Calculus I Notes

Contents

Review 2		
	apter 0 0.0 Motivating Calculus	3
.1	0.0 Motivating Calculus	0
Cha	apter 2	4
.1	Introduction	4
.2	2.1 The Tangent and Velocity Problems	5
.3	2.2 The Limit of a Function	6
.4	2.3 Calculating Limits Using the Limit Laws	7
.5	2.4 The precise definition of a limit	9
.6	2.5 Continuity	9
.7	v I	11
.8	2.7-2.8 Derivatives and rates of change	12
Cha	apter 3 Differentiation rules	13
.1	<u>-</u>	13
.2	1 v 1	14
.3		15
.4		17
.5	3.5 Implicit differentiation	18
.6		19
.7		20
.8		21
.9	11	21
.10	3.11 Hyperbolic functions	22
Cha	apter 4 Applications of differentiation	23
.1		23
.2		$\frac{1}{24}$
.3		25
.4	1 0 1	26
.5	4.5 Summary of curve sketching	27
.6		27
.7	4.8 Newton's method	28
.8	4.9 Anti-derivatives	29
Cl.	and an F	20
		30 30
.1 .2		31
.2 .3	<u> </u>	32
.4		33

	5 5.5 The substitution rule $\dots \dots \dots$
4	Chapter 6: Applications of Integration 35 1 6.1 Area between curves 35 2 6.2 Volumes 36 3 6.3 Volumes by cylindrical shells 37 4 6.4 Work 37 5 6.5 Average value of a function 37
	Chapter 9 Differential Equations 38 1 9.1 Modeling with differential equations
F	Review
	requisite take home quiz assigned, refresh and keep track of what is important. Givent discussion / highlights below.
	Day 1: What is a function? Answer in a way which explains to someone who doesn't know in the best way you can. Inspire via Feynman method: https://www.youtube.com/watch?v=FrNqSLPaZLc
2.	Functions
	Idea, def, domain/range, graph, vertical line testWhat is a function good for? Why is one output so important?
3.	Function graphs
	• Intercepts, odd/even function, function transformations, increasing/decreasing, asymptotes
4.	Composite of functions, think of as combining multiple functions (first step, second, etc)
5.	Inverse function (how to reverse a function? always possible?)
	• Horizontal line test, function composition with original, graph relations.
6.	Simple functions (the logic of new concept, what is real world, appproximate real world, computers, etc)
	(a) Constant / linear / quadratic function
	(b) Polynomials (simple, computers inspire)
	(c) Rational functions
	(d) Root functions
	(e) Trigonometric functions (circular motion, everywhere)(f) Inverse trig functions
	(g) Exponential functions (growth / decay)
	(h) Logarithmic functions
7.	Motivating examples: Graph, domain, range, compose.
	(a) $f(x) = -2x - 1$
	(b) $g(x) = x^2 + 3$, restrict to make invertible.
	(c) Piecewise combination of the two about $x=0$. Domain, range invertible? (d) $h(x)=\frac{1}{x}$

Chapter 0

.1 0.0 Motivating Calculus

- 1. Where does calculus sit within mathematics? Evolution of ideas:
 - (a) Develop math tools:
 - Arithmetic (combining numbers, quantify)
 - Algebra (equations and solving for unknowns, abstract)
 - Geometry (visualize, structure, intuition)
 - Functions (Machine to capture a process, polynomials, logarithms, trigonometry, graphs)
 - Calculus (Solve paradoxes of processes, change, area, limit, infinity)
 - (b) Math fields (lots):
 - Linear algebra (data, matrices, high dimensional, discrete space)
 - Probability and statistics (chance, randomness, quantify uncertainty)
 - Differential equations (translation of world into calculus, modeling)
 - Analaysis (rigor, generalization, theory)
 - Much more (number theory, computational, hybrid, etc)
 - (c) All the calculuses:
 - Calc 1: Main story of calculus, derivative connect to integral, limit is foundation, fundamental question of indeterminant form
 - Calc 2: Full story of integration, generalize beyond functions, infinite series / power series big new idea
 - Calc 3: Extension to 3+ dimensional space, closer to the real world (eng., physics)
 - (d) Calculus 1 contents:
 - Paradox of calculus (zero division and the tangent line, infinite accumulation and area under a curve)
 - Limit (solution to paradox, foundation of calculus)
 - Derivative (change, deep full story, applications)
 - Integral (area, accumulation)
 - Newton and Liebnitz connected last two via FTOC.
- 2. Two large application areas of calculus:
 - (a) Optimization (will discuss soon)
 - https://en.wikipedia.org/wiki/Mathematical_optimization
 - https://www.uwlax.edu/globalassets/offices-services/urc/jur-online/pdf/2016/meyers-jack-daniel.mth.pdf
 - (b) Differential equations (mentioned above)
 - https://en.wikipedia.org/wiki/Differential_equation
 - https://en.wikipedia.org/wiki/List_of_named_differential_equations
 - (c) More as well
- 3. The big picture of calculus (intuition here, details for the rest of the semester)
 - (a) Area under a curve: area of a circle.
 - Consider a hard problem (which we already know). What is the area of a circle with radius R. Pick R=3 for now.

- Lots of ways to chop it up to try (vertical rectangles, triangles, circular rings). Let's try circular rings with thickness dr (change in r).
- \bullet Take one ring at location r. Unroll the ring. Approximate by a rectangle.

Ring area =
$$2\pi r dr$$

- Stack all these rectangles vertically in the plane (plot $y = 2\pi r$).
- The smaller dr, the closer we are. Looks to approach the area of a triangle.

Triangle area
$$=\frac{1}{2}bh = \frac{1}{2}32\pi 3 = \pi 3^2$$

- For general radius R, we get an area of πR^2 .
- (b) Process: Hard problem \Rightarrow sum of many small values \Rightarrow area under a graph.
 - A bit of a paradox here. Rectangles disappear, infinitely many.
- (c) Area under a curve: velocity / distance.
 - Suppose a car speeds up then comes to a stop.
 - Assume we know the velocity everywhere. Plot a velocity function that makes sense.
 - $d = r \cdot t$, so we can compute the distance over small time intervals to approximate. The smaller the dt, the better the approximation.
 - These are rectangles under the curve for v which we are summing.
- (d) Area under a curve: general problem.
 - Of course math is about pushing conversation beyond a single problem. We generalize to create a more powerful theory.
 - Example: $y = x^2$. Find the area under the curve on [0, 3] or in general [0, x]. Denote this area A(x) also known as the *integral of* x^2 .
 - If we change the area slightly, call it dA, can approximate as

$$dA \approx x^2 dx \quad \Rightarrow \quad \frac{dA}{dx} \approx x^2$$

The smaller dx (and hence dA), the better the approximation.

• Derivative

$$\frac{dA}{dx} = f(x)$$

connects the function to the area under the curve (integral)

• This idea is the fundamental theorem of calculus. More later on.

(e)

Chapter 2

1 Introduction

- 1. Calculus and paradox
 - Zeno paradox (Achilles and tortoise, tortoise always wins, infinite times when tortoise ahead) https://en.wikipedia.org/wiki/Zeno%27s_paradoxes
 - 1=0.999999 (∞ as a process) https://en.wikipedia.org/wiki/0.999...

$$1 = 1 \cdot \frac{1}{3} = 1 \cdot (0.\overline{3}) = 1 \cdot (0.333...) = 0.999... = 0.\overline{9}$$

• D = rt (inst veloc), newton quote https://en.wikipedia.org/wiki/History_of_calculus

$$D = rt \to r = \frac{D}{t}$$

What is this as $t \to 0$?

- Achimedes and reductio ad absurdum: Practical solutions to be had: https://en.wikipedia.org/wiki/The_Quadrature_of_the_Parabola
- Used and criticised thru history, idea of limit formalized in 19th century, let to revolution in mathematical analysis.

2. Outline of chapter

- Motivation: Tangent / velocity problem, paradox
- Approach: Limit of a function, idea of solution
- Techniques: Limit laws (structure), delta eps (rigor), infinity (more paradox)
- Continuity: Big math idea applies to all functions
- Derivative definition, develop deep in chapter 2

.2 2.1 The Tangent and Velocity Problems

- 1. Motivation: Playing the stock market
 - Calculus stock over time
 - When to buy and sell? How to tell what will happen next?
 - Average rate of change is easy (AROC) but gets weird as interval gets smaller.

$$\frac{\Delta S}{\Delta t}$$

- Instantaneous rate of change makes sense with intuition, but not with calculation. 6/2 vs 6/0 vs 0/0.
- Paradox of 0/0.
- 2. Motivation: Distance and velocity
 - \bullet My commute to work, plot velocity as I see on spedometer.
 - Can you draw distance? Δv vs Δd . Fast and slow Δd .
 - Using distance graph, how to get velocity? IROC at midpoint?
 - Connection: Average velocity.

$$d = rt \quad \rightarrow \quad r = \frac{d}{t}$$

- \bullet Paradox of instantaneous velocity. 0/0.
- 3. AROC, IROC, and the difference quotient:
 - Graph general function y = f(x) and label x = a, b.
 - Def of diff quotient.

$$\frac{\Delta f}{\Delta x} = \frac{f(b) - f(a)}{b - a}$$

5

- Graph, secant line slope.
- Connection to IROC. Can never get to IROC, our first paradox of calculus.

- Secant line trends to a tangent line.
- 4. Example: Try on your own.
 - $f(x) = x^2$, AROC over [1, 2].
 - Try to approx IROC at x = 2. By hand, use calculator / computer.
 - Graph.
 - Compute AROC and draw secant line.
 - Use desmos.
- 5. Example: Alternate form of difference quotient.
 - \bullet a and b
 - a and a + h.
 - Graph to compare.
 - Second better for calculation.

.3 2.2 The Limit of a Function

- 1. Limit idea and notation Seems silly and weird and confusing.
 - (a) Definition in words. For x near a, f(x) is near L.

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

- (b) Important that L is finite here.
- (c) Reading notation: the limit of f(x), as x approaches a, equals L.
- (d) Draw picture, careful language, how to read notation, idea only here, fuzzy and not careful.
- (e) Distinction between limit and f(a), may differ or same. Show can move f(a) in picture. Near does not mean equal.
- (f) Possible limit doesn't exist. Show picture.
- 2. Return to IROC:
 - (a) Example from last section: IROC at x = 2 for $f(x) = x^2$
 - (b) Limit of diff quotient, undefined at zero.
 - (c) Plot diff quotient in desmos, show can remove zero division by factoring and simplifying, called removable discontinuity.
 - (d) Limit def of IROC
- 3. Limit existence
 - (a) Draw cases where exists, continuous, removable discontinuity
 - (b) Draw cases where doesn't, jump discontinuity, asymptote (L must be finite), oscillatory case
- 4. Example: Piecewise function. Try on own.
 - (a) Graph on own, and figure out limits everywhere in its domain. Where do limits not exist?

$$f(x) = \begin{cases} 2 - x^2, & -1 \le x < 0 \\ 2 - x, & 0 < x \le 1 \\ 2x, & 1 < x < 2 \end{cases}$$

- 5. One sided limit.
 - (a) Draw picture with jump disc.
 - (b) Right and left side limit notation. Again, f(a) doesn't matter.

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

(c) If they differ, regular limit doesn't exist. If same, regular limit is the same and agrees. Sometimes decomposing a limit into two sides is a good strategy.

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

implies

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

and reverse as well.

- 6. Example: Previous problem. Explore one sided limits.
 - (a) Graph on own, and figure out limits everywhere in its domain. Where do limits not exist?

$$f(x) = \begin{cases} 2 - x^2, & -1 \le x < 0 \\ 2 - x, & 0 < x \le 1 \\ 2x, & 1 < x < 2 \end{cases}$$

- 7. Infinite limits
 - (a) Motivating examples: $f(x) = 1/x, 1/x^2$
 - (b) Def of $\lim_{x\to a} = +-\infty$
 - (c) Right / left limits can be one-sided, if agree get regular limit.
 - (d) Have seen this before: VAs, bottom zero, top not
 - (e) If limit is infty, still say limit DNE
 - (f) Example: How to reason sign of infinity? Check in desmos.

$$f(x) = \frac{2-x}{x+1}$$
, $g(x) = \frac{x^2 - 2x - 8}{x^2 - 5x + 6}$ $x \to 2$

.4 2.3 Calculating Limits Using the Limit Laws

- 1. Current ways to calculate limit
 - (a) graph (imprecise, unreliable)
 - (b) calculator (impractical, not intuitive)
 - (c) reasoning (fuzzy)
 - (d) Need a precise approach for any function f(x)
- 2. Path of math
 - (a) Precise foundation: Basic building block.
 - Soon will be $\delta \epsilon$ def of limit, short version in next section
 - (b) Build theory (skip to here for now): Prove more complicated, useful results.
 - Theorems, limit laws as base, combine these to handle very complex functions.

7

- 3. Limit laws (analytic / computational technique, practical)
 - (a) Basics, for a, c constants.

$$\lim_{x \to a} x = a, \quad \lim_{x \to a} c = c$$

- (b) Limit laws if both limits exist (right, left agree and finite) (SUBTLE) and c is a constant, then
 - i. f+g
 - ii. f-g
 - iii. cf
 - iv. $f \cdot g$
 - v. $\frac{f}{g}$ if $\lim_{x\to a} g(x) \neq 0$
 - vi. $f(x)^n$
 - vii. $\sqrt[n]{f(x)}$
- (c) These laws match your reasoning, but need to be shown carefully using $\delta \epsilon$ def of limit.
- (d) Why do we care about these laws? Practical.
 - i. $\lim_{x\to 2} (2x^2 x + 2)$, reference corresponding limit law at each step.
 - ii. Note need to simplify algebra first otherwise zero division: $\lim_{x\to 2} \frac{x^2+4x-12}{x^2-2x}$. Note $x\neq 2$ for the simplification steps and we don't care since limitness.
 - iii. Check each in Desmos.
- (e) Return to IROC in previous section, $f(x) = x^2 + 1$ at x = 1.
- (f) Powerful.
 - i. Theorem: For p(x) any polynomial and r(x) any rational function, we can use direct substitution to evaluate limits.

$$\lim_{x \to a} p(x) = p(a), \quad \lim_{x \to a} r(x) = r(a)$$

provided a is in the domain of the rational function.

- 4. Challenge examples: Try on own first. Check in Desmos.
 - (a) $\lim_{x\to 0} \frac{\sqrt{3+x}-\sqrt{3}}{x}$ (mult by conjugate)
 - (b) $\lim_{x\to -6} \frac{2x+12}{|x+6|}$ (use def to remove abs val)
 - (c) $\lim_{t\to 0} \left(\frac{1}{t} \frac{1}{t^2+t}\right)$
 - (d) $\lim_{x\to 0} x \sin(1/x)$ (challenge, need squeeze theorem)
- 5. Squeeze theorem: The indirect attack.
 - (a) Statement: if $f(x) \leq g(x) \leq h(x)$ when x is near a (except at a) and

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

then

$$\lim_{x \to a} g(x) = L$$

8

- (b) Draw picture of idea. Ask to draw on own first.
- (c) Hard to know when to use. Bounding sine is the key giveaway here and future.
- (d) Useful for proving other theorems in the future.

.5 2.4 The precise definition of a limit

- 1. Recall idea of limit:
 - (a) Try to write down on own. Draw picture.
 - (b) $\lim_{x\to a} f(x) = L$, near wording.
 - (c) Note again $x \neq a$ and $f(x) \neq L$.
 - (d) Issue: Fuzzy idea, lacks precision. How near is near?
- 2. Example: Motivation, try on own.
 - (a) Design a circular plate. Boss cares about area. How off can the radius be?
 - (b) Area 100 inches square +- 1 square inch. How off can the radius be?
 - (c) Introduce function, use absolute value.

$$A(r) = 100 \pm 1 \rightarrow |A(r) - 100| \le 1$$

- (d) Draw graph of f and translate to L and a. Graph is parabola.
- (e) Boss comes back with +- 0.5 inch. Do in general once and for all. Update previous calculation and graphs.
- 3. $\delta \epsilon$ definition of limit.
 - (a) $\lim_{x\to a} f(x) = L$ if for any $\epsilon > 0$, there exists a $\delta > 0$ such that if

$$|x-a| < \delta$$

then

$$|f(x) - L| < \epsilon$$

- (b) Draw picture. x window, f window.
- (c) Connect to previous example.
- (d) Key is no matter hos small ϵ is, can always find a δ .
- 4. Example: Prove limit of a random line.

.6 2.5 Continuity

- 1. Idea of a continuous function
 - (a) Seen before. Only have a fuzzy definition.
 - (b) Graph can be drawn without lifting pencil, no jumps, holes, asymptotes, etc.
 - (c) Not precise enough $(\sin(1/x)),$ Dirichlet function
 - (d) Need to be precise if want to build a theory on this idea (most ubiquitous math idea from this class)
- 2. Precise definition of continuous function:
 - (a) Function f is continuous at x = a if $\lim_{x \to a} f(x) = f(a)$.
 - (b) Three things are involved here:
 - i. limit exists (two sides)
 - ii. function value defined
 - iii. they are equal

- (c) Value: If can show a class of functions is continuous (ie polynomials), then limit calculation is easy (same as function evaluation)
- 3. Def, discontinuous at a point x = a.
 - (a) Happens if one or more of three conditions fails
 - (b) Try and find what fails for each: Make table
 - Removable discontinuity
 - Jump discontinuity
 - Infinite discontinuity
 - High oscillation $(y = \sin(1/x))$
- 4. Definition: Continuous on an interval
 - (a) A function is continuous on an interval if continuous at every x value in the said interval. Many types of intervals:

$$(a,b), (a,b], (a,\infty), (-\infty,\infty), \dots$$

- (b) Right / left continuity can be used here if endpoints are included. Just check right / left limit.
- (c) Continuous functions are continuous everywhere in their domain.
- 5. Example: Graph crazy piecewise function (removable, jump, infinite, not in domain).
 - \bullet Where is f discontinuous?
 - Where is f left / right continuous?
 - \bullet On what interval is f continuous.
- 6. Combining basic functions
 - (a) Theorem: The following are continuous functions in their domian. (not surprising that they are familiar functions, but each needs showing carefully, text does this)
 - Polynomials
 - Rational functions (not, only in it's domain)
 - Root functions
 - Trigonometric functions
 - Inverse trig functions
 - Exponential functions
 - Logarithmic functions
 - (b) Theorem: if f and g are continuous at a and c is a constant, then the following functions are also continuous at a:

$$f \pm g, cf, f \cdot g, f/g, \quad if \quad g(a) \neq 0$$

These are just the five limit laws!

(c) Example: Where is the following function f(x) continuous?

$$\frac{\ln(x-1) + \sin(x)}{x^2 - -x - 2}$$

- 7. Function composition:
 - (a) Recall, function composition.
 - (b) Theorem: If g(x) is continuous at x = a and f is continuous at g(a), then

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

- (c) Note, this theorem implies continuity of composition of two continuous functions.
- (d) Random example: $\sin(e^x)$

8. Intermediate Value Theorem

- (a) Draw picture of continuous function.
- (b) Theorem: For f continuous on [a, b] with $f(a) \neq f(b)$. For any number L between f(a) and f(b), there exists an N such that f(c) = L for a < c < b.
- (c) Draw picture.
- (d) Seem obvious. Useful when you don't have a good handle on f.
- (e) Named theorem means important. Know this result since shows up in surprising places.

9. Bisection method:

- (a) Show $F(x) = x^3 + x^2 1$ has a root on [0, 1].
- (b) Picture to explain why. How to approximate?
- (c) Bisection demo in Excel

.7 2.6 Limits at infinite: horizontal asymptotes

- 1. Example: f(x) = 1/x, draw graph.
 - (a) Know VAs. Guess what the HA version should be.
 - (b) Limit notation easy, how to think about it carefully.
 - (c) Caution around infinity

2. Def:

(a) Let f be a function defined on some interval (a, ∞) , then

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

means that the value of f(x) can be made arbitrarily close to L by taking x sufficiently large.

- (b) Similar for $-\infty$. Note two directions do not have to agree as we always see with rational functions.
- (c) Careful δ, ϵ version, draw picture.

3. Definition:

(a) The line y = L is called a horizontal asymptote of the curve f(x) if

$$\lim_{x \to \infty} f(x) = L \quad or \quad \lim_{x \to -\infty} f(x) = L$$

(b) Who cares? End behaviour and such. UWL ash tree, ecology population asymptotics.

11

- 4. Theorem: Basic limits at ∞ :
 - (a) $1/x, 1/x^2, ..., 1/x^r, r > 0$, look at $x \to +-\infty$
 - (b) e^x, a^x
 - (c) $\arctan(x)$
 - (d) Check in desmos
- 5. Examples: Imagine limit process as first step.

(a)
$$\lim_{x \to \infty} \frac{x^4 - x^2 + 1}{(x+1)^3 (2x-1)}$$

- Divide by HOT in denom
- Check in Desmos

(b)
$$\lim_{x \to \infty} \sqrt{4x^2 + 3x} - 2x$$

- Hint: Conjugate
- (c) $\lim_{x \to \infty} \frac{\sin(x)}{x^2}$
 - Squeeze theorem still works.
- (d) $\lim_{x \to 0-} e^{1/x}$
 - Substitution, silly simple idea, powerful technique.
 - Function composition and continuity not usable.
- 6. Indeterminate forms and the essence of calculus.
 - (a) 7 cases, our goal will be to convert everything to ratio cases.
 - (b) Comparing infinity: $x-x^2$; x/x^2 , transfer to basic case.
 - (c) $\infty \infty$ is strange: Grandi's series and god

.8 2.7-2.8 Derivatives and rates of change

- 1. Recall: AROC as an approximation of IROC
 - (a) Previous definition of IROC as limit of IROC. Note, this is a definition.
 - (b) Picture. Interpret as secant lines approaching tangent lines.
 - (c) x/a vs x/h versions.
 - (d) We now know limit tackles this process
- 2. Definition: Derivative at a point, f'(a) and prime notation.
 - (a) IROC, tangent line slope, derivative all the same
 - (b) 2 main formulas. Which is better? h formula has an advantage for limit calculation.
 - (c) Notation: f'(x) = df/dx = (d/dx)f(x), Newton, Leibniz, operator.
 - (d) Examples:
 - From the past: $f(x) = x^2$ at a = 2. Both ways. Graph result.
 - Try on own: f(x) = 1/x at a = 3. Find tangent line.
 - Try on own: $f(x) = \sqrt{x}$ at a = 4. Find tangent line. Note, inverse of previous problem. Should know what to expect. What if we allow that point to change? Consider the graph. Desmos.
- 3. Definition: Derivative as a function. Two versions, h version standard.
 - (a) Generalize previous deriv at a point to a new function.
 - (b) Key questions:
 - How is f related to f'?
 - Is differentiation reversible?
 - Are all functions differentiable?
 - (c) Notation: f'(x) = df/dx
 - (d) Can go higher, $f''(x) = \dots$
- 4. Example:

- (a) $f(x) = x^2$, compute f'(x) and draw both together. Connect two. Check individual points.
- (b) f to f' is unique, f' to f not.

5. Examples:

- (a) Draw two graphs. Ask to graph f'
- (b) Wavy function, cubic. Shift up, same f'(x).
- (c) $f(x) = x^3 x$, compare f' and f''.
- (d) Corner function, absolute value. f'(0) does not exist.
- (e) Show carefully that f(x) = |x| is not differentiable at a = 0. Compute right and left limits. In short f' is not continuous at a = 0.

6. When differentiation fails:

- (a) Corners, vertical tangent, discontinuity
- (b) Theorem: If f is diff at a, then f is continuous at a (so diff is stronger than continuity). Venn diagram of functions.

Chapter 3 Differentiation rules

1. Motivation:

- Difference quotient is a pain, need to keep building a theory to make diff easier (more efficient, abstraction powerful).
- Why? Understand functions better, translate real world change to equation (DEs), optimization, etc
- Demo differential equation simulation: CFD, Frozen

2. Chapter outline:

- Easy way to diff simple functions (think limit laws)
- Polys, exps, rationals, trig, also combos of these.
- Extend to curves which are not functions (implicit curves)
- Apply to two problems: Beginning DEs, related rates and GPS.

.1 Derivatives of polynomials and exponential functions

1. Tackle basic functions:

- (a) $f(x) = c, mx + b, x^2, x^n, e^x, a^x$
- (b) Apply difference quotient to each. H version easiest.
- (c) Combine simple function difference quotients using limit laws: $f \pm g$, $f \cdot g$

2. Examples: Try on own.

- (a) $c, mx + b, ax^2 + bx + c$
- (b) Can see limit law usefulness with last two.

3. Theorem: Power rule

- (a) $\frac{d}{dx}x^n = nx^{n-1}$
- (b) Try to prove, can see the challenge with h version.

(c) Use x - a version instead using factor formula

$$x^{n} - a^{n} = (x - a)(x^{n-1} + ax^{n-2} + \dots + a^{n-2}x + a^{n-1})$$

then limit laws after indeterminate form is removed.

- (d) Proof holds for n any positive integer. Will extend later to any number n including irrationals.
- (e) Revisit $ax^2 + bx + c$ using this result hinting at limit laws again.
- (f) Examples: $x^5, \sqrt{x^3}, \frac{1}{x^3}, x^0$.
- 4. Theorem: Limit laws applied to derivatives.
 - (a) $\frac{d}{dx}(cf(x)) = cf'(x)$
 - (b) $\frac{d}{dx}(f(x) + -g(x)) = f'(x) + g'(x)$ Prove this one to illustrate limit law use.
 - (c) Can treat $\frac{d}{dx}$ as a operator (like limits or multiplication in a way)
 - (d) Revisit above quadratic example again. Finally we can differentiate without directly using limits. This allows us to tackle any polynomial easily.
 - (e) Warning: Note, no simple diff rule for prod, quot.

$$(fg)' \neq f'g', \quad (f/g)' \neq f'/g'$$

Try on own: Create random examples to show not same. Check limit def of product to see the complication.

- 5. Exponential functions: Recap from algebra.
 - (a) Basic defs. Natural number, integer, rational, irrational, zero. Laws of exponents.
 - (b) a^x , different a
 - (c) e^x importance, compound interest desmos
 - (d) Search eulers number, more important than pi?
- 6. Theorem: Derivative of exponentials.
 - (a) Difference quotient for general a^x
 - (b) Definition: F'(0) limit is 1 for e.
 - (c) Desmos graph.
 - (d) Will have to wait for other exponentials
 - (e) Note can diff e^x many times, unchanged.

.2 3.2 The product and quotient rules

- 1. Already noted that $(fg)' \neq f'g'$ and likewise $(f/g)' \neq f'/g'$, so what are they?
- 2. Geometry and intuition:
 - (a) Can think of product f(x)g(x) as the area of a rectangle.
 - (b) Let x change to $x + \Delta x$, then f, g change by $\Delta f, \Delta g$.
 - (c) So the change in the rectangle's area is

$$\Delta(f \cdot g) = (f + \Delta f)(g + \Delta g) - fg = f\Delta g + g\Delta f + \Delta f\Delta g$$
$$\frac{\Delta(f \cdot g)}{\Delta x} = f\frac{\Delta g}{\Delta x} + g\frac{\Delta f}{\Delta x} + \Delta f\frac{\Delta g}{\Delta x}$$

(d) Take $\Delta x \to 0$. Wild.

- 3. Product rule:
 - (a) Theorem (product rule) If both f and g are differentiable, then

$$\frac{d}{dx}(f \cdot g) = f(x)\frac{dg}{dx} + \frac{df}{dx}g(x)$$

or more compactly

$$(f \cdot g)' = f'g + g'f$$

- (b) Show a rigorous proof. Add and subtract same term to get diff quotients. The power of adding zero.
- (c) (x-1)(x+1) easier to distribute, second derivative of x^2e^x .
- 4. Quotient rule:
 - (a) Theorem (quotient rule):

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

or

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

- (b) Can prove via same trick as with power rule. See text.
- (c) Show the proof by finding (1/g)' first via difference quotient, then apply product rule.
- (d) $\frac{x^2-1}{x^3+6}$, find the second derivative of e^x/x .
- (e) Can now show carefully $(x^{-n})' = -nx^{-n-1}$ via the quotient rule. This further generalizes the power rule.
- 5. Start creating a list of differentiation formulas. Will need to memorize all these.

.3 3.3 Derivatives of Trigonometric functions

- 1. Trig review
 - (a) Sine and cosine, right triangles, unit circle, graphs.
 - (b) Other 4, tangent is other essential.
- 2. Basic trig derivatives
 - (a) Sine and cosine
 - $\frac{d}{dx}\sin(x)$, difference quotient troubles.
 - \bullet Leverage sum formula for sine

$$\sin(x+h) = \sin(x)\cos(h) + \sin(h)\cos(x)$$

• Back to difference quotient:

$$\frac{d}{dx}\sin(x) = \lim_{h \to 0} \frac{\sin(x+h) - \sin(x)}{h} = \cos(x)\lim_{h \to 0} \frac{\sin h}{h} + \sin(1)\lim_{h \to 0} \frac{\cos h - 1}{h}$$

• Indirect attach for below. Back to unit circle and apply squeeze theorem.

$$\lim_{h \to 0} \frac{\sin h}{h}$$

Image to focus on

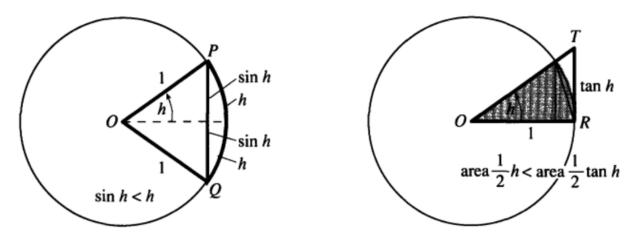


Fig. 2.11 Line shorter than arc: $2 \sin h < 2h$. Areas give $h < \tan h$.

which produces

$$\sin(h) < h, \quad h < \tan(h).$$

- Tackle cosine limit via the conjugate.
- Ask them to prove cosine derivative on own using the same idea and

$$\cos(x+h) = \cos(x)\cos(h) - \sin(x)\sin(h).$$

- (b) Other 4, get from quotient rule connecting to sine and cosine.
- (c) Note x must be in term of radians here, degrees differ in result by constant.
- (d) 2 important limits to know.
- 3. Theorem: Derivative of all the trig functions ($\cos x$ is in homework 20, find others by yourself). Show these except cosine via quotient rule.

$$\frac{d}{dx}\sin(x) = \cos(x), \quad \frac{d}{dx}\cos(x) = -\sin(x), \quad \frac{d}{dx}\tan(x) = \sec^2(x)$$

$$\frac{d}{dx}\csc(x) = -\csc(x)\cot(x), \quad \frac{d}{dx}\sec(x) = \sec(x)\tan(x), \quad \frac{d}{dx}\cot(x) = -\csc^2(x)$$

4. Examples:

(a)

$$\frac{d}{dx}\frac{\sec x \sin x}{e^x + \tan x}$$

- (b) Find the second derivative of $\sec x$, note Pythagorean identities to be applied. Many equivalent answers possible.
- (c) Find the 99th derivative of $\sin x$
- 5. Above limit results can be used in weird ways.

(a)

$$\lim_{\theta \to 0} \frac{\sin(7\theta)}{3\theta} = \lim_{\theta \to 0} \frac{\sin(7\theta)}{7\theta} \frac{7\theta}{3\theta} = \frac{7}{3}$$

(b) Find

$$\lim_{\theta \to 0} \frac{\sin(4x)}{\sin(6x)} = \frac{2}{3}$$

(c) Mention limit law use and substitution ideas here.

.4 3.4 The chain rule

- 1. Take stock: Goal is to diff any function f(x) by...
 - (a) growing a list of basic functions (trig is next, really sine and cosine are only new ones)
 - (b) combining functions in various ways, new combination here is function composition
 - (c) Short review of function composition
- 2. Composition of rates of change
 - (a) A cheetah is 10x as fast as me. I am 2x as fast as my chicken. How much faster is the cheetah than my chicken? 20x as fast.
 - (b) Example of temperature of La Crosse, temperature in the room, temperature in my storage case.
 - (c) Explanation of chain idea: change in daytime light changes temperature changes growth of apple tree changes size of apple changes size of worm population
 - (d) Back to classic function composition diagram. Rate of change in $f \circ g$ at x is the same as ROC of g at x times ROC of f at g(x).
- 3. Theorem: Chain rule, for f and g differentiable, $f \circ g$ is also differentiable and

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

(a) Proof idea:

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

then change of variable and done. See text for technical details.

(b) Leibniz notation is convenient.

$$\frac{dy}{dx} = \frac{dy}{du}\frac{du}{dx}.$$

- 4. Examples:
 - (a) $(x^2 + 2x + 3)^100$
 - (b) $\tan^3(\sin(x) + 1)$
 - (c) $2^x = e^{2\ln(x)}$ leading towards below.
 - (d) Challenge is identifying f and g for composition f(g(x)).
- 5. This is a versatile new technique. Quotient rule revisited:

$$\frac{d}{dx}\frac{f(x)}{g(x)} = \frac{d}{dx}f(x)(g(x))^{-1}$$

- 6. General exponential functions
 - (a) $2^x = e^{\ln(2)x}$, now differentiate via the chain rule.
 - (b) Theorem:

$$\frac{d}{dx}a^x = a^x \ln(a)$$

(c) Example: $2^{3^{x^2}}$

.5 3.5 Implicit differentiation

- 1. What remains? Extend the chain rule to further our reach.
 - (a) Inverse functions (log for exp, inv trig, others), next section
 - (b) Curves which are not functions (circle, trajectories, others), this section, tangent lines should still make sense
- 2. Example: Find the equation of the tangent line to $x^2 + y^2 = 1$ at point $(1/\sqrt{2}, 1/\sqrt{2})$.
 - (a) Check that point is actually on the curve. Need dy/dx at this point then done.
 - (b) Assume y = y(x) locally to this point, apply chain rule
 - (c) Note, could have solved for y first in this case, try on own.
- 3. Example: Folium of Descartes
 - (a) $x^3 + y^3 = 6xy$, not a function, cannot solve for y
 - (b) Wiki page story, history of calculus
 - (c) Find tangent line at (3,3). Horizontal tangents?
- 4. Power rule revisited
 - (a) Can extend the power rule to rational exponents.
 - (b) $y = x^p/q$ gives $y^q = x^p$, diff both sides and solve.
 - (c) What about irrational powers?
- 5. Inverse functions:
 - (a) Recall: Inverse function idea
 - General case
 - Simple example: $f(x) = x^2$ and $f^{-1}(x) = \sqrt{x}$. Graph together. Domain and range swap.
 - Desmos graphs
 - (b) Differentiating inverse functions
 - f(x) = sqrt(x) derivative connected to $f^{-1}(x) = x^2$. Refer to the graph.
 - General case via implicit differentiation: $d/dx f^{-1}(x) = 1/f'(f^{-1}(x))$
 - Note how graph tangent line slope changes when reflected.
- 6. Derivatives of inverse trigonometric functions
 - (a) Example: Inverse sine
 - Review of inverse sine (hint at other trig functions, main 4 most important)
 - Restricted sine is invertible.
 - \bullet Use implicit differentiation to compute. Check that agrees with previous general inverse function formula. Key is to use a right triangle to eliminate y.
 - Key is domain restriction, make sure to write down.
 - (b) Domain restrictions for main 4 trig functions.
 - $\arcsin(x)$, $-\frac{\pi}{2} \le x \le \frac{\pi}{2}$
 - $\arccos(x)$, $0 \le x \le \pi$
 - $\arctan(x)$, $-\frac{\pi}{2} < x < \frac{\pi}{2}$
 - $\operatorname{arcsec}(x)$, $0 \le x \le \pi$

(c) 4 derivative formulas. Remember these.

$$\frac{d}{dx}\arcsin(x) = \frac{1}{\sqrt{1-x^2}}, \quad -1 \le x \le 1$$

$$\frac{d}{dx}\arccos(x) = \frac{-1}{\sqrt{1-x^2}}, \quad -1 \le x \le 1$$

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

$$\frac{d}{dx}\operatorname{arcsec}(x) = \frac{1}{x\sqrt{x^2-1}}$$

(d) Example: Use two methods to find the derivative ((students) chain rule, (me) draw triangle and simplify as algebraic expression).

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

.6 3.6 Derivative of logarithmic functions

- 1. Review of logs:
 - (a) Definition, keep track of domain and range
 - (b) Log properties
 - (c) Historic motivational interestingness: https://en.wikipedia.org/wiki/History_of_logarithms
- 2. Derivatives of logarithms:
 - (a) Already can differentiate exponentials. Use implicit differentiation to get at it.
 - (b) Result:

$$\frac{d}{dx}(\ln x) = \frac{1}{x}$$

and

$$\frac{d}{dx}(\log_a x) = \frac{1}{x \ln a}$$

- (c) Examples:
 - i. $\frac{d}{dx}(\ln(x^2e^x)/(x+1))$, leverage log props, can introduce logs when needed, just remove later, see below.
 - ii. Theorem: $\frac{d}{dx}(\ln|x|) = \frac{1}{x}$, force the domains to match, graph in desmos
- 3. Logarithmic differentiation: Introduce logs to leverage sweet properties.
 - (a) Example: $y = x^x$, then y' = ? (no such rule)
 - (b) Example: $y = \frac{(x^2+1)(x+3)^{1/2}}{x-1}$, then y' = ? (quotient, product, chain rule madness)
 - (c) Summary of steps:
 - i. Identify the situation (lots of multiplication, quotient, and powers)
 - ii. Take log on both sides (if possible) and simplify using the log properties.
 - iii. Differentiate implicitly with respect x
 - iv. Solve for y'
 - v. What if y = f(x) < 0 for some x? Use absolute value.

$$|y| = |f(x)|, \quad \ln(|y|) = \ln(|f(x)|), \quad \frac{1}{y}\frac{dy}{dx} = \frac{1}{f(x)}f'(x), \quad \frac{dy}{dx} = \dots$$

(d) Example: Finally, the full power rule: $y = x^n$, n any real number, log differentiation.

19

- 4. Important results to know:
 - (a) Theorem:

$$\lim_{x \to 0} (1+x)^{1/x} = e$$

Reason: $f(x) = \ln(x)$, then $f'(x) = \frac{1}{x}$ and f'(1) = 1. So,

$$1 = f'(1) = \lim_{h \to 0} \frac{1}{h} \ln(1+h) = \lim_{h \to 0} \frac{\ln(1+h)}{h} = \lim_{h \to 0} \ln((1+h)^{1/h})$$

Then, because exponential functions are continuous,

$$\lim_{x \to 0} \ln(1+x)^{1/x} = 1 \quad \Rightarrow \quad e = e^1 = e^{\lim_{x \to 0} \ln(1+x)^{1/x}} = \lim_{x \to 0} (e^{\ln(1+x)^{1/x}}) = \lim_{x \to 0} (1+x)^{1/x}$$

(b) Corollary: Take $n = \frac{1}{x}$ above,

$$e = \lim_{n \to \infty} (1 + \frac{1}{n})^n$$
 (holy compound interest Batman!)

(c) Continuous compounded interest: PERT all ova the place.

$$\lim_{n \to \infty} P(1 + \frac{r}{n})^{nt} = Pe^{rt}$$

- (d) Wikipedia continuous growth
- (e) Note, this leans on the previous limit

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

.7 3.8 Exponential growth and decay

- 1. Differential equations: Translation of change into calculus See the many examples:
 - $(a) \ \mathtt{https://en.wikipedia.org/wiki/Differential_equation}$
 - $(b) \ \mathtt{https://people.maths.ox.ac.uk/trefethen/pdectb.html}$
 - (c) Pixar research, Frozen video demo
 - (d) Def: A differential equation is an equation involving derivatives where the unknown is a *function*. (analogous to algebraic equations)
- 2. DEs and Exponential growth: Population grows at rate proportional to size.
 - (a) $\frac{dy}{dx} = ry$, r a postitive constant, y(0) initial condition.
 - (b) Example: r = 1, y(0) = 10. Graph and interpret. r = 2, -3?
 - (c) General solution $y = y(0)e^{rt}$
 - (d) Trouble is, don't usually know r. Need to find this from data.
 - (e) La Cross population growth. Find population now and 10 years ago. Project population in 10 year. Plot result in desmos. Google real trends.
 - (f) Issue: Exponential growth is unrealistic long term. Can modify rule.
- 3. Improved population growth. Assume a carry capacity L.
 - (a) $y \ll L$ increase fast then slow down, $y \gg L$ decrease fast then slow down, $y \approx L$ little change, $y \approx 0$ little change.
 - (b) Harder to solve by hand, but this one is doable, often not possible.
 - (c) Approximate with slope field. Google dfield.
 - (d) Google logistic growth.

.8 3.9 Related rates

- 1. Key idea: Which rates are related?
 - Snowball melting youtube. List all things changing. Which are connected?
 - https://www.youtube.com/watch?v=LNEBZ8ekU18
 - Volume of sphere formula. Time as variable.
 - Example: Suppose snowball is melting at $5cm^3$ per minute. How fast is the diameter shrinking when r = 4cm?
 - Steps: Picture, assign variables, rates as derivatives comb with data, equation relating all vars, implicit differentiation.
- 2. Example: A ladder 10 ft long is sliding against a vertical wall. If the bottom of the ladder slides away from the wall at a rate of 1ft/s, how fast is the top of the ladder sliding down the wall when the bottom of the ladder is 6ft from the way?
 - (a) Drawing picture is key, Pythagorean theorem is connection.
 - (b) What is the changing rate of θ ?
- 3. Example: Boat pulled to dock by rope 1 ft above the bow of boat. If the rope is pulled at 1 ft / sec, how fast is the boat approaching the dock when 8 ft from doc?
- 4. Global positioning system story of related rates. Student at MIT. http://www.pcworld.com/article/2000276/a-brief-history-of-gps.html

.9 3.10 Linear approximations and differentials

- 1. Motivation and idea:
 - (a) Practical questions: What is $\sqrt{4.1}$, $\sin(46^{\circ})$?
 - (b) Idea: Use the value of a function around a known f(a) in a smart way.
 - (c) Think of

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

When x is close to a they basically satisfies the relationship.

2. Linear approximation: the linear (tangent line) approximation of f at a is

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

Also known as the linearization of f at a. Compare to limit of difference quotient above.

- (a) Idea: f(x) is "locally" a line (around a), draw picture of f and L
- (b) This is an approximation and may not be accurate at all
 - depending on the original shape
 - \bullet depending on how close your x is to a
- 3. **Examples:** Find the linearization of \sqrt{x} at 4
 - (a) Use it to approximate $\sqrt{4.1}$, $\sqrt{4.5}$, $\sqrt{6}$ and compare to the real value.
 - (b) Find $\sin(44^{\circ})$, do the same thing.
 - (c) In physics, $\sin x \approx x$ when x is small. This is linearization.
- 4. Differentials:

$$dy = f'(x)dx$$

- (a) What is this? Reminds of $\frac{dy}{dx} = f'(x)$. What if treat as a ration?
- (b) Find the differential of x^2 at x=2. Pick different dx and graph.
- (c) Difference between dy and $\triangle y$. Actually, $dy = \delta L$.
- (d) This is close to the original conceptualization of calculus.
- 5. **Example:** A sphere was measured and its radius was found to be 45 inches with a possible error of no more that 0.01 inches. What is the maximum possible error in the volume if we use this value of the radius?

$$V = \frac{4}{3}\pi r^3 \quad \Rightarrow \quad \Delta V \approx dV = 4\pi r^2 dr$$

- 6. Can we replace f(x) locally by a quadratic equation?
 - (a) Doable? (Yes, need first and second derivatives to match)
 - (b) More work? (Yes)
 - (c) Better accuracy? (Yes)
 - (d) Any polynomial? (Taylor polynomial, calculus 2)
 - (e) Why bother replacing functions with polynomials? (Biggest take-away of the section)
 - Approximation of hard calculations
 - Polynomials are nicer functions than anything else, so live in a better place.
 - (f) Can we use things other than polynomials? Sure thing (Fourier series) for periodic functions (light, sound, universe of waves).

.10 3.11 Hyperbolic functions

- 1. Motivation:
 - (a) Think about a heavy flexible cable suspended between two points at the same height (the golden gate bridge, telephone cable). This is called a catenary. What is that curve? Not quite a parabola. https://www.google.com/search?q=catenaries&espv=2&biw=1680&bih=921&tbm=isch&tbo=u&source=univ&sa=X&ved=OahUKEwj5552K2ejKAhVCFR4KHRoADp8QsAQIQw#tbm=isch&q=catenary&imgrc=ES8GEHgRx3OpXM%3A

$$\frac{e^x + e^{-x}}{2}$$

- (b) What's the derivative?
- 2. The family of hyperbolic functions, such parallels with regular trigonomety here.

$$\sinh x = \frac{e^x - e^{-x}}{2}, \quad \cosh x = \frac{e^x + e^{-x}}{2}$$

- (a) Regular division and such gives the rest. tanh(x) =, ...
- (b) Just as the points $(\cos(t), \sin(t))$ form a circle with a unit radius, the points $(\cosh(t), \sinh(t))$ form the right half of the equilateral hyperbola $x^2 y^2 = 1$.
- (c) For some applications, this is the correct geometry (special relativity).
- 3. Hyperbolic identities:
 - (a) Odd, even:

$$\sinh(-x) = -\sinh(x), \quad \cosh(-x) = \cosh(x)$$

(b) The "Pythagorean" identities:

$$\cosh^2 x - \sinh^2 x = 1, \quad 1 - \tanh^2 = \operatorname{sech}^2 x$$

(c) The sum formula:

$$\sinh(x+y) = \sinh(x)\cosh(y) + \cosh(x)\sin(y)$$

$$\cosh(x+y) = \cosh(x)\cosh(y) + \sinh(x)\sin(y)$$

(d) Double angle formula:

$$\sinh(2x) = 2\sinh x \cosh x$$

4. Derivatives of hyperbolic functions (show this)

$$(\sinh x)' = \cosh x$$

5. Inversere hyperbolic function (show this, substitution, hidden quadratic)

$$\sinh^{-1}(x) = \ln(x + \sqrt{x^2 + 1})$$

- 6. What you need to know:
 - (a) Know they come from application. Be aware.
 - (b) You don't have to memorize anything but the definition of the hyperbolic sine and cosine.
 - (c) Feel free to check the book when you do the homework
 - (d) I may test it as an exercise of derivatives.

Chapter 4 Applications of differentiation

- 1. We've seen some applications in Ch3, but the list is long. Sometimes seem more mathy than useful.
 - (a) https://en.wikipedia.org/wiki/Differential_calculus#Applications_of_derivatives
 - (b) https://en.wikipedia.org/wiki/Mathematical_optimization
- 2. Chapter outline:
 - (a) Deeper function understanding: Graphing with detail
 - (b) Optimization: Max and min values
 - (c) Theory: MVT
 - (d) Beginnings: Reversing differentiation, called integration

.1 4.1 Maximum and minimum values

- 1. Extreme values of functions: Local min and max, absolute min and max.
 - (a) Main application: Optimization, largest, cheapest, fastest.
 - (b) Def of abs min / max, local min / max
 - (c) Eg. Local min if $f(c) \le f(x)$ for all x near c
 - (d) Draw picture to illustrate.
 - (e) Possible locations: Zero derivatives, corners, discontinuities, endpoints, inflection pts
- 2. Extreme value theorem (EVT)
 - (a) How to ensure EVs happen? Avoid the bad scenarios: holes, asymptotes.

- (b) EVT: If f(x) is continuous on closed interval [a, b], then f(x) must attain EV on [a, b].
- (c) Note, does not say where it is or how to find, just that it exists.
- 3. How to find extreme values?
 - (a) Must occur at a critical number.
 - (b) Cases for critical numbers: Endpoints, stationary points, singular points.
- 4. Example: Find the absolute max and min by checking the critical numbers. Use Desmos to check.
 - (a) $f(x) = x^3 + x^2 x$ on [-2, 2].
 - (b) $f(x) = x^{\frac{2}{3}}$, no interval then add open / closed. Change to $x^{\frac{1}{3}}$
 - (c) $f(x) = x + 2\cos(x)$ on $[0, 2\pi]$

.2 4.2 The mean value theorem

- 1. Big picture of the MVT:
 - (a) Math theory detour, useful for proofiness rather than application
 - (b) Big picture: Connect IROC and AROC, no limits
 - (c) Most used calculus result in math world
- 2. Rolle's Theorem: Let function f(x) be continuous on [a, b] and differentiable on (a, b) with f(a) = f(b). Then there's a number c in (a, b) such that f'(c) = 0.
 - (a) Ask to draw picture and see why true.
 - (b) More than one c possible.
 - (c) Why is closed interval important? Diff? f(a) = f(b)?
- 3. Example: Show that $x^3 + x 1 = 0$ has only one real solution.
 - (a) Using IVT on [0, 1] to show existence.
 - (b) What if had 2 zeros on (0,1), f(a) = f(b) = 0? Then Rolle's theorem says there is c in (a,b) such that f'(0) = 0. But, $f'(x) = 3x^2 + 1$. So, can only have 1 zero.
- 4. Mean Value Theorem: Let function f(x) be continuous on [a,b] and differentiable on (a,b). Then there's a number c in (a,b) such that

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

- (a) Ask to draw picture and see why true.
- (b) More than one c possible.
- (c) Why is closed interval important? Diff? f(a) = f(b)?
- (d) Average rate of change equals inst rat of change.
- (e) When you are driving, there'll always be a moment that your instantaneous velocity is the same as the average velocity.
- (f) Suppose you are driving from La Crosse to Madison: 150 mile, 1.5 hours. What should the speeding ticket be written for? 100mile/h
- 5. Example: Find an upper bound on difference $\cos(1) \cos(1.1)$.
 - (a) Apply MVT via rearrangement. Check hypothesis first.
 - (b) Connected to linearization.

- 6. Theorems: The power of MVT
 - (a) If f'(x) = 0 on (a, b), then f is constant on (a, b).

$$0 = f'(x) = (f(x_1) - f(x_2))/(x_1 - x_2)$$

for all x_1, x_2 on (a, b), then $f(x_1) = f(x_2)$.

(b) If f'(x) = g'(x) on (a, b), then f(x) = g(x) + C for some constant C

$$h(x) = f(x) - g(x) \Rightarrow h'(x) = 0$$

and h(x) = C by above theorem.

.3 4.3 How derivatives affect the shape of a graph

- 1. Example
 - (a) Graph f(x), f'(x) and f''(x) for $f(x) = x^3 + x^2 x$
 - (b) How is f' related to f, f'' to f', f'' to f?
 - (c) Desmos
- 2. First derivative f'(x)
 - (a) Increasing/decreasing test
 - If f'(x) > 0, then f is increasing (a < b gives f(a) < f(b))
 - If f'(x) < 0, then f is decreasing (a < b gives f(a) > f(b))
 - (b) The first derivative test Suppose c is a critical number for f (possible local max/min). Let them fill in blank.
 - If f'(x) changes from positive to negative at c, then f has a local max at c.
 - If f'(x) changes from negative to positive at c, then f has a local min at c.
 - If f'(x) does not change sign at c, then f has no local max or min at c. (called a saddle point)
- 3. Example: Draw number line to find inc/dec. Find min/maxs. Draw on own.
 - (a) $f(x) = 3x^4 4x^3 12x^2 + 5$
 - (b) How to graph f? Have a pretty good picture. What else can we add for detail? Where are turning points? Zeros?
- 4. Second derivative f''(x), above example. Let them fill in blank.
 - (a) Concavity test
 - If ... f''(x) > 0, then f is concave up
 - If ... f''(x) < 0, then f is concave down
 - (b) The second derivative test:
 - f'(c) = 0, f''(c) > 0, local min
 - f'(c) = 0, f''(c) < 0, local max
 - (c) Used to find local max/min, easier than first derivative test.
 - (d) If f''(x) = 0, it's inconclusive. Why? Think of a graph. This is an inflection point.
 - (e) When can't the second derivative test be used? If f'' does not exist (corner)
- 5. Examples: Graph sketching
 - (a) Finish above example. Add inflection point.
 - (b) Try on own: $f(x) = x^3 3x^2 9x + 4$,.

.4 4.4 Indeterminate forms and L'Hospital Rule

- 1. Recall: Indeterminate form, the reason for limits.
 - (a) Limit of difference quotient. 0/0 IF. Limit idea invented to handle this problem.
 - (b) Already have algebraic techniques: $f(x) = x^2, f'(1) = ?$ $f(x) = \sqrt{x}, f'(1) = ?$
 - (c) Our techniques are not enough: $f(x) = \ln(x)$, f'(1) = ? Used the inverse relation to handle in past.
 - (d) Key: Indeterminate forms can be ANYTHING. Modify above example to show 2, 200, π , ∞ , 0, etc.
 - (e) Types of indeterminate form:
 - Quotient 0/0
 - Quotient ∞/∞
 - Product $0 \cdot \infty$
 - Difference $\infty \infty$
 - Exponent $0^0, 1^\infty, \infty^0$
 - Strategy: Rewrite all as first two quotients.
- 2. Theorem: (l'Hospital's Rule) If f and g are differentiable around x = a, and $\lim_{x \to a} \frac{f(x)}{g(x)}$ is of indeterminate form 0/0 or ∞/∞ , then

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

- if $\lim_{x\to a} \frac{f'(x)}{g'(x)}$ exists or is $\pm \infty$
- (a) Proof idea (0/0 IF case): Close to x = a, replace f(x) with linearization f'(a)(x a) (tangent line approximation). Draw graph. Likewise for g. Cancel (x a) factor to get result.
- (b) Tangent line tells rate to 0 or inf. This is the tug of war.
- (c) Note: LR works for one sided limits also
- 3. Examples: Check on own. Check if LR hypothesis holds first.
 - (a) $\lim_{x\to 1} (x^2-1)/(x-1)$
 - (b) $\lim_{x \to 1} \ln(x) / (x 1)$
 - (c) Can get crazy: Which grows faster, x^{1000} or e^x ? How to tell? Look at the ratio: $\lim_{x\to\infty}\frac{x^{1000}}{e^x}$
 - (d) Old limits are easier:

$$\lim_{x \to 0} \frac{\sin x}{x} = 1, \quad \lim_{h \to 0} \frac{\sin h}{h} = 2/3, \quad \lim_{x \to 0} \frac{\sin 2x}{\sin 3x} = 2/3$$

(e) Beware of temptation:

$$\lim_{x \to \infty} \frac{\sqrt{x^2 - 1}}{x} = ?$$

- 4. Other indeterminate forms: Idea is to always transfer to 0/0 or ∞/∞ form.
 - (a) $\lim_{x\to 0^+} (1/x 1/(e^x 1))$ (add fractions)
 - (b) $\lim_{x\to 0} x^x$ (log and exp, then log prop)
 - (c) $\lim_{x \to inf} (1 + 1/x)^x$
 - (d) Mention it's super important: indeterminant form is the most common case we want to work on. (derivative, def integral, etc)

.5 4.5 Summary of curve sketching

- 1. Guidelines for curve sketching (we've already covered this!):
 - (a) Find the omain
 - (b) Locate x and y intercepts
 - (c) Does f have symmetry (even or odd)?
 - (d) Asymptotes (horizontal, vertical, oblique)
 - (e) Where is f increasing / decreasing?
 - (f) Find local mins and maxes (critical pts and 1st or 2nd derivative test)
 - (g) Concavity and points of inflection
 - (h) Put all together to get a fantastic picture

2. Examples:

- (a) $f(x) = \frac{1+2x^2}{1-x^2}$ (horizontal and vertical asymptotes)
- (b) $g(x) = \frac{-3x^2+2}{x-1}$ (oblique asymptote, need long division)

Read the section and finish the homework!

.6 4.7 Optimization problmes

1. Idea:

- (a) Find min/max of a target function f(x) subject to some sort of constraint $(a \le x \le b)$.
- (b) Same as abs min / max problem.
- (c) Check critical points (stationary, singular, endpoints)
- (d) Difficulty is translating the problem into math (function, relating variables, etc)
- 2. Chicken fence next to dog area: Try on own
 - (a) 200 ft of fence, on corner of dog fence (10ft and 20ft sides). What is the maximum area enclosed?
 - (b) Generalize to steps as with related rates.
- 3. Optimization problem strategy:
 - (a) Make sure it's an optimization problem (-est, most, least)
 - (b) Draw a picture to help
 - (c) Find the variable y that you want to minimize/maximize, introduce other notation
 - (d) Find the changing variable x
 - (e) Write y = f(x) as a function of x, eliminate other variables if needed
 - (f) Identify an closed interval for x (why necessary? Extreme Value Theorem)
 - (g) Find the extreme value of y
 - (h) Answer the original question in words

4. Examples:

(a) A cylindrical can is required to hold 1 liter of oil. Design the can to minimize the use of material.

$$S = 2\pi r^2 + 2\pi r h$$
, (eliminate h, can also use implicit diff)

(b) Find the point on the curve y = 2x - 1 closest to the point (3, 2).

$$d = \sqrt{(x-2)^2 + (y-2)^2}$$
, (can eliminate or implicit diff)

(c) What's the area of the biggest rectangle that can be inscribed inside a unit circle?

$$A = 2xy = 2x\sqrt{1 - x^2}$$

- 5. So many applications here, especially in business.
 - Wiki page
 - UWL journal ug research paper

.7 4.8 Newton's method

- 1. Motivating Example Solve $x^3 3x + 1 = 0$
 - Pick place to start: $x_0 = 0$
 - Find the linearization at (x_0, y_0)
 - Follow linearization to get zero which approximates f's zero.
 - Show Desmos right away
 - Write down the formula

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

- Do the iteration by hand
- Do $x_0 = 7, 4$.
- 2. Idea of Newton's method
 - (a) Again, replace f by linearization (calculus), sweet move.
 - (b) Does it always work? What could go wrong? We need more than just a formula.
 - i. Could be no root at all (IVT to check existence)
 - ii. Could hit zero derivative, shoot to infinity (zero division)
 - iii. Find wrong root.
 - iv. Even though the formula stays the same, the result depends on the initial value x_1
 - v. Slows down at roots with multiplicity.
 - vi. Sometimes it just doesn't work (MVT, diverges to infinity)

$$x^{1/3} = 0, \quad x_1 = 1.$$

- vii. Under the right assumptions (continuous and differentiable around the root, choose x_1 close enough), can prove Newton's method is fast and effective.
- 3. Find the solution of $\cos x = x$ using the Newton's method
 - (a) Draw a picture to see how many solutions are there
 - (b) Find the iteration method
 - (c) For which initial value does it fail
 - (d) Assign the initial value
 - (e) Compute the result
 - (f) Mention fixed point methods if interested $x_n = \cos(x_{n-1})$

- 4. Mind-blowing awesomeness:
 - (a) http://octave-online.net/
 - (b) $\sqrt{2} \text{ via } x^2 = 2.$
 - (c) π via $\sin(x) = 0$ fast, $\cos(x) = 1$ slow. Why? Multiplicity of root.
 - (d) R pseudocode:

```
# newton's method
options(digits=16)

f <- function(x){x^2-2}
fp <- function(x){2*x}

x <- 1
for (i in c(1:10)){
    x <- x - f(x)/fp(x)
    print(x)
}</pre>
```

- (a) How to improve on Newton? Taylor series to higher order
- (b) Fractals and complex numbers
 - Zoomin: https://www.youtube.com/watch?v=0jGaio87u3A
 - Applications: https://en.wikipedia.org/wiki/Fractal#Applications_in_technology
 - Nature: https://www.google.com/search?q=fractal+nature&espv=2&biw=1309&bih=781&tbm=isch&tbo=u&source=univ&sa=X&ved=OahUKEwjS677XsIbMAhUMMSYKHSwkBCOQsAQIGw

.8 4.9 Anti-derivatives

- 1. Motivation: Goal is to reverse differentiation. Key here is lack of uniqueness.
 - (a) Many physical laws quantify change, but computing the underlying quantities is most interesting.
 - (b) Saw this already with DEs for exponential growth.
 - (c) Conservation law.
 - (d) Free fall $a(t) = 9.8m/s^2$, can get velocity and distance. Free fall with drag a(t) = 9.8 kv (gravity const drag).
 - (e) Kepler's laws of planetary motion spurred Newton to work on Calculus and support theory of physics.
 - (f) Any physical (or other) law.
- 2. Def: f(x) is an antiderivative of f(x) on interval I if f'(x) = f(x) for all x in I
 - (a) Example: 2x has antiderivative x^2
 - (b) Note, not unique here. Any f(x) + C works for C an arbitrary constant. Graph multiple antiderivatives.
 - (c) Think of derivative as an operator we aim to reverse.
- 3. Def: The collection of all antiderivatives of f(x) is denoted $\int f(x) dx$. That is, $\int f(x) dx = F(x) + C$ where F(x) is any antiderivative and C an arbitrary constant.
 - (a) New idea to capture all reverse derivatives.
 - (b) Example: $\int 2x \ dx$

- (c) Will explain notation in Chapter 5.
- 4. Theorem: Properties of the indefinite integral come from differentiation. They are easily checked through that lens.

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

(b)
$$\int f(x) + g(x) dx = \int f(x) dx + \int g(x) dx$$

- (c) This allows us to treat $\int dx$ as an operator much like $\frac{d}{dx}$.
- 5. Examples:
 - (a) Integration rules (no need to memorize, just reasoning): $k, x^n, \frac{1}{x}, \sin(x), \cos(x), \sec^2(x), \csc^2(x)$
 - (b) $\operatorname{sec}(x) \tan(x), \operatorname{csc}(x) \cot(x), e^x, e^{kx}, a^x, \frac{1}{1+x^2}$
 - (c) $\int (1 + \sin(x) + 4x^2 + 2^x) dx$
 - (d) Not always easy: $2x\cos(x^2)$, $\tan(x)$, xe^x
 - (e) Find f(x) such that $f''(x) = x^2$ and f(3) = 1, f'(4) = 1.

Chapter 5

- 1. Second paradox of calculus: Area under the curve
 - (a) Area under the curve.
 - (b) Why bother?
 - Lots of applications, anything involving accumulation.
 - Probs to chance, velocity to disp, force to work, Calc 2 etc
 - (c) Approach? Mirror tangent line
 - Approximation, limiting process, indet form. Again limit is key.
 - Deep connection to derivative.
 - FTOC: Newton connected IROC to AUC, Leibnitz did AUC to IROC
- 2. Chapter outline:
 - (a) Area under curve.
 - (b) FTOC
 - (c) Basic integration techniques.

.1 5.1 Areas and distances

- 1. Motivation: Classic problem of physics: d = rt
 - (a) s = s(t), we know $\frac{ds}{dt} = v$. What about the reverse connection? Our car knows...maybe.
 - (b) Constant velocity case, 60mph for 4 hrs. Graph. Distance is AUC.
 - (c) Changing velocity, can approximate velocity and approximate AUC. Smaller subintervals the better. See the tug of war.
 - (d) Think of summing up velocity to get distance.
- 2. Example: Approximating AUC
 - (a) $f(x) = x^2 + 1$ on [0, 2]

- (b) Approximate by simple shapes. 4 rectangles of equal base.
- (c) Lots of ways to choose sample point: Left, right, midpoint.
- (d) Desmos and Riemann sum. More rectangels. Take the limit to get the whole way. Trouble is how to formalize this process.
- 3. Example: Approximating AUC
 - (a) $f(x) = x^2 + 1$ on [0, 2]
 - (b) Chop into equal width subintervals. n total.
 - (c) Choose right endpoint as sample point x_i . Other options are left and midpoint.
 - (d) Simplify Riemann sum via f.
 - (e) Need special summation formulas involving i, i^2, i^3 , more?
 - Def of summation notation, simple example.
 - Theorem: Special summation formulas for i, i^2, i^3 .
 - Theorem: Properties of summation $(ca_i, (a_i + b_i))$
 - (f) Finish previous example.
- 4. Def: AUC as limit of Riemann sum
 - (a) Draw general picture.
 - (b) Clarify notation, $[a, b], f(x), x_i, x_i^*, \Delta x$.
 - (c) Challenge, need to simplify the summation to compute limit. Usually hard.
- 5. Example: Try on own. Find AUC of f(x) = -2x + 6 on [0,4]. Check via geometry. Note the signed AUC.
- 6. Area thru history: Archimedes and quadrature of parabola, volume of sphere, Cavaliri principle

.2 5.2 The definite integral

- 1. Goal:
 - (a) Definition and properties for calculation
- 2. Definite integral of f from a to b

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

Provided the limit exists.

- (a) AUC as limit of Riemann sum, graph, rectangles, sample point, same calculations as previous section
- (b) Package as an operation on function f(x)
- (c) 3 main cases for sample point x_i^* , but can be anything reall.
- (d) Notes: Result is a number, Δx to dx as in differentials, think of as operator
- (e) Terminology: Integrand, upper and lower limit, bounds
- 3. Properties of the definite integral: Signed AUC
 - (a) Pos, neg
 - (b) Even, odd functions
 - (c) Signed area under the curve, can see this from the definition

- 4. Properties of the definite integral: Limit laws and area ideas
 - (a) f(x) + -g(x), cf(x)
 - (b) \int_a^a
 - (c) $\int_a^b = -\int_b^a$
 - (d) $\int_a^b = \int_a^c + \int_c^b$
- 5. Example: Try on own. Geometry first. Riemann sum next.
 - (a) $\int_{-1}^{1} (2x 1) dx$
 - (b) If cannot use geometry, need summation formulas. Bottleneck here.
 - (c) Limits can fail to exist, but DI usually exist.
 - (d) Limitations of the Riemann sum if you go too deep.

.3 5.3 The fundamental theorem of Calculus

- 1. Biggest idea of this course...
 - (a) Tangent line and area problems are completely connected (reverses of eachother).
 - (b) Results from each field flow into eachother. Area becomes much easier.
 - (c) This is Newton and Liebnitzs primary conribution
- 2. The Fundamental Theorem of Calculus (at last!)
 - (a) Part 1: For $g(x) = \int_a^x f(t) dt$, g'(x) = f(x) (key connection)
 - (b) Part 2: $\int_a^b f(x) dx = F(b) F(a)$ (most useful)
 - (c) Part 1 connects definite integration and differentiation. Part 2 makes definite integrals easier (boils down to antiderivative problem).
- 3. Example: Idea of FTOC part 1.
 - (a) Accumulation function: $g(x) = \int_0^x 2t \ dt$ (turn area into function)
 - (b) Compute g'(x). (differentiate area to get curve)
 - (c) General picture.
 - (d) Main point is area and derivative are connected.
- 4. Example: FTOC part 2 is the computing game changer.

(a)

$$\int_0^2 (x^2 + 1) dx = \frac{8}{3} + 2$$
 (same as before)

- (b) Give many other examples. Anything antiderivative we can handle is fair game.
- 5. **Proof of FTOC:** If f is continuous on [a,b], define

$$g(x) = \int_{a}^{x} f(t) dt$$

- (a) **Part 1:**
 - \bullet Assume g(x) is differentiable (can show this), then we have access to difference quotient.

$$g'(x) = \frac{d}{dx} \int_{a}^{x} f(t) \ dt = \lim_{h \to 0} \frac{1}{h} \left(\int_{a}^{x+h} f(t) \ dt - \int_{a}^{x} f(t) \ dt \right) = \lim_{h \to 0} \frac{1}{h} \int_{x}^{x+h} f(t) \ dt$$

• Show that g'(x) = f(x) via use of the Squeeze Theorem. If $m \leq f(x) \leq M$ on [x, x+h], then

$$m \le \frac{1}{h} \int_{x}^{x+h} f(t) \ dt \le M$$

- (b) **Part 2**:
 - From part 1, we have one antiderivative of f.

$$g(x) = \int_{a}^{x} f(t) dt$$
, where $g'(x) = f(x)$

- Then any antiderivative is F(x) = g(x) + C (where C changes when a change).
- Then,

$$F(b) - F(a) = g(b) - g(a) = g(b) - 0 = \int_{a}^{b} f(t) dt$$

- 6. Another example: $\int_{-1}^{3} (x-1)(2x+1)dx.$
- 7. A historic controversy: Issac Newton vs Gottried Leibniz
 - 1666: Newton start to work on calculus (manuscript)
 - 1674: Leibniz started to work on calculus
 - 1684: Leibniz published calculus
 - 1687: Newton's 1st publication about calculus
 - 1693: Newton's publication of fluxion
 - 1696: L'Hospital published his work and quote Leibniz's work
 - 1699: the controversy began (the royal society)
 - 1704: Newton's full work
 - 1711: the controversy broke out

.4 5.4 Indefinite integrals

- 1. Indefinite integrals, again...
 - Indef vs dev integral, all antiders vs AUC, properties agree
 - Connection via FTOC, thus same notation.
- 2. Examples: Thanks to FTOC, finding definite integrals is just as easy. More ideas involved when it comes to area though. Even though cannot integrate directly, can still manage.

$$\int_{a}^{b} f(x) \ dx = F(x) \Big|_{a}^{b} = F(b) - F(a) \quad \text{(some notation here)}$$

(a)
$$\int_{-1}^{2} (x-2|x|) dx$$

(b)
$$\int_0^{\frac{3\pi}{2}} |\sin x| \ dx$$

(c)
$$\int_{-\pi/2}^{\frac{3\pi}{2}} |\sin x| \ dx$$

- 3. Net change theorem: Context for the FTOC
 - (a) FTOC: f'(x) is rate of anything, f(b) f(a) is net change

(b) Example: \int_0^5 velocity dt = distance travelled

- (c) \int_0^5 oil drip rate dt = oil lost
- (d) \int_0^5 (birth rate death rate) dt = populatio nchange
- (e) Adding up IROC gives net change

.5 5.5 The substitution rule

- 1. Challenge of integration:
 - Turns out integration is much harder than differentiation. Often there is no technique (not possible)
 - Ex: $e^{x^2}dx$, $\int \ln(\sin(x^2))dx$, etc
 - Wiki nonelemntary integral. Gaussian. Normal distribution
- 2. Hints at the idea of substitution:
 - (a) Level 1: give direct examples

$$\int 2x \cos(x^2) \ dx, \quad \int 2\sin x \cos x \ dx$$

(b) Level 2: modified by a constant

$$\int e^{2x} dx$$
, $\int \frac{\tan^{-1} x}{1+x^2} dx$, $\int \frac{x}{1+x^2} dx$

(c) Level 3: not so obvious, but doable.

$$\int x^5 \sqrt{x^2 + 1} \ dx$$

- 3. Chain rule
 - (a) $\int f'(g(x))g'(x)dx = \int f(u)du$ by renaming u = g(x).
 - (b) Proof idea: From chain rule,

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

- (c) Once used, hopefully we can integrate f. After integrate, substitute back.
- 4. Examples:
 - (a) Do all the easy ones again with this structure.
 - (b) Harder:

$$\int x^2 \cos(x^3 + 2) \ dx, \quad \int \tan x \ dx$$

(c) Harder yet:

$$\int x^5 \sqrt{x^2 + 1} \ dx, \quad \int \sin^4 x \cos^3 x \ dx$$

Here we see the power of undoing such a simple rule. This opens the door to integrating many more functions. How about definite integrals?

5. **Theorem:** Substitution Rule for Definite Integrals If we assume

ii we assume

- g' is continuous on [a, b]
- f is continuous on the range of u = g(x)

then we have

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

6. Examples:

(a)
$$\int_0^4 \sqrt{3x+4} \ dx = \frac{112}{9}$$

(b)
$$\int_{1}^{2} \frac{dx}{(3-5x)^2} dx = \frac{1}{14}$$

(c)
$$\int_1^e \frac{\ln x}{x} dx = \frac{1}{2}$$

(d)
$$\int_{1}^{2} \frac{e^{1/x}}{x^2} dx = \frac{1}{2}$$

- (e) $\int_{-1}^{1} \sqrt{1-x^2} dx = \frac{\pi}{2}$ again via geometry. Can we actually compute? Yes, trig sub. Calc 2 will revisit...mwhuahahahaha....
- 7. Integral of Symmetric Functions Suppose f(x) is continuous on (-a, a)
 - (a) If f is even, then

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

(b) If f is odd, then

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

8. More area intuitiveness. Show for any integrable f,

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

Chapter 6: Applications of Integration

Here we bend the idea of Riemann sum to see how versitile accumulation is.

.1 6.1 Area between curves

- 1. Area between curves.
 - (a) Find the area between f and g on interval [a, b].
 - (b) Can use separate integrals for f and g, but too complicated.
 - (c) Instead construct a new one from a Riemann sum.

$$A = \int_a^b (f(x) - g(x)) \ dx$$

- 2. Examples: Challenge can be finding the bounds of integration.
 - (a) Find the are enclosed by y = x, y = 4 x, x = 0.

- (b) Find the area between $y = x^2$ and $y = 2 x^2$. Repeat for interval [-2, 2].
- (c) Generalize formula to

$$A = \int_a^b |f(x) - g(x)| \ dx$$

- (d) Find the area between $y = x^3$ and y = x. Could have used symmetry.
- 3. Integrate with respect to y.

$$A = \int_{c}^{d} (f(y) - g(y)) \ dy, \quad A = \int_{c}^{d} |f(y) - g(y)| \ dy$$

(a) Repeat for last example.

.2 6.2 Volumes

- 1. Idea:
 - Volume of a cylinder
 - Volume of a cone:
 - * Partition in height
 - * Cross sectional area: *Riemann sum
 - * Take the limit to integral

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

where the cross sectional area at position x is given by f(x)

- 2. Examples:
 - Volume of a pyramid with base sides l and height h
 - Volume of a Sphere
 - Find the volume of a circle rotated: donuts
- 3. Volume of revolution: https://www.youtube.com/watch?v=M9-hAJ8IrmU
 - (a) Give sample pictures
 - (b) Michael Jackson
 - (c) Find the volume generated by rotating the region $y = \sqrt{x}$, $0 \le x \le 1$ with respect to the x axis
 - (d) Find the volume generated by rotating the region $y = x^2$, $0 \le x \le 1$ with respect to the x axis
 - (e) Find the volume generated by rotating the region $y = \sqrt{x}$, $0 \le x \le 1$ with respect to y = -4
 - (f) What volume does the following expression represent?

$$\pi \int_0^\pi \sin x \ dx$$

2.

$$\pi \int_{-1}^{1} (1-y^2)^2 dy$$

4. The washer method: find the volume of the area between y = x and $y = x^2$ rotated by x axis, y axis, x = 4, y = 4

$$\int_a^b \pi (R^2 - r^2) \ dx$$

- 5. Random shape with base and cross sectional area
 - (a) The base of an object S is a circular disk with radius 1. Parallel cross sections perpendicular to the base are equilateral triangles
 - (b) Bases of S is the triangular region with vertices (0,0), (1,0), and (0,1). Cross-sections perpendicular to the y axis are square
 - (c) The basis of S is the region enclosed by the parabola $y = 1 x^2$ and the x axis. The corrections perpendicular to the x-axis are isosceles triangles with height equal to the base.

.3 6.3 Volumes by cylindrical shells

* Find the volume of a rectangle rotated by y axis * Washer and toilet paper

http://www.falconworkshop.co.uk/A2%20Washers.jpg

http://i00.i.aliimg.com/photo/v1/134273580/Kitchen_towel_tissue_paper.jpg

- 1. The idea of cylindrical method:
 - Only works for volume by revolution
 - Formula

$$\int_a^b 2\pi rh \ dr$$

- \bullet Example
 - Donus: $(x-2)^2 + y^2 = 1$ rotated by x = 0
 - $-y = x^2$ rotated by x = 0
 - $-y=x, y=x^2$ rotated by y=-2
 - $-y = x^3$, y = 8, x = 0 about x = 3
 - Cones:

.4 6.4 Work

- 1. Work: force times distance
- 2. Unit: ft-lb, Joule (m times N)
- 3. Formula: work done in moving the object from a to b

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

f(x): force

- 4. Hooke's law: a force of 40 N is required to hold a spring that has been stretched from its natural length of 10 cm to 15 cm. How much work is done in stretching the spring from 15cm to 18 cm?
- 5. A tank has the shape of an inverted circular cone with height 10 m and base radius 4m. It is filled with water to a height of 8m. Find the work required to empty the tank by pumping all of the water to the top of the tank. (The density of water is $1000 \ kg/m^3$)
- 6. A 10 ft chain weights 25 lb and hangs from a ceiling. Find the work done in lifting the lower end of the chain to the ceiling so that it's level with the upper end.

37

.5 6.5 Average value of a function

- 1. Discrete average value
- 2. Average value via Riemann sum
- 3. Average value of a function formula)
- 4. The mean value theorem of integrals: if f is continuous on [a,b] then there exists a number c in [a,b] such that

$$f(c) = f_{ave} = \frac{1}{b-a} \int_a^b f(x) \ dx$$

that is,

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

5. Understanding from physics (average speed = dispacement / time)

Chapter 9 Differential Equations

.1 9.1 Modeling with differential equations

- 1. Motivation
 - (a) Exponential growth
 - (b) Logistic function

$$y' = ky(1 - y/R), \quad y = \frac{R}{1 + e^{-kx}}$$

- (c) Physics
- 2. Differential equation
 - (a) Definition: equations with derivatives
 - (b) Order of differential equations
 - (c) Definition of solution
- 3. Solving differential equations
 - (a) Analytical
 - (b) Direction field
 - (c) Numerical: Euler's method
- 4. Initial value problem