dx}f(x) = D_x f(x) = \cdots$

> the **derivative** of a function f
> $f'(x) := \lim_{h\to 0} \frac{f(x+h)-f(x)}{h}$
> the **derivative** of a function f at a number a is
> $f'(a) := \lim_{x\to a} \frac{f(x)-f(a)}{x-a}$

differentiable functions

- f is differentiable at a if
  - $f'(a) := \lim_{x\to 0} \frac{f(a+h)-f(a)}{h}$ exists.
- f is differentiable on (a,b) if
  - f is differentiable at every $c \in (a,b)$

differentiability & continuity

- differentiability $\Rightarrow$ continuity
  - if f is differentiable at a, then f is continuous at a.
- continuity $\not\Rightarrow$ differentiability

differentiation

- every polynomial and rational function is differentiable on its domain
  - the domain of f' may be smaller than the domain of f.
- trigonometric functions are differentiable on the domain

differentiation of trigonometric functions

$\lim_{\theta\to 0} \frac{\sin\theta}{\theta} = 1$ | $\lim_{\theta\to 0} \frac{1-\cos\theta}{\theta} = 0$

chain rule

If g is differentiable at a and f is differentiable at $b = g(a)$,
then $F = f \circ g$ is differentiable at a and
$F'(a) = (f\circ g)'(a) = f'(b)g'(a) = f'(g(a))g'(a)$

If $z = f(y)$ and $y = g(x)$, then
$\frac{dz}{dx} = \frac{dz}{dy}\frac{dy}{dx}$
$\frac{dz}{dx}|_{x=a} = \frac{dz}{dy}|_{y=b}\frac{dy}{dx}|_{x=a}$

generalised chain rule

h is differentiable at a; g is differentiable at $B = h(a)$; f is differentiable at $c = g(b)$.

$$\begin{aligned}(f\circ(g\circ h))' &= f' \circ (g \circ h)\cdot(g\circ h)' \\ &= f'(c)g'(b)h'(a)\end{aligned}$$

Leibniz notation:
If $y = h(x), z = g(y), w = f(z)$,
$\frac{dw}{dx} = \frac{dw}{dz}\frac{dz}{dy}\frac{dy}{dx}$

implicit differentiation

- assumes that $\frac{dy}{dx}$ exists

second derivative

$f''(x) = \frac{d}{dx}(\frac{dy}{dx}) = \frac{d^2y}{dx^2}$
$f' = D(f) \Rightarrow f'' := D^2(f)$

higher derivatives

$f^{(0)} := f$
For any positive integer n, $f^{(n)} := (f^{(n-1)})'$
if $y = f(x)$, then $f^{(n)}(x) = y^{(n)} = \frac{d^ny}{dx^n} = D^n f(x)$

- for $f(x) = \frac{1}{x}$, $f^{(n)}(x) = \frac{(-1)^n n!}{x^{n+1}}$
- for $f(x) = x^m$, $f^{(n)}(x) = \begin{cases}\frac{m! x^{m-n}}{(m-n)!} & \text{if } m \geq n, \\ 0 & \text{if } m < n.\end{cases}$

04. APPLICATIONS OF DIFFERENTIATION

extreme values of functions

Let f be a function with domain D.

global (absolute) max/min

- aka absolute max/min
- extreme values = absolute maximum and absolute minimum

f has a global **maximum** at $c \in D$
$\Leftrightarrow$ $f(c) \geq f(x)$ for all $x \in D$
f has a global **minimum** at $c \in D$
$\Leftrightarrow$ $f(c) \leq f(x)$ for all $x \in D$

local max/min

- aka relative max/min aka "turning points"
- "all x near c" = for all x in an open interval containing c

f has a local **maximum** at $c \in D$
$\Leftrightarrow$ $f(c) \geq f(x)$ for all x near c
f has a local **minimum** at $c \in D$
$\Leftrightarrow$ $f(c) \leq f(x)$ for all x near c

- local max/min $\not\Rightarrow$ global max/min
- global max/min $\not\Rightarrow$ local max/min

extreme value theorem

existence
if f is *continuous* on a *finite closed* interval $[a,b]$,
then f attains extreme values on $[a,b]$.
value
the extreme value occurs at either
critical numbers or the *endpoints* ($x = a, x = b$).

critical numbers

$c \in D$ is a *critical number* of f if
$f'(c) = 0$, or $f'(c)$ does not exist.

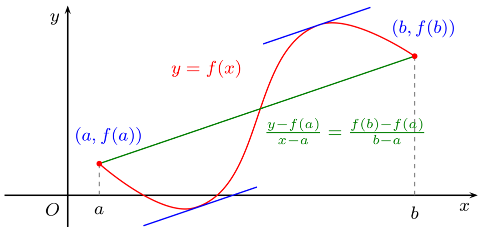
fermat's theorem
If f has a local maximum or minimum at c,
then c is a critical number.
If $f'(c)$ exists, then $f'(c) = 0$.

Rolle's Theorem

Let f be a function such that f is *continuous* on $[a,b]$, f is *differentiable* on (a,b), and $f(a) = f(b)$.
Then there is a number $c \in (a,b)$ such that $f'(c) = 0$.

mean value theorem

Let f be a function such that
f is *continuous* on $[a,b]$ and f is *differentiable* on (a,b).
Then there exists $c \in (a,b)$ such that
$f'(c) = \frac{f(b)-f(a)}{b-a}$



- generalisation of Rolle's theorem when $f(a) = f(b)$.

ordinary differential equations

Let f and g be continuous on $[a,b]$.
If $f'(x) = g'(x)$ for all $x \in (a,b)$,
then $f(x) = g(x) + C$ on $[a,b]$ for a constant C.

increasing/decreasing test

Let f be continuous on $[a,b]$ and differentiable on (a,b).

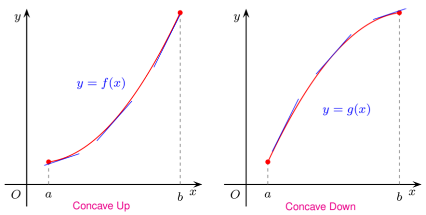
- $f'(x) > 0$ for any $x \in (a,b) \Rightarrow f$ is increasing.
  - f is increasing $\Rightarrow f(x) \geq 0$
- $f'(x) < 0$ for any $x \in (a,b) \Rightarrow f$ is decreasing.
  - f is decreasing $\Rightarrow f(x) \leq 0$
- $f'(x) = 0 \Rightarrow f$ could be increasing OR decreasing.

first derivative test

Let f be continuous and c be a critical number of f. Suppose f is differentiable near c (except possibly at c). At c, if f' changes from:

- (+) to (-) $\rightarrow f$ has a local **maximum** at c
- (-) to (+) $\rightarrow f$ has a local **minimum** at c
- no change in sign $\rightarrow f$ has neither local max/min at c.

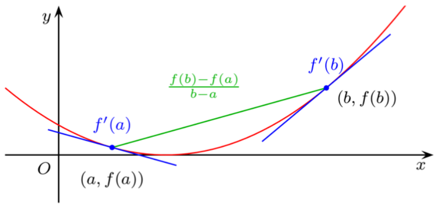
concavity



Concave Up   Concave Down

f is **concave up** on an open interval I
if $f(x) > f'(y)(x-y) + f(y)$ for any $x \neq y \in I$
for $a < b \in I$, $f'(a) < f'(b)$
concave up $\Leftrightarrow f'$ is increasing

f is **concave down** on an open interval I
if $f(x) < f'(y)(x-y) + f(y)$ for any $x \neq y \in I$
for $a < b \in I$, $f'(a) > f'(b)$
concave down $\Leftrightarrow f'$ is decreasing



concavity test

- $f'' > 0$ on $I \Rightarrow f$ is concave up on I
- $f'' < 0$ on $I \Rightarrow f$ is concave down on I

second derivative test

If $f'(c) = 0$ and $f''(c)$ exists,

- $f''(c) < 0 \Rightarrow f$ has a **local maximum** at c.
- $f''(c) > 0 \Rightarrow f$ has a **local minimum** at c.
- $f''(c) = 0 \Rightarrow$ inconclusive

inflection point

- A point P on the curve $y = f(x)$ is an inflection point if
  - f is continuous at P, and
  - the concavity of the curve changes at P.
- if c is an inflection point and f is twice differentiable at c, then $f''(c) = 0$.

Taylor's Theorem

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2}(x-a)^2 + \cdots + \frac{f^{(n)}(a)}{n!}(x-a)^n + R_n,$$

where $R_n = \frac{f^{(n+1)}(a)}{(n+1)!}(x-a)^{(n+1)}$ for c between x and a

Taylor Series

As $R-n \to 0$ as $n \to \infty$, then

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

L'Hopital's Rule $\left(\frac{0}{0}\right)$

Let f and g be functions such that

- $\lim_{x\to a} f(x) = \lim_{x\to a} g(x) = 0$
- f and g are differentiable near a (except at a).

Then $\lim_{x\to a} \frac{f(x)}{g(x)} = \lim_{x\to a} \frac{f'(x)}{g'(x)}$,
provided that the RHS limit exists or is $\pm\infty$

L'Hopital's Rule $\left(\frac{\infty}{\infty}\right)$

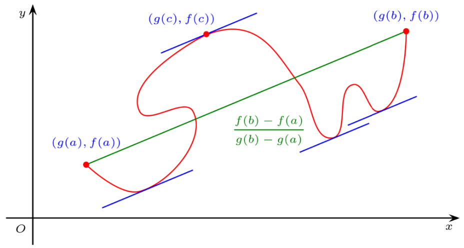
Suppose that

- $\lim_{x\to a} |f(x)| = \lim_{x\to a} |g(x)| = \infty$,
- f and g are differentiable near a (except at a),
- $g'(x) \neq 0$ near a (except at a)

Then $\lim_{x\to a} \frac{f(x)}{g(x)} = \lim_{x\to a} \frac{f'(x)}{g'(x)}$
provided that the RHS limit exists or is $\pm\infty$

Cauchy's Mean Value Theorem

Let f, g be continuous on $[a,b]$, differentiable on (a,b),
and $g'(x) \neq 0$ for any $x \in (a,b)$.
Then there exists $c \in (a,b)$ such that
$$\frac{f'(c)}{g'(c)} = \frac{f(b)-f(a)}{g(b)-g(a)}$$



05. INTEGRAIS

definite integral

Let f be a continuous function on $[a,b]$ divided into n intervals.

Riemann sum

$$[f(x_1^*) + f(x_2^*) + \cdots + f(x_n^*)]\,\Delta x = \sum_{i=1}^{n} f(x_i^*)\Delta x$$

- the lengths of subintervals are not necessarily equal
  - $\max\{|x_i - x_{i-1} : i = 1, \cdots, n|\} \to 0$

definite integral of f from a to b:

$$\boxed{\int_a^b f(x)dx = \lim_{n\to\infty} \sum_{i=1}^{n} f(x_i^*)\Delta x}$$

where $\Delta x = \frac{b-a}{n}$

- f is **integrable** from a to b if $\lim_{n\to\infty} \sum_{i=1}^{n} f(x_i^*)\Delta x$ exists.
- continuous functions are integrable.
- $\int_a^b f(x)dx = -\int_b^a f(x)dx$
- $\int_a^a f(x)dx = 0$

properties

let f and g be continuous functions.

- $\int_a^b c\,dx = (b-a)c$
- $\int_a^b (f(x) \pm g(x))\,dx = \int_a^b f(x)\,dx \pm \int_a^b g(x)\,dx$
- $\int_a^c f(x)\,dx = \int_b^c f(x)\,dx \pm \int_a^b f(x)\,dx$
- suppose $f(x) \geq 0$ on $[a,b]$. Then $\int_a^b f(x)\,dx \geq 0$.
- suppose $f(x) \geq g(x)$ on $[a,b]$.
- • Then $\int_a^b f(x)\,dx \geq \int_a^b g(x)\,dx$.
- suppose $m \leq f(x) \leq M$ on $[a,b]$.
  - Then $m(b-a) \leq \int_a^b f(x)\,dx \leq M(b-a)$.

fundamental theorem of calculus

for $g(x) = \int_a^x f(t)\,dt \quad (a \leq x \leq b)$,

- g is continuous on $[a,b]$
- g is differentiable on (a,b)
- $g'(x) = f(x)$ on (a,b) or $\frac{d}{dx}\int_a^x f(t)\,dt = f(x)$

$$\begin{tikzcd} f(x) \arrow[r, shift right, "F \text{ is an antiderivative of } f"'] & F(x) \arrow[l, shift right, "f \text{ is the derivative of } F"'] \end{tikzcd}$$

if F is continuous on $[a,b]$, and $F' = f$ on (a,b),

$$\int_a^b f(x)\,dx = F(b) - F(a) = F(x)\Big|_{x=a}^{x=b}$$

$$\int_a^x \frac{d}{dx}F(t)\,dt = F(x) - F(a)$$

$$\begin{tikzcd} f(t) \arrow[r, "\int_a^x"] \arrow[rr, bend right] & F(x) \arrow[r, "\frac{d}{dx}"] & f(x) \end{tikzcd}$$

$$\begin{tikzcd} F(t) \arrow[r, "\frac{d}{dt}"] \arrow[rr, bend right] & f(t) \arrow[r, "\int_a^x"] & F(x)-F(a) \end{tikzcd}$$

indefinite integral

- **indefinite integral** of f, $\int f(x)\,dx = F(x) + c$
- **antiderivative** (of a continuous function f): a continuous function F such that $F' = f$.
  - antiderivatives of f are functions of form $F + c$
  - indefinite integral is a family of antiderivatives
- properties of indefinite integral
  - $\int (af(x) \pm bg(x))\,dx = a\int f(x)\,dx \pm b\int g(x)\,dx$

substitution rule

let $u = g(x)$ be a differentiable function.

indefinite integral

if f and g' are continuous,
$$\int f(g(x))g'(x)\,dx = \int f(u)\,du$$

definite integral

if g' are continuous on $[a,b]$,
and f is continuous on the range of $u = g(x)$,
$$\int_a^b f(g(x))g'(x)\,dx = \int_{g(a)}^{g(b)} f(u)\,du$$

improper integral

for discontinuous integrands

if f is continuous on $[a,b)$ and discontinuous at b,
$$\int_a^b f(x)\,dx = \lim_{t\to b^-}\int_a^t f(x)\,dx$$

if f is continuous on $(a,b]$ and discontinuous at a,
$$\int_a^b f(x)\,dx = \lim_{t\to a^+}\int_t^b f(x)\,dx$$

- $\int_a^b f(x)\,dx$ is the limit of integrals.
  - **converges** if the limit exists
  - **diverges** if the limit does not exist

discontinuity in the interior of the interval

suppose f has discontinuity at $c \in (a,b)$. then
$$\int_a^b f(x)\,dx = \lim_{t\to c^-}\int_a^t f(x)\,dx + \lim_{t\to c^+}\int_t^b f(x)\,dx$$

over infinite intervals

$$\int_{-\infty}^{\infty} f(x)\,dx = \int_{-\infty}^{a} f(x)\,dx + \int_a^{\infty} f(x)\,dx$$

if $\int_a^t f(x)\,dx$ exists for every $t \geq a$, then
the **improper integral** of f from a to ∞ is
$$\int_a^{\infty} f(x)\,dx = \lim_{t\to\infty}\int_a^t f(x)\,dx$$

if $\int_t^b f(x)\,dx$ exists for every $t \leq b$, then
the **improper integral** of f from $-\infty$ to b is
$$\int_a^{\infty} f(x)\,dx = \lim_{t\to\infty}\int_a^t f(x)\,dx$$

- NOTE: $\int_{-\infty}^{\infty} f(x)\,dx \neq \lim_{a\to\infty}\int_{-a}^{a} f(x)\,dx$

misc

triangle inequality

$$|a+b| \leq |a| + |b| \text{ for all } a, b \in \mathbb{R}$$

binomial theorem

$$(a+b)^n = \sum_{k=0}^{n} \binom{n}{k} a^{n-k} b^k$$
$$= a^n + \binom{n}{1} a^{n-1} b + \cdots + \binom{n}{n-1} a b^{n-1} + b^n$$

where the binomial coefficient is given by
$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$

factorisation

$$a^n - b^n = (a-b)(a^{n-1} + a^{n-2}b + \cdots + ab^{n-2} + b^{n-1})$$
$$a^3 - b^3 = (a-b)(a^2 + ab + b^2)$$
$$a^3 + b^3 = (a+b)(a^2 - ab + b^2)$$

misc

- $\forall x \in (0, \frac{\pi}{2}), \sin x < x < \tan x$