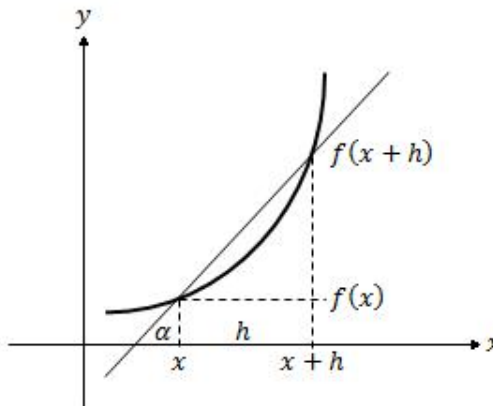


<p>If f is a function of the independent variable x, the derivative of the function is defined by the equation:</p>	$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$
	<p>$f(x+h) - f(x)$ is the height of the triangle. h is the base length of the triangle.</p> <p>The slope is: $\tan \alpha = \frac{f(x+h) - f(x)}{(x+h) - x}$</p> <p>So when h tends to zero the expression become:</p> $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$ <p>This is the slope of the tangent line to the function $f(x)$ at point x.</p>
<p>chain rule: Suppose that: $y = y(u)$ and $u = u(x)$ then $\frac{dy}{dx}$ is defined by:</p>	$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} \quad du \neq 0 \text{ and } dx \neq 0$
<p>multiplication rule: If $f(x) = g(x) \cdot u(x)$ then f' is:</p>	$f'(x) = g'u + gu'$
<p>quotient rule: If $f(x) = \frac{g(x)}{u(x)}$ then f' is:</p>	$f'(x) = \frac{g' \cdot u - g \cdot u'}{u^2} \quad u \neq 0$
<p>Reciprocal rule: If $f(x) = \frac{1}{u(x)}$ then f' is:</p>	$f'(x) = -\frac{u'}{u^2} \quad u \neq 0$
<p>Addition rule: If $f = f(x)$ and $g = g(x)$ and a and b are real numbers then $(af + bg)'$ is:</p>	$(af + bg)' = af' + bg'$
<p>Constant rule: If $f(x)$ is a constant then f' is:</p>	$f' = 0$
<p>If $f = f(x)$ then all the following notations for derivatives are valid:</p>	<p>First derivative: $\frac{df}{dx} \equiv f' \equiv \dot{f} \equiv f_x$</p> <p>Second derivative: $\frac{d^2f}{dx^2} \equiv \frac{d}{dx} \left(\frac{df}{dx} \right) \equiv f'' \equiv \ddot{f} \equiv f_{xx}$</p>

$\frac{d}{dx}(c) = 0$	$\frac{d}{dx}(cx) = c$	$\frac{d}{dx}(x^c) = cx^{c-1}$
$\frac{d}{dx}(c^x) = c^x \ln(c) \quad c > 0$	$\frac{d}{dx}(x^x) = x^x(1 + \ln x)$	$\frac{d}{dx}(e^x) = e^x$
$\frac{d}{dx}\left(\frac{1}{x}\right) = -\frac{1}{x^2}$	$\frac{d}{dx}\left(\frac{1}{x^2}\right) = -\frac{2}{x^3}$	$\frac{d}{dx}\left(\frac{1}{x^n}\right) = -\frac{n}{x^{n+1}}$
$\frac{d}{dx}(\sqrt{x}) = \frac{1}{2\sqrt{x}} \quad x > 0$	$\frac{d}{dx}(\sqrt[3]{x}) = \frac{1}{3 \cdot \sqrt[3]{x^2}}$	$\frac{d}{dx}(\sqrt[n]{x}) = \frac{1}{n \cdot \sqrt[n]{x^{n-1}}}$
$\frac{d}{dx}\left(\frac{1}{\sqrt{x}}\right) = -\frac{1}{2\sqrt{x^3}}$	$\frac{d}{dx}\left(\frac{1}{\sqrt[3]{x}}\right) = -\frac{1}{3 \cdot \sqrt[3]{x^4}}$	$\frac{d}{dx}\left(\frac{1}{\sqrt[n]{x}}\right) = -\frac{1}{n \cdot \sqrt[n]{x^{n+1}}}$
$\frac{d}{dx}(\ln x) = \frac{1}{x} \quad x > 0$	$\frac{d}{dx}(x \cdot \ln x) = \ln x + 1$	$\frac{d}{dx}(\log_c x) = \frac{1}{x \ln c} \quad c > 0 \quad c \neq 1$
$\frac{d}{dx}\left(\frac{1}{\ln x}\right) = -\frac{1}{x(\ln x)^2}$	$\frac{d}{dx}\left(\frac{1}{x \cdot \ln x}\right) = -\frac{(\ln x + 1)}{(x \cdot \ln x)^2}$	$\frac{d}{dx}\left(\frac{1}{\log_c x}\right) = -\frac{1}{x \cdot \ln c \cdot (\log_c x)^2}$
$\frac{d}{dx}\left(\frac{1}{x+1}\right) = -\frac{1}{(x+1)^2}$	$\frac{d}{dx}\left(\frac{1}{(x+1)^2}\right) = -\frac{2}{(x+1)^3}$	$\frac{d}{dx}\left(\frac{1}{(x+1)^n}\right) = -\frac{n}{(x+1)^{n+1}}$
$\frac{d}{dx}\left(\frac{1}{\sqrt{x+1}}\right) = -\frac{1}{2 \cdot \sqrt{(x+1)^3}}$	$\frac{d}{dx}\left(\frac{1}{\sqrt[3]{x+1}}\right) = -\frac{1}{3 \cdot \sqrt[3]{(x+1)^4}}$	$\frac{d}{dx}\left(\frac{1}{\sqrt[n]{x+1}}\right) = -\frac{1}{n \cdot \sqrt[n]{(x+1)^{n+1}}}$

$\frac{d}{dx} \sin^{-1} x = \frac{1}{\sqrt{1-x^2}} \quad x < 1$	$\frac{d}{dx} \sinh^{-1} x = \frac{1}{\sqrt{1+x^2}}$
$\frac{d}{dx} \cos^{-1} x = \frac{-1}{\sqrt{1-x^2}} \quad x < 1$	$\frac{d}{dx} \cosh^{-1} x = \frac{1}{\sqrt{x^2-1}}$
$\frac{d}{dx} \tan^{-1} x = \frac{1}{1+x^2}$	$\frac{d}{dx} \tanh^{-1} x = \frac{1}{1-x^2} \quad x < 1$
$\frac{d}{dx} \cot^{-1} x = \frac{-1}{1+x^2}$	$\frac{d}{dx} \coth^{-1} x = \frac{1}{1-x^2} \quad x < 1$
$\frac{d}{dx} \csc^{-1} x = \frac{-1}{x\sqrt{x^2-1}} \quad x > 1$	$\frac{d}{dx} \operatorname{csch}^{-1} x = \frac{-1}{x\sqrt{x^2+1}}$
$\frac{d}{dx} \sec^{-1} x = \frac{1}{x\sqrt{x^2-1}} \quad x > 1$	$\frac{d}{dx} \operatorname{sech}^{-1} x = \frac{-1}{x\sqrt{x^2-1}}$

Partial Derivatives definition: If f is a function of two variables or more $f = f(x, y)$, then the partial derivatives can be found according to both variables as: $\frac{\partial f}{\partial x}$ (y is kept constant) and $\frac{\partial f}{\partial y}$ (x kept constant)	$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$ $\frac{\partial f}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$
Chain rule: for computing partial derivatives: If $f = f(x, y)$ is continuous and both derivatives exists and $x = x(r, s)$ and $y = y(r, s)$ then:	$\frac{\partial f}{\partial r} = \left(\frac{\partial f}{\partial x}\right)\left(\frac{\partial x}{\partial r}\right) + \left(\frac{\partial f}{\partial y}\right)\left(\frac{\partial y}{\partial r}\right)$ $\frac{\partial f}{\partial s} = \left(\frac{\partial f}{\partial x}\right)\left(\frac{\partial x}{\partial s}\right) + \left(\frac{\partial f}{\partial y}\right)\left(\frac{\partial y}{\partial s}\right)$
If $f = f(x, y)$ and their derivatives f_x, f_y are continuous in the range of the derivation then:	$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x} \quad (f_{xy} = f_{yx})$
If $f = f(x, y, z)$ and is differentiable in a range then the implicit differential is:	$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz$
If $f = f(x, y, z)$ and the function is continuous in the domain, then the ∇ operator can be defined. The meaning of this operator is the gradient vector at the point (a) .	$\nabla f(a) = \left(\frac{\partial f}{\partial x}(a) + \frac{\partial f}{\partial y}(a) + \frac{\partial f}{\partial z}(a) \right)$
Laplace operator in three dimensions: f should be twice differentiable in the domain.	$\Delta f = \nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}$
Laplace operator in polar form of two variables $f = f(r, \theta)$:	$\Delta f = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial f}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 f}{\partial \theta^2}$
Laplace operator in spherical form $f = f(r, \theta, \varphi)$ θ – azimuth, φ – polar angle:	$\Delta f = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial f}{\partial r} \right) + \frac{1}{r^2 \sin \varphi} \frac{\partial}{\partial \varphi} \left(\sin \varphi \frac{\partial f}{\partial \varphi} \right) + \frac{1}{r^2 \sin^2 \varphi} \frac{\partial^2 f}{\partial \theta^2}$
Second and higher derivatives notation: If we write $z = f(x, y)$, then the following symbols have the same meanings:	$\frac{\partial^2 z}{\partial x^2}; \quad \frac{\partial^2 f}{\partial x^2}; \quad \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right); \quad f_{xx}; \quad z_{xx}$

Integration by parts: because $d(uv) = u dv + v du$ we can integrate both sides:	$\int u dv = uv - \int v du$
Example: find the integral $\int x e^x dx$	Write this integral in the form $\int u dv$ $u = x$ and $dv = e^x dx$ then $du = dx$ and $v = e^x$ The integration is: $\int x e^x dx = x e^x - \int e^x dx$ $= x e^x - e^x + C = e^x(x - 1) + C$
Integration by substitution: If f is a continuous function, then:	$\int_a^b f(g(t)) g'(t) dt = \int_{g(a)}^{g(b)} f(x) dx$
Example: find the integral $\int_0^2 \frac{(2x+1)dx}{\sqrt{x^2+x+1}}$	Substitute: $u = x^2 + x + 1$ Then $du = (2x+1)dx$ $\int_1^7 \frac{(2x+1)du}{\sqrt{u}(2x+1)} = \int_1^7 \frac{du}{\sqrt{u}} = 2\sqrt{u} \Big _1^7 = 2(\sqrt{7}-1)$ The new integration limits are: $u(x=0) = 1$ and $u(x=2) = 7$ Note: we could resubstitute the $u = u(x)$ value and leave the old integration limits.
Integration contains the function and its derivative in the numerator:	$\int \frac{f'(x)}{f(x)} = \ln f(x) $
Example: find the integral $\int \frac{\cos x}{\sin x + 2} dx$	We see that $\frac{d(\sin x + 2)}{dx} = \cos x$ According to the above rule the integral is simple: $\int \frac{\cos x}{\sin x + 2} dx = \ln \sin x + 2 + C$
Example: find the integral $\int \frac{3x^2}{x^3+2} dx$	Because: $\frac{d(x^3+2)}{dx} = 3x^2$ is the same as the numerator then the result of the integral is: $\int \frac{3x^2}{x^3+2} dx = \ln x^3+2 + C$

$\int a \, dx = ax$	$\int a \cdot f(x) \, dx = a \int f(x) \, dx$
$\int \phi(y) \, dx = \int \frac{\phi(y)}{y'} \, dy \quad \text{when } y' = \frac{dy}{dx}$	$\int (u+v) \, dx = \int u \, dx + \int v \, dx \quad u = u(x) \, v = v(x)$
$\int u \, dv = u \int dv - \int v \, du = uv - \int v \, du$	$\int u \frac{dv}{dx} \, dx = uv - \int v \frac{du}{dx} \, dx$
$\int x^n \, dx = \frac{x^{n+1}}{n+1} \quad n \neq -1$	$\int \frac{f'(x)dx}{f(x)} = \log f(x) \quad df(x) = f'(x)dx$
$\int \frac{1}{x} \, dx = \log x $	$\int \frac{f'(x)dx}{2\sqrt{f(x)}} = \sqrt{f(x)} \quad df(x) = f'(x)dx$
$\int e^x \, dx = e^x$	$\int e^{ax} \, dx = \frac{e^{ax}}{a}$
$\int a^x \, dx = \frac{a^x}{\ln a} \quad a > 0, a \neq 1$	$\int b^{ax} \, dx = \frac{b^{ax}}{a \log b}$
$\int a^x \log a \, dx = a^x$	$\int \log x \, dx = x \log x - x$
$\int \frac{dx}{x^2} = -\frac{1}{x}$	$\int \frac{1}{\sqrt{x}} \, dx = 2\sqrt{x}$
$\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right) = -\frac{1}{a} \cot^{-1}\left(\frac{x}{a}\right)$	$\int \frac{dx}{a^2 - x^2} = \frac{1}{a} \tanh^{-1}\left(\frac{x}{a}\right) = \frac{1}{2a} \log \frac{a+x}{a-x}$
$\int \frac{dx}{x^2 - a^2} = -\frac{1}{a} \coth^{-1}\left(\frac{x}{a}\right) = \frac{1}{2a} \log \frac{x-a}{x+a}$	$\int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1}\left(\frac{x}{a}\right) = -\cos^{-1}\left(\frac{x}{a}\right)$
$\int \frac{dx}{\sqrt{x^2 \pm a^2}} = \log(x + \sqrt{x^2 \pm a^2})$	$\int \frac{dx}{x\sqrt{x^2 - a^2}} = \frac{1}{a} \cos^{-1}\left(\frac{a}{x}\right)$
$\int \frac{dx}{x\sqrt{a^2 \pm x^2}} = -\frac{1}{a} \log\left(\frac{a + \sqrt{a^2 \pm x^2}}{x}\right)$	
$\int \frac{dx}{x\sqrt{a+bx}} = \frac{2}{\sqrt{-2}} \tan^{-1} \sqrt{\frac{a+bx}{-a}} = \frac{-2}{\sqrt{a}} \tanh^{-1} \sqrt{\frac{a+bx}{a}} = \frac{1}{\sqrt{a}} \log \frac{\sqrt{a+bx} - \sqrt{a}}{\sqrt{a+bx} + \sqrt{a}}$	
$\int \sqrt{ax^2 + c} \, dx = \frac{x}{2} \sqrt{ax^2 + c} + \frac{c}{2\sqrt{a}} \log(x\sqrt{a} + \sqrt{ax^2 + c}) \quad a > 0$ $= \frac{x}{2} \sqrt{ax^2 + c} + \frac{c}{2\sqrt{-a}} \sin^{-1}\left(x\sqrt{\frac{-a}{c}}\right) \quad a < 0$	
$\int \frac{dx}{\sqrt{a+bx\sqrt{c+ex}}} = \frac{2}{\sqrt{-be}} \tan^{-1} \sqrt{\frac{-e(a+bx)}{b(c+ex)}}$	$\int \sqrt{\frac{1+x}{1-x}} \, dx = \sin^{-1} x - \sqrt{1-x^2}$
$\int \frac{dx}{\sqrt{a \pm 2bx + cx^2}} = \frac{1}{\sqrt{c}} \log(\pm b + cx + \sqrt{c}\sqrt{a \pm 2bx + cx^2})$	$\int \frac{ax}{\sqrt{a \pm 2bx - cx^2}} = \frac{1}{\sqrt{c}} \sin^{-1} \frac{cx \mp b}{\sqrt{b^2 + ac}}$
$\int \frac{x \, dx}{\sqrt{a \pm 2bx + cx^2}} = \frac{1}{c} \sqrt{a \pm 2bx + cx^2} - \frac{b}{\sqrt{c^3}} \log(\pm b + cx + \sqrt{c}\sqrt{a \pm 2bx + cx^2})$	
$\int \frac{x \, dx}{\sqrt{a \pm 2bx - cx^2}} = \frac{1}{c} \sqrt{a \pm 2bx - cx^2} \pm \frac{b}{\sqrt{c^3}} \sin^{-1} \frac{cx \mp b}{\sqrt{b^2 + ac}}$	