Calculus

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Part I Preliminaries

Functions

1.1 Sets

Before defining what a function is or what it does, it is important to briefly discuss what goes into function and what comes out. Simply, *sets* are a collection of items and each one of those items are usually referred to as *elements*. Without getting into the weeds of set theory, sets can contain pretty much anything from numbers, functions, and other sets [3].

Some common sets that you may be familiar with are the *natural numbers* $\mathbb{N} = \{1, 2, 3, 4, 5, \dots\}$, the *integers* $\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\}$, and the *real numbers* \mathbb{R} , which is usually represented via a number line. Sets can also be intervals on the real line (i.e. [a,b) is an interval on \mathbb{R} containing a but not b) or even the possible results of flipping a coin $C = \{H, T\}$.

We will now define the basic notation when dealing with sets and the operations that can be performed on sets. We say that x is an element of a set A with the notation $x \in A$ and when x is not in A, we say $x \notin A$. For example, given the set $A = \{1, 2, 3, 4\}$, we can say that $1 \in A$ is true as well as $5 \notin A$.

The notion of combining sets comes with *unions* and *intersections*. Given A and B are sets, the union of A and B is denoted as $A \cup B$ and is equal to the set the contains elements in either A or B. Similarly, the intersection between A and B is denoted as $A \cap B$ and is the set that contains elements that are in both A and B. For example, given the sets $A = \{1, 2, 3, 4\}$ and $B = \{3, 4, 5, 6\}$, the union and intersection between A and B is

$$A \cup B = \{1, 2, 3, 4, 5, 6\}$$

$$A \cap B = \{3, 4\}$$
(1.1)

Subsets are often used to relate different sets and their elements. A set A is said to be a subset of another set B if all of the elements of A are also within B and is denoted as $A \subseteq B$ and a set A is equal to a set B if and only if $A \subseteq B$ and $B \subseteq A$. An important subset is the empty set represented by the symbols \emptyset , \emptyset , or simply $\{\}$. It is important to note that the empty set is also a subset of all sets.

Using sets by listing them out can become cumbersome and sometimes confusing, instead set builder notation is used to build a set based on a rule. For example, the set of all positive even integers can be written as

$$A = \{2, 4, 6, 8, \dots\} = \{z : z \text{ is an positive even integer}\} = \{z : z = 2n, n \in \mathbb{Z} \text{ and } n > 0\}$$
 (1.2)

Here, the : stands for "such that" which indicates the rule (the words "such that" or the symbol | is also often used). The rational numbers $\mathbb Q$ can also be constructed via the integers with

$$\mathbb{Q} = \{ \frac{p}{q} : p, q \in \mathbb{Z} \text{ and } q \neq 0 \}$$
 (1.3)

As mentioned previously, intervals on the real number line can be represented as sets. Given two values a and b and assuming that $a \le b$, intervals on the real line are represented as



• Half-open interval:

$$-(a,b] = \{x \in \mathbb{R} : a < x \le b\}$$

$$-[a,b] = \{x \in \mathbb{R} : a \le x < b\}$$

$$a b$$

• Infinite interval:

$$-(a, \infty) = \{x \in \mathbb{R} : a < x\}$$

$$-(a, \infty) = \{x \in \mathbb{R} : a \le x\}$$

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Here, the open brackets (and) indicate that the respective endpoint is not included, while the closed brackets [and] indicate that the respective endpoint is included in the interval.

The Cartesian product is used often to describe ordered pairs or even higher-dimension coordinates. Some examples include the xy-plane also known as \mathbb{R}^2 , 3D space with \mathbb{R}^3 . The Cartesian product for two sets A and B is defined as

$$A \times B = \{(a, b) : a \in A, b \in B\}$$
 (1.4)

Note that $A \times B \neq B \times A$ as the operation is order dependent. Higher-order products are defined with sets A_1, A_2, \ldots, A_n as

$$A_1 \times A_2 \times \dots \times A_n = \{(a_1, a_2, \dots, a_n) : a_i \in A_i, i \in \{1, 2, \dots, n\}\}$$
(1.5)

As previously mentioned, the 2D plane as well as the 3D plane can be constructed using Cartesian products as well and is done as such with the set of real numbers \mathbb{R}

$$\mathbb{R}^{2} = \mathbb{R} \times \mathbb{R} = \{(x, y) : x, y \in \mathbb{R}\}$$

$$\mathbb{R}^{3} = \mathbb{R} \times \mathbb{R} \times \mathbb{R} = \{(x, y, z) : x, y, z \in \mathbb{R}\}$$

$$\vdots$$

$$\mathbb{R}^{n} = \mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R} = \{(x_{1}, x_{2}, \dots, x_{n}) : x_{i} \in \mathbb{R}, i \in \{1, 2, \dots, n\}\}$$

$$(1.6)$$

For more discussion on sets and set theory, refer to [2] or [3].

1.2 What is a function?

Functions are objects in math that describe a relationship or mapping between two sets. Given two sets X and Y, a function f maps the elements of X, called the *domain* of the function, to elements in the set Y called the *codomain* of the function and the relationship is denoted as $f: X \to Y$ ("f maps from X to Y") or y = f(x) ("g equals g of g or g is known as the *dependent variable* and g is known as the *independent variable* or the *argument* of the function. The *range* of a function is the set of all possible values that g is able to output with g as its domain, note that the range is a subset of g but is not always equal.

Example 1.1. Some real-world examples of functions are

| • | The area of a circle: |
|---|--|
| • | The height of a falling ball: $ h(t) = h_0 + v_0 t - (1/2) g t^2 $ |
| • | Compound interest: $A(t) = P(1 + \frac{r}{n})^{nt}$ |
| • | Temperature conversion: |

These examples help model and compute

1.3 The Graph of a Function

- 1.4 Common Functions
- 1.5 Types of Functions
- 1.5.1 Even and Odd Functions
- 1.5.2 Increasing and Decreasing Functions
- 1.5.3 Periodic Functions
- 1.6 Inverse Function
- 1.7 Function Compositions
- 1.8 Function Transformations and Operations

Special Functions

- 2.1 Linear Functions
- 2.2 Quadratic Functions
- 2.3 Polynomial and Rational Functions
- 2.4 Exponential and Logarithmic Functions
- 2.5 Absolute Value and Piecewise Functions
- 2.6 Systems of Equations

Analytic Geometry

- 3.1 Conic Sections
- 3.2 Parametric Equations
- 3.3 Polar Coordinates

Part II Differential Calculus

Limits and Continuity

- 4.1 Defnition of a Limit
- 4.2 One-Sided Limits and Limits to Infinity
- 4.3 Continuity and the Intermediate Value Theorem
- 4.4 The Squeeze Theorem

Differentiation and Derivatives

- 5.1 The Limit Definition of the Derivative
- 5.2 Differential Rules
- 5.2.1 The Power Rule
- 5.2.2 The Product Rule
- 5.2.3 The Quotient Rule
- 5.2.4 The Chain Rule
- 5.3 Common and Special Derivatives
- 5.4 Advanced Differential Techniques
- 5.4.1 Implicit Differentiation
- ${\bf 5.4.2}\quad {\bf Logarithmic\ Differentiation}$
- 5.4.3 Higher-Order Derivatives

Applications of Derivatives

- 6.1 Related Rates
- 6.2 Optimization
- 6.3 L'Hôpital's Rule Rule

Part III Integral Calculus

Integration and Integrals

- 7.1 Antiderivatives
- 7.2 Riemann Sums
- 7.3 The Fundamental Theorem of Calculus

Integration Techniques

- 8.1 Substitution
- 8.2 Integration by Parts
- 8.3 Partial Fractions
- 8.4 Trigonometric Substitutions
- 8.5 Hyperbolic Substitutions

Application of Integrals

- 9.1 Areas Between Curves
- 9.2 Valumes of 3D Shapes
- 9.2.1 The Disk Method
- 9.2.2 The Washer Method
- 9.2.3 The Shell Method
- 9.3 Arc Length

Improper Integrals and Numerical Integration

- 10.1 Improper Integrals and Their Convergence
- 10.2 Numerical Integration
- 10.2.1 Trapezoidal Rule
- 10.2.2 Simpson's Rule

Sequences, Series, and Convergence

- 11.1 Sequences
- 11.2 Infinite Series
- 11.2.1 Algebraic Series
- 11.2.2 Geometric Series
- 11.2.3 p-Series
- 11.2.4 Alternating Series
- 11.3 Convergence Tests
- 11.3.1 The Divergence Test
- 11.3.2 The Comparison Test
- 11.3.3 The Limit Comparison Test
- 11.3.4 The Integral Test
- 11.3.5 The Ratio Test
- 11.3.6 The Root Test
- 11.4 Power Series
- 11.5 Taylor Series

Part IV Multivariable Calculus

Vectors and Vector Spaces

- 12.1 Vectors in 2D/3D
- 12.2 Vector Products
- 12.2.1 Dot Products
- 12.2.2 Cross Products
- 12.3 Lines and Planes in Space

Functions of Several Variables

- 13.1 Parametric Curves
- 13.2 Derivatives and Integrals of Vector Functions
- 13.3 Curvature

Partial Derivatives

- 14.1 Limits and Continuity in Higher Dimensions
- 14.2 Partial Derivatives
- 14.3 The Chain Rule
- 14.4 The Gradient
- 14.5 Extremal Values

Multiple Integrals

- 15.1 Double Integrals
- 15.2 Coordinate Systems
- 15.2.1 Polar coordinates
- 15.2.2 Cylindrical Coordinates
- 15.2.3 Spherical Coordinates
- 15.3 Surface Area and Volume
- 15.4 Triple Integrals
- 15.5 Change of Variables

Vector Calculus

- 16.1 Line Integrals
- 16.2 Green's Theorem
- 16.3 Divergence and Curl
- 16.4 Surface Integrals
- 16.5 Stokes' Theorem
- 16.6 The Divergence Theorem

Applications of Multivariable Calculus

- 17.1 Lagrange Multipliers and Optimization
- 17.2 The Jacobian
- 17.3 Center of Mass
- 17.4 Fluid Flows

$\begin{array}{c} {\rm Part~V} \\ {\rm Appendix} \end{array}$

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