MaCS Calculus and Vectors Exam Study Guide

Vincent Macri

2017 - 2018 — Semester 1

Contents

1	$\mathbf{E}\mathbf{c}$	quatio	ons of Lines and Planes	1
	8.1	Vector	and Parametric Equations of a Line in \mathbb{R}^2	2
		8.1 A	Vector Equation of a Line in \mathbb{R}^2	2
		8.1 B	Parametric Equations of a Line in \mathbb{R}^2	2
		8.1 C	Parallel Lines	3
		8.1 D	Perpendicular Lines	3
		8.1 E	2D Perpendicular Vectors	3
		8.1 F	Special Lines	3
	8.2	sian Equation of a Line	4	
		8.2 A	Symmetric Equation	4
		8.2 B	Normal Equation	4
		8.2 C	Cartesian Equation	4
		8.2 D	Slope y -intercept Equation	5
		$8.2~\mathrm{E}$	Angle between Two Lines	5
	8.3	Vector	Parametric, and Symmetric Equations of a Line in \mathbb{R}^3	6
		8.3 A	Vector Equation	6
		8.3 B	Specific Lines	6
		8.3 C	Parametric Equations	6
		8.3 D	Symmetric Equations	7
		8.3 E	Intersections	7
	8.4	Vector	and Parametric Equations of a Plane	8
		8.4 A	Planes	8
		8.4 B	Vector Equation of a Plane	8
		8.4 C	Parametric Equations of a Plane	8
	8.5		sian Equation of a Plane	9
		8.5 A	Normal Equation of a Plane	9
		8.5 B	Cartesian Equation of a Plane	9
		8.5 C	Angle between Two Planes	9
2	D.	olo#:	nghing between Deinta Lines and Dlanes	10
4			nships between Points, Lines, and Planes	10
	9.1		ection of Two Lines	11
			Relative Position of Two Lines	11
		9.1 B	Intersection of Two Lines (Algebraic Method)	11
		9.1 C	Unique Solution	11

	9.1 D	Infinite Number of Solutions	11
	$9.1~\mathrm{E}$	No Solution (Parallel Lines)	12
	9.1 F	No Solution (Skew Lines)	12
	9.1 G		12
9.2	Interse	ection of a Line with a Plane	13
	9.2 A	Relative Position of a Line and a Plane	13
	9.2 B	Intersection of a Line and a Plane (Algebraic Method)	13
	9.2 C	Unique Solution (Point Intersection)	13
	9.2 D	Infinite Number of Solutions (Line Intersection)	14
	$9.2~\mathrm{E}$	· · · · · · · · · · · · · · · · · · ·	14
	9.2 F	Classifying Lines	14
9.3	Interse		15
	9.3 A		15
	9.3 B	Intersection of Two Planes	15
	9.3 C	Nonparallel Planes (Line Intersection)	15
	9.3 D	Coincident Planes (Plane Intersection)	16
	$9.3~\mathrm{E}$	Parallel and Distinct Planes (No Intersection)	16
9.4	Interse		17
	9.4 A	Intersection of Three Planes	17
	9.4 B	1	1 F
	0.4.0	Vectors)	17
	9.4 C	Infinite Number of Solutions (Line Intersection — Nonparallel Planes and Coplanar Normal Vectors)	17
	9.4 D	Infinite Number of Solutions (Line Intersection — Two Coinci-	
		dent Planes and One Intersecting Plane)	18
	$9.4~\mathrm{E}$	Infinite Number of Solutions (Plane Intersection — Three Co-	
		incident Planes)	18
	9.4 F	No Solution (Parallel and Distinct Planes)	18
	9.4 G		19
	9.4 H	No Solution (Three Parallel Planes but only Two Coincident	
		Planes)	19
	9.4 I	No Solution (Delta Configuration)	19
9.5	Distan	ice from a Point to a Line	21
	9.5 A	Distance from a Point to a Line in \mathbb{R}^2	21
	9.5 B	Distance from a Point to a Line in \mathbb{R}^3	21
	9.5 C	Distance between Two Parallel Lines	22
	9.5 D	Perpendicular Line from a Point to a Line	22
	9.5 E	Shortest Distance between Two Skew Lines	22
9.6	Distan	ice from a Point to a Plane	23
	9.6 A	Distance from a Point to a Plane (I)	23
	9.6 B	Distance from a Point to a Plane (II)	23
	9.6 C	Distance between Two Parallel Planes	23

AP P	repar	ation Differentiability Review	25
1.4		of a Function	25
	1.4 A	One-Sided Limits	25
	1.4 B	Limit	25
	1.4 C	Substitution	26
	1.4 D	Piecewise defined functions (AP only)	26
	1.4 E	Limits: Numerical Approach (AP only)	26
	1.4 F	Limit: Informal Definitions (AP only)	27
1.6	Contin	nuity	28
	1.6 A	Continuity	28
	1.6 B	Discontinuity	28
	1.6 C	Removable Discontinuity	28
	1.6 D	Jump Discontinuity	28
	1.6 E	Infinite Discontinuity	29
	1.6 F	Continuity over an Interval (AP only)	29
	1.6 G	Elementary Functions (AP only)	29
	1.6 H	Composition of Functions	29
	1.6 I	Intermediate Value Theorem (AP only)	29
2.1	Deriva	tive Function	30
	2.1 A	Derivative Function	30
	2.1 B	Differentiability (AP only)	30
	$2.1~\mathrm{C}$	Interpretations of Derivative Function	30
	2.1 D	Notations and Reading	30
	$2.1~\mathrm{E}$	First Principles	31
	2.1 F	Differentiability Point	31
	2.1 G	Non-Differentiability	31
	2.1 H	Corner Point	31
	2.1 I	Infinite Slope Point	32
	2.1 J	Cusp Point	32
2.2	Deriva	tive of Polynomial Functions	33
	2.2 A	Power Rule	33
	2.2 B	Constant Function Rule	33
	$2.2~\mathrm{C}$	Constant Multiple Rule	33
	2.2 D	Sum and Difference Rules	33
	2.2 E	Tangent Line	33
	2.2 F	Normal Line (AP only)	34
	$2.2~\mathrm{G}$	Differentiability for Piecewise Defined Function (AP only)	34
2.3		ct Rule	35
	2.3 A	Product Rule	35
	2.3 B	Product of Three Functions	35
	$2.3~\mathrm{C}$	Generalized Power Rule	35
2.4		ent Rule	36
		Quotient Rule	36
2.5		Rule	37
	2.5 A	Composition of Functions	37

	$2.5 \mathrm{~B}$	Chain Rule (Leibniz Notation)	37
	$2.5~\mathrm{C}$	Composition of Three Functions	37
	2.5 D	Chain Rule (Prime Notation)	37
5.4	Deriva	ative of Trigonometric Functions	38
	5.4 A	Review of Trigonometric Functions	38
	5.4 B	Derivative of $sin(x)$	39
	$5.4~\mathrm{C}$	Derivative of $\sin(f(x))$	39
	5.4 D	Derivative of $\cos x$	39
	$5.4~\mathrm{E}$	Derivative of $\cos(f(x))$	39
	5.4 F	Derivative of $\tan x$	40
5.1	Deriva	ative of Exponential Function	41
	5.1 A	Review of Exponential Functions	41
	5.1 B	Number e	41
	5.1 C	Derivative of e^x	41
	5.1 D	Derivative of $e^{f(x)}$	41
	$5.1 \mathrm{E}$	Derivative of $b^x \mid b > 0 \land b \neq 1 \ldots \ldots \ldots \ldots$	41
	5.1 F	Derivative of $b^{f(x)}$	42
5A	Deriva	ative of Logarithmic Function	43
	5A A	Review of Logarithmic Function	43
	5A B	Derivative of $\ln x$	43
	5A C	Derivative of $\ln(f(x))$	43
	5A D	Derivative of $\log_b x$	44
	5A E	Derivative of $\log_{x} f(x)$	44

Unit 1

Equations of Lines and Planes

8.1 Vector and Parametric Equations of a Line in \mathbb{R}^2

8.1 A Vector Equation of a Line in \mathbb{R}^2

Consider the line L that passes through the point $P_0(x_0, y_0)$ and is parallel to the vector \vec{u} . The point P(x, y) is a generic point on the line.

$$\overrightarrow{OP} = t\overrightarrow{u}$$

$$\overrightarrow{OP} - \overrightarrow{OP_0} = t\overrightarrow{u}$$

$$\overrightarrow{r} - \overrightarrow{r_0} = t\overrightarrow{u}$$

The vector equation of the line is:

$$\vec{r} = \vec{r_0} + t\vec{u} \mid t \in \mathbb{R}$$

Where:

- $\overrightarrow{r} = \overrightarrow{OP}$ is the position vector of a generic point P on the line.
- $\overrightarrow{r_0} = \overrightarrow{OP_0}$ is the position vector of a specific point P_0 on the line.
- \vec{u} is a vector parallel to the line called the *direction vector* of the line.
- t is a real number corresponding to the generic point P.

Note: The vector equation of a line is *not unique*. It depends on the specific point P_0 and on the direction vector \overrightarrow{u} that are used.

8.1 B Parametric Equations of a Line in \mathbb{R}^2

We can rewrite the vector equation of a line:

$$\overrightarrow{r} = \overrightarrow{r_0} + t\overrightarrow{u} \mid t \in \mathbb{R}$$

as:

$$(x,y) = (x_0, y_0) + t(u_x, u_y) \mid t \in \mathbb{R}$$

Split this vector equation into the *parametric equations* of a line in \mathbb{R}^2 :

$$\begin{cases} x = x_0 + tu_x \\ y = y_0 + yu_y \end{cases} \quad t \in \mathbb{R}$$

8.1 C Parallel Lines

Two lines L_1 and L_2 with direction vectors $\overrightarrow{u_1}$ and $\overrightarrow{u_2}$ are parallel $(L_1 \parallel L_2)$ if:

$$\overrightarrow{u_1} \parallel \overrightarrow{u_2}$$

or, there exists $k \in \mathbb{R}$ such that:

$$\overrightarrow{u_2} = k\overrightarrow{u_1}$$

or:

$$\vec{u_1} \times \vec{u_2} = \vec{0}$$

or scalar components are *proportional*:

$$\frac{u_{2x}}{u_{1x}} = \frac{u_{2u}}{u_{1u}} = k$$

8.1 D Perpendicular Lines

Two lines L_1 and L_2 with direction vectors $\overrightarrow{u_1}$ and $\overrightarrow{u_2}$ are perpendicular $(L_1 \perp L_2)$ if:

$$\overrightarrow{u_1} \perp \overrightarrow{u_2}$$

or:

$$\overrightarrow{u_1} \cdot \overrightarrow{u_2} = 0$$

or:

$$u_{1x}u_{2x} + u_{1y}u_{2y} = 0$$

8.1 E 2D Perpendicular Vectors

Given a 2D vector $\vec{u} = (a, b)$, two 2D vectors perpendicular to \vec{u} are $\vec{v} = (-b, a)$ and $\vec{w} = (b, -a)$.

Indeed:

$$\overrightarrow{u} \cdot \overrightarrow{v} = (a,b) \cdot (-b,a) = -ab + ab = 0 \implies \overrightarrow{u} \perp \overrightarrow{v}$$

8.1 F Special Lines

A line parallel to the x-axis has a direction vector in the form $\vec{u} = (u_x, 0) \mid u_x \neq 0$. A line parallel to the y-axis has a direction vector in the form $\vec{u} = (0, u_y) \mid u_y \neq 0$.

8.2 Cartesian Equation of a Line

8.2 A Symmetric Equation

The parametric equations of a line in \mathbb{R}^2 :

$$\begin{cases} x = x_0 + tu_x \\ y = y_0 + tu_y \end{cases} \quad t \in \mathbb{R}$$

may be written as:

$$\frac{x-x_0}{u_x} = \frac{y-y_0}{u_y} = t \mid t \in \mathbb{R}$$

The *symmetric equation* of the line is (if it exists):

$$\frac{x - x_0}{u_x} = \frac{y - y_0}{u_y}$$

Note: The symmetric equations only exists if $u_x \neq 0$ and $u_y \neq 0$.

8.2 B Normal Equation

Consider a line L that passes through the specific point $P_0(x_0, y_0)$ and has the direction vector $\vec{u} = (u_x, u_y)$.

The vectors $\vec{n} = (-u_y, u_x) = (A, B)$ or $\vec{n} = (u_y, -u_x) = (A, B)$ are perpendicular to the vector \vec{u} and so they are perpendicular to the line L. These are called *normal* vectors to the line L.

Let P(x,y) be a generic point on the line L. So:

$$\overrightarrow{P_0P} \parallel \overrightarrow{u} \implies \overrightarrow{P_0P} \perp \overrightarrow{n} \implies \overrightarrow{P_0P} \cdot \overrightarrow{n} = 0$$

$$(\overrightarrow{r} - \overrightarrow{r_0}) \cdot \overrightarrow{n} = 0$$

The *normal equation* of a line is given by:

$$(\overrightarrow{r} - \overrightarrow{r_0}) \cdot \overrightarrow{n} = 0$$

8.2 C Cartesian Equation

The normal equations can be written as:

$$\overrightarrow{r} \cdot \overrightarrow{n} - \overrightarrow{r_0} \cdot \overrightarrow{n} = 0$$

$$(x,y) \cdot (A,B) - (x_0,y_0) \cdot (A,B) = 0$$

$$Ax + By - Ax_0 - By_0 = 0$$

$$Ax + By + C = 0 \quad \text{where } C = -Ax_0 - By_0$$

The Cartesian equation of a line is given by:

$$Ax + By + C = 0$$

where $\vec{n} = (A, B)$ is a normal vector and the constant C depends on a specific point of the line.

8.2 D Slope y-intercept Equation

Solve the symmetric equation of a line:

$$\frac{x - x_0}{u_x} = \frac{y - y_0}{u_y} \mid t \in \mathbb{R}$$

for y:

$$y - y_0 = u_y \frac{x - x_0}{u_x}$$
$$y = \frac{u_y}{u_x} x + y_0 - \frac{u_y}{u_x} x_0$$

The slope y-intercept equation of a line in \mathbb{R}^2 is given by:

$$y = mx + b$$

$$m = \frac{u_y}{u_x}$$

where m is the *slope* and b is the y-intercept which depends on a specific point of the line.

8.2 E Angle between Two Lines

The angle between two lines is determined by the angle between the direction vectors:

$$\cos \theta = \frac{\overrightarrow{u_1} \cdot \overrightarrow{u_2}}{\|\overrightarrow{u_1}\| \|\overrightarrow{u_2}\|}$$

Note: There are two pairs of equal angles between the two lines. There is a pair of the angle θ_1 , and a pair of the angle θ_2 . $\theta_1 + \theta_2 = 180^{\circ}$

8.3 Vector, Parametric, and Symmetric Equations of a Line in \mathbb{R}^3

8.3 A Vector Equation

The vector equation of the line is:

$$\vec{r} = \vec{r_0} + t\vec{u} \mid t \in \mathbb{R}$$

where:

- $\overrightarrow{r} = \overrightarrow{OP}$ is the position vector of a *generic* point P on the line.
- $\overrightarrow{r_0} = \overrightarrow{OP_0}$ is the position vector of a *specific* point P_0 on the line.
- \vec{u} is a vector parallel to the line called the *direction vector* of the line.
- t is a real number corresponding to the generic point P.

8.3 B Specific Lines

A line is parallel to the x-axis if $\vec{u} = (u_x, 0, 0) \mid u_x \neq 0$. In this case, the line is also perpendicular to the yz-plane.

A line with $\vec{u} = (0, u_y, u_z) \mid u_y \neq 0 \land u_z \neq 0$ is parallel to the yz-plane.

8.3 C Parametric Equations

Rewrite the vector equation of a line:

$$\overrightarrow{r} = \overrightarrow{r_0} + t\overrightarrow{u} \mid t \in \mathbb{R}$$

as:

$$(x, y, z) = (x_0, y_0, z_0) + t(u_x, u_y, u_z) \mid t \in \mathbb{R}$$

The parametric equations of a line in \mathbb{R}^3 are:

$$\begin{cases} x = x_0 + tu_x \\ y = x_0 + tu_y \\ z = x_0 + tu_z \end{cases} \quad t \in \mathbb{R}$$

8.3 D Symmetric Equations

The parametric equations of a line may be written as:

$$\begin{cases} x = x_0 + tu_x \\ y = x_0 + tu_y \\ z = x_0 + tu_z \end{cases} \quad t \in \mathbb{R}$$

From here, the *symmetric equations* of the line are:

$$\frac{x - x_0}{u_x} = \frac{y - y_0}{u_y} = \frac{z - z_0}{u_z}$$

$$u_x \neq 0 \quad u_y \neq 0 \quad u_z \neq 0$$

8.3 E Intersections

A line intersects the x-axis when y = z = 0.

A line intersects the xy-plane when z = 0.

8.4 Vector and Parametric Equations of a Plane

8.4 A Planes

A plane may be determined by points and lines. There are four main possibilities:

- 1. Plane determined by three points.
- 2. Plane determined by two parallel lines.
- 3. Plane determined by two intersecting lines.
- 4. Plane determined by a point and a line.

8.4 B Vector Equation of a Plane

Consider a plane π .

Two vectors \vec{u} and \vec{v} , parallel to the plane π but not parallel to each other, are called *direction vectors* of the plane π .

The vector $\overrightarrow{P_0P}$ from a specific point $P_0(x_0, y_0, z_0)$ to a generic point P(x, y, z) of the plane is a *linear combination* of direction vectors \overrightarrow{u} and \overrightarrow{v} :

$$\overrightarrow{P_0P} - s\overrightarrow{u} + t\overrightarrow{v} \mid s, t \in \mathbb{R}$$

The vector equation of the plane is:

$$\pi: \overrightarrow{r} = \overrightarrow{r_0} + s\overrightarrow{u} + t\overrightarrow{v} \mid s, t \in \mathbb{R}$$

8.4 C Parametric Equations of a Plane

We write the vector equation of the plane as:

$$(x, y, z) = (x_0, y_0, z_0) + s(u_x, u_y, u_z) + t(v_x, v_y, v_z)$$

or:

$$\begin{cases} x = x_0 + su_x + tv_x \\ y = y_0 + su_y + tv_y \\ z = z_0 + su_z + tv_z \end{cases} \quad s, t \in \mathbb{R}$$

These are the *parametric equations* of a plane.

8.5 Cartesian Equation of a Plane

8.5 A Normal Equation of a Plane

A plane may be determined by a point $P_0(x_0, y_0, z_0)$ and a vector perpendicular to the plane \vec{n} called the normal vector.

If P(x, y, z) is a generic point on the plane, then:

$$\overrightarrow{P_0P} \perp \overrightarrow{n}$$

and:

$$\overrightarrow{P_0P} \cdot \overrightarrow{n} = 0$$

This is the *normal equation* of a plane.

8.5 B Cartesian Equation of a Plane

We write the normal vector of a plane in the form:

$$\overrightarrow{n} = (A, B, C)$$

Then, the normal equation may be written as:

$$(x - x_0, y - y_0, z - z_0) \cdot (A, B, C) = 0$$

$$Ax + By + Cz - Ax_0 - By_0 - Cz_0 = 0$$

or:

$$Ax + By + Cz + D = 0$$

which is called the *Cartesian equation* of a plane.

Note: A normal vector to the plane is:

$$\vec{n} = \vec{u} \times \vec{v}$$

where \vec{u} and \vec{v} are the direction vectors of the plane.

8.5 C Angle between Two Planes

The angle between two planes is defined as the angle between their normal vectors:

$$\cos \theta = \frac{\overrightarrow{n_1} \cdot \overrightarrow{n_2}}{\|\overrightarrow{n_1}\| \|\overrightarrow{n_2}\|}$$

Note: Using this formula, you may get an *acute* or an *obtuse* angle depending on the normal vectors which are used.

Unit 2

Relationships between Points, Lines, and Planes

9.1 Intersection of Two Lines

9.1 A Relative Position of Two Lines

Two lines may be:

- 1. Parallel and distinct.
- 2. Parallel and coincident.
- 3. Intersecting (not parallel).
- 4. Skew (not parallel, not intersecting).

9.1 B Intersection of Two Lines (Algebraic Method)

The point of intersection of two lines $L_1: \overrightarrow{r} = \overrightarrow{r_{01}} + t\overrightarrow{u_1} \mid t \in \mathbb{R}$ and $L_2: \overrightarrow{r} = \overrightarrow{r_{02}} + s\overrightarrow{u_2} \mid s \in \mathbb{R}$ is given by the *solution* of the following system of equations (if it exists):

$$\begin{cases} x_{01} + tu_{x1} = x_{02} + su_{x2} \\ y_{01} + tu_{y1} = y_{02} + su_{y2} \\ z_{01} + tu_{z1} = z_{02} + su_{z2} \end{cases} \quad s, t \in \mathbb{R}$$

Hint: Solve by *substitution* or *elimination* the system of two equations and *check* if the third is satisfied.

9.1 C Unique Solution

If by solving the system you end by getting a unique value for t and s satisfying this system, then the lines have a unique point of intersection. To get this point, substitute either the t value into the line L_1 equation or substitute the s value into the line L_2 equation.

9.1 D Infinite Number of Solutions

If by solving the system you end by getting two true statements (like 2=2) and one equation in s and t, then there exist an *infinite number of solutions* of the system. Therefore the lines intersect at an *infinite number of points*. In this case the lines are parallel and coincident.

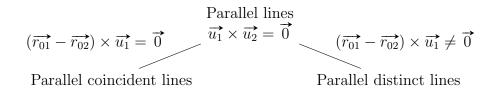
9.1 E No Solution (Parallel Lines)

If by solving the system you get at least one false statement (like 0 = 1) then the system has no solution. Therefore, the lines have no point of intersection. If, in addition, the lines are parallel $(\overrightarrow{u_1} \times \overrightarrow{u_2} = \overrightarrow{0})$, then the lines are parallel and distinct.

9.1 F No Solution (Skew Lines)

If by solving the system you get at least one false statement (like 0 = 1) then the system has no solution. Therefore, the lines have no point of intersection. If, in addition, the lines are not parallel $(\vec{u_1} \times \vec{u_2} \neq \vec{0})$, then the lines are skew.

9.1 G Classifying Lines (Vector Method)



Nonparallel lines
$$(\overrightarrow{r_{01}} - \overrightarrow{r_{02}}) \cdot (\overrightarrow{u_1} \times \overrightarrow{u_2}) = 0$$
Nonparallel intersecting lines
$$(\overrightarrow{r_{01}} - \overrightarrow{r_{02}}) \cdot (\overrightarrow{u_1} \times \overrightarrow{u_2}) \neq 0$$
Nonparallel skew lines

9.2 Intersection of a Line with a Plane

9.2 A Relative Position of a Line and a Plane

There are three possible situations:

1. The line *intersects* the plane at a single point.

$$P = L \cap \pi$$

2. The line *lies* on the plane. There are an infinite number of points of intersection.

$$L = L \cap \pi$$

3. The line is parallel to the plane but distinct. There is no point of intersection.

$$L \cap \pi = \emptyset$$

9.2 B Intersection of a Line and a Plane (Algebraic Method)

To get the intersection between a line L and a plane π :

1. Substitute the parametric equations of the line

$$L: \begin{cases} x = x_0 + tu_x \\ y = y_0 + tu_y \\ z = z_0 + tu_z \end{cases} \quad t \in \mathbb{R}$$

into the Cartesian equation of the plane

$$\pi: Ax + By + Cz + D = 0$$

to get the equation:

$$A(x_0 + tu_x) + B(y_0 + tu_y) + C(z_0 + tu_z) + D = 0$$
 (i)

- 2. Solve (if possible) the equation (i) for the parameter t.
- 3. Substitute the value of the parameter t into the parametric equations of the line to get the point of intersection.

9.2 C Unique Solution (Point Intersection)

In this case, by solving the equation you get a $unique\ value$ for the parameter t. Therefore, there is a unique $point\ of\ intersection$ between the line and the plane.

$$P = L \cap \pi$$

The line *intersects* the plane at a unique point.

9.2 D Infinite Number of Solutions (Line Intersection)

In this case, by solving the equation (i) you get the equation:

$$0t = 0$$

which has an *infinite number of solutions*. Therefore, there are an *infinite number of points of intersection*.

$$L = L \cap \pi$$

The line *lies* on the plane.

9.2 E No Solution (No Intersection)

In this case, by solving the equation (i) you get a false statement like:

$$0t = 1$$

The equation does not have any solution and therefore there is no point of intersection between the line and the plane.

$$L \cap \pi = \emptyset$$

The line is parallel to the plane and does not lie on the plane.

9.2 F Classifying Lines

Consider the line $L: \vec{r} = \vec{r_0} + t\vec{u} \mid t \in \mathbb{R}$, where $P_0(x_0, y_0, z_0)$ is a specific point on the line, and the plane $\pi: Ax + By + Cz + D = 0$, where $\vec{n} = (A, B, C)$ is a normal vector to the plane.

1. If $\vec{n} \cdot \vec{u} \neq 0$ the line *intersects* the plane at a unique point.

$$P = L \cap \pi$$

2. If $\vec{n} \cdot \vec{u} = 0$ and $Ax_0 + By_0 + Cz_0 + D = 0$ then the line lies on the plane.

$$L = L \cap \pi$$

3. If $\vec{n} \cdot \vec{u} = 0$ and $Ax_0 + By_0 + Cz_0 + D \neq 0$ then the line is *parallel* to the plane but *does not lie* on the plane.

$$L \cap \pi = \emptyset$$

Note. By solving the equation (i) for t you will end by getting the same cases and conditions as above.

9.3 Intersection of Two Planes

9.3 A Relative Position of Two Planes

Two planes may be:

1. Intersecting (into a line)

$$L = \pi_1 \cap \pi_2$$

2. Coincident

$$\pi_1 = \pi_1 \cap \pi_2 = \pi_2$$

3. Distinct

$$\pi_1 \cap \pi_2 = \emptyset$$

9.3 B Intersection of Two Planes

Consider two planes given by their Cartesian equations:

$$\pi_1 = A_1 x + B_1 y + C_1 z + D_1 = 0$$

$$\pi_2 = A_2 x + B_2 y + C_2 z + D_2 = 0$$

To find the point(s) of intersection between two planes, *solve* the system of equations formed by their Cartesian equations:

$$\left\{ \pi_1 = A_1 x + B_1 y + C_1 z + D_1 = 0 \\ \pi_2 = A_2 x + B_2 y + C_2 z + D_2 = 0 \right\}$$
 (ii)

There are two equations and three unknowns. Notes:

- 1. A normal vector to the plane π_1 is $\overrightarrow{n_1} = (A_1, B_1, C_1)$ and a normal vector to the plane π_2 is $\overrightarrow{n_2} = (A_2, B_2, C_2)$.
- 2. If the planes are parallel then the coefficients A, B, and C are proportional.
- 3. If the planes are *coincident* then the coefficients A, B, C, and D are *proportional*.
- 4. A system of equations is called *compatible* if there is *at least* one solution. A system of equations is called *incompatible* if there is *no solution*.

9.3 C Nonparallel Planes (Line Intersection)

In this case:

$$L = \pi_1 \cap \pi_2$$

• The coefficients A, B, and C in the scalar equations are not proportional.

- The normal vectors are not parallel: $\vec{n_1} \times \vec{n_2} \neq \vec{0}$.
- By solving the system (ii) you will be able to find two variables in terms of the third variable.
- There are an *infinite number of solutions* and therefore an *infinite number of points of intersection*.
- The intersection is a line and a direction vector for this line is $\vec{u} = \vec{n_1} \times \vec{n_2}$.

9.3 D Coincident Planes (Plane Intersection)

In this case:

$$\pi_1 = \pi_1 \cap \pi_2 = \pi_2$$

- The planes are parallel and coincident.
- The coefficients A, B, C, and D in the scalar equations are proportional.
- One equation in the system (ii) is a *multiple* of the other equation and does not contain additional information (the equations are equivalent).
- By solving the system of equations (ii), you get a true statement (like 0 = 0).
- There are an *infinite number of solutions* and therefore an *infinite number of points of intersection*.
- The intersection is a *plane*.

9.3 E Parallel and Distinct Planes (No Intersection)

In this case:

$$\pi_1 \cap \pi_2 = \emptyset$$

- The planes are *parallel* and *distinct*.
- The coefficients A, B, and C in the scalar equations are proportional but the coefficients A, B, C, and D are not proportional.
- By solving the system (ii) you get a false statement (like 0 = 1).
- There is no solution and therefore no point of intersection between the two planes.

9.4 Intersection of Three Planes

9.4 A Intersection of Three Planes

Consider three planes given by their Cartesian equations:

$$\pi_1 : A_1 x + B_1 y + C_1 z + D_1 = 0$$

$$\pi_2 : A_2 x + B_2 y + C_2 z + D_2 = 0$$

$$\pi_3 : A_3 x + B_3 y + C_3 z + D_3 = 0$$

The point(s) of *intersection* of these planes is (are) related by to the solution(s) of the following system of equations:

$$\begin{cases} A_1x + B_1y + C_1z + D_1 = 0 \\ A_2x + B_2y + C_2z + D_2 = 0 \\ A_3x + B_3y + C_3z + D_3 = 0 \end{cases}$$
 (iii)

There are three equations and three unknowns. You may use substitution or elimination to solve this system.

9.4 B Unique Solution (Point Intersection — Noncoplanar Normal Vectors)

In this case:

$$P = \pi_1 \cap \pi_2 \cap \pi_3$$

- The planes *intersect* into a *single* point.
- The normal vectors are not coplanar:

$$\overrightarrow{n_1} \cdot (\overrightarrow{n_2} \times \overrightarrow{n_3}) \neq 0$$

• By solving the system (iii), you get a unique solution for x, y, and z.

9.4 C Infinite Number of Solutions (Line Intersection — Nonparallel Planes and Coplanar Normal Vectors)

In this case:

$$L = \pi_1 \cap \pi_2 \cap \pi_3$$

• The planes are *not parallel* but their normal vectors are *coplanar*:

$$\overrightarrow{n_1} \cdot (\overrightarrow{n_2} \times \overrightarrow{n_3}) = 0$$

- The intersection is a *line*.
- One scalar equation is a *combination* of the other two equations.
- By solving the system (iii), you may express two variables in terms of the third one using two equations.

9.4 D Infinite Number of Solutions (Line Intersection — Two Coincident Planes and One Intersecting Plane)

In this case:

$$L = \pi_1 \cap \pi_2 \cap \pi_3$$

- Two planes are coincident and the third plane is not parallel to the coincident planes.
- The intersection is a *line*.
- Two scalar equations are equivalent. The coefficients A, B, C, and D are proportional for these two equations.
- You may express two variables in terms of the third one using two nonequivalent equations.

9.4 E Infinite Number of Solutions (Plane Intersection — Three Coincident Planes)

In this case:

$$\pi_1 \cap \pi_2 \cap \pi_3 = \pi_1 = \pi_2 = \pi_3$$

- The coefficients A, B, C, and D are proportional for all three equations.
- Any point of one plane is also a point on the other two planes.
- The intersection is a *plane*.

9.4 F No Solution (Parallel and Distinct Planes)

In this case:

$$\pi_1 \cap \pi_2 \cap \pi_3 = \emptyset$$

- There are three parallel and distinct planes.
- There is no point of intersection.
- There is no solution for the system of equations (the system of equations is incompatible).

- The coefficients A, B, and C are proportional but the coefficients of A, B, C, and D are not proportional.
- By solving the system (iii) you get false statements (like 0 = 1).

9.4 G No Solution (H Configuration)

In this case:

$$\pi_1 \cap \pi_2 \cap \pi_3 = \emptyset$$

- Two planes are parallel and distinct and the third plane is intersecting.
- There is no point of intersection.
- The coefficients A, B, and C are proportional for two planes.
- There is no solution for the system of equations (the system of equations is incompatible).
- By solving the system (iii) you get false statements (like 0 = 1).

9.4 H No Solution (Three Parallel Planes but only Two Coincident Planes)

In this case:

$$\pi_1 \cap \pi_2 \cap \pi_3 = \emptyset$$

- Three planes are *parallel* but only two are *coincident*.
- The coefficients of A, B, and C are proportional for all equations but the coefficients A, B, C, and D are proportional only for two planes.
- There is no solution for the system of equations (the system of equations is incompatible).
- By solving the system (iii) you get false statements (like 0 = 1).

9.4 I No Solution (Delta Configuration)

In this case:

$$\pi_1 \cap \pi_2 \cap \pi_3 = \emptyset$$

- The planes are not parallel (the coefficients A, B, and C are not proportional).
- The normal vectors are coplanar $(\overrightarrow{n_1} \cdot (\overrightarrow{n_2} \times \overrightarrow{n_3}) = 0)$.
- There is no point of intersection between all three planes.

- ullet There is no solution for the system of equations (the system of equations is incompatible).
- By solving the system (iii) you get false statements (like 0 = 1).

9.5 Distance from a Point to a Line

9.5 A Distance from a Point to a Line in \mathbb{R}^2

Let L: Ax + By + C = 0 be a line in \mathbb{R}^2 , $P_1(x_1, y_1)$ be a generic point on the xy-plane and $P_0(x_0, y_0)$ be a specific point on this line, so: $Ax_0 + By_0 + C = 0$.

The distance d between the point $P_1(x_1, y_1)$ to the line L is given by (scalar projection of $\overrightarrow{P_0P_1}$ onto the normal vector \overrightarrow{n}):

$$d = \frac{\left| \overrightarrow{P_0 P_1} \cdot \overrightarrow{n} \right|}{\|\overrightarrow{n}\|} \tag{iv}$$

Using $\vec{n} = (A, B), ||\vec{n}|| = \sqrt{A^2 + B^2}$ and:

$$\overrightarrow{P_0P_1} \cdot \overrightarrow{n} = (x_1 - x_0, y_1 - y_0) \cdot (A, B)$$

$$= A(x_1 - x_0) + B(y_1 - y_0)$$

$$= Ax_1 + By_1 - Ax_0 - By_0$$

$$= Ax_1 + By_1 + C$$

the formula (iv) may be written as:

$$d = \frac{|Ax_1 + By_1 + C|}{\sqrt{A^2 + B^2}} \tag{v}$$

9.5 B Distance from a Point to a Line in \mathbb{R}^3

Let $L: \vec{r} = \vec{r_0} + t\vec{u} \mid t \in \mathbb{R}$ be a line defined by its vector equation and $P_0(x_0, y_0, z_0)$ be a specific point on this line.

The distance d from a point $P_1(x_1, y_1, z_1)$ to the line L may be found using:

$$d = \left\| \overrightarrow{P_0 P_1} \right\| \sin \alpha \tag{vi}$$

where α is the angle formed by the intersection of $\overrightarrow{P_0P_1}$ and \overrightarrow{u} .

Because $\|\overrightarrow{P_0P_1} \times \overrightarrow{u}\| = \|\overrightarrow{P_0P_1}\| \|\overrightarrow{u}\| \sin \alpha$, the formula (vi) can also be written as:

$$d = \frac{\left\| \overrightarrow{P_0 P_1} \times \overrightarrow{u} \right\|}{\left\| \overrightarrow{u} \right\|} \tag{vii}$$

Note: The formula (vii) may be applied also in \mathbb{R}^2 by considering the third component z=0.

9.5 C Distance between Two Parallel Lines

To find the *distance* between two parallel lines:

- 1. Find a *specific point* on one of these lines.
- 2. Find the distance from that specific point to the other line using one of the relations above.

9.5 D Perpendicular Line from a Point to a Line

Let $L: \overrightarrow{r} = \overrightarrow{r_0} + t\overrightarrow{u} \mid t \in \mathbb{R}$ be a line defined by its vector equation and P(x, y, z) be a generic point in \mathbb{R}^3 .

The line perpendicular to the line L that passes through the point P is called the perpendicular line and intersects the line L at a point F called the foot of the perpendicular line.

The foot F of the perpendicular line may be found from the equation (because $\overrightarrow{PF} \perp \overrightarrow{u}$):

$$\overrightarrow{PF} \cdot \overrightarrow{u} = 0$$

A vector equation of the perpendicular line is:

$$\overrightarrow{r} = \overrightarrow{OP} + s\overrightarrow{PF} \mid s \in \mathbb{R}$$

9.5 E Shortest Distance between Two Skew Lines

Two skew lines lie into two parallel planes. The vector $\overrightarrow{u_1} \times \overrightarrow{u_2}$ is perpendicular to both lines and therefore perpendicular to parallel planes the lines lie on.

The shortest distance between two skew lines $L_1: \overrightarrow{r} = \overrightarrow{r_{01}} + t\overrightarrow{u_1} \mid t \in \mathbb{R}$ and $L_2: \overrightarrow{r} = \overrightarrow{r_{02}} + s\overrightarrow{u_2} \mid s \in \mathbb{R}$ is given by the scalar projection of the vector $\overrightarrow{r_{01}} - \overrightarrow{r_{02}}$ onto the vector $\overrightarrow{u_1} \times \overrightarrow{u_2}$:

$$d = \frac{\left| (\overrightarrow{r_{01}} - \overrightarrow{r_{02}}) \cdot (\overrightarrow{u_1} \times \overrightarrow{u_2}) \right|}{\left\| \overrightarrow{u_1} \times \overrightarrow{u_2} \right\|} \tag{viii}$$

9.6 Distance from a Point to a Plane

9.6 A Distance from a Point to a Plane (I)

Consider a plane π with a normal vector \overrightarrow{n} and a point $P_0(x_0, y_0, z_0)$ on this plane. The distance from a point $P_1(x_1, y_1, z_1)$ to the plane π is given by the scalar projection of the vector $\overrightarrow{P_0P_1}$ onto the normal vector \overrightarrow{n} :

$$d = \frac{\left| \overrightarrow{P_0 P_1} \cdot \overrightarrow{n} \right|}{\|\overrightarrow{n}\|} \tag{ix}$$

9.6 B Distance from a Point to a Plane (II)

If the plane π is given by the Cartesian equation $\pi: Ax + By + Cz + D = 0$, then the distance from a point $P_1(x_1, y_1, z_1)$ to the plane is given by:

$$d = \frac{|Ax_1 + By_1 + C_z + D|}{\sqrt{A^2 + B^2 + C^2}}$$
 (x)

Indeed,

$$P_0 \in \pi \implies Ax_0 + By_0 + Cz_0 + D = 0$$

$$\overrightarrow{P_0P_1} \cdot \overrightarrow{n} = (x_1 - x_0, y_1 - y_0, z_1 - z_0) \cdot (A, B, C)$$

$$= Ax_1 + By_1 + Cz_1 - Ax_0 - By_0 - Cz_0$$

$$= Ax_1 + By_1 + Cz_1 + D$$

9.6 C Distance between Two Parallel Planes

To get the distance between two parallel planes:

- 1. Find a specific point into one of these planes.
- 2. Find the distance between that specific point and the other plane using one of the formulas above.

AP Preparation Differentiability Review

1.4 Limit of a Function

1.4 A One-Sided Limits

The behaviour of the function y = f(x) near x = a is described by three numbers:

1. The left hand limit:

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

the limit of the function f(x) as x approaches a from the left.

2. The value of the function at x = a:

3. The right hand limit:

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

the limit of the function f(x) as x approaches a from the right.

Notes:

- 1. In order to exist, both the left and right hand limits must be numbers.
- 2. If either the left or right hand limit is not a number, then the limit does not exist (DNE).
- 3. Infinite limits (like ∞ or $-\infty$) are not considered numbers but they are used to give information about the behaviour of a function near the number x = a.

1.4 B Limit

The limit of a function y = f(x) exists at x = a if:

L and R exist and L = R

In this case we write:

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

the limit of the function f(x) as x approaches a.

Note: The function may or may not be defined at x = a.

1.4 C Substitution

If the function is defined by a formula (algebraic expression) then the limit of the function at a number x = a may be determined by substitution:

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

Notes:

- 1. In order to use substitution, the function must be defined on both sides of the number x = a.
- 2. Substitution does not work if you get one of the following 7 indeterminate cases:

$$\infty - \infty$$
 $0 \times \infty$ $\frac{0}{0}$ $\frac{\infty}{\infty}$ 1^{∞} ∞^0 0^0

1.4 D Piecewise defined functions (AP only)

If the function changes the formula at x = a then:

- 1. Use the appropriate formula to find the left-hand and right-hand limits.
- 2. Compare the left-hand and right-hand limits to conclude about the limit of the function at x = a.

Example:

$$f(x) = \begin{cases} f_1(x) \mid x < a \\ f_2(x) \mid x > a \end{cases}$$

At x = a:

$$L = f_1(a) \qquad R = f_2(a)$$

1.4 E Limits: Numerical Approach (AP only)

The limit of a function y = f(x) at a number x = a may be estimated numerically. To do that:

- 1. Use a sequence of numbers x approaching x = a from the left and from the right.
- 2. Find the value of the function at each number x.
- 3. Analyze the values and make a conclusion (guess the limit).
- 4. Be careful at the "difference catastrophe".

1.4 F Limit: Informal Definitions (AP only)

Left-Hand Limit If the values of y = f(x) can be made arbitrarily close to L by taking x sufficiently close to a with x < a, then:

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

Right-Hand Limit If the values of y = f(x) can be made arbitrarily close to R by taking x sufficiently close to a with x > a, then:

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

Limit If the values of y = f(x) can be made arbitrarily close to l by taking x sufficiently close to a from both sides, then:

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

Infinite Limit If the values of y = f(x) can be made arbitrarily large by taking x sufficiently close to a from both sides, then:

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

1.6 Continuity

1.6 A Continuity

A function y = f(x) is continuous at a number x = a if

$$L = R = f(a)$$

where:

 $L = \lim_{x \to a^{-}} f(x)$ is the left-hand limit at x = a.

 $R = \lim_{x \to a^+} f(x)$ is the right-hand limit at x = a.

f(a) is the value of the function at x = a.

Note: A function is continuous if it can be drawn without lifting your pencil from the paper.

1.6 B Discontinuity

If y = f(x) is not continuous at x = a then we say: "y = f(x) is discontinuous at x = a" or "y = f(x) has a discontinuity at x = a".

1.6 C Removable Discontinuity

A function y = f(x) has a removable discontinuity at x = a if:

1.
$$L = R = \lim_{x \to a} f(x)$$
 exists

2.
$$f(a)$$
 DNE or $\lim_{x\to a} f(x) \neq f(a)$

Note: A removable discontinuity can be removed be redefining the function x=a as $f(a) \stackrel{def}{=} \lim_{x \to a} f(x)$.

1.6 D Jump Discontinuity

A function y = f(x) has a jump discontinuity at x = a if:

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

1.6 E Infinite Discontinuity

A function y = f(x) has an infinite discontinuity at x = a if at least one side of the limit is unbounded (approaches ∞ or $-\infty$).

1.6 F Continuity over an Interval (AP only)

A function y = f(x) is continuous over an open interval (a, b) if the function is continuous at every number in that interval.

A function is continuous from the right at x = a if R = f(a).

A function is continuous from the left at x = a if L = f(a).

1.6 G Elementary Functions (AP only)

Elementary functions (polynomial, power, rational, trigonometric, exponential, and logarithmic) are continuous over their domain.

1.6 H Composition of Functions

If g is continuous at x = a and f is continuous at g(a) then f(g(x)) is continuous at x = a.

1.6 I Intermediate Value Theorem (AP only)

If y = f(x) is a continuous function over the interval [a, b] with $f(a) \neq f(b)$, then for any number N between f(a) and f(b) there exist a number $c \in (a, b)$ such that f(c) = N.

2.1 Derivative Function

2.1 A Derivative Function

Given a function y = f(x), the derivative function of f is a new function called f'(f) prime, defined at x by:

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

A function y = f(x) is differentiable at x if f'(x) exists.

2.1 B Differentiability (AP only)

A function y = f(x) is differentiable over an open interval (a, b) if the function is differentiable at every number in that interval.

The domain of derivative function f'(x) is a subset of the domain of the original function $f(D_{f'} \subseteq D_f)$. So a function is defined over D_f but is differentiable over $D_{f'}$.

2.1 C Interpretations of Derivative Function

- 1. The slope of the tangent line to the graph of y = f(x) at the point P(a, f(a)) is given by $m_T = f'(a)$.
- 2. The instantaneous rate of change in the variable y with respect to the variable x, where y = f(x), at x = a is given by IRC = f'(a).

2.1 D Notations and Reading

Lagrange or prime notation

$$y' = f'(a)$$

Reading: "y prime" or "f prime of (at) x".

Leibnitze notation

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{\mathrm{d}}{\mathrm{d}x}f(x) = \mathrm{D}f(x) = \mathrm{D}_x f(x)$$

$$\frac{\mathrm{d}y}{\mathrm{d}x}$$

Reading: "dee y by dee x".

Evaluating

$$f'(a) = \frac{\mathrm{d}y}{\mathrm{d}x} \bigg|_{x=a}$$

Reading: "dee y by dee x at x equals a".

2.1 E First Principles

Differentiation is the process to find the derivative function for a given function.

First Principles is the process of differentiation by computing any of the following limits:

$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$
$$f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x-h)}{2h}$$
$$f'(x) = \lim_{u \to x} \frac{f(u) - f(x)}{u - x}$$

2.1 F Differentiability Point

A function y = f(x) is differentiable at x if f'(x) exists.

If the function y = f(x) is differentiable at x = a then the tangent line at P(a, f(a)) is unique and not vertical (the slope of the tangent line is not ∞ or $-\infty$).

2.1 G Non-Differentiability

A function is not differentiable at x = a if f'(a) does not exist.

Notes:

- If a function f is not continuous at x = a then the function f is not differentiable at x = a.
- If a function is differentiable at x = a then the function is continuous at x = a.
- If a function f is continuous at x = a then the function f may or may not be differentiable at x = a.

2.1 H Corner Point

P(a, f(a)) is a *corner point* if there are *two* distinct tangent lines at P, one for the left-hand branch and one for the right-hand branch.

2.1 I Infinite Slope Point

P(a, f(a)) is an *infinite slope point* if the tangent line at P is vertical and the function is increasing or decreasing in the neighbourhood of the point P.

$$f'(a) = \infty \quad \lor \quad f'(a) = -\infty$$

2.1 J Cusp Point

P(a, f(a)) is a *cusp point* if the tangent line at P is vertical and the function is increasing on one side of the point P and decreasing on the other side.

$$f'(a) = DNE$$

2.2 Derivative of Polynomial Functions

2.2 A Power Rule

If $y = f(x) = x^n \mid x, n \in \mathbb{R}$ is the *power* function then:

$$y' = f'(x) = (x^n)' = nx^{n-1}$$

Some useful specific case:

$$(1)' = 0$$
$$(x)' = 1$$
$$(\sqrt{x})' = \frac{1}{2\sqrt{x}}$$

2.2 B Constant Function Rule

If $y = f(x) = c \mid c \in \mathbb{R}$ is the *constant* function then:

$$f'(x) = (c)' = 0$$

2.2 C Constant Multiple Rule

If g(x) = cf(x) then:

$$g'(x) = (cf(x))' = cf'(x)$$
$$\frac{d}{dx}g(x) = \frac{d}{dx}(cf(x)) = c\frac{d}{dx}f(x)$$

2.2 D Sum and Difference Rules

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

2.2 E Tangent Line

The equation of the tangent line at the point P(a, f(a)) to the curve y = f(x) is:

$$y = f'(a)(x - a) + f(a)$$
 (xi)

2.2 F Normal Line (AP only)

If $m_T = f'(a)$ is the slope of the tangent line at P(a, f(a)), the slope of the normal line m_N is given by:

$$m_N = -\frac{1}{m_T}$$

2.2 G Differentiability for Piecewise Defined Function (AP only)

Consider the piecewise defined function:

$$f(x) = \begin{cases} f_1(x) & x < a \\ c & x = a \\ f_2(x) & x > a \end{cases}$$

The function f is differentiable at x = a if:

- 1. The function is continuous at x = a.
- 2. $f'_1(a) = f'_2(a)$ (the slope of the tangent line for the left branch is equal to the slope of the tangent line for the right branch).

2.3 Product Rule

2.3 A Product Rule

If f and g are differentiable at x then so is fg and:

$$(f(x)g(x))' = f'(x)g(x) + f(x)g'(x)$$
$$(fg)' = f'g + fg'$$

2.3 B Product of Three Functions

If f, g, and h are differentiable at x then so is fgh and:

$$(fgh)' = f'gh + fg'h + fgh'$$

2.3 C Generalized Power Rule

If f is differentiable at x, then so is f^n and:

$$\left(\left(f(x)\right)^{n}\right) = n\left(f(x)\right)^{n-1} f'(x) \tag{xii}$$
$$\left(f^{n}\right)' = n f^{n-1} f'$$

2.4 Quotient Rule

2.4 A Quotient Rule

If f and g are differentiable at x and $g(x) \neq 0$ then so is $\frac{f}{g}$ and:

$$\left(\frac{f(x)}{g(x)}\right)' = \frac{f'(x)g(x) - f(x)g'(x)}{\left(f(x)\right)^2}$$
 (xiii)

2.5 Chain Rule

2.5 A Composition of Functions

If u = g(x) and v = f(u) then:

$$x \xrightarrow[u=g(x)]{} u \xrightarrow[v=f(u)]{} v$$

and

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

2.5 B Chain Rule (Leibniz Notation)

$$\Delta x \xrightarrow[u=g(x)]{} \Delta u \xrightarrow[v=f(u)]{} \Delta v$$

and

$$\frac{\Delta v}{\Delta x} = \frac{\Delta v}{\Delta u} \frac{\Delta u}{\Delta x} \to \frac{\mathrm{d}v}{\mathrm{d}x} = \frac{\mathrm{d}v}{\mathrm{d}u} \frac{\mathrm{d}u}{\mathrm{d}x}$$

Therefore:

$$\frac{\mathrm{d}v}{\mathrm{d}x} = \frac{\mathrm{d}v}{\mathrm{d}u}\frac{\mathrm{d}u}{\mathrm{d}x}$$

2.5 C Composition of Three Functions

$$x \xrightarrow[u=h(x)]{} u \xrightarrow[v=g(u)]{} v \xrightarrow[w=f(v)]{} w$$
$$\frac{\mathrm{d}w}{\mathrm{d}x} = \frac{\mathrm{d}w}{\mathrm{d}v} \frac{\mathrm{d}v}{\mathrm{d}u} \frac{\mathrm{d}u}{\mathrm{d}x}$$

2.5 D Chain Rule (Prime Notation)

$$(f(g(x)))' = f'(g(x))g'(x)$$

If g is differentiable at x and f is differentiable at g(x) then the composition $(f \circ g)(x) = f(g(x))$ is differentiable at x and:

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

So, the derivative of f(g(x)) is the derivative of the *outside* function f evaluated at the inside function g(x) times the derivative of the inside function g at x.

Note: If the outside function is the power function, then the chain rule is equivalent to the generalized power rule (xii).

5.4 Derivative of Trigonometric Functions

5.4 A Review of Trigonometric Functions

$$\sin(x) \colon \mathbb{R} \to [-1, 1]$$

$$\cos(x) \colon \mathbb{R} \to [-1, 1]$$

$$\tan(x) \colon \left\{ \mathbb{R} \setminus \left\{ \frac{\pi}{2} + n\pi \mid n \in \mathbb{Z} \right\} \right\} \to \mathbb{R}$$

$$\sin(x + 2\pi) = \sin(x)$$

$$\cos(x + 2\pi) = \cos(x)$$

$$\sin^2(x) + \cos^2(x) = 1$$

$$\sin(a + b) = \sin(a)\cos(b) + \cos(a)\sin(b)$$

$$\cos(a + b) = \cos(a)\cos(b) - \sin(a)\sin(b)$$

$$\sin\left(x + \frac{\pi}{2}\right) = \cos(x)$$

$$\sin(2x) = 2\sin(x)\cos(x)$$

$$\cos(2x) = \cos^2(x) - \sin^2(x)$$

$$\tan(x) = \frac{\sin(x)}{\cos(x)}$$

$$\lim_{x \to 0} \frac{\sin x}{x} = 1 \qquad (xiv)$$

$$\lim_{x \to 0} \frac{\cos x - 1}{x} = 0 \qquad (xv)$$

5.4 B Derivative of sin(x)

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

Proof.

$$(\sin x)' = \lim_{h \to 0} \frac{\sin(x+h) - \sin(x)}{h}$$

$$(\sin x)' = \lim_{h \to 0} \frac{\sin(x)\cos(h) + \cos(x)\sin(h) - \sin(x)}{h}$$

$$(\sin x)' = \lim_{h \to 0} \frac{\sin(x)\cos(h) - \sin(x)}{h} + \lim_{h \to 0} \frac{\cos(x)\sin(h)}{h}$$

$$(\sin x)' = \sin(x)\lim_{h \to 0} \frac{\cos(h) - 1}{h} + \cos(x)\lim_{h \to 0} \frac{\sin(h)}{h}$$

Now, using the limits (xiv) and (xv):

$$(\sin x)' = \sin(x) \times 0 + \cos(x) \times 1$$
$$(\sin x)' = \cos(x)$$

5.4 C Derivative of $\sin(f(x))$

By using the chain rule:

$$\left(\sin\left(f(x)\right)\right)' = \left(\cos\left(f(x)\right)\right)f'(x)$$

5.4 D Derivative of $\cos x$

$$(\cos x)' = -\sin x$$

5.4 E Derivative of $\cos(f(x))$

By using the chain rule:

$$\left(\cos\left(f(x)\right)\right)' = -\left(\sin\left(f(x)\right)\right)f'(x)$$

39

5.4 F Derivative of $\tan x$

$$(\tan x)' = \frac{1}{\cos^2 x} = \sec^2 x$$

5.1 Derivative of Exponential Function

5.1 A Review of Exponential Functions

The exponential function is defined as:

$$y = f(x) = b^x \mid b > 0 \land b \neq 1$$

The x-axis (y = 0) is a horizontal asymptote.

5.1 B Number e

The number e is defined by:

$$e = \lim_{n \to \infty} \left(1 + \frac{1}{n} \right)^n$$

which can be written also as:

$$e = \lim_{u \to 0} (1 + u)^{\frac{1}{u}}$$

5.1 C Derivative of e^x

$$(e^x)' = e^x$$

The proof of this is based on the fact that:

$$\lim_{h \to 0} \frac{e^h - 1}{h} = 1$$

5.1 D Derivative of $e^{f(x)}$

By using the chain rule:

$$\left(e^{f(x)}\right)' = e^{f(x)}f'(x)$$

5.1 E Derivative of $b^x \mid b > 0 \land b \neq 1$

$$(b^x)' = (\ln b)b^x$$

Proof.

$$(b^x)' = (e^{x \ln b})' = e^{x \ln b}(\ln b) = (\ln b)b^x$$

5.1 F Derivative of $b^{f(x)}$

By using the chain rule:

$$\left(b^{f(x)}\right)' = (\ln b)b^{f(x)}f'(x)$$

5A Derivative of Logarithmic Function

5A A Review of Logarithmic Function

$$y = b^x \equiv x = \log_b y$$

$$y = f(x) = \log_b x \mid b > 0 \land b \neq 1 \land x > 0$$

$$\log_b(xy) = \log_b(x) + \log_b(y)$$

$$\log_b \left(\frac{x}{y}\right) = \log_b(x) - \log_b(y)$$

$$\log_b x^n = n \log_b x$$

$$\log_b x = \frac{\log_a x}{\log_a b}$$

$$\log_b 1 = 0$$

$$\log_b b = 1$$

5A B Derivative of $\ln x$

$$(\ln x)' = \frac{1}{x}$$

Proof.

$$y = \ln x \implies x = e^y \implies x' = (e^y)'$$

$$x' = (e^y)' \implies 1 = e^y y' \implies y' = \frac{1}{e^y} \implies y' = \frac{1}{x}$$

$$\therefore (\ln x)' = \frac{1}{x}$$

5A C Derivative of $\ln(f(x))$

By using the chain rule:

$$\left(\ln f(x)\right)' = \frac{f'(x)}{f(x)}$$

5A D Derivative of $\log_b x$

$$(\log_b x)' = \frac{1}{(\ln b)x}$$

Proof.

$$(\log_b x)' = \left(\frac{\ln x}{\ln b}\right)' = \frac{1}{\ln b}(\ln x)' = \frac{1}{(\ln b)x}$$

5A E Derivative of $\log_b f(x)$

By using the chain rule:

$$\left(\log_b\left(f(x)\right)\right)' = \frac{f'(x)}{(\ln b)f(x)}$$