

# Calculus

## 0 Precalculus

### Algebra

**Fundamental Theorem of Algebra** - An  $n$ th degree polynomial has  $n$  (not necessary distinct) zeroes. Although all zeroes may be complex, a real polynomial of odd degree must have at least one real zero.

**Rational Zero Theorem** - If  $p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$  has integer coefficients, then every rational root of  $p$  is of the form  $x = r/s$ , where  $r$  is a factor of  $a_0$  and  $s$  is a factor of  $a_n$ .

**Binomial Theorem** -  $(x + y)^n = \sum_{i=0}^n \binom{n}{i} x^{n-i} y^i = \sum_{i=0}^n \binom{n}{i} x^i y^{n-i}$

### Geometry

**Heron's Formula** -  $A_{\Delta} = \sqrt{s(s-a)(s-b)(s-c)}$ , where  $s = \frac{1}{2}(a+b+c)$

**Law of sines** -  $\frac{\sin A}{a} = \frac{\sin B}{b} = \frac{\sin C}{c} = \frac{2A_{\Delta}}{abc}$

**Law of cosines** -  $c^2 = a^2 + b^2 - 2ab \cos C$

**Sector of circle** -  $A = \frac{1}{2} \theta r^2$  and arc length  $s = r\theta$

**Ellipse** -  $A = \pi ab$  and circumference  $C \approx 2\pi \sqrt{\frac{a^2+b^2}{2}}$

**Right circular cone** -  $V_{cone} = \frac{1}{3} A_{base} h$  and lateral surface area  $S = \pi r \sqrt{r^2 + h^2}$

**Frustum of right circular cone** -  $V = \frac{1}{3} \pi (R^2 + Rr + r^2) h$  and lateral surface area  $S = \pi s(R+r)$

### Trigonometry

#### Trigonometric identities

Definitions	$\sin \theta = \frac{opp}{hyp} = \frac{y}{r}$	$\cos \theta = \frac{adj}{hyp} = \frac{x}{r}$	$\tan \theta = \frac{opp}{adj} = \frac{y}{x}$
Reciprocal	$\sin x \csc x = 1$	$\cos x \sec x = 1$	$\tan x \cot x = 1$
Quotient	$\tan x = \frac{\sin x}{\cos x}$	$\cot x = \frac{\cos x}{\sin x}$	
Pythagorean	$\sin^2 x + \cos^2 x = 1$	$\tan^2 x + 1 = \sec^2 x$	$1 + \cot^2 x = \csc^2 x$
Cofunction	$\sin(x - \frac{\pi}{2}) = \cos x$ $\csc(x - \frac{\pi}{2}) = \sec x$	$\cos(x - \frac{\pi}{2}) = \sin x$ $\sec(x - \frac{\pi}{2}) = \csc x$	$\tan(x - \frac{\pi}{2}) = \cot x$ $\cot(x - \frac{\pi}{2}) = \tan x$
Even / odd	$\sin(-x) = -\sin x$ $\csc(-x) = -\csc x$	$\cos(-x) = \cos x$ $\sec(-x) = \sec x$	$\tan(-x) = -\tan x$ $\cot(-x) = -\cot x$
Sum / difference	$\sin(x \pm y) =$ $\sin x \cos y \pm \cos x \sin y$	$\cos(x \pm y) =$ $\cos x \cos y \mp \sin x \sin y$	$\tan(x \pm y) =$ $\frac{\tan x \pm \tan y}{1 \mp \tan x \tan y}$
Double-angle	$\sin 2x = 2 \sin x \cos x$	$\cos 2x = \cos^2 x - \sin^2 x$	$\tan x = \frac{2 \tan x}{1 - \tan^2 x}$
Power-reducing	$\sin^2 x = \frac{1 - \cos 2x}{2}$	$\cos^2 x = \frac{1 + \cos 2x}{2}$	$\tan^2 x = \frac{1 - \cos 2x}{1 + \cos 2x}$
Sum-to-product	$\sin x \pm \sin y = 2 \sin \frac{x+y}{2} \cos \frac{x-y}{2}$ $\cos x \pm \cos y = 2 \cos \frac{x+y}{2} \cos \frac{x-y}{2}$	or or	$2 \cos \frac{x+y}{2} \sin \frac{x-y}{2}$ $-2 \sin \frac{x+y}{2} \sin \frac{x-y}{2}$
Product-to-sum	$\sin x \sin y$ or $\cos x \cos y = \frac{1}{2} [\cos(x-y) \mp \cos(x+y)]$		
Limits	$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$	$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x} = 0$	$\lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$

# 1 Limits and continuity

**Limit** -  $\lim_{x \rightarrow c} f(x)$  The value that  $f(x)$  approaches as  $x$  approaches some number  $c$  from both sides

Epsilon-delta definition	$\lim_{x \rightarrow c} f(x) = L$ if for any $\varepsilon > 0$ , there exists a $\delta > 0$ such that if $0 <  x - c  < \delta$ , then $ f(x) - L  < \varepsilon$			
Sum / difference property	$\lim_{x \rightarrow c} [f(x) \pm g(x)] = [\lim_{x \rightarrow c} f(x)] \pm [\lim_{x \rightarrow c} g(x)]$			
Product property	$\lim_{x \rightarrow c} [f(x) \cdot g(x)] = [\lim_{x \rightarrow c} f(x)] \cdot [\lim_{x \rightarrow c} g(x)]$			
Quotient property	$\lim_{x \rightarrow c} [f(x) / g(x)] = [\lim_{x \rightarrow c} f(x)] / [\lim_{x \rightarrow c} g(x)]$			
Exponent property	$\lim_{x \rightarrow c} [f(x)^n] = [\lim_{x \rightarrow c} f(x)]^n$			
Constant multiple property	$\lim_{x \rightarrow c} [cf(x)] = c [\lim_{x \rightarrow c} f(x)]$			
Composition property	$\lim_{x \rightarrow c} [f(g(x))] = f(\lim_{x \rightarrow c} g(x))$ iff $f(x)$ is continuous at $x = c$			
One-sided limit	$\lim_{x \rightarrow c^\pm} f(x)$ (The value of $f(x)$ approached from one side only)			
Unbounded limits	$\lim_{x \rightarrow c} f(x) = \pm\infty$ , represented by a vertical asymptote at $x = c$			
Limits at infinity	$\lim_{x \rightarrow \pm\infty} f(x) = c$ , represented by a horizontal asymptote at $y = c$			
Rational limits at infinity	Let $f(x) = \frac{ax^m + cx^n + \dots}{bx^n + \dots}$ , where $a$ and $b$ are leading coefficients, then			
	$\lim_{x \rightarrow \pm\infty} f(x) = \pm\infty$ if $m > n$			
	$\lim_{x \rightarrow \pm\infty} f(x) = ax + c$ if $m = n + 1$			
	$\lim_{x \rightarrow \pm\infty} f(x) = \frac{a}{b}$ if $m = n$			
	$\lim_{x \rightarrow \pm\infty} f(x) = 0$ if $m < n$			
Squeeze theorem (sandwich)	If $f(x) \leq g(x) \leq h(x)$ over an interval, and at some point $c$ in the interval $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} h(x) = L$ , then $\lim_{x \rightarrow c} g(x) = L$			
>	Direct substitution $\lim_{x \rightarrow c} f(x) = f(c)$	Limit found (likely)	Factorization	>
			Rationalization	
		Indeterminate form	Trigonometric Identities	
		Vertical asymptote (likely)	L'Hopital's Rule $[\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}]$	
			Graphical / Numerical Approximations	

## Continuity and discontinuities

Continuity at a point $c$	iff $\lim_{x \rightarrow c} f(x) = f(c)$
Continuity over an open interval $(a, b)$	iff $f$ is continuous on every point in $(a, b)$
Continuity over a closed interval $[a, b]$	iff $f$ is continuous over $(a, b)$ , $\lim_{x \rightarrow a^+} f(x) = f(a)$ and $\lim_{x \rightarrow b^-} f(x) = f(b)$
Point discontinuity (removable)	$\lim_{x \rightarrow c} f(x) \exists$ but $\lim_{x \rightarrow c} f(x) \neq f(c)$
Jump discontinuity	$\lim_{x \rightarrow c} f(x) \nexists$ because $\lim_{x \rightarrow c^-} f(x) \neq \lim_{x \rightarrow c^+} f(x)$
Asymptotic discontinuity (infinite)	$\lim_{x \rightarrow c} f(x) \nexists$ because it is unbounded

## 2 Differential Calculus

**Derivative** - The instantaneous rate of change of a function (the slope of the tangent line) at a point

Leibniz's notation	$\frac{dy}{dx}, \frac{d^n y}{dx^n}, \frac{df}{dx}, \frac{d}{dx}[f(x)]$ (differential notation)
Lagrange's notation	$y', y'', f'(x), f''(x), f^{(n)}(x)$
Euler's notation	$D_x y, D_x f(x), D_x^n y$
Newton's notation	$\dot{y}, \ddot{y}, \dot{f}, \ddot{f}^{(n)}$ (most commonly used in physics)
Definition	$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$ $f'(c) = \lim_{x \rightarrow c} \frac{f(x) - f(c)}{x - c}$
Differentiability	<p>The derivative <math>\nexists</math> at discontinuities, cusps, or vertical tangent lines</p> <p>Differentiability implies continuity, but not the converse</p>
Constant rule	$\frac{d}{dx}[c] = 0$
Constant multiple rule	$\frac{d}{dx}[cf] = cf'$
Power rule	$\frac{d}{dx}[x^n] = nx^{n-1}$
Sum / difference rule	$\frac{d}{dx}[f \pm g] = f' \pm g'$
Product rule	$\frac{d}{dx}[fg] = f'g + fg'$
Quotient rule	$\frac{d}{dx}\left[\frac{f}{g}\right] = \frac{gf' - fg'}{g^2}$
Chain rule	$\frac{d}{dx}[f(g(x))] = f'(g(x))g'(x) = \frac{df}{dg} \frac{dg}{dx}$
Implicit differentiation	$\frac{d}{dx}[f(y)] = f'(y) \frac{dy}{dx}$ (an application of the chain rule)
Related rates	$\frac{d}{dt}[f(x)] = \frac{df}{dx} \frac{dx}{dt}$ (an application of the chain rule)
Trig functions	$\begin{aligned} \frac{d}{dx}[\sin x] &= \cos x & \frac{d}{dx}[\cos x] &= -\sin x \\ \frac{d}{dx}[\tan x] &= \sec^2 x & \frac{d}{dx}[\cot x] &= -\csc^2 x \\ \frac{d}{dx}[\sec x] &= \sec x \tan x & \frac{d}{dx}[\csc x] &= -\csc x \cot x \\ \frac{d}{dx}[\arcsin x] &= \frac{1}{\sqrt{1-x^2}} & \frac{d}{dx}[\arccos x] &= -\frac{1}{\sqrt{1-x^2}} \\ \frac{d}{dx}[\arctan x] &= \frac{1}{1+x^2} & \frac{d}{dx}[\operatorname{arccot} x] &= -\frac{1}{1+x^2} \\ \frac{d}{dx}[\operatorname{arcsec} x] &= \frac{1}{ x \sqrt{x^2-1}} & \frac{d}{dx}[\operatorname{arccsc} x] &= -\frac{1}{ x \sqrt{x^2-1}} \end{aligned}$
Exponential functions	$\frac{d}{dx}[e^x] = e^x$
Logarithmic functions	$\frac{d}{dx}[\ln x] = \frac{1}{x}$
Inverse functions	$f'(x)f^{-1'}(y) = 1$
Average rate of change	$\frac{\Delta y}{\Delta x} = \frac{f(b) - f(a)}{b - a}$ (slope of the secant line; approximation of the derivative)
Local linearization	$f(x) \approx f(c) + f'(c)(x - c)$
Local linearity	Whether a tangent line can closely approximate the function over a sufficiently small interval around a point (a function is differentiable at $x = c$ iff it is locally linear at $x = c$ )
Newton's Method	<p>Approximating a real zero through repeated iterations of <math>x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}</math></p> <p>(Converges if <math>\left  \frac{f(x)f''(x)}{f'(x)^2} \right  &lt; 1</math> on an open interval containing the zero)</p>
Optimization	The process of finding quantities that maximize or minimize a function
Motion	Finding position, velocity, and acceleration as $x(t)$ , $v(t) = \frac{dx}{dt}$ , and $a(t) = \frac{d^2x}{dt^2}$

**Calculus-based justification** - Analysis of properties of a function using its derivative

Interval of increase	$f'(x) > 0$
Interval of decrease	$f'(x) < 0$
Critical points	Defined points in the domain of $f(x)$ where $f'(x) = 0$ or undefined (includes all global extrema, local extrema, and other points)
Absolute extrema	The maximum and minimum values of a function (may also occur at the endpoints of a closed interval) $f(c) \geq f(x)$ or $f(c) \leq f(x) \forall x$
Relative extrema	The maximum and minimum values of an interval (includes all absolute extrema and endpoints of intervals) $f(c) \geq f(x)$ or $f(c) \leq f(x) \forall x$ on an open interval containing $c$
First derivative test	Finding relative extrema and absolute extrema at critical points using $f'(x)$ <ul style="list-style-type: none"> <li>- <math>f'(x)</math> changes from positive to negative at a relative maximum</li> <li>- <math>f'(x)</math> changes from negative to positive at a relative minimum</li> <li>- <math>f'(x)</math> has no sign changes at a non-extremum critical number</li> <li>- Absolute extrema are found by comparing all relative extrema and endpoints in the interval</li> </ul>
Concave upwards	Intervals where $f'(x)$ is increasing and $f''(x) > 0$
Concave downwards	Intervals where $f'(x)$ is decreasing and $f''(x) < 0$
Inflection points	Defined points in the domain of $f(x)$ where $f(x)$ changes concavity ( $f''(x) = 0$ or undefined and $f''(x)$ changes signs)
Second derivative test	Finding relative extrema and absolute extrema at critical points using $f''(x)$ (Given that $f'(c) = 0$ and exists in neighborhood around $x = c$ ) <ul style="list-style-type: none"> <li>- <math>f(x)</math> has a relative maximum at <math>x = c</math> if <math>f''(c) &lt; 0</math></li> <li>- <math>f(x)</math> has a relative minimum at <math>x = c</math> if <math>f''(c) &gt; 0</math></li> <li>- <math>f(x)</math> is inconclusive (potential inflection point) if <math>f''(c) = 0</math> or undefined</li> </ul>

**Existence theorems** - Theorems that guarantee a certain type of point must exist under certain conditions

Intermediate value theorem	Suppose $f$ is continuous on $[a, b]$ For any $\{L \mid f(a) \leq L \leq f(b)\}$ , $\exists c \in [a, b]$ for which $f(c) = L$
Extreme value theorem	Suppose $f$ is continuous on $[a, b]$ $\exists c, d \in [a, b]$ where $f(c) \leq f(x) \leq f(d) \forall x \in [a, b]$
Mean value theorem	Suppose $f$ is continuous on $[a, b]$ and differentiable on $(a, b)$ $\exists c \in (a, b)$ such that $f'(c) = \frac{f(b)-f(a)}{b-a}$
Rolle's theorem	Suppose $f$ is continuous on $[a, b]$ , differentiable on $(a, b)$ , and $f(a) = f(b)$ $\exists c \in (a, b)$ such that $f'(c) = 0$

### 3 Integral Calculus

**Riemann sum** - The approximation of the area under a curve as the sum of many rectangles

Width  $\Delta x = \frac{b-a}{n}$ , height  $f(x_i)$ , endpoint  $x_i = a + i\Delta x$

Left Riemann sum	$\sum_{i=1}^n f(x_{i-1})\Delta x$	(top-left corners)
Right Riemann sum	$\sum_{i=1}^n f(x_i)\Delta x$	(top-right corners)
Midpoint sum	$\sum_{i=1}^n f\left(\frac{x_{i-1}+x_i}{2}\right)\Delta x$	(midpoints)
Trapezoidal sum	$\sum_{i=1}^n \frac{f(x_{i-1})+f(x_i)}{2}\Delta x$	(both endpoints)

**Definite integrals** -  $[\int_a^b f(x) dx]$  The signed area bounded by the curve of a function  $f(x)$  and the x-axis, from lower bound  $x = a$  to upper bound  $x = b$

Definition	$\int_a^b f(x) dx = F(b) - F(a)$
Riemann sum	$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i) \Delta x = \lim_{\ \Delta\  \rightarrow 0} \sum_{i=1}^n f(c_i) \Delta x$
Interval addition property	$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$
Zero-length interval property	$\int_a^a f(x) dx = 0$
Reverse interval property	$\int_a^b f(x) dx = -\int_b^a f(x) dx$
Sum / difference property	$\int_a^b f(x) \pm g(x) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$
Constant multiple property	$\int_a^b c f(x) dx = c \int_a^b f(x) dx$
Improper integrals	<p>Definite integrals over an unbounded area (convergent / divergent)</p> $\int_a^\infty f(x) dx = \lim_{n \rightarrow \infty} [F(x)]_a^n$ $\int_{-\infty}^b f(x) dx = \lim_{n \rightarrow \infty} F(n) - \lim_{m \rightarrow -\infty} F(m)$ $\int_a^b f(x) dx = \lim_{n \rightarrow c^-} [F(x)]_a^n + \lim_{m \rightarrow c^+} [F(x)]_m^b$ <p>(Vertical asymptote in the interval of integration)</p>
Accumulation	$\int_a^b f'(x) dx = f(b) - f(a)$ <p>Integration is the accumulation of net change in the described quantity</p>
Cross-sectional volume	$V := \begin{cases} \int_a^b A(x) dx, & A(x) \perp (\text{x-axis}) \\ \int_a^b A(y) dy, & A(y) \perp (\text{y-axis}) \end{cases}$
Solid of revolution	<p>Solid constructed by revolving a function around a line</p> <p>Axis of revolution <math>y = c</math>             Axis of revolution <math>x = c</math></p>
Disk method	$\int_a^b \pi [f(x) - c]^2 dx$   $\int_a^b \pi [f(y) - c]^2 dy$
Washer method	<p>Generalization of the disk method for two functions</p> $\int_a^b \pi  (f(x) - c)^2 - (g(x) - c)^2  dx$   $\int_a^b \pi  (f(y) - c)^2 - (g(y) - c)^2  dy$
Shell method	<p>Volumes of implicit functions as hollow cylinders with surface area</p> $\int_a^b 2\pi  y - c  \cdot f(y) dy$   $\int_a^b 2\pi  x - c  \cdot f(x) dx$ $\int_a^b 2\pi  y - c  \cdot  f(y) - g(y)  dy$   $\int_a^b 2\pi  x - c  \cdot  f(x) - g(x)  dx$
Arc length	$s = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$ <p>for a smooth curve on the interval <math>[a, b]</math></p>

Area between two curves	$A = \int_{x_1}^{x_2} f(x) - g(x) dx$ for continuous $f$ and $g$ , $f(x) \geq g(x) \forall x \in [x_1, x_2]$ $A = \int_{y_1}^{y_2} f(y) - g(y) dy$ for continuous $f$ and $g$ , $f(y) \geq g(y) \forall y \in [y_1, y_2]$ $(x_1, y_1)$ and $(x_2, y_2)$ are either adjacent points of intersection or points on the specified boundary lines
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**Indefinite integral** -  $\int f(x) dx = F(x) + C$  The family of antiderivatives for  $f(x)$ , where  $F'(x) = f(x)$

Antiderivative	$[F(x) = \int f(x) dx]$ Differentiable function $F(x)$ where $F'(x) = f(x)$
Integrability	Continuity of $f(x)$ implies integrability of $f(x)$ ( $\exists F(x)$ )
Sum / difference property	$\int f(x)g(x) dx = \int f(x) dx \pm \int g(x) dx$
Constant multiple property	$\int cf(x) dx = c \int f(x) dx$
Reverse power rule	$\int x^n dx = \frac{x^{n+1}}{n+1} + C, n \neq -1$
Trig functions	$\sin \mapsto -\cos$ $\cos \mapsto \sin$ $\tan \mapsto \ln  \sec , -\ln  \cos $ $\cot \mapsto \ln  \sin $ $\sec \mapsto \ln  \sec + \tan $ $\csc \mapsto -\ln  \csc + \cot , \ln  \csc - \cot $ $\sec^2 \mapsto \tan$ $\csc^2 \mapsto -\cot$ $\sec \cdot \tan \mapsto \sec$ $\csc \cdot \cot \mapsto -\csc$ $\frac{dx}{\sqrt{a^2-x^2}} \mapsto \arcsin \frac{x}{a}$ or $-\arccos \frac{x}{a}$ $\frac{dx}{a^2+x^2} \mapsto \frac{1}{a} \arctan \frac{x}{a}$ or $-\frac{1}{a} \operatorname{arccot} \frac{x}{a}$ $\frac{dx}{x\sqrt{x^2-a^2}} \mapsto \frac{1}{a} \operatorname{arcsec} \frac{ x }{a}$ or $-\frac{1}{a} \operatorname{arccsc} \frac{ x }{a}$
Exponential functions	$\int e^x dx = e^x + C$ $\int a^x dx = \frac{1}{\ln a} a^x + C$
Logarithmic functions	$\int \ln x dx = x \ln x - x + C$ $\int \frac{1}{x} dx = \ln  x  + C$
$u$ -substitution	(Reverse chain rule) Integration of a composite function $\int f(x) dx = \int w(u(x)) \cdot u'(x) dx = \int w(u) du = W(u(x)) + C$
Integration by parts	(Reverse product rule) Integration of a product of functions $\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx$ or $\int u dv = uv - \int v du$ $f(x)$ is typically logarithmic, polynomial, exponential, or trigonometric
Partial fraction expansion	(Rational integrals) Long division and partial fraction decomposition
Average value	For $f$ continuous on $[a, b]$ , $f_{avg} = \frac{1}{b-a} \int_a^b f(x) dx = \frac{F(b)-F(a)}{b-a}$
Mean value theorem	For $f$ continuous on $[a, b]$ , $\exists c \in [a, b]$ where $f(c) = \frac{1}{b-a} \int_a^b f(x) dx$
Chain rule	$\frac{d}{dx}[F(g(x))] = \frac{d}{dx} \int_a^{g(x)} f(t) dt = f(g(x))g'(x)$

**Fundamental theorem of calculus** - Relation between differentiation and integration (antidifferentiation)

Let $f$ be a function continuous on $[a, b]$
If $F(x) = \int_a^x f(t) dt, x \in [a, b]$ , then $F(x)$ is an antiderivative of $f(x)$ and $F'(x) = \frac{d}{dx}[\int_a^x f(t) dt] = f(x)$
If $F(x)$ is an antiderivative of $f(x)$ , then $\int_a^b f(x) dx = F(b) - F(a)$

## 4 Differential equations

**Differential equations** - Equations that relate a function with one or more of its derivatives

Solution	A function, set of functions, or class of functions
Separable differential equations	$[\frac{dy}{dx} = f(x)g(y) \text{ or } \frac{f(x)}{g(y)}]$ Class of differential equations
Separation of variables	$\int f(x) dx = \int g(y) dy$ Method of solving differential equations for its general solution
Specific solutions	Initial conditions applied to general solutions
Slope fields	Graphical visualization of the set of general solutions
Euler's method	$f(x + \Delta x) \approx f(x) + f'(x, y)\Delta x$ Numerical approximations for particular solutions
Exponential models	$y = Ce^{kx}$ is the general solution to $\frac{dy}{dx} = ky$
Newton's Law of Cooling	$\frac{dT}{dt} = -k(T - T_{ambient})$
Logistic models	$y = \frac{L}{1 + (\frac{L}{y_0} - 1)e^{-kt}}$ is the general solution to $\frac{dy}{dt} = ky(1 - \frac{L}{y})$ with population $y$ , growth rate $k$ , carrying capacity $L$ $\frac{dy}{dt}$ is largest when $y(t) = \frac{L}{2}$ (inflection point); $\lim_{t \rightarrow \infty} \frac{dy}{dt} = 0$ ; $\lim_{t \rightarrow \infty} y(t) = L$ Annual growth rate $A = (\frac{y_1}{y_0})^{1/(t_1 - t_0)} - 1$ Instantaneous growth rate $r = \ln(A + 1)$

## 5 Advanced functions

**Inverse function** -  $[f^{(-1)'}(x)]$  A function that is strictly monotonic, one-to-one, and a reflection of the original function across the line  $y = x$

**Parametric function** -  $[f(t) = (x, y) = (x(t), y(t))]$  A function that defines a group of quantities as functions of one or more independent variables called parameters

**Implicitization** - Converting a parametric function into a single implicit equation by eliminating  $t$

Derivative

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}$$

Second derivative

$$\frac{d^2y}{dx^2} = \frac{d}{dt} \left[ \frac{dy}{dx} \right] \cdot \frac{dt}{dx} = \frac{d}{dt} \left[ \frac{dy}{dx} \right] / \frac{dx}{dt}$$

Arc length

$$s = \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

**Inverse trig functions** - The inverse of the six regular trig functions, on a restricted domain

$y = \arcsin x$ iff $x = \sin y$	$x \in [-1, 1]$	$y \in [-\frac{\pi}{2}, \frac{\pi}{2}]$	
$y = \arccos x$ iff $x = \cos y$	$x \in [-1, 1]$	$y \in [0, \pi]$	
$y = \arctan x$ iff $x = \tan y$	$x \in (-\infty, \infty)$	$y \in (-\frac{\pi}{2}, \frac{\pi}{2})$	
$y = \operatorname{arccot} x$ iff $x = \cot y$	$x \in (-\infty, \infty)$	$y \in (0, \pi)$	$\cot^{-1} x = \tan^{-1}(1/x)$
$y = \operatorname{arcsec} x$ iff $x = \sec y$	$x \in (-\infty, -1] \cup [1, \infty)$	$y \in [0, \frac{\pi}{2}) \cup (\frac{\pi}{2}, \pi]$	$\sec^{-1} x = \cos^{-1}(1/x)$
$y = \operatorname{arccsc} x$ iff $x = \csc y$	$x \in (-\infty, -1] \cup [1, \infty)$	$y \in [-\frac{\pi}{2}, 0) \cup (0, \frac{\pi}{2}]$	$\csc^{-1} x = \sin^{-1}(1/x)$

**Hyperbolic functions** - Analogs of the trigonometric (circular) functions, based upon the unit hyperbola  $x^2 - y^2 = 1$  formed by  $(\cosh x, \sinh x)$

$\sinh x = \frac{e^x - e^{-x}}{2}$	$x \in \mathbb{R}$	$y \in \mathbb{R}$	$\frac{d}{dx} \mapsto \cosh x$	$\int \mapsto \sinh x$
$\cosh x = \frac{e^x + e^{-x}}{2}$	$x \in \mathbb{R}$	$y \in \mathbb{R}$ and $y \geq 1$	$\frac{d}{dx} \mapsto \sinh x$	$\int \mapsto \cosh x$
$\tanh x = \frac{\sinh x}{\cosh x}$	$x \in \mathbb{R}$	$y \in (-1, 1)$	$\frac{d}{dx} \mapsto \operatorname{sech}^2 x$	$\int \mapsto \ln  \cosh x $
$\coth x = \frac{1}{\tanh x}$	$x \in \mathbb{R}$ and $x \neq 0$	$y \in \mathbb{R}$ and $y \neq 0$	$\frac{d}{dx} \mapsto -\operatorname{csch}^2 x$	$\int \mapsto \ln  \tanh \frac{x}{2} $
$\operatorname{sech} x = \frac{1}{\cosh x}$	$x \in \mathbb{R}$	$y \in [0, 1]$ and $y \neq 0$	$\frac{d}{dx} \mapsto -\operatorname{sech} x \tanh x$	$\int \mapsto \arctan(\sinh x)$
$\operatorname{csch} x = \frac{1}{\sinh x}$	$x \in \mathbb{R}$ and $x \neq 0$	$y \in [-\frac{\pi}{2}, \frac{\pi}{2}]$ and $y \neq 0$	$\frac{d}{dx} \mapsto -\operatorname{csch} x \coth x$	$\int \mapsto \ln  \sinh x $

**Vector-valued function** - A function whose range is a set of vectors  $[\mathbf{r} = \langle x(t), y(t) \rangle = x(t)\mathbf{i} + y(t)\mathbf{j}]$

**Position vector** - A standard form vector (directed from the origin to  $\langle x(t), y(t) \rangle$ ), representing a position  $\mathbf{r}(t) = \langle x(t), y(t) \rangle$  for  $a \leq t \leq b$

Derivatives

$$\mathbf{r}^{(n)}(t) = \langle x^{(n)}(t), y^{(n)}(t) \rangle$$

**Planar motion** - The motion of a particle in the  $xy$ -plane at time  $t$

Position vector	$\mathbf{r}(t) = \langle x(t), y(t) \rangle$	Given a rate vector $\mathbf{v}(t) = \langle \mathbf{v}_x(t), \mathbf{v}_y(t) \rangle$ ,
Velocity vector	$\mathbf{v}(t) = \langle x'(t), y'(t) \rangle = \mathbf{r}'(t)$	Displacement $\Delta x = \int_a^b \mathbf{v}_x(t) dt$
Acceleration vector	$\mathbf{a}(t) = \langle x''(t), y''(t) \rangle = \mathbf{r}''(t)$	Displacement $\Delta y = \int_a^b \mathbf{v}_y(t) dt$

**Polar function** -  $[r = f(\theta), \text{ where } r = \sqrt{x^2 + y^2}, \theta = \arctan \frac{y}{x}, x = r \cos \theta, y = r \sin \theta]$

Derivative

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta}$$

Area bound by a polar curve

$$A = \int_{\alpha}^{\beta} \frac{1}{2} r^2 d\theta = \int_{\alpha}^{\beta} \frac{d\theta}{2\pi} \cdot \pi r^2 = \int_{\alpha}^{\beta} \int_0^r r dr d\theta$$

Area bounded by two polar curves

$$A = \int_{\alpha}^{\gamma} \frac{1}{2} r_1^2 d\theta + \int_{\gamma}^{\beta} \frac{1}{2} r_2^2 d\theta \quad \text{or} \quad \int_{\alpha}^{\beta} \frac{1}{2} [r_2^2 - r_1^2] d\theta$$



## 6 Series Calculus

**Infinite series** - [ $S = \sum_{n=k}^{\infty} a_n = \lim_{n \rightarrow \infty} S_n$ ] The sum of the terms of an infinite sequence

Limit of a sequence	If for any $\varepsilon > 0$ , there exists a $M$ such that if $n > M$ , then $ a_n - L  < \varepsilon$ , then $\lim_{n \rightarrow \infty} a_n = L$ ( $\{a_n\}$ converges to $L$ )
Convergence	$\lim_{n \rightarrow \infty} S_n$ approaches a specific value $L$
Divergence	$\lim_{n \rightarrow \infty} S_n$ does not approach a specific value
Absolute convergence	$\sum  a_n $ converges, thus $\sum a_n$ converges
Conditional convergence	$\sum  a_n $ diverges, but $\sum a_n$ converges
Geometric series	$S = \sum_{i=1}^{\infty} ar^i = \lim_{n \rightarrow \infty} a \frac{1-r^{n+1}}{1-r}$ If $ r  < 1$ , $S$ converges to $\frac{a}{1-r}$ If $ r  \geq 1$ , $S$ diverges
Telescoping series	$S = \sum_{n=1}^{\infty} a_n - a_{n+1} = a_1 - \lim_{n \rightarrow \infty} a_n$ $S$ and $\lim_{n \rightarrow \infty} a_n$ either both converge or both diverge
Harmonic series	The divergent series $S = \sum_{n=1}^{\infty} \frac{1}{n}$
General harmonic series	The divergent series $S = \sum_{n=1}^{\infty} \frac{1}{an+b}$ , $a > 0$ , $b \geq 0$
$n^{th}$ term test	If $\sum_{n=k}^{\infty} a_n$ converges, then $\lim_{n \rightarrow \infty} a_n = 0$ If $\lim_{n \rightarrow \infty} a_n \neq 0$ , then $\sum_{n=k}^{\infty} a_n$ diverges
Integral test	Given $f(x)$ positive, continuous, and decreasing on $[k, \infty)$ , $\int_k^{\infty} f(x) dx$ and $\sum_{n=k}^{\infty} f(n)$ either both converge or both diverge
$p$ -series	Let $S = \sum_{n=1}^{\infty} \frac{1}{n^p}$ If $p > 1$ , $S$ converges If $p \leq 1$ , $S$ diverges
Direct comparison test	Given $S_a = \sum_{n=k}^{\infty} a_n$ and $S_b = \sum_{n=k}^{\infty} b_n$ where $b_n \geq a_n \geq 0 \forall n \geq k$ , If $S_b$ converges, $S_a$ must also converge If $S_a$ diverges, $S_b$ must also diverge
Limit comparison test	Given $S_a = \sum_{n=k}^{\infty} a_n$ and $S_b = \sum_{n=k}^{\infty} b_n$ where $a_n \geq 0$ , $b_n > 0 \forall n \geq k$ If $0 < \lim_{n \rightarrow \infty} \frac{a_n}{b_n} < \infty$ , $S_a$ and $S_b$ either both converge or both diverge
Alternating series test	Given $S = \sum_{n=k}^{\infty} (-1)^n a_n$ or $(-1)^{n+1} a_n$ where $a_n \geq 0$ If $\lim_{n \rightarrow \infty} a_n = 0$ and $a_n > a_{n+1}$ ( $\{a_n\}$ is decreasing), $S$ converges Else, the alternating series test is inconclusive
Alternating series remainder	Given convergent alternating series $S = \sum_{n=k}^{\infty} (-1)^n a_n$ , $n^{th}$ partial sum $S_n$ , and remainder (error bound) $R_n$ , $ S - S_n  =  R_n  \leq a_{n+1}$
Ratio test	Given $S = \sum_{n=k}^{\infty} a_n$ and $L = \lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right $ , If $L < 1$ , $S$ converges absolutely If $L > 1$ , $S$ diverges If $L = 1$ , the ratio test is inconclusive
Root test	Given $S = \sum_{n=k}^{\infty} a_n$ and $L = \lim_{n \rightarrow \infty} \sqrt[n]{ a_n }$ If $L < 1$ , $S$ converges absolutely If $L > 1$ , $S$ diverges If $L = 1$ , the root test is inconclusive

Riemann arrangement theorem	<p>For a conditionally convergent series <math>S</math>, the sum of the positive terms is a divergent series and the sum of the negative terms is a divergent series</p> <p>For a conditionally convergent series <math>S</math>, given any real number <math>L</math>, there exists a permutation of <math>S</math> such that <math>S</math> converges to <math>L</math>; there also exist permutations such that <math>S</math> diverges to <math>\pm\infty</math> or fails to approach any limit</p>
Power series	<p><math>[f(x) = \sum_{n=0}^{\infty} a_n(x-c)^n]</math> An infinite series of polynomials</p> <p><math>\int \sum f(x) dx = \sum \int f(x) dx</math> within the open interval of convergence</p> <p><math>\frac{d}{dx} \sum f(x) = \sum \frac{d}{dx} f(x)</math> within the open interval of convergence</p>
Interval of convergence	The interval $I$ (set of all $x$ ) for which the power series $f(x)$ converges
Radius of convergence	The radius $R$ for the interval of convergence $I = \{x \mid  x-c  \leq R\}$
Geometric series	<p><math>[f(x) = \sum_{n=0}^{\infty} a(x-c)^n]</math> Special case of power series which converges to <math>\frac{a}{1-(x-c)}</math> on the interval of convergence <math> x-c  &lt; 1</math></p>
Taylor polynomial	$[P_n(x) = \sum_{i=0}^n \frac{f^{(i)}(c)}{i!} (x-c)^i]$ The approximation of $f(x)$ at $c$ , $n$ times differentiable at $x=c$ , by a $n^{th}$ order Taylor polynomial
Maclaurin polynomial	$[P_n(x) = \sum_{i=0}^n \frac{f^{(i)}(0)}{i!} x^i]$ The $n^{th}$ order Taylor polynomial, centered at $x=0$
Taylor series	$[\lim_{n \rightarrow \infty} P_n(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x-c)^n]$ The approximation of a function $f(x)$ infinitely-differentiable at $x=c$ as an infinite series of polynomials, which converges to $f(x)$ on the interval of convergence containing $x=c$
Maclaurin series	<p><math>[\lim_{n \rightarrow \infty} P_n(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n]</math> The Taylor series centered at <math>x=0</math></p> <p> <math display="block">e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \dots \quad R = \infty</math> <math display="block">\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \quad R = \infty</math> <math display="block">\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots \quad R = \infty</math> <math display="block">\arctan x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} x^{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots \quad R = 1</math> <math display="block">\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots \quad R = 1</math> <math display="block">\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n} x^n = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \quad R = 1</math> <math display="block">(1+x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n = 1 + kx + \frac{k(k-1)}{2!} x^2 + \dots \quad R = 1</math> </p>
Euler's Formula	$e^{ix} = \cos x + i \sin x$
Euler's Identity	$e^{\pi i} + 1 = 0$
Taylor's Theorem	<p>Let <math>f</math> be a function <math>n+1</math> times differentiable on <math>[a, b]</math> containing <math>c</math>.</p> <p>Let <math>P_n(x)</math> be the <math>n^{th}</math> order Taylor polynomial of <math>f</math> at <math>c</math>, <math>\sum_{i=0}^n \frac{f^{(i)}(c)}{i!} (x-c)^i</math></p> <p>Let <math> R_n(x) </math> be the approximation error (remainder), <math>f(x) = P_n(x) + R_n(x)</math></p>
Peano form	There exists an $h_n(x)$ such that $R_n(x) = h_n(x)(x-c)^n = o( x-c ^n)$ , $x \rightarrow c$ and $\lim_{x \rightarrow c} h_n(x) = 0$
Lagrange form	For each $x \in [a, b]$ , $\exists z$ on the closed interval between $x$ and $c$ such that $R_n(x) = \frac{f^{(n+1)}(z)}{(n+1)!} (x-c)^{n+1}$
Cauchy form	For each $x \in [a, b]$ , $\exists z$ on the closed interval between $x$ and $c$ such that $R_n(x) = \frac{f^{(n+1)}(z)}{n!} (x-z)^n (x-c)$
Mean Value Theorem	<p>Taylor's theorem is a generalization of the Mean Value Theorem when <math>n=0</math></p> <p>For a differentiable function <math>f</math>, <math>\exists z</math> such that <math>f(x) - f(c) = f'(z)(x-c)</math></p>
Lagrange error bound	$ R_n(x)  \leq \frac{M}{(n+1)!} (x-c)^{n+1}$ , where $M = \max  f^{(n+1)}(z) $ on $[a, b]$

## 7 Multivariable Calculus