Comprehensive Compendium:

Calculus II

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1 Calc II

1.1 Chapter 1 Key Equations

• Mean Value Theorem For Integrals: If f(x) is continuous over an interval [a,b], then there is at least one point $c \in [a,b]$ such that

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

• Integrals resulting in inverse trig functions

1.

$$\int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1} \frac{x}{|a|} + C.$$

2.

$$\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1} \frac{x}{a} + C.$$

3.

$$\int \frac{dx}{x\sqrt{x^2 - a^2}} = \frac{1}{|a|} \sec^{-1} \frac{|x|}{a} + C.$$

1.2 Chapter 2 Key Terms / Ideas

- Finding limits of integration for region between two functions: Usually, we want our limits of integration to be the points where the functions intersect
- A "complex region" between curves usually refers to an area that is not easily described by a single, continuous function over the interval of interest.
- compound regions are regions bounded by the graphs of functions that cross one another
- Cross-section: The intersection of a plane and a solid object.
- a **cylinder** is a three-dimensional shape that has two parallel, congruent bases connected by a curved surface. The bases are usually circles, but they can be other shapes as well
- The line segment connecting the centers of the two bases is called the "axis" of the cylinder.
- Slicing method: A method of calculating the volume of a solid that involves cutting the solid into pieces, estimating the volume of each piece, then adding these estimates to arrive at an estimate of the total volume; as the number of slices goes to infinity, this estimate becomes an integral that gives the exact value of the volume.
 - 1. Examine the solid and determine the shape of a cross-section of the solid. It is often helpful to draw a picture if one is not provided.
 - 2. Determine a formula for the area of the cross-section.
 - 3. Integrate the area formula over the appropriate interval to get the volume.
- Solid of revolution: A solid generated by revolving a region in a plane around a line in that plane.
- Disk method: A special case of the slicing method used with solids of revolution when the slices are disks.
- A Washer (Annuli) is a disk with holes in the center.
- Washer method: A special case of the slicing method used with solids of revolution when the slices are washers.
- Method of cylindrical shells: A method of calculating the volume of a solid of revolution by dividing the solid into nested cylindrical shells; this method is different from the methods of disks or washers in that we integrate with respect to the opposite variable.
- **Arc length:** The arc length of a curve can be thought of as the distance a person would travel along the path of the curve.
- Surface area: The surface area of a solid is the total area of the outer layer of the object; for objects such as cubes or bricks, the surface area of the object is the sum of the areas of all of its faces.

Chapter 2 Key Equations

Area between two curves, integrating on the x-axis

$$A = \int_{a}^{b} \left[f(x) - g(x) \right] dx \tag{1}$$

Where $f(x) \ge g(x)$

$$A = \int_a^b \left[g(x) - f(x) \right] dx.$$

for $g(x) \geqslant f(x)$

• Area between two curves, integrating on the y-axis

$$A = \int_{c}^{d} \left[u(y) - v(y) \right] dy \tag{2}$$

Areas of compound regions

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

• Area of complex regions

$$\int_a^b f(x) \ dx + \int_b^c g(x) \ dx.$$

· Slicing Method

$$V(s) = \sum_{i=1}^{n} A(x_i^*) \Delta x = \int_a^b A(x) dx.$$

• Disk Method along the x-axis

$$V = \int_a^b \pi [f(x)]^2 dx \tag{3}$$

• Disk Method along the y-axis

$$V = \int_{c}^{d} \pi [g(y)]^{2} dy \tag{4}$$

• Washer Method along the x-axis

$$V = \int_{a}^{b} \pi [(f(x))^{2} - (g(x))^{2}] dx$$
 (5)

• Washer Method along the y-axis

$$V = \int_{0}^{d} \pi [(u(y))^{2} - (v(y))^{2}] dy$$
 (6)

• Radius if revolved around other line (Washer Method)

$$If: x = -k$$

$$Then: r = Function + k.$$

Then:
$$r = Function + k$$
.

$$If: x = k$$

Then:
$$r = k - Function$$
.

• Method of Cylindrical Shells (x-axis)

$$V = \int_{a}^{b} 2\pi x f(x) dx \tag{7}$$

• Method of Cylindrical Shells (y-axis)

$$V = \int_{c}^{d} 2\pi y g(y) \, dy \tag{8}$$

• Region revolved around other line (method of cylindrical shells):

$$If: x = -k$$
 Then: $V = \int_{-b}^{b} 2\pi (x+k)(f(x)) dx$.

$$If: x = k$$

$$Then: V = \int_a^b 2\pi (k - x)(f(x)) dx.$$

• A Region of Revolution Bounded by the Graphs of Two Functions (method cylindrical shells)

$$V = \int_{a}^{b} 2\pi x [f(x) - g(x)] dx.$$

Arc Length of a Function of x

$$Arc Length = \int_{a}^{b} \sqrt{1 + [f'(x)]^2} dx$$
 (9)

· Arc Length of a Function of y

$$Arc Length = \int_{c}^{d} \sqrt{1 + [g'(y)]^2} \, dy$$
 (10)

• Surface Area of a Function of x

Surface Area =
$$\int_{a}^{b} 2\pi f(x) \sqrt{1 + [f'(x)]^2} dx$$
 (11)

• Natural logarithm function

$$\ln x = \int_1^x \frac{1}{t} dt \ Z \tag{12}$$

• Exponential function

$$y = e^x, \quad \ln y = \ln(e^x) = x \ Z \tag{13}$$

• Logarithm Differentiation

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

Note: Use properties of logs before you differentiate whats inside the logarithm

1.4 Chapter 3 Key Terms

- integration by parts: a technique of integration that allows the exchange of one integral for another using the formula
- integration table: a table that lists integration formulas.
- **power reduction formula**: a rule that allows an integral of a power of a trigonometric function to be exchanged for an integral involving a lower power.
- trigonometric integral: an integral involving powers and products of trigonometric functions.
- **trigonometric substitution**: an integration technique that converts an algebraic integral containing expressions of the form $\sqrt{a^2 x^2}$, $\sqrt{a^2 + x^2}$, or $\sqrt{x^2 a^2}$ into a trigonometric integral.
- partial fraction decomposition: a technique used to break down a rational function into the sum of simple rational functions.
- **improper integral**: an integral over an infinite interval or an integral of a function containing an infinite discontinuity on the interval; an improper integral is defined in terms of a limit. The improper integral converges if this limit is a finite real number; otherwise, the improper integral diverges.

1.5 Chapter 3 Key Equations

• Integration by parts formula

$$\int u \, dv = uv - \int v \, du.$$

Integration by parts for definite integral

$$\int_a^b u \, dv = uv \Big|_a^b - \int_a^b v \, du$$

- To integrate products involving $\sin(ax)$, $\sin(bx)$, $\cos(ax)$, and $\cos(bx)$, use the substitutions:
 - Sine Products

$$\sin(ax)\sin(bx) = \frac{1}{2}\cos((a-b)x) - \frac{1}{2}\cos((a+b)x)$$

- Sine and Cosine Products

$$\sin(ax)\cos(bx) = \frac{1}{2}\sin((a-b)x) + \frac{1}{2}\sin((a+b)x)$$

- Cosine Products

$$\cos(ax)\cos(bx) = \frac{1}{2}\cos((a-b)x) + \frac{1}{2}\cos((a+b)x)$$

- Power Reduction Formula (sine)

$$\int \sin^n x \ dx = -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x \ dx$$
$$\int_0^{\frac{\pi}{2}} \sin^n x \ dx = \frac{n-1}{n} \int_0^{\frac{\pi}{2}} \sin^{n-2} x \ dx.$$

- Power Reduction Formula (cosine)

$$\int \cos^n x \, dx = \frac{1}{n} \cos^{n-1} x \sin x + \frac{n-1}{n} \int \cos^{n-2} x \, dx$$
$$\int_0^{\frac{\pi}{2}} \cos^n x \, dx = \frac{n-1}{n} \int_0^{\frac{\pi}{2}} \cos^{n-2} x \, dx.$$

- Power Reduction Formula (secant)

$$\int \sec^n x \, dx = \frac{1}{n-1} \sec^{n-1} x \sin x + \frac{n-2}{n-1} \int \sec^{n-2} x \, dx$$
$$\int \sec^n x \, dx = \frac{1}{n-1} \sec^{n-2} x \tan x + \frac{n-2}{n-1} \int \sec^{n-2} x \, dx$$

- Power Reduction Formula (tangent)

$$\int \tan^n x \, dx = \frac{1}{n-1} \tan^{n-1} x - \int \tan^{n-2} x \, dx$$

• Trigonometric Substitution

$$-\sqrt{a^2-x^2}$$
 use $x=a\sin\theta$ with domain restriction $\left[-\frac{\pi}{2},\frac{\pi}{2}\right]$

$$-\sqrt{a^2+x^2}$$
 use $x=a\tan\theta$ with domain restriction $\left(-\frac{\pi}{2},\frac{\pi}{2}\right)$

 $-\sqrt{x^2-a^2}$ use $x=a\sec\theta$ with domain restriction $\left[0,\frac{\pi}{2}\right)\cup\left[\pi,\frac{3\pi}{2}\right)$

• Steps for fraction decomposition

- 1. Ensure deg(Q) < deg(P), if not, long divide
- 2. Factor denominator
- 3. Split up fraction into factors
- 4. Multiply through to clear denominator
- 5. Group terms and equalize
- 6. Solve for constants
- 7. Plug constants into split up fraction
- 8. Compute integral

• Solving for constants Either:

- Plug in values (often the roots)
- Equalize

• Cases for partial fractions

- Non repeated linear factors
- Repeated linear factors
- Nonfactorable quadratic factors

• Midpoint rule

$$M_n = \sum_{i=1}^n f(m_i) \ \Delta x.$$

• Absolute error

$$err = \left| \text{Actual} - \text{Estimated} \right|.$$

• Relative error

$$err = \left| \frac{\text{Actual} - \text{Estimated}}{\text{Actual}} \right| \cdot 100\%.$$

• Error upper bound for midpoint rule

$$E_M \leqslant \frac{M(b-a)^3}{24n^2}$$

Where M is the maximum value of the second derivative

• Trapezoidal rule

$$T_n \frac{1}{2} \Delta x \left(f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n) \right)$$

• Error upper bound for trapezoidal rule

$$E_T \leqslant \frac{M(b-a)^3}{12n^2}$$

Where M is the maximum value of the second derivative

• Simpson's rule

$$S_n = \frac{\Delta x}{3} \left(f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + 2f(x_4) + 4f(x_5) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n) \right)$$

• Error upper bound for Simpson's rule

$$E_S \leqslant \frac{M(b-a)^5}{180n^4}$$

Where M is the maximum value of the fourth derivative

- Finding n with error bound functions
 - 1. Find f''(x)
 - 2. Find maximum values of f''(x) in the interval
 - 3. Plug into error bound function
 - 4. Set value \leq desired accuracy (ex: 0.01)
 - 5. Solve:
 - 6. If we were to truncate, we would use the ceil function [n] DO NOT FLOOR
- Improper integrals (Infinite interval)
 - $-\int_a^{+\infty} f(x) dx = \lim_{t \to +\infty} \int_a^t f(x) dx$
 - $-\int_{-\infty}^{b} f(x) dx = \lim_{t \to -\infty} \int_{t}^{b} f(x) dx$
 - $-\int_{-\infty}^{+\infty} f(x) \ dx = \int_{-\infty}^{0} f(x) \ dx + \int_{0}^{+\infty} f(x) \ dx$
- Improper integral (discontinuous)
 - Let f(x) be continuous on [a, b), then;

$$\int_a^b f(x) \ dx = \lim_{t \to b^-} \int_a^t f(x) \ dx \ .$$

- Let f(x) be continuous on (a, b], then;

$$\int_a^b f(x) \ dx = \lim_{t \to b^+} \int_t^b f(x) \ dx \ .$$

In each case, if the limit exists, then the improper integral is said to converge. If the limit does not exist, then the improper integral is said to diverge.

- Let f(x) be continuous on [a, b] except at a point $c \in (a, b)$, then;

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

If either integral diverges, then $\int_a^b f(x) dx$ diverges

- Comparison theorem Let f(x) and g(x) be continuous over $[a, +\infty)$. Assume that $0 \le f(x) \le g(x)$ for $x \ge a$.
 - If $\int_a^{+\infty} f(x) dx = \lim_{t \to +\infty} \int_a^t f(x) dx = +\infty$, then $\int_a^{+\infty} g(x) dx = \lim_{t \to +\infty} \int_a^t g(x) dx = +\infty$.
 - If $\int_a^{+\infty} g(x) dx = \lim_{t \to +\infty} \int_a^t g(x) dx = L$, where L is a real number, then $\int_a^{+\infty} f(x) dx = \lim_{t \to +\infty} \int_a^t f(x) dx = M$ for some real number $M \leq L$.

• P-integrals

$$- \int_0^{+\infty} \frac{1}{x^p} dx = \begin{cases} \frac{1}{p-1} & \text{if p > 1} \\ +\infty & \text{if p } \leqslant 1 \end{cases}$$

$$- \int_0^1 \frac{1}{x^p} dx = \begin{cases} \frac{1}{1-p} & \text{if p < 1} \\ +\infty & \text{if p } \geqslant 1 \end{cases}$$

$$- \int_a^{+\infty} \frac{1}{x^p} dx = \begin{cases} \frac{a^{1-p}}{p-1} & \text{if p > 1} \\ +\infty & \text{if p } \leqslant 1 \end{cases}$$

$$- \int_0^a \frac{1}{x^p} dx = \begin{cases} \frac{a^{1-p}}{1-p} & \text{if p < 1} \\ +\infty & \text{if p } \geqslant 1 \end{cases}$$

• Bypass L'Hospital's Rule

$$\ln\left(\ln\left(x\right)\right),\ \ln\left(x\right),\ \cdots\ x^{\frac{1}{100}},\ x^{\frac{1}{3}},\ \sqrt{x},\ 1,\ x^{2},\ x^{3},\ \cdots\ e^{x},\ e^{2x},\ e^{3x},\ \cdots,\ e^{x^{2}},\ \cdots\ e^{e^{x}}.$$

Essentially what it means is things on the right grow faster than things on the left. Thus, if we have say:

$$\lim_{x \to \infty} \frac{x^2}{e^{2x}}.$$

We can be sure that it is zero. Because this is $x^2 \cdot e^{-2x}$. If we take $\lim_{x \to \infty} x^2 e^{-2x}$, we get $\infty \cdot 0$. As we see by the sequence e^{-2x} overrules x^2 and we can say the limit is zero.

- Consideration for Limits: Let $f: A \to B$ be a function defined by $x \mapsto f(x)$. If a point c lies outside the domain A, then the expression $\lim_{x\to c} f(x)$ is not meaningful, and we classify this limit as undefined. For instance, the function arcsine has a domain of [-1,1]. Therefore, limits like $\lim_{x\to a} \sin^{-1}(x)$ where $a \notin [-1,1]$ are undefined.
- · Why does

$$\lim_{x \to 2} \tan^{-1} \frac{1}{x - 2}.$$

$$= \lim_{x \to 2^{-}} \tan^{-1} \frac{1}{x - 2}$$

$$= \lim_{x \to -\infty} \tan^{-1} x$$

$$= \lim_{x \to +\infty} \tan^{-1} \frac{1}{x - 2}$$

$$= \lim_{x \to +\infty} \tan^{-1} x$$

$$= \lim_{x \to +\infty} \tan^{-1} x$$

$$= \frac{1}{x - 2}$$

$$= \lim_{x \to +\infty} \tan^{-1} x$$

$$= \frac{\pi}{2}.$$

1.6 Chapter 5 Key Terms

• Alternating series:

A series of the form $\sum_{n=1}^{\infty} (-1)^{n+1} b_n$ or $\sum_{n=1}^{\infty} (-1)^n b_n$, where $b_n \ge 0$, is called an alternating series.

• Alternating series test:

For an alternating series of either form, if $b_{n+1} \leq b_n$ for all integers $n \geq 1$ and $b_n \to 0$, then an alternating series converge

• Arithmetic sequence:

A sequence in which the difference between every pair of consecutive terms is the same is called an arithmetic sequence

• Bounded above:

A sequence $\{a_n\}$ is bounded above if there exists a constant M such that $a_n \leq M$ for all positive integers n.

• Bounded below:

A sequence $\{a_n\}$ is bounded below if there exists a constant M such that $M \leq a_n$ for all positive integers n.

• Bounded sequence:

A sequence $\{a_n\}$ is bounded if there exists a constant M such that $|a_n| \leq M$ for all positive integers n.

• Convergence of a series:

A series converges if the sequence of partial sums for that series converges.

• Convergent sequence:

A convergent sequence is a sequence $\{a_n\}$ for which there exists a real number L such that a_n is arbitrarily close to L as

• Divergence of a series:

A series diverges if the sequence of partial sums for that series diverges.

• Divergence test:

If
$$\lim_{n\to\infty} a_n \neq 0$$
, then the series $\sum_{n=1}^{\infty} a_n$ diverges.

Divergent sequence:

A sequence that is not convergent is divergent.

• Explicit formula:

A sequence may be defined by an explicit formula such that $a_n = f(n)$.

• Geometric sequence:

A sequence $\{a_n\}$ in which the ratio $\frac{a_{n+1}}{a_n}$ is the same for all positive integers n is called a geometric sequence.

• Geometric series:

A geometric series is a series that can be written in the form
$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + ar^3 + \cdots$$

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• Harmonic series:

The harmonic series takes the form
$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \cdots$$
.

• Index variable:

The subscript used to define the terms in a sequence is called the index.

• Infinite series:

An infinite series is an expression of the form
$$a_1 + a_2 + a_3 + \cdots = \sum_{n=1}^{\infty} a_n$$
.

• Integral test:

For a series $\sum_{n=1}^{\infty} a_n$ with positive terms a_n , if there exists a continuous, decreasing function f such that $f(n) = a_n$ for all

• Limit comparison test:

Suppose
$$a_n, b_n \ge 0$$
 for all $n \ge 1$. If

1.7 Chapter 5 Key Equations

• Sequence notation

$$\{a_n\}_{n=1}^{\infty}$$
, or simply $\{a_n\}$.

• Sequence notation (ordered list)

$$a_1, a_2, a_3, \cdots, a_n, \cdots$$

• Arithemetic Sequence Difference

$$d = a_n - a_{n-1}.$$

• Arithmetic sequence (common difference between subsequent terms) general form

Index starting at 0:
$$a_n = a + nd$$

Index starting at 1: $a_n = a + (n-1)d$

.

• Arithmetic sequence (common difference between subsequent terms) recursive form

$$a_n = a_{n-1} + d.$$

• Sum of arithmetic sequence

$$S_n = \frac{n}{2} [a + a_n]$$

 $S_n = \frac{n}{2} [2a + (n-1)d].$

• Geometric sequence form common ratio

$$r = \frac{a_n}{a_{n-1}}.$$

• Geometric sequence general form

$$a_n = ar^n$$
 (Index starting at 0)
$$a_n = a^{n+1} \text{(index starting at 0 and a=r)} \qquad a_n = ar^{n-1} \text{ (Index starting at 1)}$$

$$a_n = a^n \text{(index starting at 1 and a=r)}.$$

• Geometric sequence recursive form

$$a_n = ra_{n-1}.$$

• Sum of geometric sequence

$$S_n = \frac{a(1-r^n)}{1-r} \quad r \neq 1.$$

• Convergence / Divergence: If

$$\lim_{n \to +\infty} a_n = L.$$

We say that the sequence converges, else it diverges

• Formal definition of limit of sequence

$$\lim_{n \to +\infty} a_n = L \iff \forall \varepsilon > 0, \exists N \in \mathbb{Z} \mid |a_n - L| < \varepsilon, \text{ if } n \geqslant n.$$

Then we can say

$$\lim_{n \to +\infty} a_n = L \text{ or } a_n \to L.$$

• Limit of a sequence defined by a function: Consider a sequence $\{a_n\}$ such that $a_n = f(n)$ for all $n \ge 1$. If there exists a real number L such that

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

then $\{a_n\}$ converges and

$$\lim_{n \to \infty} a_n = L.$$

- Algebraic limit laws: Given sequences $\{a_n\}$ and $\{b_n\}$ and any real number c, if there exist constants A and B such that $\lim_{n\to\infty} a_n = A$ and $\lim_{n\to\infty} b_n = B$, then
 - $-\lim_{n\to\infty} c = c$
 - $-\lim_{n\to\infty} ca_n = c\lim_{n\to\infty} a_n = cA$
 - $-\lim_{n\to\infty} (a_n \pm b_n) = \lim_{n\to\infty} a_n \pm \lim_{n\to\infty} b_n = A \pm B$
 - $-\lim_{n\to\infty} (a_n \cdot b_n) = (\lim_{n\to\infty} a_n) \cdot (\lim_{n\to\infty} b_n) = A \cdot B$
 - $-\lim_{n\to\infty} \frac{a_n}{b_n} = \frac{\lim_{n\to\infty} a_n}{\lim_{n\to\infty} b_n} = \frac{A}{B}$, provided $B\neq 0$ and each $b_n\neq 0$.
- Continuous Functions Defined on Convergent Sequences: Consider a sequence $\{a_n\}$ and suppose there exists a real number L such that the sequence $\{a_n\}$ converges to L. Suppose f is a continuous function at L. Then there exists an integer N such that f is defined at all values a_n for $n \ge N$, and the sequence $\{f(a_n)\}$ converges to f(L).
- Squeeze Theorem for Sequences: Consider sequences $\{a_n\}$, $\{b_n\}$, and $\{c_n\}$. Suppose there exists an integer N such that

$$a_n \leqslant b_n \leqslant c_n$$
 for all $n \geqslant N$.

If there exists a real number L such that

$$\lim_{n \to \infty} a_n = L = \lim_{n \to \infty} c_n,$$

then $\{b_n\}$ converges and $\lim_{n\to\infty} b_n = L$

• Bounded above: A sequence $\{a_n\}$ is bounded above if there exists a real number M such that

$$a_n \leq M$$

for all positive integers n.

• Bounded below: A sequence $\{a_n\}$ is bounded below if there exists a real number M such that

$$M \leqslant a_n$$

for all positive integers n.

- Bounded: A sequence $\{a_n\}$ is a bounded sequence if it is bounded above and bounded below.
- Unbounded: If a sequence is not bounded, it is an unbounded sequence.
- If a sequence $\{a_n\}$ converges, then it is bounded.
- Increasing sequence: A sequence $\{a_n\}$ is increasing for all $n \ge n_0$ if

$$a_n \leqslant a_{n+1}$$
 for all $n \geqslant n_0$.

• Decreasing sequence: A sequence $\{a_n\}$ is decreasing for all $n \ge n_0$ if

$$a_n \geqslant a_{n+1}$$
 for all $n \geqslant n_0$.

- Monotone sequence: A sequence $\{a_n\}$ is a monotone sequence for all $n \ge n_0$ if it is increasing for all $n \ge n_0$ or decreasing for all $n \ge n_0$
- Monotone Convergence Theorem: If $\{a_n\}$ is a bounded sequence and there exists a positive integer n_0 such that $\{a_n\}$ is monotone for all $n \ge n_0$, then $\{a_n\}$ converges.