

1. Functions

$$\begin{aligned} \cos^2(\theta) + \sin^2(\theta) &= 1 \\ 1 + \tan^2(\theta) &= \sec^2(\theta) \\ 1 + \cot^2(\theta) &= \csc^2(\theta) \\ \csc(\theta) &= \frac{1}{\sin(\theta)} \quad \sec(\theta) = \frac{1}{\cos(\theta)} \quad \cot(\theta) = \frac{1}{\tan(\theta)} \\ \cos^2(\theta) &= \frac{1+\cos(2\theta)}{2} \quad \sin^2(\theta) = \frac{1-\cos(2\theta)}{2} \\ \cos(A+B) &= \cos(A)\cos(B) - \sin(A)\sin(B) \\ \sin(A+B) &= \sin(A)\cos(B) + \cos(A)\sin(B) \\ \cos(2\theta) &= \cos^2(\theta) - \sin^2(\theta) \\ \sin(2\theta) &= 2\sin(\theta)\cos(\theta) \end{aligned}$$

	$\pi/6$	$\pi/4$	$\pi/3$
\sin	1/2	$1/\sqrt{2}$	$\sqrt{3}/2$
\cos	$\sqrt{3}/2$	$1/\sqrt{2}$	1/2
\tan	$1/\sqrt{3}$	1	$\sqrt{3}$

2. Limits and Continuity

Limit

Let $f(x)$ be defined on an open interval around c .
 $\lim_{x \rightarrow c} f(x) = L$ if $\forall \epsilon > 0 \exists \delta > 0$ such that
 $|f(x) - L| < \epsilon$ whenever $0 < |x - c| < \delta$

Finding limits

- Solve $|f(x) - L| < \epsilon$ to find interval (a, b) containing c , $\forall x \neq c$
- Find $\delta > 0$ such that $(c - \delta, c + \delta)$ is within (a, b)

(T4) Sandwich Theorem

Let $g(x) \leq f(x) \leq h(x) \forall x$ in some open interval around c .

$$\text{If } \lim_{x \rightarrow c} g(x) = \lim_{x \rightarrow c} h(x) = L, \text{ then } \lim_{x \rightarrow c} f(x) = L$$

Continuity

f is continuous at c if left and right-limits agree with function value at $x = c$, i.e.:

$$\lim_{x \rightarrow c} f(x) = f(c)$$

(T8) Properties of Continuous Fns

Let f and g be continuous functions at $x = c$. Then these are also continuous at $x = c$: sums and differences ($f \pm g$), constant multiples, products and quotients, powers and roots

(T9) Compositions of Continuous Fns

If f is continuous at c and g is continuous at $f(c)$, then $g \circ f$ is continuous at c

(T10) Limits of Continuous Fns

If $\lim_{x \rightarrow c} f(x) = b$ and g is continuous at b , then $\lim_{x \rightarrow c} g(f(x)) = g(b)$

(T11) Intermediate Value Theorem for Continuous Functions

If f is continuous on $[a, b]$ and $y_0 \in [f(a), f(b)]$, then $y_0 = f(c)$ for some $c \in [a, b]$

Limits involving Infinity

$\lim_{x \rightarrow \infty} f(x) = L$ if $\forall \epsilon > 0 \exists M$ such that $|f(x) - L| < \epsilon$ whenever $x > M$
 $\lim_{x \rightarrow c} f(x) = \infty$ if $\forall B > 0 \exists \delta$ such that $f(x) > B$ whenever $0 < |x - c| < \delta$

3. Derivatives

Derivative

Derivative exists at $x = x_0$ if left and right derivatives exist there, and are equal

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

(T1) Differentiability implies Continuity

If f has a derivative at $x = c$, then f is continuous at $x = c$

Differentiation Rules

$$\begin{aligned} \frac{d}{dx}(c) &= 0 & \frac{d}{dx}(cu) &= c \cdot \frac{du}{dx} \\ \frac{d}{dx}x^n &= nx^{n-1} & \frac{d}{dx}(u+v) &= \frac{du}{dx} + \frac{dv}{dx} \\ \frac{d}{dx}(uv) &= u \frac{dv}{dx} + v \frac{du}{dx} & \frac{d}{dx}\left(\frac{u}{v}\right) &= \frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2} \end{aligned}$$

Trigo Derivatives

$$\begin{aligned} (\sin x)' &= \cos x & (\cos x)' &= -\sin x \\ (\tan x)' &= \sec^2 x & (\cot x)' &= -\csc^2 x \\ (\sec x)' &= \sec x \tan x & (\csc x)' &= -\csc x \cot x \end{aligned}$$

(T2) Chain Rule

Let $g(x)$ be differentiable at x , and $f(u)$ be differentiable at $u = g(x)$.

$$(f \circ g)'(x) = f'(g(x)) \cdot g'(x)$$

i.e. Let $y = f(u)$ and $u = g(x)$.

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

Linearization

Linearization of f at a , $L(x) = f(a) + f'(a)(x - a)$

4. Applications of Derivatives

Extreme Values

f has absolute maximum at c if $f(x) \leq f(c) \forall x \in D$
 f has absolute minimum at c if $f(x) \geq f(c) \forall x \in D$

Critical point: an *interior* point of f , where $f'(x) = 0$ /undefined.

(T1) Extreme Value Theorem

If f is continuous on $[a, b]$, then it has absolute max M and absolute min m in $[a, b]$.

(T2) 1st Derivative of Local Extreme Values = 0

If f has local min/max at an *interior* point $c \in D$, and f' is defined at c , then $f'(c) = 0$.

Finding Absolute Extrema

- Find all critical points of f
- Evaluate f at all *critical* points and *endpoints*
- Take largest and smallest values

(T3) Rolle's Theorem

Let f be a *continuous* function over $[a, b]$ and *differentiable* at every point of its interior (a, b) .

If $f(a) = f(b)$, then $\exists c \in (a, b)$ at which $f'(c) = 0$

(T4) Mean Value Theorem

(Same conditions as above)

$$\exists c \in (a, b) \text{ at which } \frac{f(b) - f(a)}{b - a} = f'(c)$$

Corollary 1: If $f'(x) = 0 \forall x \in [a, b]$, then $f(x) = C$ for all such x

Corollary 2: If $f'(x) = g'(x) \forall x \in [a, b]$, then $f(x) = g(x) + C$ for all such x

Corollary 3a: If $f'(x) > 0 \forall x \in [a, b]$, then f is increasing on $[a, b]$. If $f'(x) < 0$, then f is decreasing.

1st Derivative Test

- Local minimum: f' moves from $-ve$ to $+ve$
- Local maximum: f' moves from $+ve$ to $-ve$
- Local extremum: f' does not change sign

Concavity

- Concave up: f' increasing on $I \implies f'' +ve$
- Concave down: f' decreasing on $I \implies f'' -ve$

Point of inflection: point where graph has tangent line, and *concavity* changes. Here, $f''(c) = 0$ /undefined.

But $f''(c) = 0$ alone does not guarantee point of inflection.

(T5) 2nd Derivative Test

- Local maximum: $f'(c) = 0$ and $f''(c) < 0$
- Local minimum: $f'(c) = 0$ and $f''(c) > 0$
- TEST FAILS IF: $f'(c) = 0$ and $f''(c) = 0$

Newton's Method

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \text{ with initial guess } x_0$$

5. Integrals

Riemann sum

Partition a closed interval $[a, b]$, $P = \{x_0 \dots x_n\}$.

For each k from 1 to n , choose $c_k \in [x_{k-1}, x_k]$.

Riemann sum $= \sigma_{k=1}^n \delta x_k \cdot f(c_k)$

Norm of a partition, $\|P\| = \max_{k=1 \dots n} \delta x_k$, i.e. the largest sub-interval

Definite Integral

Definite integral J is the limit of Riemann sums $\sum_{k=1}^n f(c_k) \Delta x_k$, whereby $\forall \epsilon > 0, \exists \delta > 0$ such that for any partition $P = \{x_0 \dots x_n\}$ with $\|P\| < \delta$ and any choice of $c_k \in [x_{k-1}, x_k]$:

$$|\sum_{k=1}^n f(c_k) \Delta x_k - J| < \epsilon$$

$$\int_a^b f(x) dx = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n (c_k) \Delta x_k = \text{Area}$$

Using Riemann sums, with equal sub-intervals:

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(a + k \frac{b-a}{n}) (\frac{b-a}{n})$$

(T1) Integrability of Continuous Fns

$\int_a^b f(x) dx$ exists if f is continuous over $[a, b]$ OR f has *finitely many* jump discontinuities over $[a, b]$

(T2) Definite Integral Rules

$$\begin{aligned} \int_a^b f(x) dx &= - \int_b^a f(x) dx \\ \int_a^b [f(x) \pm g(x)] dx &= \int_a^b f(x) dx \pm \int_a^b g(x) dx \\ \int_a^b f(x) dx + \int_b^c f(x) dx &= \int_a^c f(x) dx \\ (\min f) \cdot (b - a) &\leq \int_a^b f(x) dx \leq (\max f) \cdot (b - a) \\ \int_a^b f(x) dx &\geq \int_a^b g(x) dx \text{ if } f(x) \geq g(x) \text{ on } [a, b] \end{aligned}$$

(T3) Mean Value Theorem for Definite Integrals

If f is continuous on $[a, b]$, then for some $c \in [a, b]$,

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

(T4) Fundamental Theorem of Calculus

$$F'(x) = \frac{d}{dx} \int_a^x f(t) dt = f(x)$$

$$\int_a^b f(x) dx = F(b) - F(a)$$

(T5) Net Change Theorem

$$\text{Net change in } [a, b] = \int_a^b F'(x) dx = F(b) - F(a)$$

*NOTE: When asked for area, it should always be positive \implies divide into sub-intervals where it crosses $x = 0 \implies$ integrate each, add absolute areas

(T6) Substitution Rule

If $u = g(x)$ is differentiable, then

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

(T7) Substitution in Definite Integrals

∫_a^b f(g(x)) · g'(x) dx = ∫_{g(a)}^{g(b)} f(u) du

(T8) Even and Odd Functions

Even function: ∫_{-a}^a f(x) dx = 2 · ∫_0^a f(x) dx

Odd function: ∫_{-a}^a f(x) dx = 0

Area Between Curves

A = ∫_a^b [f(x) - g(x)] dx

*NOTE: Cannot always split into 2 integrals!

6. Applications of Definite Integrals

Integrals

Volume: Disk Method

V_{x-axis} = ∫_a^b A(x) dx = ∫_a^b π[R(x)]^2 dx

V_{y-axis} = ∫_c^d A(y) dy = ∫_c^d π[R(x)]^2 dy

Volume: Washer Method

V_{x-axis} = ∫_a^b A(x) dx = ∫_a^b π([R(x)]^2 - [r(x)]^2) dx

V_{y-axis} = ∫_c^d A(y) dy = ∫_c^d π([R(x)]^2 - [r(x)]^2) dy

Volume: Shell Method

V_{x=L} = ∫_a^b 2π · (x - L) · f(x) dx

Arc Length

L = ∫_a^b √(1 + [f'(x)]^2) dx = ∫_a^b √(1 + (dy/dx)^2) dx

L = ∫_c^d √(1 + [g'(y)]^2) dy = ∫_a^b √(1 + (dx/dy)^2) dy

Area of Surface of Revolution

S = ∫_a^b 2πy √(1 + (dy/dx)^2) dx

S = ∫_c^d 2πx √(1 + (dx/dy)^2) dy

Centres of Mass

Vertical strip (wrt dx)

- Find dm = δ(x) · (f(x) - g(x)) · dx
- Find (x̄, ȳ) = (x, (f(x)+g(x))/2)
- M = ∫_a^b dm
- (x̄, ȳ) = (∫_a^b x̄ · dm / M, ∫_a^b ȳ · dm / M)

7. Transcendental Functions

Inverse Functions and their Derivatives

One-to-one/injective

f is one-one if f(x1) ≠ f(x2) whenever x1 ≠ x2

Inverse function: f^{-1}(b) = a if f(a) = b

- If f has domain D and range R, f^{-1} has domain R and range D

- For f^{-1} to exist, f must be one-one
- f ∘ f^{-1} = f^{-1} ∘ f = id

(T) Derivative Rule for Inverses

(f^{-1})'(b) = 1 / f'(f^{-1}(b))

(a, b) on f and (b, a) on f^{-1}: reciprocal gradients

Exponentials and Logarithms

e^x and ln x are inverse — e^{ln x} = ln(e^x) = x
a^x and log_a x are inverse — log_a a^x = a^{log_a x} = x
ln x = ∫_1^x 1/t dt ln e = ∫_1^e 1/t dt = 1
a^x = e^{x ln a} and x^n = e^{n ln x}

Properties

log_a xy = log_a x + log_a y log_a (x/y) = log_a x - log_a y

log_a (1/y) = -log_a y log_a x^y = y log_a x

e^x e^y = e^{x+y} e^{-x} = 1/e^x e^{x/y} = e^{x · 1/y}
(e^x)^r = e^{rx} if r is rational

Derivatives and integrals

(ln x)' = 1/x ∫ 1/x dx = ln |x| + C
(e^x)' = e^x ∫ e^x dx = e^x + C
(a^x)' = a^x ln a ∫ a^x dx = (a^x)/(ln a) + C
(log_a x)' = 1/(ln a · x)

L'Hospital's Rule

lim_{x→a} f(x)/g(x) = lim_{x→a} f'(x)/g'(x)
lim_{x→a} f(x) = lim_{x→a} e^{ln f(x)} = e^{lim_{x→a} ln f(x)}

Inverse Trigo Functions

Function	Domain	Range
sin^{-1}	-1 ≤ x ≤ 1	-π/2 ≤ y ≤ π/2
cos^{-1}	-1 ≤ x ≤ 1	0 ≤ y ≤ π
tan^{-1}	-∞ ≤ x ≤ ∞	-π/2 ≤ y ≤ π/2

Some relations

cos^{-1}(x) + cos^{-1}(-x) = π
sin^{-1}(x) + cos^{-1}(x) = π/2

Derivatives of inverse trigo

(sin^{-1} x)' = 1/√(1-x^2), |x| < 1
(cos^{-1} x)' = -1/√(1-x^2), |x| < 1
(tan^{-1} x)' = 1/(1+x^2)
(cot^{-1} x)' = -1/(1+x^2)
(sec^{-1} x)' = 1/(|x|√(x^2-1)), |x| > 1
(csc^{-1} x)' = -1/(|x|√(x^2-1)), |x| > 1

Antiderivatives

∫ 1/√(a^2-x^2) dx = sin^{-1}(x/a) + C, x^2 < a^2
∫ 1/(a^2+x^2) dx = 1/a tan^{-1}(x/a) + C
∫ 1/(x√(x^2-a^2)) dx = 1/a sec^{-1}(x/a) + C, |x| > a > 0

Hyperbolic Functions

sinh(x) = (e^x - e^{-x})/2 cosh(x) = (e^x + e^{-x})/2
csch(x) = 1/sinh(x) sech(x) = 1/cosh(x)
tanh(x) = sinh(x)/cosh(x) coth(x) = cosh(x)/sinh(x)
cosh^2 x - sinh^2 x = 1
sinh(2x) = 2sinh(x)cosh(x)
cosh(2x) = cosh^2 x + sinh^2 x
cosh^2 x = 1/2 (cosh(2x) + 1)
sinh^2 x = 1/2 (cosh(2x) - 1)
tanh^2 x = 1 - sech^2 x
coth^2 x = 1 + csch^2 x

Derivatives and integrals

(sinh x)' = cosh x (cosh x)' = sinh x
(tanh x)' = sech^2 x (coth x)' = -csch^2 x
(sech x)' = -sech x tanh x
(csch x)' = -csch x coth x
∫ sinh x dx = cosh x + C
∫ cosh x dx = sinh x + C
∫ sech^2 x dx = tanh x + C
∫ csch^2 x dx = -coth x + C
∫ sech x tanh x dx = -sech x + C
∫ csch x coth x dx = -csch x + C

Inverse Hyperbolic Functions

Identities

sech^{-1} x = cosh^{-1} 1/x
csch^{-1} x = sinh^{-1} 1/x
coth^{-1} x = tanh^{-1} 1/x

Derivatives and integrals

(sinh^{-1} x)' = 1/√(1+x^2)
(cosh^{-1} x)' = 1/√(x^2-1), x > 1
∫ sinh x dx = cosh x + C
∫ cosh x dx = sinh x + C

Relative Rates of Growth

f grows faster than g lim_{x→∞} f(x)/g(x) = ∞
f grows at same rate as g lim_{x→∞} f(x)/g(x) = L > 0

8. Techniques of Integration

Basic Integration Formulas

∫ 1/x dx = ln|x| + C ∫ a^x dx = 1/ln a a^x + C
∫ sin x dx = -cos x + C ∫ cos x dx = sin x + C
∫ sec^2 x dx = tan x + C ∫ csc^2 x dx = -cot x + C
∫ sec x tan x dx = sec x + C
∫ csc x cot x dx = -csc x + C
∫ tan x dx = ln|sec x| + C
∫ cot x dx = ln|sin x| + C
∫ sec x dx = ln|sec x + tan x| + C
∫ csc x dx = -ln|csc x + cot x| + C

Integration by Parts

∫ u(x) · v'(x) dx = u(x) · v(x) - ∫ v(x) · u'(x) dx

Trigo Integrals

∫ sin^m x cos^n x dx = ?

- If m is odd, then sin^m x = (1 - cos^2 x)^k · sin x where m = 2k + 1, then sub u = cos x
- If n is odd, then cos^n x = (1 - sin^2 x)^k · cos x where n = 2k + 1, then sub u = sin x
- If both are even, then sub sin^2 x = (1 - cos(2x))/2, cos^2 x = (1 + cos(2x))/2

Integration by Partial Fractions

E.g. 1/(x(x^2+1)^2) = A/x + (Bx+C)/(x^2+1) + (Dx+E)/(x^2+1)^2

Reduction formulas

∫ tan^n x dx = 1/(n-1) tan^{n-1} x - ∫ tan^{n-2} x dx
∫ (ln x)^n dx = x(ln x)^n - n ∫ (ln x)^{n-1} dx
∫ sin^n x cos^m x dx =
- sin^{n-1} x cos^{m+1} x / (m+n) + (n-1)/(m+n) ∫ sin^{n-2} x cos^m x dx, (n ≠ -m)

Improper Integrals (∞)

Type I

∫_a^∞ f(x) dx = lim_{b→∞} ∫_a^b f(x) dx, cont. on [a, ∞)
∫_{-∞}^b f(x) dx = lim_{a→-∞} ∫_a^b f(x) dx, (-∞, b]
∫_{-∞}^∞ f(x) dx = ∫_{-∞}^c f(x) dx + ∫_c^∞ f(x) dx, (-∞, ∞)

Type II

∫_a^b f(x) dx = lim_{c→a+} ∫_c^b f(x) dx, discontin. at a
∫_a^b f(x) dx = lim_{a→b-} ∫_a^c f(x) dx, discontin. at b
∫_a^b f(x) dx = ∫_a^c f(x) dx + ∫_c^b f(x) dx, discontin. at c, a < c < b

(T2) Direct Comparison Test

Let 0 ≤ f(x) ≤ g(x) where f and g cont. on [a, ∞)

- If ∫_a^∞ g(x) dx converges, ∫_a^∞ f(x) dx converges
- If ∫_a^∞ f(x) dx diverges, ∫_a^∞ g(x) dx diverges

(T3) Limit Comparison Test

Let lim_{x→∞} f(x)/g(x) = L where 0 < L < ∞

- ∫_a^∞ f(x) dx and ∫_a^∞ g(x) dx both either converge or diverge