## MaCS Calculus and Vectors Exam Study Guide

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## Unit 1

**Equations of Lines and Planes** 

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

## 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  $\overrightarrow{u}$ . 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  $\vec{u}$  that are used.

## 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  $\mathbb{R}^2$ :

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

### 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*:

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

## 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:

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

## 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:

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

## 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

## 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  $u_y \neq 0$ .

## **B** Normal Equation

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

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:

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

## 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.

## 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.

## 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  $\theta_1$ , and a pair of the angle  $\theta_2$ .  $\theta_1 + \theta_2 = 180^{\circ}$ 

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

#### 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.

## 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.

## 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:

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

## 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:

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

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

## **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

#### 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.

### B Vector Equation of a Plane

Consider a plane  $\pi$ .

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

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:

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

## 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

## 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.

## B Cartesian Equation of a Plane

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

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

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.

## 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

#### 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).

## 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.

## 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.

#### 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.

### 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.

## 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  $(\overrightarrow{u_1} \times \overrightarrow{u_2} \neq \overrightarrow{0})$ , then the lines are skew.

## G Classifying Lines (Vector Method)

Parallel lines
$$(\overrightarrow{r_{01}} - \overrightarrow{r_{02}}) \times \overrightarrow{u_1} = \overrightarrow{0}$$
Parallel coincident lines
Parallel distinct lines

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

#### 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.

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

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

To get the intersection between a line L and a plane  $\pi$ :

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.

## 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.

## 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.

## 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.

## 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

#### 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

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

#### 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  $\pi_1$  is  $\overrightarrow{n_1} = (A_1, B_1, C_1)$  and a normal vector to the plane  $\pi_2$  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*.

## 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  $\vec{u} = \vec{n_1} \times \vec{n_2}$ .

## 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*.

## 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

#### 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.

# 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.

## 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.

# 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.

# 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*.

## 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).

## 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).

# 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).

## 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

## 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:

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

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

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

## 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.

#### 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:

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

#### 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

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

Consider a plane  $\pi$  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  $\pi$  is given by the scalar projection of the vector  $\overrightarrow{P_0P_1}$  onto the normal vector  $\overrightarrow{n}$ :

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

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

If the plane  $\pi$  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:

$$d = \frac{|Ax_1 + By_1 + Cz_1 + D|}{\sqrt{A^2 + B^2 + C^2}}$$
 (x)

Indeed,

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

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

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

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

#### 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

#### 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  $\infty$  or  $-\infty$ ) are not considered numbers but they are used to give information about the behaviour of a function near the number x = a.

#### 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.

#### 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:

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

## 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:

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

## 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".

## 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

## 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.

## 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".

## 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  $f(a) \stackrel{def}{=} \lim_{x \to a} f(x)$ .

## D Jump Discontinuity

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

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

#### 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  $\infty$  or  $-\infty$ ).

#### 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).

## G Elementary Functions (AP only)

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

#### **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.

# 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

#### 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.

### 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  $D_{f'}$ .

#### 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).

# 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".

#### 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:

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

#### 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  $\infty$  or  $-\infty$ ).

## 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.

#### 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.

# 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.

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

## 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

#### 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:

$$(1)' = 0$$

$$(x)' = 1$$

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

#### **B** Constant Function Rule

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

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

### C Constant Multiple Rule

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

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

#### D Sum and Difference Rules

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

# 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)

# 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:

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

# 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

#### A Product Rule

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

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

#### **B** Product of Three Functions

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

$$(fqh)' = f'qh + fq'h + fqh'$$

## 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

# 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

#### 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

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

#### 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:

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

### C Composition of Three Functions

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

# 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

# A Review of Trigonometric Functions

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

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

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

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

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

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

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

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

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

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

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

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

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

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

#### 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):

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

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

By using the chain rule:

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

#### D Derivative of $\cos x$

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

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

By using the chain rule:

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

# F Derivative of $\tan x$

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

# 5.1 Derivative of Exponential Function

### 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.

#### 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:

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

#### C Derivative of $e^x$

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

The proof of this is based on the fact that:

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

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

By using the chain rule:

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

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

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

Proof.

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

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

By using the chain rule:

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

# 5.1 Derivative of Logarithmic Function

#### A Review of Logarithmic Function

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

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

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

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

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

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

$$\log_b 1 = 0$$

$$\log_b b = 1$$

#### B Derivative of $\ln x$

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

Proof.

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

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

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

# C Derivative of ln(f(x))

By using the chain rule:

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

# **D** Derivative of $\log_b x$

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

Proof.

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

# E Derivative of $\log_b f(x)$

By using the chain rule:

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

# Logarithmic Differentiation (AP)

## A Logarithmic Differentiation

If the function formula contains many factors, then logarithmic differentiation is a fast method to differentiate.

Use the following algorithm:

- 1. Take natural logarithms of both sides of y = f(x).
- 2. Differentiate with respect to x.
- 3. Isolate  $y' = \frac{dy}{dx}$ .

#### B Function Raise to a Function

To differentiate a function f(x) raised to another function g(x), use the formula:

$$\left(f(x)^{g(x)}\right)' = g(x)f(x)^{g(x)-1}f'(x) + \ln(f(x))f(x)^{g(x)}g'(x)$$

#### Notes:

- 1. The first part  $g(x)f(x)^{g(x)-1}$  comes from using the power rule and chain rule and by considering g(x) constant.
- 2. The second part  $\ln(f(x))f(x)^{g(x)}g'(x)$  comes from using the exponential rule and chain rule and by considering f(x) constant.

# Inverse Trigonometric Functions and Their Derivatives

#### A Inverse Sine Function

The inverse of the sine function:

$$f(x) = \sin x \colon \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right] \to [-1, 1]$$

is:

$$f'(x) = \arcsin x = \sin^{-1} x \colon [-1, 1] \to \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right]$$

### B Trigonometric Identities with Inverse Sine

$$\arcsin x = \theta \equiv \sin \theta = x$$

#### C Inverse Cosine Function

The inverse of the cosine function:

$$f(x) = \cos x \colon [0, \pi] \to [-1, 1]$$

is:

$$f'(x) = \arccos x = \cos^{-1} x \colon [-1, 1] \to [0, \pi]$$

### D Trigonometric Identities with Inverse Cosine

$$\arccos x = \theta \equiv \cos \theta = x$$

# E Inverse Tangent Function

The inverse of the tangent function:

$$f(x) = \tan x : \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right] \to [-\infty, \infty]$$

is:

$$f'(x) = \arctan x = \tan^{-1} x \colon [-\infty, \infty] \to \left[ -\frac{\pi}{2}, \frac{\pi}{2} \right]$$

## F Trigonometric Identities with Inverse Tangent

$$\arctan x = \theta \equiv \tan \theta = x$$

#### G Derivative of the Inverse Function

If  $f^{-1}$  is the inverse function of the function f then:

$$y = f^{-1}(x) \equiv x = f(y)$$

If derivative rule of a function is known, then the derivative of the inverse of that function may be found using:

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{1}{\frac{\mathrm{d}x}{\mathrm{d}y}}$$

### H Derivative of Inverse Trigonometric Functions

Differentiation rules for the inverse trigonometric functions are:

$$\frac{d}{dx} \arcsin x = \frac{1}{\sqrt{1 - x^2}}$$

$$\frac{d}{dx} \arccos x = -\frac{1}{\sqrt{1 - x^2}}$$

$$\frac{d}{dx} \arctan x = \frac{1}{1 + x^2}$$

# I Reciprocal of Trigonometric Functions

Reciprocal of trigonometric functions are defined by:

$$\sec x = \frac{1}{\cos x}$$
$$\csc x = \frac{1}{\sin x}$$
$$\cot x = \frac{1}{\tan x}$$

Their inverses may be computed by using the following formulas:

$$\operatorname{arcsec} x = \arccos \frac{1}{x}$$
$$\operatorname{arccsc} x = \arcsin \frac{1}{x}$$
$$\operatorname{arccot} x = \arctan \frac{1}{x}$$

# 

# Implicit Differentiation (AP)

#### A Relations Defined Implicitly

A relation between two variables x and y is defined implicitly by an equation like:

$$f(x,y) = 0$$

#### Notes:

- 1. One variable may be considered dependant on the other variable or both may be considered dependant on the third one like t.
- 2. The equation may be solved with respect to the variables x or y or may not be solved.
- 3. The graph of the relation may or may not pass the vertical or horizontal line tests.

### B Terminology

Let (x, y) and  $(x + \Delta x, y + \Delta y)$  be two points satisfying f(x, y) = 0. Then:

$$\frac{\Delta y}{\Delta x} = \frac{1}{\frac{\Delta x}{\Delta y}}$$

And as  $\Delta x \to 0$ ,  $\Delta y \to 0$ :

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{1}{\frac{\mathrm{d}x}{\mathrm{d}y}}$$

#### Notes:

- $\frac{dy}{dx}$  means differentiation of the variable y with respect to the variable x.
- $\frac{\mathrm{d}x}{\mathrm{d}y}$  means differentiation of the variables x with respect to the variable y.
- The tangent line is horizontal when  $\frac{dy}{dx} = 0$ .
- The tangent line is vertical when  $\frac{dx}{dy} = 0$ .

#### C Differentiation Revised

Consider the expression  $E(x,y) = 2xy^2$ .

If x is considered independent:

$$\frac{\mathrm{d}}{\mathrm{d}x}E(x,y) = \frac{\mathrm{d}}{\mathrm{d}x}(2xy^2) = y^2\frac{\mathrm{d}}{\mathrm{d}x}(2x) + (2x)\frac{\mathrm{d}}{\mathrm{d}x}y^2 = 2y^2\frac{\mathrm{d}x}{\mathrm{d}x} + 4xy\frac{\mathrm{d}y}{\mathrm{d}x} = 2y^2 + 4xy\frac{\mathrm{d}y}{\mathrm{d}x}$$

If y is considered independent:

$$\frac{\mathrm{d}}{\mathrm{d}x}E(x,y) = \frac{\mathrm{d}}{\mathrm{d}y}(2xy^2) = y^2\frac{\mathrm{d}}{\mathrm{d}y}(2x) + (2x)\frac{\mathrm{d}}{\mathrm{d}y}y^2 = 2y^2\frac{\mathrm{d}x}{\mathrm{d}y} + 4xy\frac{\mathrm{d}y}{\mathrm{d}y} = 2y^2\frac{\mathrm{d}x}{\mathrm{d}y} + 4xy$$

If t is considered independent:

$$\frac{\mathrm{d}}{\mathrm{d}x}E(x,y) = \frac{\mathrm{d}}{\mathrm{d}t}(2xy^2) = y^2\frac{\mathrm{d}}{\mathrm{d}t}(2x) + (2x)\frac{\mathrm{d}}{\mathrm{d}t}y^2 = 2y^2\frac{\mathrm{d}x}{\mathrm{d}t} + 4xy\frac{\mathrm{d}y}{\mathrm{d}t}$$

### D Implicit Differentiation

To differentiation with respect to the variable x in a relation given implicitly by f(x,y) = 0:

1. Apply the operator  $\frac{d}{dx}$  to both sides:

$$\frac{\mathrm{d}}{\mathrm{d}x}f(x,y) = \frac{\mathrm{d}}{\mathrm{d}x}0$$

2. Use the chain rule and differentiate by keeping in mind that  $\frac{dx}{dx} = 1$ .

3. Solve for  $\frac{dy}{dx} = IRC = m_T$  or  $\frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}$ .

4. Substitute x and y with given values (if necessary).

Note: The following differentiations are also possible:

$$\frac{\mathrm{d}}{\mathrm{d}y}f(x,y) = \frac{\mathrm{d}}{\mathrm{d}y}0$$

$$\frac{\mathrm{d}}{\mathrm{d}t}f(x,y) = \frac{\mathrm{d}}{\mathrm{d}t}0$$

#### 3.9 Related Rates

#### A Algorithm to Solve Related Rates Applications

- 1. Assign variables  $x, y, z, \ldots$  to quantities involved in application.
- 2. Discover relations (constraints) between these quantities and write down their restrictions. A diagram or geometry formulas may help.
- 3. Use these relations to eliminate variables which are not essential to application. At this step, related variables are part of an explicit equation:

$$x = f(y, z, \dots)$$
 (xvi)

or are part of an implicit equation:

$$f(y, z, \dots) = 0 \tag{xvii}$$

- 4. Identify the independent quantity and assign a variable to it (usually this is the time t).
- 5. Use the chain rule to differentiate with respect to the independent variable t the equation (xvi) or (xvii):

$$\frac{\mathrm{d}x}{\mathrm{d}t} = \frac{\mathrm{d}}{\mathrm{d}t}f(y, z, \dots)$$
 or  $\frac{\mathrm{d}}{\mathrm{d}t}f(y, z, \dots) = 0$  (xviii)

- 6. Substitute all given data or other data obtained from (xvi) or (xvii) equations.
- 7. Solve for the remaining unknown rate of change.

Note.  $\frac{dx}{dy}$ ,  $\frac{dy}{dt}$ , ... are instantaneous rates of change are they are related by (xviii).

# 3.10 Linear Approximation and Differentials

#### A Linear Approximation

The definition of derivative function at x = a:

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

may be written:

$$f(x) \approx f(a) + f'(a)(x - a), x \to a$$

which is called the *linear or tangent line approximation* of the function y = f(x) near x = a. Note. Linear approximation is only possible if f'(a) exists.

#### B Approximate Formulas

The definition of derivative function at x = a:

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

written in the form:

$$f(a+x) \approx f(a) + f'(a)x , x \to 0$$

permits generation of approximate formulas.

# C Numerical Approximation

Numerical approximation is based on the formula:

$$f(a+x) \approx f(a) + f'(a)x , x \to 0$$

#### D Differentials

Derivative function may be written in the form:

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

dx and dy are called differentials and they are related by the formula:

$$\mathrm{d}y = f'(x)\,\mathrm{d}x$$

This formula is called the differential form of the function y = f(x).

If  $dx, dy \rightarrow 0$  then the previous formula is exact.

If dx and dy are finite, we replace them by  $\Delta x$  and  $\Delta y$  and the previous formula becomes approximately:

$$\Delta y \approx f'(x) \Delta x$$

# E Error Propagation

If the variable x is measured with a finite error  $\Delta x$ , then the real value is  $x + \Delta x$ .

The absolute error in computing the value of the function y = f(x) is approximately given by:

$$\Delta y \approx f'(x) \Delta x$$

and its relative error  $\frac{\Delta y}{y}$  may be approximated by:

$$\frac{\Delta y}{y} = \frac{\Delta y}{f(x)} \approx \frac{f'(x)\Delta x}{f(x)}$$

# 3.2 Maximum and Minimum on an Interval: Extreme Values

#### A Global Maximum

A function f has a global (absolute) maximum at x = c is  $f(x) \leq f(c)$  for all  $x \in D_f$ . f(c) is called the global (absolute) maximum value.

(c, f(c)) is called the global (absolute) maximum point.

Note. An *extremum* is either a minimum or maximum (value, point, local, or global).

#### B Global Minimum

A function f has a global (absolute) minimum at x = c is  $f(x) \ge f(c)$  for all  $x \in D_f$ . f(c) is called the global (absolute) minimum value.

(c, f(c)) is called the global (absolute) minimum point.

#### Notes:

**Extrema** The plural of extremum.

Minima The plural of minimum.

Maxima The plural of maximum.

# C Global (Absolute) Extrema Algorithm

To find the global (absolute) extrema for a *continuous* function f over a close interval [a, b]:

- 1. Identify all *critical* numbers over (a, b).
- 2. Find the values of the function f(c) at each critical number c in (a, b).
- 3. Find the values f(a) and f(b).
- 4. From the values obtained at part 2 and 3:
  - $\bullet$  The largest represents the global (absolute) maximum value.
  - The smallest represents the global (absolute) minimum value.

Note. A *critical number* c is a number such that f'(c) = 0 or f'(c) DNE.

# 4.1 Increasing and Decreasing Functions. Critical Points: Local Maxima and Minima

#### A Increasing or Decreasing Functions

Let y = f(x) be a differentiable function over (a, b). Then:

- 1. f is increasing over (a, b) if:
  - $ARC = m_S = \frac{f(x_2) f(x_1)}{x_2 x_1} > 0$  over any interval  $[x_1, x_2 \subseteq (a, b)]$ .
  - $IRC = m_T = f'(x) > 0 \text{ for all } x \in (a, b).$
- 2. f is decreasing over (a, b) if:
  - $ARC = m_S = \frac{f(x_2) f(x_1)}{x_2 x_1} < 0$  over any interval  $[x_1, x_2 \subseteq (a, b)]$ .
  - $IRC = m_T = f'(x) < 0$  for all  $x \in (a, b)$ .
- 3. f is constant over (a, b) if:
  - $ARC = m_S = \frac{f(x_2) f(x_1)}{x_2 x_1} = 0$  over any interval  $[x_1, x_2 \subseteq (a, b)]$ .
  - $IRC = m_T = f'(x) = 0$  for all  $x \in (a, b)$ .

#### B Local Maximum

A function f has a local (relative) maximum at x = c if:

- $f(x) \le f(c)$  when x is sufficiently close to c (from both sides).
- f'(x) changes sign from positive to negative at c.

#### C Local Minimum

A function f has a local (relative) minimum at x = c if::

- $f(x) \ge f(c)$  when x is sufficiently close to c (from both sides).
- f'(x) changes sign from negative to positive at c.

#### D Critical Numbers and Critical Points

The number  $c \in D_f$  is a *critical number* if:

$$f'(c) = 0$$
 or  $f'(c)$  DNE

The point P(c, f(c)) is called a *critical point*.

#### Notes:

- 1. A local extremum happens always at a critical point (Fermat's theorem).
- 2. At a critical number a function may or may not have a local extremum.

# 4.2 The Mean Value Theorem (AP)

#### A Rolle's Theorem

Let y = f(x) be a function continuous on [a, b] and differentiable on (a, b).

If f(a) = f(b) then there is a number  $c \in (a, b)$  such that f'(c) = 0.

Note. Tangent line is horizontal at P(c, f(c)).

#### B Mean Value Theorem

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

Note. Slope of tangent line at P(c, f(c)) is equal to slope of secant line.

## C Theorem

If f'(x) = 0 for all  $x \in (a, b)$ , then f is constant on (a, b).

#### D Theorem

If f'(x) = g'(x) for all  $x \in (a, b)$ , then f - g is constant on (a, b) and f(x) = g(x) + c where c is a constant.

# 4.3 Asymptotes

#### A Vertical Asymptote

If the value of f(x) can be made arbitrarily large by taking x sufficiently close to a with x < a then  $\lim_{x \to a^-} f(x) = \infty$ . The line x = a is called a vertical asymptote to the graph of y = f(x).

#### Notes:

- 1. A function of the form  $f(x) = \frac{p(x)}{q(x)}$  has a vertical asymptote at x = a if  $p(a) \neq 0 \land q(a) = 0$ .
- 2. A function of the form  $f(x) = p(x) \log_b q(x)$  has a vertical asymptote x = a if  $p(a) \neq 0 \land q(a) = 0$ .

#### B Horizontal Asymptote

A horizontal line y=b is called a horizontal asymptote to the graph of y=f(x) if  $\lim_{x\to\pm\infty}f(x)=b$ .

#### Notes:

- 1. A horizontal asymptote may be crossed or touched by the graph of the function.
- 2. The graph of a function may have at most two horizontal asymptotes (one as  $x \to -\infty$  and one as  $x \to +\infty$ ).

### C Limits at Infinity

If a > 0, then:

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

$$\lim_{x \to \pm \infty} \frac{1}{x^a} = \frac{1}{(\pm \infty)^a} = 0$$

$$\lim_{x \to \pm \infty} (a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0) = \lim_{x \to \pm \infty} a_n x^n$$

$$\lim_{x \to \pm \infty} \frac{a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0}{b_m x^m + b_{m-1} x^{m-1} + \dots + b_2 x^2 + b_1 x + b_0} = \lim_{x \to \pm \infty} \frac{a_n x^n}{b_m x^m}$$

#### D Horizontal Asymptotes for Rational Functions

A rational function of the form:

$$f(x) = \frac{P_n(x)}{Q_m(x)} = \frac{a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0}{b_m x^m + b_{m-1} x^{m-1} + \dots + b_2 x^2 + b_1 x + b_0}$$

has:

- A horizontal asymptote y = 0 if m > n.
- A horizontal asymptote  $y = \frac{a_n}{m_n}$  if m = n.
- No horizontal asymptote if m < n.

Note. A rational function may have at most one horizontal asymptote.

#### E Oblique (Slant) Asymptote

The line y = ax + b is an oblique (slant) asymptote for the curve y = f(x) if:

$$\lim_{x \to +\infty} \left( f(x) - (ax + b) \right) = 0$$

#### Notes:

- 1. An oblique asymptote may be crossed or touched by the graph of the function.
- 2. The graph of a function may have at most two oblique asymptotes (one as  $x \to -\infty$  and one as  $x \to +\infty$ ).
- 3. The graph of a function may have one horizontal asymptote and one oblique asymptote (one as  $x \to -\infty$  and the other as  $x \to +\infty$ ).

### F Oblique Asymptotes for Rational Functions

A rational function of the form:

$$f(x) = \frac{P_n(x)}{Q_m(x)} = \frac{a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0}{b_m x^m + b_{m-1} x^{m-1} + \dots + b_2 x^2 + b_1 x + b_0}$$

has an oblique (slant) asymptote if n = m + 1.

Note. To get the equation of the oblique (slant) asymptote, use the *long* division algorithm to write the rational function in the form:

$$f(x) = \frac{P_n(x)}{Q_m(x)} = ax + b + \frac{R(x)}{Q_m(x)}$$

where  $0 \leq \operatorname{degree}(R) < \operatorname{degree}(Q_m)$ .

# G Oblique Asymptotes for any Functions

The oblique asymptote y = ax + b may be obtained by computing the following two limits at infinity:

$$a = \lim_{x \to \pm \infty} \frac{f(x)}{x}$$
$$b = \lim_{x \to \pm \infty} (f(x) - ax)$$

Note. In order for the oblique asymptote to be defined, both limits above must exist (must be finite numbers).

# 4.4 Concavity and Points of Inflection

### A Concavity Upward

The graph of the function f has a concavity upward if:

- Graph lies above all its tangents.
- Tangents rotate counter-clockwise.
- $m_T = IRC = f'(x)$  increases
- f''(x) > 0

#### **B** Concavity Downward

The graph of the function f has a concavity downward if:

- Graph lies below all its tangents.
- Tangents rotate clockwise.
- $m_T = IRC = f'(x)$  decreases
- f''(x) < 0

# C Test for Concavity

Let f be a function twice differentiable (f''(x) exits) over (a, b).

- 1. If f''(x) > 0 for all  $x \in (a, b)$ , then the function f (or its graph) is concave upward over (a, b).
- 2. If f''(x) < 0 for all  $x \in (a, b)$ , then the function f (or its graph) is concave downward over (a, b).
- 3. If f''(x) = 0 for all  $x \in (a, b)$ , then the function f (or its graph) has no concavity over (a, b). In this case, f'(m) = m, and f(x) = mx + b. The function is linear and its graph is a straight line.

#### D Point of Inflection

A point P(i, f(i)) on the graph of y = f(x) is called a point of inflection if the concavity of the graph *changes* at P from concave upward to concave downward or from concave downward to concave upward.

## E Second Derivative Test

Let f be a twice differentiable function over an open interval containing the critical number c and f'(c) = 0.

- 1. If f''(c) > 0 then f has a local minimum at x = c.
- 2. If f''(c) < 0 then f has a local maximum at x = c.
- 3. If f''(c) = 0 then f may have a local minimum, maximum, or neither (inconclusive case). Use the first derivative test to conclude.

# 4.5 An Algorithm for Curve Sketching

### A Algorithm for Curve Sketching

- 1. Domain
  - denominator  $\neq 0$
  - radicand  $\geq 0$  (even roots)
  - logarithmic argument > 0 (logarithmic functions)
- 2. Intercepts
  - f(x) = 0 (x-intercepts are real zeros)
  - numerator = 0
  - y-int = f(0) (if exists)
- 3. Symmetry
  - f(-x) = f(x) (even functions are symmetric about the y-axis)
  - f(-x) = -f(x) (odd functions are symmetric about the origin)
  - f(x+T) = f(x) (periodic functions have cycles)
- 4. Asymptotes
  - Compute  $\lim_{x\to\pm\infty} f(x)$  (horizontal asymptote)
  - Compute  $\lim_{x\to a} f(x)$  (vertical asymptote where a is a zero of the denominator but not of the numerator).
  - $\log_b f(x)$  may generate vertical asymptotes when  $\lim_{x \to a} f(x) = 0$
  - Compute long division (to find the oblique asymptotes for rational functions)
- 5. First Derivative
  - Compute f'(x)
  - Find critical numbers (f'(x) = 0 or f'(x) DNE)
  - Create the sign chart for f'(x) (first derivative test)
  - Find intervals of increase/decrease
  - Find all extrema
- 6. Second Derivative
  - Compute f''(x)

- Find points where f''(x) = 0 or f''(x) DNE
- Create the sign chart for f''(x)
- Find points of inflection
- Find intervals of concavity upward/downward
- Find local extrema by using the second derivative test (if necessary)

#### 7. Curve Sketching

- Use broken lines to draw the asymptotes
- Plot x and y-intercepts, extrema, and inflection points
- Draw the curve near the asymptotes
- Sketch the curve

#### B Link between a Function and its Derivative

If the function y = f(x) is double differentiable then f'(x) and f''(x) exist. The following statements show the link between f, f', and f'':

- 1. y = f(x) is increasing  $\iff f'(x) > 0$
- 2. y = f(x) is decreasing  $\iff f'(x) < 0$
- 3. y = f(x) has a local extrema at  $x = a \implies$  tangent line at P(a, f(a)) is horizontal  $\implies f'(a) = 0$
- 4. y' = f'(x) is increasing  $\iff f''(x) > 0 \iff y = f(x)$  is concave up
- 5. y' = f'(x) is decreasing  $\iff f''(x) < 0 \iff y = f(x)$  is concave down
- 6. y' = f'(x) has a local extrema at  $x = b \implies$  tangent line on the graph of y' = f'(x) is horizontal  $\implies f''(b) = 0$ , y = f(x) has an inflection point at P(b, f(b)).

### C Symmetry and Derivatives Functions

If the function y = f(x) is even/odd then the derivative function y' = f'(x) is odd/even.

# 3.3 Optimization

# A Algorithm for Solving Optimization Applications

- 1. Read and understand the situation.
- 2. Draw a diagram (if necessary).
- 3. Assign variables to quantities involved and state restrictions.
- 4. Find relations (constraints) between these variables.
- 5. Write the dependent variable (the one which is minimized or maximized) as a function of one single variable (the independent variable) by eliminating all unnecessary variables.
- 6. Find extrema (maximum or minimum) for the dependant variable (using global extrema algorithm, first derivative test, or the second derivative test).
- 7. Check if extrema satisfy the conditions of the application.
- 8. Find the value of other variables at extrema (if necessary).
- 9. Write the conclusion statement.

# B Cost, Revenue, and Profit

Let C(x) be the *cost* of manufacturing x units.

The average cost per unit is  $u(x) = \frac{C(x)}{x}$ .

The marginal cost is the cost of manufacturing the unit number  $x: C(x) - C(x-1) \approx C'(x)$ .

Let p(x) be the demand function (price per unit when selling x units).

The revenue function is R(x) = xp(x).

The profit function is P(x) = R(x) - C(x).

Unit 4

Integrals

# 4.9 Antiderivatives and Indefinite Integrals

# A Integration

Differentiation is the process of finding f'(x) given f(x). Integration is the inverse process of differentiation. It means finding f(x) given f'(x).

$$f(x) \xrightarrow{\text{Differentiation}} f'(x)$$

$$f(x) \xleftarrow{\text{Integration}} f'(x)$$

#### B Antiderivative

The antiderivative of the function f(x) is a function F(x) such that F'(x) = f(x).

#### C Families of Antiderivatives

If F(x) is an antiderivative of f(x), so is F(x) + C, where C is a constant called the constant of integration.

#### D Initial Condition

An antiderivative of a function may be uniquely identified by an initial condition:

$$F(a) = b$$

# E Indefinite Integrals

The *indefinite integral* is the most commonly used notation for antiderivatives. If F(x) is an antiderivative of f(x), then we write:

$$F(x) = \int f(x) \, \mathrm{d}x$$

By definition:

$$\frac{\mathrm{d}}{\mathrm{d}x} \int f(x) \, \mathrm{d}x = f(x)$$

## F List of Indefinite Integrals

$$\int x^n \, dx = \frac{x^{n+1}}{n+1} + C \mid n \neq -1$$

$$\int \frac{1}{x} \, dx = \ln|x| + C$$

$$\int e^x \, dx = e^x + C$$

$$\int a^x \, dx = \frac{a^x}{\ln a} + C$$

$$\int dx = x + C$$

$$\int \sin(x) \, dx = -\cos(x) + C$$

$$\int \cos(x) \, dx = \sin(x) + C$$

$$\int \sec^2(x) \, dx = \tan(x) + C$$

$$\int \sec^2(x) \, dx = -\cot(x) + C$$

$$\int \sec(x) \tan(x) \, dx = \sec(x) + C$$

$$\int \csc(x) \cot(x) \, dx = -\csc(x) + C$$

$$\int \frac{1}{x^2 + 1} \, dx = \arctan(x) + C$$

$$\int \frac{1}{\sqrt{1 - x^2}} \, dx = \arcsin(x) + C$$

# G Properties of Antiderivatives or Indefinite Integrals

$$\int cf(x) dx = c \int f(x) dx$$
$$\int (f(x) \pm g(x)) dx = \int f(x) dx \pm \int g(x) dx$$

# 5.1 Riemann Sums

#### A Riemann Sums

Riemann sums are a way of approximating the area under a function.

#### B Finite Riemann Sums

The area under the function f(x) over the interval [a, b] can approximated using n rectangles as:

$$A \approx \sum_{i=1}^{n} f(x_i^*) \Delta x$$
 where  $\Delta x = \frac{b-a}{n}$ 

#### C Infinite Riemann Sums

The area under f(x) can be found exactly by taking the limit of the Riemann sum as  $n \to \infty$ :

$$A = \int_{a}^{b} f(x) dx = \lim_{n \to \infty} \sum_{i=1}^{n} f(x_{i}^{*}) \Delta x \quad \text{where } \Delta x = \frac{b-a}{n}$$

# 5.2 The Definite Integral

#### A Riemann Sum

Let y = f(x) be a function defined on [a, b].

The sequence:

$$x_0 = a < x_1 < x_2 < \dots < x_{n-1} M x_n = b$$

defines a partition of the interval [a, b] in n subintervals of widths:

$$\Delta x_1 = x_1 - x_0, \Delta x_2 = x_2 - x_1, \dots, \Delta x_n = x_n - x_{n-1}$$

Let  $x_1^* \in [x_0, x_1], x_2^* \in [x_1, x_2], \dots, x_n^* \in [x_{n-1}, x_n]$  be a sequence of any numbers in each interval.

The *Riemann sum* is defined by:

$$f(x_1^* \Delta x_1 + f(x_2^*) \Delta x_2 + \dots + f(x_n^*) \Delta x_n = \sum_{i=1}^n f(x_i^*) \Delta x_i$$

Note. The Riemann sum approximates the *area* of the region bounded by the graph of y = f(x), the x-axis, and the vertical lines x = a and x = b.

# B Definite Integral

The function y = f(x) is integrable on [a, b] if the following limit exists:

$$\lim_{n \to \infty} \sum_{i=1}^{n} f(x_i^*) \Delta x_i$$

This limit may be written symbolically:

$$\int_{a}^{b} f(x) \, \mathrm{d}x$$

and is called the definite integral.

#### C Theorem

If y = f(x) is *continuous* on [a, b] (or y = f(x) has only a finite number of jump discontinuities) then y = f(x) is *integrable* on [a, b].

That means that the definite integral  $\int_a^b f(x) dx$  exists.

# D Fundamental Theorem of Calculus (Part 1)

If F(x) is one antiderivative of f(x) then:

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

### E Properties of Definite Integrals

$$\int_{a}^{a} f(x) dx = 0$$

$$\int_{a}^{b} dx = b - a$$

$$\int_{a}^{b} f(x) dx = -\int_{b}^{a} f(x) dx$$

$$\int_{a}^{b} f(x) dx = \int_{a}^{c} f(x) dx + \int_{c}^{b} f(x) dx$$

$$\int_{a}^{b} cf(x) dx = c \int_{a}^{b} f(x) dx$$

$$\int_{a}^{b} (f(x) \pm g(x)) dx = \int_{a}^{b} f(x) dx \pm \int_{a}^{b} g(x) dx$$

# F More Properties of Definite Integrals

If  $f(x) \ge 0$  on [a, b] then  $\int_a^b f(x) dx \ge 0$ .

If  $f(x) \ge g(x)$  on [a, b] then  $\int_a^b f(x) dx \ge \int_a^b g(x) dx$ .

If  $m \le f(x) \le M$  on [a, b] then:

$$m(a-b) \le \int_a^b f(x) dx \le M(a-b)$$

# G Fundamental Theorem of Calculus (Part 2)

If y = f(x) is continuous on [a, b], then the function defined by:

$$F(x) = \int_{a}^{x} f(t) \, \mathrm{d}t$$

is continuous on [a,b] and differentiable on (a,b), and:

$$F'(x) = f(x)$$

So:

$$\frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{x} f(t) \, \mathrm{d}t = f(x)$$

Note that:

$$\frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{u(x)} f(t) \, \mathrm{d}t = \left(\frac{\mathrm{d}}{\mathrm{d}u} \int_{a}^{u} f(t) \, \mathrm{d}t\right) \frac{\mathrm{d}u}{\mathrm{d}x} = f(u) \frac{\mathrm{d}u}{\mathrm{d}x} = f(u(x))u'(x)$$

## 5.5 The Substitution Rule

# A Substitution Rule for Indefinite Integrals

If u = g(x) is differentiable on the range of a continuous function y = f(x) then du = g'(x) dx and

$$\int f(u(x))g'(x) dx = \int f(u) du$$

#### B Linear Substitution

In this case:

$$u = g(x) = ax + b$$
$$du = a dx$$
$$x = \frac{u - b}{a}$$

#### C More about Linear Substitution

Integrals of the forms:

$$\int P_n(x) \sqrt[m]{ax+b} \, \mathrm{d}x$$
$$\int \frac{P_n(x)}{\sqrt[m]{ax+b}} \, \mathrm{d}x$$

where  $P_n(x)$  is a polynomial function of degree n may be solved by the linear substitution:

$$u = ax + b$$

#### D Substitution Rule and Power Rule

If u = g(x) then du = g'(x) dx and:

$$\int f^{n}(g(x))g'(x) dx = \int f^{n}(u) du = \frac{f^{n+1}(u)}{n+1} + C = \frac{f^{n+1}(g(x))}{n+1} + C$$

# E Trigonometric Identities

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

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

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

$$\cos(2x) = 2\cos^2(x) - 1$$

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

# F Substitution Rule for Definite Integrals

If g'(x) is continuous on [a, b] and y = f(x) is continuous on the range of u = g(x), then:

$$du = g'(x) dx$$

and

$$\int_{a}^{b} f(g(x))g'(x) \, dx = \int_{g(a)}^{g(b)} f(u) \, du$$

# G Symmetry

Let y = f(x) be a continuous function on [a, b].

If y = f(x) is even, then f(-x) = f(x) and

$$\int_{-a}^{a} f(x) dx = 2 \int_{0}^{a} f(x) dx$$

If y = f(x) is odd, then f(-x) = -f(x) and

$$\int_{-a}^{a} f(x) \, \mathrm{d}x = 0$$

# Unit 5 Applications of Integration

# 6.1 Applications of Integration

#### A Area Under a Curve

The area under the curve y = f(x) and the x-axis from x = a to x = b may be evaluated by:

$$A = \int_{a}^{b} f(x) \, \mathrm{d}x$$

Notes:

- On the intervals where  $f(x) \ge 0$  the area  $A \ge 0$ .
- On the intervals where  $f(x) \leq 0$  the area  $A \leq 0$ .
- If y = f(x) does not change its sign on [a, b], then the formula above represents the net (or algebraic) area under the curve.

#### B Total Positive Area

The total positive area between y = f(x) and the x-axis may be computed by:

$$A = \int_{a}^{b} \left| f(x) \right| \mathrm{d}x$$

# C Area between a Curve and the y-axis

The area under the curve x = f(y) and the y-axis from y = a to y = b may be evaluated by:

$$A = \int_{a}^{b} f(y) \, \mathrm{d}y$$

#### D Area between Two Curves

Let  $f(x) \ge g(x)$  on [a, b]. The area between these curves may be evaluated by:

$$A = \int_{a}^{b} (f(x) - g(x)) dx$$

If f(x) - g(x) does not change sign on [a, b], the use the following formula to evaluate the total area between these curves:

$$A = \int_{a}^{b} |f(x) - g(x)| dx$$

#### E Net Change

If f(x) represents the instantaneous rate of change of a function F(x), then f(x) = F'(x) and the *net change* of the function F(x) on the interval [a, b] is given by the definite integral:

$$\int_{a}^{b} f(x) \, \mathrm{d}x = F(b) - F(a)$$

# F Displacement

If v(t) represents the instantaneous velocity of a position function s(t), then  $v(t) = s'(t) = \frac{ds}{dt}$  and the *net change* of the position function s(t) on the interval [a, b] is called *displacement* and is given by the definite integral:

$$\int_{a}^{b} v(t) dt = s(b) - s(a)$$

#### G Distance Travelled

Speed is defined by speed = |v(t)| and the total distance travelled is defined by:

$$\int_a^b |v(t)| \, \mathrm{d}t$$

# H Velocity Change

If a(t) represents the acceleration function of a velocity function v(t), then  $a(t) = v'(t) = \frac{dv}{dt}$  and the *net change* of the velocity function v(t) on the interval [a, b] is given by the definite integral:

$$\int_{a}^{b} a(t) dt = v(b) - v(a)$$

#### I Cost

If C(x) is the cost of producing x units, then the marginal cost is C'(x) and the increase in cost when production is increase from x = a units to x = b units is given by the definite integral:

$$\int_a^b C'(x) \, \mathrm{d}x = C(b) - C(a)$$

#### 6.2 Volumes

#### A Slices

If the cross-sectional area is a continuous function A(x), then the volume between x = a and x = b may be computed by:

$$V = \int_{a}^{b} A(x) \, \mathrm{d}x$$

where dV = A(x) dx is the volume of a slice with the base area A(x) and height dx.

# B Disks (Horizontal Axis of Revolution)

The volume of a solid of revolution obtained by rotating the curve y = R(x) about the x-axis is given by:

$$V = \pi \int_{a}^{b} R^{2}(x) \, \mathrm{d}x$$

where  $dV = \pi R^2(x) dx$  is the volume of a disk with the radius R(x) and height dx.

# C Disks (Vertical Axis of Revolution)

The volume of a solid of revolution obtained by rotating the curve x = R(y) about the y-axis is given by:

$$V = \pi \int_{a}^{b} R^{2}(y) \, \mathrm{d}y$$

where  $dB = \pi R^2(y) dy$  is the volume of a disk with radius R(y) and height dy.

#### D Washers

The volume of a solid of revolution bounded by an outer radius R(x) and an inner radius r(x) is given by:

$$V = \pi \int_a^b \left( R^2(x) - r^2(x) \right) dx$$

where  $dV = \pi (R^2(x) - r^2(x)) dx$  is the volume of a washer with outer radius R(x), inner radius r(x), and height dx.

# E Shells

The volume of a solid of revolution obtained by rotating about the y-axis the region under the curve y = f(x) from x = a to x = b is given by:

$$V = 2\pi \int_{a}^{b} x f(x) \, \mathrm{d}x \mid 0 \le a \le b$$

where  $dV = 2\pi x f(x) dx$  is the volume of a shell with the radius x, height f(x), and thickness dx.

# 6.3 Average Value of a Function

# A Average Value

The average value of the function y = f(x) on the interval [a, b] is defined by:

$$f_{avg} = \frac{1}{b-a} \int_{a}^{b} f(x) \, \mathrm{d}x$$

## B Mean Value Theorem

If y = f(x) is continuous on [a, b], then there exists a number c on [a, b], such that:

$$f(c) = f_{avg} = \frac{1}{b-a} \int_a^b f(x) \, \mathrm{d}x$$

or:

$$\int_{a}^{b} f(x) \, \mathrm{d}x = f(c)(b-a)$$

# Unit 6 Differential Equations

# Differential Equations

#### A Differential Equations

A differential equation is an equation that contains an unknown function y = f(x) and one or more of its derivatives  $(y', y'', \dots)$ .

Most of the time, a differential equation is given by an *implicit form*:

$$g(x, y, y', y'', \dots) = 0$$

The *order* of a differential equation is the order of the highest derivative that occurs in the equation.

#### B General Solution

A function y = f(x) is called a *solution* of a differential equation if the equation is satisfied when y = f(x) and its derivatives are substituted into the equation.

A family of solutions satisfying a differential equation is called the *general solution* of the differential equation.

#### C Particular Solution

Finding a particular solution of the differential equation satisfies an initial condition  $y_0 = f(x_0)$  is called the initial-value problem.

#### D Direction Fields

The first order differential equation:

$$\frac{\mathrm{d}y}{\mathrm{d}x} = F(x,y)$$

shows that the slope of the solution curve at the point (x,y) is F(x,y).

By drawing short line segments with slope F(x, y) at several points (x, y), we get a direction (slope) field which helps us to visualize the general shape of the solution curve y = f(x) and to sketch a particular solution given an initial condition  $y_0 = f(x_0)$ .

# E Separable Differential Equations

A separable differential equation is defined by:

$$\frac{\mathrm{d}y}{\mathrm{d}x} = \frac{g(x)}{h(y)}$$

This can be written as:

$$h(y) \, \mathrm{d}y = g(x) \, \mathrm{d}x$$

Therefore:

$$\int h(y) \, \mathrm{d}y = \int g(x) \, \mathrm{d}x$$

which permits (in some cases) to find explicitly the unknown function y = f(x).

# F Exponential Growth and Decay

If the instantaneous rate of change of the function y = f(x) is proportional with the function itself:

$$y' = ky$$

Then:

$$\frac{\mathrm{d}y}{\mathrm{d}x} = ky \implies \int \frac{\mathrm{d}y}{y} = \int k \,\mathrm{d}x \implies \ln|y| = kx + C$$

The general solution may be written as:

$$y = \pm e^{kx+C} = Ae^{kx}$$

Where C and A are constants of integration.

# Appendix

# Appendix A

# **Equations**

## 1 Basics

Dot product

$$\vec{a} \cdot \vec{b} = ||a|| ||b|| \cos \theta \tag{I}$$

$$\vec{a} \cdot \vec{b} = a_x b_x + a_y b_y + a_z b_z \tag{II}$$

Cross product

$$\left\| \vec{a} \times \vec{b} \right\| = \|a\| \|b\| \sin \theta \tag{III}$$

$$\vec{a} \times \vec{b} = \vec{i} (a_y b_z - a_z b_y) - \vec{j} (a_x b_z - a_z b_x) + \vec{k} (a_x b_y - a_y b_x)$$
 (IV)

$$\vec{a} \times \vec{b} = (a_y b_z - a_z b_y, -a_x b_z + a_z b_x, a_x b_y - a_y b_x) \tag{V}$$

Limit

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

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

$$f'(x) = \lim_{u \to x} \frac{f(u) - f(x)}{u - x}$$
 (VIII)

Tangent line

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

# 2 Equations of Lines and Planes

Vector equation of a line

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

Parametric equations of a line in  $\mathbb{R}^2$ 

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

Parallel lines

$$\overrightarrow{u_1} \parallel \overrightarrow{u_2} \iff \overrightarrow{u_1} \times \overrightarrow{u_2} = \overrightarrow{0} \tag{XII}$$

Perpendicular lines

$$\overrightarrow{u_1} \perp \overrightarrow{u_2} \iff \overrightarrow{u_1} \perp \overrightarrow{u_2} = 0 \tag{XIII}$$

Symmetric equation of a line in  $\mathbb{R}^2$ 

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

The symmetric equation only exists if  $u_x \neq 0$  and  $u_y \neq 0$ .

Normal equation of a line in  $\mathbb{R}^2$ 

$$(\vec{r} - \vec{r_0}) \cdot \vec{n} = 0 \tag{XV}$$

Cartesian equation of a line in  $\mathbb{R}^2$ 

$$Ax + By + C = 0 (XVI)$$

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

Slope y-intercept equation

$$y = mx + b (XVII)$$

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

Angle between two lines

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

Parametric equations of a line in  $\mathbb{R}^3$ 

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

Symmetric equation of a line in  $\mathbb{R}^3$ 

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

The symmetric equation only exists if  $u_x \neq 0$ ,  $u_y \neq 0$ , and  $u_z \neq 0$ .

Vector equation of a plane

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

Parametric equations of a plane

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

Normal vector to a plane

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

Normal equation of a plane

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

Where  $P_0$  and P are points on the plane, and  $\vec{n}$  is a vector perpendicular to the plane.

Cartesian equation of a plane

$$Ax + By + Cz + D = 0 (XXV)$$

Where  $\vec{n} = (A, B, C)$  is a normal vector to the plane.

Angle between two planes

$$\cos \theta = \frac{\overrightarrow{n_1} \cdot \overrightarrow{n_2}}{\left\| \overrightarrow{n_1} \right\| \overrightarrow{n_2} \right\| \left\|} \tag{XXVI}$$

# 3 Relationships between Points, Lines, and Planes

Distance from a point to a line in  $\mathbb{R}^2$  (vector form) Where the point is  $P_1(x_1, y_1)$  and  $P_0$  is on the line.

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

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

Distance from a point to a line in  $\mathbb{R}^2$  (Cartesian form) Where the point is  $P_1(x_1, y_1)$  and  $P_0$  is on the line.

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

Distance from a point to a line in  $\mathbb{R}^3$  Where the point is  $P_1(x_1, y_1)$ .

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

**Perpendicular line from a point** The vector equation of a line that goes through the point F and is perpendicular to  $L: \overrightarrow{r} = \overrightarrow{OP} + t\overrightarrow{u} \mid t \in \mathbb{R}$  that intersects L at P is:

$$L_{\perp}: \overrightarrow{r} = \overrightarrow{OP} + s\overrightarrow{PF} \mid s \in \mathbb{R}$$
 (XXXI)

Shortest distance between two skew lines

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

Distance from a point to a plane (vector form) Where the point is  $P_1(x_1, y_1)$  and  $P_0$  is on the plane.

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

Distance from a point to a plane (Cartesian form) Where the point is  $P_1(x_1, y_1)$  and  $P_0$  is on the plane.

$$d = \frac{|Ax_1 + By_1 + Cz_1 + D|}{\sqrt{A^2 + B^2 + C^2}}$$
 (XXXIV)

# Appendix B

# Credit

Thank you for everything, Mrs. Gugoiu.