Chapter 1

Calculus

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Introduction

The following are suggested textbooks:

Lecture 1 Thursday 10/01/19

- G F Simmons, Calculus with Analytic Geometry, 1995
- J Stewart, Calculus, 2011
- S Lang, A First Course in Calculus, 1986
- S Lang, Undergradute Analysis, 1997
- J Marsden and A Weinstein, Calculus I and Calculus II, 1985

Note. The actual majority of MATH40004A Calculus was a less formal and more example / application based derivation of the entirety of MATH40002 Analysis. As all of this content can be found in the corresponding document for Analysis, it isn't included in here.

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1 Lengths, volumes and surfaces

1.1 Lengths

Theorem 1.1.1 (Arc length). The arc length of the curve y = f(x) along [a, b] is given by

$$\int_a^b \sqrt{1 + (f'(x))^2} \, \mathrm{d}x$$

Theorem 1.1.2 (Distance and velocity of parameterised curves). If a curve is parameterised by (x(t), y(t), z(t)), the **distance travelled** from time t_0 to t is given by:

$$L(t) = \int_{t_0}^{t} \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}z}{\mathrm{d}t}\right)^2} \, \mathrm{d}x$$

which naturally leads to the velocity at t:

$$v(t) = \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}z}{\mathrm{d}t}\right)^2}$$

1.2 Volumnes and volumes of revolution

Theorem 1.2.1 (Volume). If the cross sectional area of a shape when cut by a plane at $x = x_0$ is given by $A(x_0)$ for all $x_0 \in [a, b]$, the volume of the shape is given by

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

Theorem 1.2.2 (Disk method). The volume of revolution of y = f(x) about the x-axis from x = a to x = b is given by,

$$V_x = \int_a^b \pi \left(f(x)^2 \right) \mathrm{d}x$$

Theorem 1.2.3 (Shell method). The **volume of revolution** of y = f(x) about the *y*-axis from y = a to y = b is given by,

$$V_y = \int_a^b \pi (f^{-1}(x)^2) dy = \int_a^b 2\pi x f(x) dx$$

1.3 Surfaces

Theorem 1.3.1. The surface area of revolution of y = f(x) about the x-axis from x = a to x = b is given by,

$$S_x = \int_a^b 2\pi f(x) \sqrt{1 + (f'(x))^2} \, \mathrm{d}x$$

Theorem 1.3.2. The surface area of revolution of y = f(x) about the y-axis from y = a to y = b is given by,

$$S_y = \int_a^b 2\pi x \sqrt{1 + (f'(x))^2} \, \mathrm{d}x$$

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1.4 Centres of mass

Theorem 1.4.1 (1D discrete case). If we have a system of n particles each with mass m_k and position x_k we can define the **centre of mass** at \bar{x} by

$$\bar{x} = \frac{\sum_{k=1}^{n} m_k x_k}{\sum_{k=1}^{n} m_k}$$

Theorem 1.4.2 (2D continuous case). If we have a region limited by f(x) and g(x), give $g(x) \le f(x)$ for all $x \in [a, b]$, with uniform mass, the coordinates of the **centre of mass**, (\bar{x}, \bar{y}) is

$$\bar{x} = \frac{\int_{a}^{b} x(f(x) - g(x)) dx}{\int_{a}^{b} f(x) - g(x) dx} \qquad \bar{y} = \frac{\int_{a}^{b} f(x)^{2} - g(x)^{2} dx}{2 \int_{a}^{b} f(x) - g(x) dx}$$

Theorem 1.4.3 (Pappu's theorem). If R is a reigon with area A lying on one side of the line l, V = Ad is the volume abtained by rotation R about l, where d is the distance travelled by the **com** when R is rotated about l.

1.5 Moments of inertia

Theorem 1.5.1. Given a curve y = f(x) in the interval [a, b], this is representing a wire in a given shape, and have the density per unit length of the wire at a given x be $\rho(x)$, the **moment of inertia** of the curve about the x and y axis respectively is given by

$$I_x = \int_a^b \rho(x) f(x)^2 \sqrt{1 + f'(x)^2} \, dx$$
 $I_y = \int_a^b \rho(x) x^2 \sqrt{1 + f'(x)^2} \, dx$

1.6 Polar coordinates

Definition 1.6.1 (Polar coordinates). A parameterisation of x, y is r, θ with $x = r \cos(\theta)$ and $y = r \sin(\theta)$.

Theorem 1.6.2 (Polar arc length). The arc length of a curve, $r = f(\theta)$ in polar coordinates between angles α, β is given by

$$L = \int_{\alpha}^{\beta} \sqrt{\left(\frac{\mathrm{d}r}{\mathrm{d}\theta}\right)^2 + r^2} \,\mathrm{d}\theta$$

Theorem 1.6.3 (Polar area). The area of a polar curve, $r = f(\theta)$ between angles α, β is given by

$$A = \frac{1}{2} \int_{\alpha}^{\beta} f(\theta)^2 d\theta$$

2 Fourier series

2.1 Orthogonal and orthonormal function spaces

Definition 2.1.1 (Inner product of functions). If $f, g : [a, b] \to \mathbb{R}$ are integrable on [a, b], the their **inner product** is defined as

$$\langle f, g \rangle := \int_a^b f(x)g(x) \, \mathrm{d}x$$

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Definition 2.1.2 (Orthogonal and orthonormal system). If $S = \{\phi_0, \phi_1, \ldots\}$ is a collection of integrable real functions on [a, b], iff $\langle \phi_n, \phi_m \rangle = 0$ for all $n \neq m$ then S is an **orthogonal system** on [a, b]. Furthermore, S is a **orthonormal system** on [a, b] iff $||\phi_n|| := \langle \phi_n, \phi_n \rangle = 1$ for all n.

Theorem 2.1.3. The system

$$S = \left\{ \frac{1}{\sqrt{2\pi}}, \frac{\cos(x)}{\sqrt{2\pi}}, \frac{\sin(x)}{\sqrt{2\pi}}, \frac{\cos(2x)}{\sqrt{2\pi}}, \frac{\sin(2x)}{\sqrt{2\pi}}, \dots \right\}$$

is orthonormal on all closed intervals of length 2π .

2.2 Periodic functions

Definition 2.2.1 (Periodic function). A function $f : \mathbb{R} \to \mathbb{R}$ is **periodic** with period T iff f(x+T) = f(x) for all $x \in \mathbb{R}$.

Definition 2.2.2 (Discontinuity). When periodically extending a function, if $\lim_{x\to\xi^+} f(x) \neq \lim_{x\to\xi^-} f(x)$, we

set
$$f(\xi) := \frac{1}{2} \left[\lim_{x \to \xi^+} f(x) + \lim_{x \to \xi^-} f(x) \right]$$

Theorem 2.2.3 (Integral over period). If f(x) is a T periodic function, for all $a, b \in \mathbb{R}$ we have

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

- 2.3 Trigonometric polynomials
- 2.4 Fourier series
- 3 Plane curves
- 4 Laplace transform