

Lecture title		
Review Part 1 多伦多时间: 周一-11/07 19:00-22:00	<ol> <li>Derivative 公式表总结</li> <li>implicit differentiation</li> <li>logarithmic differentiation</li> <li>higher-order derivatives</li> <li>Newton's method</li> <li>The marginal concept and elasticity of demand</li> </ol>	
Review Part 2 多伦多时间: 周三-11/09 19:00-22:00 Review Part 3 多伦多时间: 周四-11/10 20:00-22:00	<ol> <li>First and second derivative test</li> <li>extreme value theorem</li> <li>applied max-min problems</li> <li>the indefinite integral</li> <li>integration with initial conditions</li> <li>Substitution rule</li> </ol>	

- 考试时间:
  - 多伦多时间: Saturday November 12 from 1pm 3pm 总共两小时
- 考试地点: in-person
- Midterm test 2 占分比例: 20%

# 1. 关于 DERIVATIVE 求导

### Derivative 公式表

原方程	导数 derivative
cf(x)	cf'(x)
$f(x) \pm g(x)$	$f'(x) \pm g'(x)$
f(x)g(x)	f'(x)g(x)+f(x)g'(x)
	"前导后不导+后导前不导"
$\frac{f(x)}{g(x)}$	$\frac{f'(x)g(x)-f(x)g'(x)}{g(x)^2}$
	"上导下不导一下导上不导"
	分母的平方
$x^n$	$nx^{n-1}$
数字	0
ln(x)	$\frac{1}{x}(1)$
e <sup>x</sup>	$e^x(1)$
$\log_b x$	$\frac{1}{xln(b)}(1)$
数字 b <sup>x</sup>	<i>b</i> <sup>x</sup> ln (b)(1)
Chain rule: $f(g(x))$	$f'(g(x))\cdot g'(x)$
	"从外往里导,先处理外围的,再处理里面的"

令 转换公式 
$$\log_b x = \frac{\log_a x}{\log_a b} = \frac{lnx}{lnb}$$
 ------记住:  $\frac{\log_b x = \frac{lnx}{lnb}}{lnb}$  然后可以以这个形式求导

### 【知识点】关于求导 chain rule

- 1. 什么是复合函数(composition function)?
- the composition of f and g

$$(f \circ g)(x) = f(g(x))$$

### 2. 关于求导 chain rule

两种说法:

(1) If g is a differentiable at x and f is differentiable at g(x), then the composite function  $f \circ g$  is differentiable at x and  $(f \circ g)'(x)$  is given by:

$$(f \circ g)'(x) = [f(g(x))]' = f'(g(x)) \cdot g'(x)$$

(2) If y is a differentiable function of u and u is a differentiable function of x, then y is a differentiable function of x and

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$$

### [practice question]

【2021 past midterm】

1. If  $y = e^x x^3 + 8\sqrt{x} + \frac{6}{x-2}$ , then find y'(4)

2. If  $h(x) = \sqrt{9x^2 + \ln(x)} + \sqrt[3]{x^2}$ , then find h'(1)



3. If k > 1 is a constant and  $g(x) = kx^2 + kx + \log_5(2x + 3)$ , then find g'(1)

4. If  $w=x^2+2$  and  $x=\sqrt{u}+e^u$ , and  $u=6t^2+t+1$ , then fine the value of  $\frac{dw}{dt}$  when t=0

# 【2020 past midterm】

1. If 
$$y=4u^4-5u^3+9$$
 and  $u=4x^2-2\sqrt{x}$  , then  $\frac{dy}{dx}|_{x=1}$  equals: A.7 B.408 C.28 D.476

E.496

F. none of the above

2. If 
$$y = 3^{x}x^{3} + 3e^{x-1}$$
, then  $y'(1)$  equals  
A.12 B.  $6 + 2\ln(3)$  C.  $12 + 3\ln(3)$  D.  $10\ln(3)$  E.  $6 + 3\ln(3)$ 

3. If 
$$a > 1$$
 is a constant and  $f(x) = 5x^3 + \ln(ax) - \frac{a}{x}$ , then find  $f'(1)$ 

4. Let f and g be MATA32 functions that are differentiable for all real x. Assume we have the values: g'(0) = 6, g(0) = 1, g'(2) = 6, f(0) = 3, f'(0) = 2, g(3) = 4, and g'(3) = 5. It is then the case that the derivative of the function  $g \circ f$  evaluated at x = 0 is equal to \_\_\_\_\_

5. Suppose 
$$f(x) = h(g(x)k(x))$$
.  
if  $g(1) = 3, k(1) = 0, h(1) = -5, g'(1) = 2, k'(1) = -6, h'(1) = 3, and h'(0) = 2$ 
find  $f'(1)$ 

【2019 past midterm】

1. Find f'(x) where  $f(x) = (\frac{3x+2}{x+5})^2$ 

2. Let f and g be differentiable functions such that f(g(x)) = x and  $f'(x) = 1 + (f(x))^2$  for all real x. Find g'(0)

3. Find f'(0) where  $f(x) = \sqrt{\frac{9+x^2}{4-x}} + \frac{2^x}{\ln(2)}$ 

[2018 Winter past midterm]

1. Let  $f(u) = u^3 - 3u^2 + 2u + 1$  where  $u = u(x) = 2x^2 + e^{x-1}$ . Use the chain rule to find the value of  $\frac{df}{dx}$  when x = 1



[2017 Fall past midterm/final]

1. Find 
$$f(x) = xln(x) + 2\sqrt{x}$$
, then  $f'(1)$  equals: A.0 B.2 C.1+e

2. If 
$$w = \frac{5}{2-x^2}$$
 then  $\frac{dw}{dx}$  equals

A.  $2w^2x$ 
B.  $\frac{2w^2x}{5}$ 
C.  $\frac{4w^2x}{5}$ 

B. 
$$\frac{2w^2x}{5}$$

C. 
$$\frac{4w^2x}{x}$$

D. 
$$-\frac{2w^2x}{5}$$

E. 
$$\frac{5w^2x}{2}$$

3. Let 
$$f(x) = \frac{e^{x^2}}{x}$$
 find  $f'(2)$  and leave answer in terms of familiar mathematical constants, not decimals

4. Find 
$$\frac{du}{dt}$$
 when  $u = t^3 \log_3 t + 4\sqrt{t}$ 



5. Let  $g(x) = \frac{10x}{x+1}$  and it's derivative is  $g'(x) = \frac{10}{(x+1)^2}$ 

Calculate  $\frac{du}{dx}|_{x=0}$  where  $u=g(f(x))+f(0)\big(e^{g(x)}\big)$  and f is a differentiable function such that f(0)=4 and f'(0)=5

### [2016 past midterm]

1. Let a and b be positive constants. If  $u=\sqrt{3ax^2+b}$  , then  $\frac{du}{dx}$  equals

B. 2axu

F. none of the above

2. If  $y = x5^{(x^2+x)}$  then  $\frac{dy}{dx}|_{x=1}$  equals : A. 35 B. 25 + 30ln (5)

C. 50

D.25 + 75ln(5)

E. none of the above

3. Suppose y = h(x) and x = g(t). Given that g(3) = 5, g'(3) = -4, h(-4) = 1, h'(3) = 3, h(3) = 2, and h'(5) = -2. evaluate  $\frac{dy}{dt}$  at t = 3



【2015 past midterm】

1. If 
$$y = x^2 \sqrt{3x^2 + 4}$$
, then  $\frac{dy}{dx}$  when  $x = 2$  is A.  $\frac{1}{2}$  B. 6 C.  $\frac{33}{2}$ 

- D.14
- E.28
- F. 22

2. Find  $\frac{dy}{dx}$  in fully factored form where  $y = (4x + 3)^3 (2x + 5)^6$ 

3. Assumer P(x) and Q(x) are differentiable functions and that for all real numbers x, P(Q(x)) = x and  $P'(x) = 4 + (\frac{P(x)}{2})^2$ . Find Q'(0)

[2014 past midterm]

1. If 
$$f(x) = 4x^2\sqrt{4x+1} + 0.4x$$
 then  $f'(6)$  is

- A. 224.6
- B.296
- C.298
- D.355.6
- E.none of the above

2. Let 
$$f(x) = \frac{3x+2}{7x+1}$$
 and  $f'(x) = \frac{-11}{(7x+1)^2}$   
Assume  $g$  is a differentiable function such that  $g(0) = g(2) = g'(2) = 2$  and  $g'(0) = 4$   
Find  $\frac{dA}{dx}$  when  $x = 0$  where  $A(x) = g(x)g(f(x))$ 

### [2014 past final exam]

1. Let S represent the future value of an ordinary annuity as a function of n, the number of compounding periods

$$S=R\cdot\frac{(1+r)^n-1}{r}$$

Show that  $\frac{dS}{dn} = \alpha(K+S)$  where  $K = \frac{R}{r}$  and  $\alpha = \ln(1+r)$ 

# 【2013 past midterm】

1. Let  $f(x) = xe^{-x^2}$ . Find f'(x)

2. Let  $y = x^3 \log_2 x$ . Find  $\frac{dy}{dx}$ 

### 2. IMPLICIT DIFFERENTIATION 隐函数

### 【知识点】对比:

- (1) explicit differentiation(显函数求导)
- 例如: y = 2x<sup>3</sup> + 1
- (2) Implicit differentiation(隐函数求导)
- $\not\in X$ : defines y implicitly as a differentiable function of x and try to find the derivative  $\frac{dy}{dx}$  or y'
- 形式: x 和 y 都在等式同一边,并且无法将单独的一个"y" 放在等式一边
- 例如:  $xe^y + ye^x = 1$
- 做题方法/步骤:
  - (a) 涉及 function "y" 的求导, 用到 chain rule

即: 涉及到 function "y"的求导,求导公式和之前一样 但是<mark>求完之后要再乘以一个 function y' 或者  $\frac{dy}{dx}$ </mark>

(b) 最后 isolate y' 在等式左边

【例题】: find  $\frac{dy}{dx}$  by implicit differentiation if  $x^2 + 3y^2 = 2xy$  步骤:

- (1) Differentiating both sides with respect to x
- (2) Solving for  $\frac{dy}{dx}$  side

### [past exam questions]

1. (2020 winter final exam) assume the equation  $x^3y + y^3x = 10$  defines y implicitly as a function of x, find the value of  $\frac{dy}{dx}$  at (1,2) is



2. (2015 fall final exam) assume y is defined implicitly as a function of x by the equation  $2\sqrt{y} + \ln(xy^2) = 1$  Solve for x when y = 1 in this equation, and then evaluate  $\frac{dy}{dx}$  at the point (x, 1)

3. (2014 Fall midterm) if y is defined implicitly by the equation  $e^{xy} + y = 2 + (x+1)^2$ , then find the value of  $\frac{dy}{dx}$  evaluated at (0,2)

4. (2013 winter final exam)If y is defined implicitly as a function of x by the equation  $xy^2 + y = 4x$  then find the value of  $\frac{dy}{dx}$  When x = 0

# 【注意读题】

1. Differentiate the following equation with respect to 
$$t$$
: If  $y = x^3 + 5x$  and  $\frac{dx}{dt} = 7$ , find  $\frac{dy}{dt}$  where  $x = 1$ 

2. If Nu - 10u + N = 300, find  $\frac{dN}{du}$ 



### 3. LOGARITHMIC DIFFERENTIATION 对数微分

#### 【知识点】

1. properties of logarithmic

转换形式: $lnx = y \Leftrightarrow e^y = x$	$ln(x^y) = ylnx$
$ ln(e^x) = x $	$\ln\left(\frac{x}{y}\right) = \ln(x) - \ln\left(y\right)$
$e^{lnx} = x$	ln(xy) = ln(x) + ln(y)
lne = 1	
$ \ln\left(1\right) = 0 $	

对于ex

Domain: R

Range: (0 ,+∞)

对于ln(x)

Domain: (0,+∞) Range: R

2. logarithmic differentiation 对数求导法

$$let y = f(x)$$

- 做题步骤:
  - (1) 左右两边加 ln
  - (2) 通过使用 properties of logarithmic 的公式去简化式子
  - (3) 左右两边分别求导
  - (4) isolate y' 在等式左边
  - (5) 等式右边的**y 替换成原方程**



- 涉及题型:
  - (1) 方程里面带有多个函数 相乘 或者 相除
  - \*<del>加数</del> 例如: x<sup>x</sup>
- 【例题】: find y' using logarithmic differentiation
- ◆ 题型1:两个函数相乘

$$y = (x+1)^2(x-2)(x^2+3)$$

◆ 题型 2: 两个函数 相除

$$y = \frac{(2x-5)^3}{x^2 \sqrt[4]{x^2 - 1}}$$

◆ **题型 3:** 未知数

$$y = x^{x^2 + 1}$$



[past exam questions]

1. (2016 Fall final exam) find y'(1) where  $y = 8(ex)^{\sqrt{x}}$ 

2. (2014 past midterm ) If 
$$u=(e^2x)^{\sqrt{x}}$$
 then  $u'(1)$  equals: A.  $2e^2$  B.  $2e$  C.  $e^2$  D.  $2e^2+1$ 

E. none of the above

3. (2017 winter final exam) find y'where  $y = \frac{x(1+x^2)^2}{\sqrt{2+x^2}}$ 



4. (2017 Fall final exam) find the exact value of f'(1) where  $f(x) = (4x^2 + 5)^x + \log_2 x$ 

5. (2013 Fall final exam) if  $y = (\frac{9}{x^2})^x$  then y'(3) equals A. 3 B.-2 C.  $\frac{2}{9}$  D.2

- E. None of the above

6. (2013 winter final exam) If  $f(x) = (2x + 3)^x$  then f'(0) equals A. 0 B.  $\frac{2}{3} + \ln(3)$  C.  $\ln 27$  D.  $\ln 3$ 

- E. None of the above



7. (2012 winter final exam) for x>0, let  $f(x)=\left(\frac{1}{x}\right)^x$ . find the exact value of f'(e) and simplify your answer. ("exact value" mean no decimals)

# 4. HIGHER-ORDER DERIVATIVES

### 【知识点】:

- 1. Higher order derivatives:
- If y = f(x), then we can write its nth derivative :

$$y^{(n)}$$
 or  $f^{(n)}(x)$  or  $\frac{d^n y}{dx^n}$ 

- 例如:
  - (1) First derivative:  $y' = f'(x) = \frac{dy}{dx}$
  - (2) Second derivative:  $y'' = f''(x) = \frac{d^2y}{dx^2}$ (3) Third derivative:  $y''' = f'''(x) = \frac{d^3y}{dx^3}$

  - (4) Fourth derivative:  $y^{(4)} = f^{(4)}(x) = \frac{d^4y}{dx^4}$

### [past exam questions]

1. (2016 Fall final exam) Find g''(1) if  $g(x) = e^{x^2} + x^3$ 

2. (2015 Fall final exam) let  $f(x) = 2(5^x)$ . Calculate  $f^{(2)}(1)$ 

- 3. (2014 Fall final exam) if  $y = 2(5^x)$  and n is a positive integer, then  $y^{(n)}(1)$  equals
- A.  $10(ln5)^{-n}$
- B. (2ln5)5n
- C. (10ln5)n
- D.  $10\ln{(5^n)}$
- E.  $10(ln5)^n$



4. (2017 Fall final exam) if  $y = 4(2^x)$  and n is a positive integer, then  $y^{(n)}(1)$  equals

5. (2020 Fall final exam) if  $f(x) = 4(3^x)$  and  $n \ge 2$  is a positive integer, then  $f^{(n)}(1)$  equals

A.  $12(ln3)^n$ 

B.  $12(\ln(3^n))$ 

C.  $4n3^n$ 

D.  $(12ln3)^n$ 

E. None of the above

6. (2014 Fall final exam) Find the cubic polynomial  $y = Q(x) = ax^3 + bx^2 + cx + d$  having all these properties: Q(1) = 31, Q'(1) = 7, Q''(1) = 24, and Q'''(1) = 24

# 5. NEWTON'S METHOD

### 【知识点】

1. Newton's method: make an approximation to root of f(x)

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

- 有些式子我们通过解方程也解不出来的时候,我们就需要去估算"approximation"

### 做题步骤

- (1) 找到函数表达式, 求导 derivative:
- (2) 写出公式表达式:  $x_{n+1} = x_n \frac{f(x_n)}{f'(x_n)}$
- (3) 把题目给的初始估算值 initial estimate 带入
- (4) 当看见答案相似的时候,就可以得出答案了或者根据题目要求算出答案

### [past exam questions]

1. (2016 fall final exam) assume newton's method is used to approximate the number  $\sqrt[4]{36}$ . If  $x_1 = 2$ , calculate  $x_2$  as a simplified function.

2. (2017 fall final exam) Let  $x_1 = 2$  and select the appropriate function for Newton's method to approximate the number  $\sqrt[3]{10}$ , Calculate  $x_2$ .



3. (2015 fall final exam) assume newton's method is used to approximate the number  $\sqrt{20}$ . If  $x_1 = 4$ , calculate  $x_2$ 

4. (2020 fall final exam) A number  $c \in (3,4)$  has the special property that "its square is 7 more than the number". If we apply Newton's method to the most appropriate quadratic function that has c as a root and take  $x_1 = 3.5$  as a first estimate of the number c, what would  $x_2$  be (rounded down to 3 decimal places)?

A. 2.974

B. 3.112

C.3.537

D. 3.208

E. none of the above

5. (2021 fall final exam) When you apply Newton's method to the equation  $x^3 - 2x - 5 = 0$  with the starting value of  $x_1 = 2$ , find the value of  $x_3$  rounded up to three decimal places

# 6. 求导的应用公式 A RATE OF CHANGE

记住: (1) the rate of change = derivative f'(x)

(2) the relative rate of change =  $\frac{f'(x)}{f(x)}$ 

## 【知识点】关于 rate of change to economics

- 1. Total cost function: c = c(q)
  - c代表:产生某种产品所产生的费用 total cost
  - q代表: quantity (数量/产量)
- 2. average cost  $(\bar{c})$ :

$$\overline{c} = \frac{c}{q} = \frac{total\ cost}{quantity}$$

- 3. Marginal cost (边际成本)
- 指的是将要生产的下一 unit 单位产品 或者 额外生产 1 unit 单位的成本
- 两个公式:

$$(1) c' = c'(q) = \frac{dc}{dq}$$

(2) 
$$c' = c'(q) \approx c(q+1) - c(q)$$

4. Total Revenue (r) 收入:

$$r = pq$$

- p 代表: price per unit

q 代表 quantity

(1) average revenue (r) 平均收入:

$$\bar{r} = \frac{r}{q} = \frac{total\ revenue}{quantity}$$

(2) marginal revenue(r') 边际收益:

$$r' = \frac{dr}{dq}$$

5. profit function 利润方程:

$$profit = revenue - cost$$

- **marginal profit** = derivative of profit
- 6. Demand function 需求方程

$$p = f(q)$$

- Where *p* is unit price(单价) and *q* is quantity(数量)



### 【知识点2】

- 1. Point elasticity of demand  $(\eta)$ 点弹性
- 公式: if p = f(q) is differentiable demand function, then the point elasticity of demand is:

$$\eta = \eta(q) = \frac{\frac{p}{q}}{\frac{dp}{dq}} = \frac{\frac{f(q)}{q}}{f'(q)}$$

- 注意: η 读做"eta", 它本身是负数 negative
- 三种 elasticity 种类

种类	特点
When $ \eta  > 1$	demand is elastic 需求富有弹性/高弹性
When $ \eta  = 1$	demand has unit elasticity 需求单一弹性
When $ \eta  < 1$	demand is inelastic. 需求缺乏弹性/低弹性

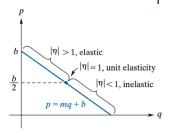


FIGURE 12.3 Elasticity for linear demand.

### 【公式小总结】

(1) If demand function is p = f(q)

$$\eta = \frac{p}{q} \cdot \frac{1}{p'}$$
 where  $p' = \frac{dp}{dq}$ 

- 注意: p'是 demand function f'(q)的导数。即: 题目给了 p=
- 例如: p = 10 0.04q
- (2) If demand function is q = f(p)

$$\eta = \frac{p}{q} \cdot q'$$
 where  $q' = \frac{dq}{dp}$ 

- 注意: q'是 demand function f'(p)的导数。即: 题目给了q =\_\_\_\_\_的方程
- 例如: q = 1200 150p

# 关于 marginal revenue (r')边际收益

- 两种情况:
- (1) If demand function is p = f(q),

$$MR = r' = \frac{dr}{dq} = p'q + p$$

$$MR = r' = \frac{dr}{dq} = p(1 + \frac{1}{\eta})$$

(2) If demand function is q = f(p),

$$MR = r' = \frac{dr}{dp} = q + pq'$$

$$MR = r' = \frac{dr}{dp} = q(1 + \eta)$$



### [past exam questions]

- 1. (2017 winter final exam) let  $p = \sqrt{1600 q^2}$  be a demand function for  $0 \le q \le 40$
- (a) Show that the (point) elasticity of demand is  $\eta = -\frac{p^2}{q^2}$
- (b) For q = 15, determine if the (point) elasticity of demand is elastic or inelastic.
- (c) Find the value(s) of q for which the (point) elasticity of demand is unit.

2. (2017 fall midterm) find the values of q for which the demand equation  $p = 120 - 0.4q^2$  has unit elasticity



3. (2015 fall final exam) Assume  $p = f(q) = (q + 3)e^{-q}$  is a demand function where q > 0 is quantity. Find all values of q such that the (point) elasticity of demand is elastic.

- 4. (2014 fall final exam) if p = -3q + 150 is a demand function where the quantity q satisfies 0 < q < 50, then we have unit elasticity at
- A. q = 48
- B. q = 30
- C. q = 25
- D. q = 5 E.none of the above

- 5. (2012 fall final exam) if p = mq + b is a demand function where m < 0 < b, q is quantity and  $0 < q < -\frac{b}{m}$  then we have unit elasticity when q equals  $-\frac{b}{3m}$  B.  $-\frac{b}{2m}$  C.  $\frac{b}{2m}$  D. no value of q

- E. none of the above



6. (2021 fall final exam) If a demand equation is  $p = \frac{600}{3q+1}$  where q > 0 is quantity, For q = 10, determine if the (point) elasticity of demand is elastic or inelastic.

7. (2016 final exam) In all of this question let  $p = 1200 - q^2$  be a demand function.

- a) Find the point elasticity of demand.
- b) Find the value of q for which the demand has unit elasticity.
- c) Find the marginal revenue when q = 10.