Double Angle Formulas

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

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

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

$$= 1 - 2\sin^{2}(x)$$

$$\tan(2x) = \frac{2\tan(x)}{1 - \tan^{2}(x)}$$

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

$$\cos^{2}(x) = \frac{1}{2}(1 + \cos(2x))$$

Limits

$$\lim_{x \to n} f(x) = L$$

Means for any number $\epsilon > 0$ there exists a number $\delta > 0$ such that if $0 < |x - n| < \delta$ then $|f(x) - L| < \epsilon$.

$$\lim_{x \to a} f(g(x)) = f\left(\lim_{x \to a} g(x)\right) \text{ if } f(g(x)) \text{ is continuous at } x$$

Standard difference quotient:

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

Symmetric difference quotient:

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

Continuity and Differentiability

f(x) is continuous at x if:

$$f(x) = \lim_{k \to x^+} f(k) = \lim_{k \to x^-} f(k)$$

f(x) is differentiable at x if:

$$f'_+(x) = f'_-(x)$$

Differentiation Rules

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

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

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

$$\frac{d}{dx}f(x)^n = nf(x)^{n-1} \cdot f'(x)$$

$$\frac{d}{dx}\sqrt{f(x)} = \frac{f'(x)}{2\sqrt{f(x)}}$$

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

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

$$\frac{d}{dx}|f(x)| = \frac{|f(x)|}{f(x)} \cdot f'(x)$$

$$\frac{d}{dx}b^{f(x)} = b^{f(x)}\ln b \cdot f'(x)$$

$$\frac{d}{dx}\log_b(f(x)) = \frac{f'(x)}{f(x)}\ln b$$

Trigonometric Differentiation Rules

$$\frac{d}{dx}\sin(f(x)) = \cos(f(x)) \cdot f'(x)$$

$$\frac{d}{dx}\cos(f(x)) = -\sin(f(x)) \cdot f'(x)$$

$$\frac{d}{dx}\tan(f(x)) = \sec^2(f(x)) \cdot f'(x)$$

$$\frac{d}{dx}\sec(f(x)) = \sec(f(x))\tan(f(x)) \cdot f'(x)$$

$$\frac{d}{dx}\csc(f(x)) = -\csc(f(x))\cot(f(x)) \cdot f'(x)$$

$$\frac{d}{dx}\cot(f(x)) = -\csc^2(f(x)) \cdot f'(x)$$

Inverse Trigonometric Differentiation Rules

$$\frac{d}{dx}\sin^{-1}(f(x)) = \frac{f'(x)}{\sqrt{1 - f(x)^2}}$$

$$\frac{d}{dx}\cos^{-1}(f(x)) = -\frac{f'(x)}{\sqrt{1 - f(x)^2}}$$

$$\frac{d}{dx}\tan^{-1}(f(x)) = \frac{f'(x)}{1 + f(x)^2}$$

Mean Value Theorem

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

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

Reimann Sums

$$\sum_{k=1}^{n} f(x_k) \Delta x$$

Assuming regular partition:

$$\begin{aligned} & \text{LRAM} = \sum_{k=1}^{n} f \left(a + \frac{(k-1)(b-a)}{n} \right) \frac{b-a}{n} \\ & \text{MRAM} = \sum_{k=1}^{n} f \left(a + \frac{(k-0.5)(b-a)}{n} \right) \frac{b-a}{n} \\ & \text{RRAM} = \sum_{k=1}^{n} f \left(a + \frac{k(b-a)}{n} \right) \frac{b-a}{n} \end{aligned}$$

Definite Integration

$$\int_{a}^{b} f(x) dx = \lim_{n \to \infty} \sum_{k=1}^{n} f(x_{k}) \Delta x$$

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

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

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

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

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

$$\int_{a}^{b} f(x) dx > \int_{a}^{b} g(x) dx \text{ if } f(x) > g(x) \text{ on } [a, b]$$

The mean value of f(x) over [a, b] is:

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

Mean Value of a Function Theorem

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

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

Linear Approximation

The linearization of f(x) at a:

$$L(x) = f(a) + f'(a)(x - a)$$

Fundamental Theorem of Calculus

Part 1

$$\frac{\mathrm{d}}{\mathrm{d}x} \int_{a(x)}^{b(x)} f(t) \, \mathrm{d}t = f(b(x))b'(x) - f(a(x))a'(x)$$

Part 2

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

$$\int_a^b f(x) = F(x) \Big|_a^b = F(b) - F(a)$$

Solving Differential Equations Using A Definite Integral

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

The easiest solution occurs when a = the given x value and C = the given y value.

Solving Differential Equations Using Antidifferentiation

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

$$y = \int f(x) + C \text{ (general form)}$$

Specify largest domain of x that includes specified x and does not include any discontinuities.

Euler's Method

Start at (x_0, y_0) $\Delta y = \Delta x \cdot \frac{dy}{dx} \Big|_{(x_{n-1}, y_{n-1})}$ $(x_n, y_n) = (x_{n-1} + \Delta x, y_{n-1} + \Delta y)$

Antidifferentiation Rules

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

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

$$\int x^n dx = \frac{x^{n+1}}{n+1} + C$$

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

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

$$\int \ln x dx = x \ln x - x + C$$

Trigonometric Antidifferentiation Rules

$$\int \sin(x) \, \mathrm{d}x = -\cos(x) + C$$

$$\int \cos(x) \, \mathrm{d}x = \sin(x) + C$$

$$\int \tan(x) \, \mathrm{d}x = -\ln|\cos(x)| + C$$

$$\int \sec(x) \, \mathrm{d}x = \ln|\sec(x) + \tan(x)| + C$$

$$\int \sin^2(x) \, \mathrm{d}x = \frac{1}{2}(x - \sin(x)\cos(x)) + C$$

$$\int \cos^2(x) \, \mathrm{d}x = \frac{1}{2}(x + \sin(x)\cos(x)) + C$$

$$\int \tan^2(x) \, \mathrm{d}x = \tan(x) - x + C$$

$$\int \sec^2(x) \, \mathrm{d}x = \tan(x) + C$$

$$\int \sec^2(x) \, \mathrm{d}x = \tan(x) + C$$

$$\int \frac{1}{1 + x^2} \, \mathrm{d}x = \tan^{-1}(x) + C$$

$$\int \frac{1}{\sqrt{1 - x^2}} \, \mathrm{d}x = \sin^{-1}(x) + C$$

Inverse Trigonometric Antidifferentiation Rules

$$\int \sin^{-1}(x) = x \sin^{-1}(x) + \sqrt{1 - x^2}$$
$$\int \tan^{-1}(x) = x \tan^{-1}(x) - \frac{1}{2} \ln(1 + x^2) + C$$

U-Substitution

To differentiate $\int f(g(x)) dx$ where f(x) and g(x) are both antidifferentiable, set u = g(x). Then solve for du and replace dx so that the equation $A \int f(u) du$ results (where A is the necessary "fudge factor"). Antidifferentiate and replace u with g(x).

Integration by Parts

$$\int u \, \mathrm{d}v = uv - \int v \, \mathrm{d}u + C$$

or

$$+ \qquad u \qquad dv$$

$$- \qquad \frac{du}{dx} \qquad \int dv \, dx$$

$$+ \qquad \frac{d^2u}{dx^2} \qquad \int (\int dv \, dx) \, dx$$

$$- \qquad \frac{d^3u}{dx^3} \qquad \int (\int (\int dv \, dx) \, dx) \, dx$$

$$+ \qquad \cdots$$

$$0 \qquad \cdots$$

$$\int u \, dv = \left(u \cdot \int dv \, dx \right) - \left(\frac{du}{dx} \cdot \int \left(\int dv \, dx \right) dx \right) + \left(\frac{d^2u}{dx^2} \cdot \int \left(\int \left(\int dv \, dx \right) dx \right) dx \right) - \cdots$$

Partial Fraction Decomposition

Convert fractions of form $\frac{\text{linear or constant}}{\text{factorable quadratic}}$ into its partial fraction.

$$\frac{h(x)}{f(x)g(x)} = \frac{A}{f(x)} + \frac{B}{g(x)} = \frac{Ag(x)}{f(x)g(x)} + \frac{Bf(x)}{f(x)g(x)} = \frac{Ag(x) + Bf(x)}{f(x)g(x)}$$
$$h(x) = Ag(x) + Bf(x)$$

Choose a value of x such that f(x) = 0 and then g(x) = 0 to solve for A and B respectively.

Exponential Growth/Decay

$$\frac{dQ}{dt} = kQ$$

$$Q = Q_0 e^{kt} = Q_0 b^{\frac{t}{p}}$$

$$k = -\frac{\ln(b)}{p}$$

Half-life

$$k = -\frac{\ln(2)}{p}$$

Logistic Differential Equation

$$\frac{\mathrm{d}P}{\mathrm{d}t} = kP(m-P) = kPm\left(1 - \frac{P}{m}\right)$$

where P is the population and M is the carrying capacity

$$P(t) = \frac{m}{1 + Ae^{-mkt}}$$

The maximum carrying capacity is reached when P(t) = m - 0.5, if P(0) < m, or right after P(t) = m + 0.5, if P(0) > m.

Calculating Area of Regions Bounded by Two Functions

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

where f(x) is the upper function and g(x) is the lower function.

If the functions cross, multiple integrals must be taken with the appropriate upper and lower functions.

Typical Cross-Sectional Areas

Square:
$$A = b^2 = \frac{1}{2}d^2$$

Rectangle:
$$A = bh$$

Equalateral triangle:
$$A = \frac{\sqrt{3}}{4}b^2$$

Right isoceles triangle:
$$A = \frac{1}{2}l^2 = \frac{1}{4}h^2$$

Hexagon:
$$A = \frac{3\sqrt{3}}{2}s^2$$

Circle:
$$A = \pi r^2 = \frac{1}{4}\pi d^2$$

Semicircle:
$$A = \frac{1}{2}\pi r^2 = \frac{1}{8}\pi d^2$$

Parabolic region:
$$A = \frac{2}{3}bh$$

Calculating Volume Using the Disk/Washer Method for Solids of Rotation

$$V = \pi \int_{a}^{b} r_{\text{outer}}^{2} - r_{\text{inner}}^{2} \, \mathrm{d}t$$

where dt is the differential thickness of the disk/washer.

Calculating Volume Using the Cylindrical Shell Method for Solids of Rotation

$$V = 2\pi \int_a^b h r \, \mathrm{d}t$$

where dt is the differential thickness of the shell.

Calculating Arc Lengh

$$l = \int_a^b \sqrt{1 + \left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^2} \, \mathrm{d}x = \int_c^d \sqrt{1 + \left(\frac{\mathrm{d}x}{\mathrm{d}y}\right)^2} \, \mathrm{d}y$$

L'Hôpitals Rule

In order to evaluate a limit where

$$\lim_{x \to a} \frac{f(x)}{g(x)} \Rightarrow "0" \text{ or } "\frac{\infty}{\infty}"$$

evaluate

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

In order to evaluate a limit where

$$\lim_{x \to a} f(x)^{g(x)} \Rightarrow "0^0" \text{ or } "1^\infty" \text{ or } "\infty^0"$$

set L equal to the original limit and immediately take the log of both sides

$$L = \lim_{x \to a} f(x)^{g(x)}$$
$$\ln(L) = \ln\left(\lim_{x \to a} f(x)^{g(x)}\right)$$
$$\ln(L) = \lim_{x \to a} g(x) \ln f(x)$$

Evaluate the resulting limit and then raise e to that result

Relative Rates of Growth

To compare rates of f(x) and g(x) evaluate

$$\lim_{x\to\infty}\frac{f(x)}{g(x)}=\begin{cases} \infty & \text{then } f(x) \text{ grows faster than } g\\ \langle 0,\infty\rangle & \text{then } f(x) \text{ and } g(x) \text{ grow at the same rate}\\ 0 & \text{then } f(x) \text{ grows slower than } g(x) \end{cases}$$

Improper Integrals

Type 1

$$\int_{a}^{\infty} f(x) dx = \lim_{n \to \infty} \int_{a}^{n} f(x) dx$$
$$\int_{-\infty}^{b} f(x) dx = \lim_{n \to \infty} \int_{-n}^{b} f(x) dx$$
$$\int_{-\infty}^{\infty} f(x) dx = \lim_{n \to \infty} \int_{-n}^{n} f(x) dx$$

Type 2

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

such that there is at least one vertical-asymptotic discontinuity on [a, b].

$$\int_a^b f(x) \, \mathrm{d}x \text{ (where discontinuity at } a) \qquad = \lim_{n \to a^+} \int_n^b f(x) \, \mathrm{d}x$$

$$\int_a^b f(x) \, \mathrm{d}x \text{ (where discontinuity at } b) \qquad = \lim_{n \to b^-} \int_a^n f(x) \, \mathrm{d}x$$

$$\int_a^b f(x) \, \mathrm{d}x \text{ (where discontinuity } d \text{ on } \langle a, b \rangle) = \lim_{n \to d^-} \int_a^n f(x) \, \mathrm{d}x + \lim_{n \to d^+} \int_n^b f(x) \, \mathrm{d}x$$

P-Integrals

An integral that fits the pattern:

$$\int_1^\infty \frac{1}{x^p} \, \mathrm{d}x \text{ where } p \text{ is positive}$$

$$p > 1 \Rightarrow \text{the integral converges to } \frac{1}{p-1}.$$

$$0$$

Comparison Tests

For positive type 1 improper integrals $(a = \infty \text{ and/or } b = \infty)$ where the integrand is not easily antidifferentiable:

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

Establish bound functions which can be antidifferentiated:

$$l(x) \le f(x) \le u(x)$$

Convergence if
$$\int_a^b f(x) dx \le \int_a^b u(x) dx$$
 and $\int_a^b u(x) dx$ converges

Divergence if $\int_a^b f(x) dx \ge \int_a^b l(x) dx$ and $\int_a^b l(x) dx$ diverges

Sequences

Explicit Definition

$$x_k = f(k)$$
 where $k \in \{1, 2, 3, \dots\}$.

Recursive Definition

$$x_k = m(x_{k-1})$$
 where x_1 is defined and $k \in \{2, 3, 4, \dots\}$.

Arithmetic

$$x_k = d(k-1) + x_1$$
$$x_k = t_{k-1} + d$$

Geometric

$$x_k = x_1 r^{k-1}$$

$$x_k = x_{k-1}r$$

Convergence/Divergence

A sequence converges if the limit $\lim_{n\to\infty} x_n$ is a finite number else it diverges.

Infinite Series

$$\sum_{k=0}^{\infty} x_k$$

Convergence

Consider the sequence of "partial sums" (s) where:

$$s_n = \sum_{k=0}^n x_k$$

If $\{s_n\}$ converges to S then the infinite series converges to S.

Power Series

$$\sum_{k=0}^{\infty} c_k (x-a)^k$$

Taylor/Maclaurin Series

Given an infinitely differentiable function f(x), the Taylor series centered around a is equal to the power series with a specific c_k :

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k$$

A Maclaurin series is a Taylor series centered around 0 (a = 0).

The *n*-order polynomial function $P_n(x)$ that best fits f(x) is equal to the Taylor series evaluated with upper limit n:

$$P_n(x) = \sum_{k=0}^{n} \frac{f^{(k)}(a)}{k!} (x - a)^k$$

Common Maclaurin Series

$$\frac{a}{1-x} = \sum_{k=0}^{\infty} ax^k \qquad x \in \langle -1, 1 \rangle$$

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} \qquad x \in \mathbb{R}$$

$$\sin(x) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!} \qquad x \in \mathbb{R}$$

$$\cos(x) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{(2k)!} \qquad x \in \mathbb{R}$$

$$\tan^{-1}(x) = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{2k+1} \qquad x \in [-1, 1]$$

$$\ln(x+1) = \sum_{k=1}^{\infty} (-1)^{k+1} \frac{x^k}{k} \qquad x \in \langle -1, 1]$$

Calculating Error for a Taylor Polynomial

$$P_{\infty}(x) = P_n(x) + R_n(x)$$

where P_{∞} is the entire infinite Taylor series and R_n is the remainder (note that the remainder series starts with k = n + 1).

Lagrange Error:

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!} (x-a)^{n+1} \quad \text{for an unknown } c \in \langle a, x \rangle.$$

$$|R_n(x)| = \left| \frac{f^{(n+1)}(c)}{(n+1)!} (x-a)^{n+1} \right|$$

$$|R_n(x)| = \frac{|f^{(n+1)}(c)|}{(n+1)!} |x-a|^{n+1}$$

To bound the error:

$$|R_n(x)| \le \frac{M}{(n+1)!} |x-a|^{n+1}$$

Where M is a positive number greater than or equal to every possible value $f^{(n+1)}(t)$ where t is in the interval of study.

The series then converges if:

$$\lim_{n \to \infty} |R_n(x)| = 0$$

Infinite Series Tests

nth-Term Test

If $\lim_{n\to\infty} a_n \neq 0$, the series $\sum_{n=0}^{\infty} a_n$ diverges.

Comparison Test

To conclude whether a series S converges or diverges establish a known series T.

Convergence if $S \leq T$ and S converges

Divergence if $S \geq T$ and S diverges

Alternating Test

Any alternating series that passes the nth-term test where the magnitude of successive terms decreases will converge.

A series which depends on alternation has conditional convergence. A series which converges whether all terms are positive or negative has absolute convergence.

Additionally the error is less than the next term in the sequence for an alternating sequence.

P-Series Test

If the series is in the form $a_n = \frac{1}{n^p}$, then if p > 1 the series converges, else it diverges.

Telescoping Series Test

For a series where subsequent terms cancel out previous terms such as:

$$\sum_{k=1}^{\infty} \frac{1}{(k)(k+1)}$$

Separate into partial fractions:

$$\sum_{k=1}^{\infty} \frac{1}{k} - \frac{1}{k+1} = \left(\frac{1}{1} - \frac{1}{2}\right) + \left(\frac{1}{2} - \frac{1}{3}\right) + \left(\frac{1}{3} - \frac{1}{4}\right) + \dots + \left(\frac{1}{n} - \frac{1}{n+1}\right) = 1 - \frac{1}{n+1}$$

Ratio Test

For a series:

$$\sum_{k=0}^{\infty} t_k \text{ where } t_k \ge 0$$

consider

$$\lim_{k\to\infty}\frac{t_{k+1}}{t_k} = \begin{cases} [0,1\rangle & \text{the series converges} \\ 1 & \text{the test is inconclusive} \\ \langle 1,\infty\rangle & \text{or }\infty & \text{the series is divergent} \end{cases}$$

To evaluate for a power series take the absolute value of the ratio:

$$\lim_{k \to \infty} \left| \frac{c_{k+1}(x-a)^{k+1}}{c_k(x-a)^k} \right| = \lim_{k \to \infty} \left| \frac{c_{k+1}}{c_k} \right| |x-a|$$

Then to find radius of convergence:

$$l = \lim_{k \to \infty} \left| \frac{c_{k+1}}{c_k} \right| = \begin{cases} 0 & \text{the series converges for } x \in \mathbb{R} \\ \langle 0, \infty \rangle & \text{the series converges for } |x - a| < R = \frac{1}{l} \\ \infty & \text{the series converges only for } x = a \end{cases}$$

Integral Test

Find positive, continuous, and decreasing function where $f(n) = a_n$. If $\int_0^\infty f(x) dx$ converges the series will converge; if it diverges the series will diverge.

Parametric Functions

Both x and y defined in terms of third variable:

$$x = f(t)$$
$$y = g(t)$$

Eliminating the Parameter

Solve the for t in one of the equaitons and substitute or find another way to combine the two equations to eliminate t;

Taking Derivatives

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

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

Calculating Arc Length

$$\int_{t_1}^{t_2} \sqrt{\left(\frac{\mathrm{d}x}{\mathrm{d}t}\right)^2 + \left(\frac{\mathrm{d}y}{\mathrm{d}t}\right)^2} \,\mathrm{d}t$$