

## 1. Functions

$$\csc(\theta) = \frac{1}{\sin(\theta)}$$

$$\sec(\theta) = \frac{1}{\cos(\theta)}$$

$$\cot(\theta) = \frac{1}{\tan(\theta)}$$

$$\cos^2(\theta) + \sin^2(\theta) = 1$$

$$1 + \tan^2(\theta) = \sec^2(\theta)$$

$$1 + \cot^2(\theta) = \csc^2(\theta)$$

$$\cos(A+B) = \cos(A)\cos(B) - \sin(A)\sin(B)$$

$$\sin(A+B) = \sin(A)\cos(B) + \cos(A)\sin(B)$$

$$\cos(2\theta) = \cos^2(\theta) - \sin^2(\theta)$$

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

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

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

## 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

1. Solve  $|f(x) - L| < \epsilon$  to find interval  $(a, b)$  containing  $c$ , true for all  $x \neq c$
2. 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  $c$ .

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

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 Functions

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 Functions

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 a continuous function on  $[a, b]$  and  $y_0$  is any value between  $f(a)$  and  $f(b)$ , 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

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

### (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  $u = g(x)$ .

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

### Implicit Differentiation

1. Differentiate both sides of the equation wrt  $x$ , treating  $y$  as a differentiable function of  $x$ .
2. Collect terms with  $\frac{dy}{dx}$  on one side of the equation to solve for it.

### 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  $f'(x) = 0/\text{undefined}$ .

### (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) 1<sup>st</sup> 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)

$\exists c \in (a, b)$  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.

### 1<sup>st</sup> 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  $I \implies f'' > 0$
- Concave down:  $f'$  decreasing on  $I \implies f'' < 0$

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

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

### (T5) 2<sup>nd</sup> 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  $c_k \in [x_{k-1}, x_k]$ :

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

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