Calculus

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Contents

Ι	\Pr	reliminaries	7
1	Fun	actions	9
	1.1	Sets	9
		1.1.1 Exercises	11
	1.2	What is a function?	11
		1.2.1 Graphs of Functions	11
		1.2.2 Table Functions	12
		1.2.3 Exercises	13
	1.3	Common Functions	13
		1.3.1 Linear Functions	13
		1.3.2 Quadratic Functions	14
		1.3.3 Polynomial and Rational Functions	14
		1.3.4 Trigonometric Functions	14
		1.3.5 Power, Exponential, and Logarithmic Functions	14
		1.3.6 Systems of Equations	14
	1.4	Types of Functions	14
		1.4.1 Piecewise Functions and Absolute Values	14
		1.4.2 Even and Odd Functions	14
		1.4.3 Increasing and Decreasing Functions	14
		1.4.4 Periodic Functions	15
	1.5	Function Transformations and Operations	15
		1.5.1 Function Arithmetic	15
		1.5.2 Function Translation	15
		1.5.3 Fuction Composition	15
		1.5.4 Function Inverses	15
2	Ana	alytic Geometry	17
	2.1	Conic Sections	17
	2.2	Parametric Equations	17
	2.3	Polar Coordinates	17
3	Lim	nits and Continuity	19
	3.1	Definition of a Limit	19
	3.2	One-Sided Limits and Limits to Infinity	19
	3.3	Continuity and the Intermediate Value Theorem	19
	3.4	The Squeeze Theorem	19
II	ת	Differential Calculus	21
11	ט	omerential Calculus	41
4	Diff	ferentiation and Derivatives	23
	4.1	The Limit Definition of the Derivative	23
	4 2	Differential Rules	23

4 CONTENTS

		4.2.1 The Power Rule	23
		4.2.2 The Product Rule	23
		4.2.3 The Quotient Rule	23
		4.2.4 The Chain Rule	23
	4.3	Common and Special Derivatives	23
	4.4	Advanced Differential Techniques	23
		4.4.1 Implicit Differentiation	23
		4.4.2 Logarithmic Differentiation	23
		4.4.3 Higher-Order Derivatives	23
_			~-
5			25
	5.1		25
	5.2	<u>.</u>	25
	5.3	L'Hôpital's Rule Rule	25
6	Inte	egration and Integrals	27
Ü	6.1		27
	6.2		27
	6.3		27
	0.0		
II	I I	Integral Calculus	29
_			
7		0	31
	7.1		31
	7.2	9 •	31
	7.3		31
	7.4		31
	7.5	Hyperbolic Substitutions	31
8	Apr	olication of Integrals	33
0	8.1	· · · · · · · · · · · · · · · · · · ·	33
	8.2		33
	0.2	•	33
			33
			33
	8.3		33
9	Imp	proper Integrals and Numerical Integration	35
	9.1	Improper Integrals and Their Convergence	35
	9.2	Numerical Integration	35
		9.2.1 Trapezoidal Rule	35
		9.2.2 Simpson's Rule	35
1.			o =
10	_	, , ,	37
		•	37
	10.2		37
			37
			37
		•	37
	10.9	<u> </u>	37 37
	10.3		37
		10.3.1 The Divergence Test	01
			27
		10.3.2 The Comparison Test	37 37

CONTENTS 5

	10.3.4 The Integral Test	37 37 37 37 37
11	Vectors and Vector Spaces 11.1 Vectors in 2D/3D 11.2 Vector Products 11.2.1 Dot Products 11.2.2 Cross Products 11.3 Lines and Planes in Space	39 39 39 39 39
ΙV	Multivariable Calculus	41
12	Functions of Several Variables 12.1 Parametric Curves	43 43 43
13	Partial Derivatives 13.1 Limits and Continuity in Higher Dimensions	45 45 45 45 45 45
14	Multiple Integrals 14.1 Double Integrals 14.2 Coordinate Systems 14.2.1 Polar coordinates 14.2.2 Cylindrical Coordinates 14.2.3 Spherical Coordinates 14.4 Triple Integrals 14.5 Change of Variables	47 47 47 47 47 47 47 47
15	Vector Calculus 15.1 Line Integrals	49 49 49 49 49 49
16 V	Applications of Multivariable Calculus 16.1 Lagrange Multipliers and Optimization	51 51 51 51 51 51

6 CONTENTS

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

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

• Closed interval:
$$[a,b] = \{x \in \mathbb{R} : a \le x \le b\}$$

a b

• Open interval: $(a,b) = \{x \in \mathbb{R} : a < x < b\}$

• Half-open interval:

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

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

$$a \qquad b$$

• Infinite interval:

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

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

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

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

$$-(-\infty, \infty) = \mathbb{R}$$

$$\leftarrow (-\infty, \infty) = \mathbb{R}$$

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 (also known as the direct 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, in general, $A \times B \neq B \times A$ 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 further and more formal discussion on sets and naive set theory as well as formal logic and proof writing, refer to [2] or [3].

1.1.1 Exercises

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 unique 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) ("f equals f of f "[1]), where f is known as the *dependent variable* with f as the range of the function and f 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 f is able to output with f as its domain, note that the range is a subset of the codomain f but is not always equal. Formally, the definition is as follows

Definition 1.1. A function is a mapping or rule that assigns each element from a set called the domain X of the function to a unique element in the range R = f(X) of the function which is a subset of the codomain $R \subseteq Y$ and the element $x \in X$ is mapped to an element in $y \in R \subseteq Y$ with $x \mapsto y$.

Further emphasis must be made on the elements y = f(x). The function f(x) maps the element $x \in X$ to exactly one element $y \in Y$ [4]. For single variable functions, this can be tested using the vertical line test on a function's graph (covered shortly). If a formula results in two answers with one input (i.e. the equation for a circle: $x^2 + y^2 = r$ gives two points of y for each x) it is no longer considered a function. Figure 1.1 shows how a function maps elements of the domain to the range.

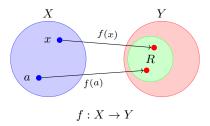


Figure 1.1: Function mapping diagram showing the domain X, codomain Y, and range f(X)

Example 1.2. Some real-world examples of functions are

• The area of a circle: $A(r) = \pi r^2$ • 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: $C(F) = \frac{5}{9}(F - 32)$

It can be useful to think of functions as machines that take in an input and produces an output. The examples above show such cases using mathematical formulas that give a set of instructions on how the input is transformed from the element in the domain to the element in the range.

1.2.1 Graphs of Functions

Another way to represent functions is with its graph which is a set of points consisting of the input and its corresponding output and is represented with the set of ordered pairs $\{(x,y):y=f(x),x\in\mathbb{R}\}$ for functions that accept real numbers.

Example 1.3. A familiar example is the linear function f(x) = mx + b where m is the slope of the line and b is the vertical offset. Suppose m = 1 and b = 0, we get the following graph for the function f(x) = x in Figure 1.3

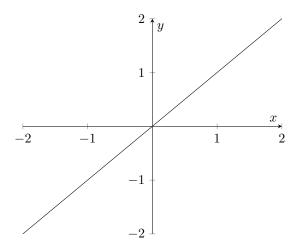


Figure 1.2: Graph of the function f(x) = x

Example 1.4. Another example is the quadratic function of the form $f(x) = ax^2 + bx + c$, where $a, b, c \in \mathbb{R}$ are the coefficients of the function and determine its shape. Suppose that a = 1, b = 0, c = -1 resulting in the function $f(x) = x^2 - 1$. Using knowledge of the roots a quadratic function, it can be deduced that this will result in a parabola with x-intersections at x = -1 and x = 1 which can be confirmed in the graph in Figure 1.4

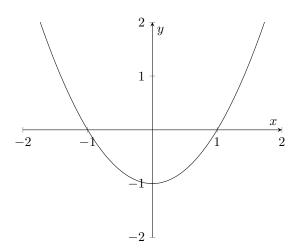


Figure 1.3: Graph of the function $f(x) = x^2 - 1$

1.2.2 Table Functions

The last representation of a function that will be discussed are functions that are in the form of tables. Consider two finite sets $X = \{1, 2, 3, 4, 5\}$ and $Y = \{2, 4, 6, 8, 10\}$ and a function that maps the elements of X to the elements of Y. A table can be created that shows the assignment of the elements (Table 1.1) via the function f(x).

The function shown in Table 1.1 is constructed from a mathematical formula (y = 2x), this is not necessary, as long as there is only one output for any given input, then, the table is considered a function.

Example 1.5. For example, consider the following table that shows the function that maps $X = \{1, 3, 5, 8, 4\}$ to $Y = \{3, 5, 2, 1, 1\}$ in Table 1.2. Though a value in Y repeats once, it still passes the vertical line test as the function maps only one output y from any input x.

$x \in X$	1	2	3	4	5
$y \in Y$	2	4	6	8	10

Table 1.1: Function Mapping from X to Y

$x \in X$	1	3	5	8	4
$y \in Y$	3	5	2	1	1

Table 1.2: Function Mapping from X to Y

This conceptual foundation of what a function is prepares us for the introduction and review of commonly used functions and function families (functions with similar forms and properties).

1.2.3 Exercises

1.3 Common Functions

Functions, namely those defined via mathematical formulas, can be classified into function families whose members share common features, forms, and properties. Some such families often differ only in coefficients and others may change the base in which they operate.

1.3.1 Linear Functions

Beginning with the most elementary form of functions created using mathematical formulas is the *linear* function or the equation for a line.

Definition 1.6. Functions of the form f(x) = mx + b, where m is the slope and b is the y-intercept, are considered *linear functions*.

The graphs of linear functions are straight lines, if the domain of the function is \mathbb{R} , then the graph of f extends from $-\infty$ to $+\infty$. It's slope determines the angle of the line and can be reconstructed with any two points on the line with the following formula

$$m = \frac{y_2 - y_1}{x_2 - x_1} \tag{1.7}$$

where y_i corresponds to x_i and $x_2 > x_1$. The y-intercept the value of the y-coordinate of the function when x = 0 and denotes where the line crosses the y-axis on the graph. An example for the graph of a linear function is shown in Figure 1.3 where f(x) = x.

Example 1.7. Linear functions can model the conversion between temperatures in degrees Celsius and Fahrenheit with the function $C(F) = \frac{5}{9}(F - 32) = \frac{5}{9}F - \frac{160}{9}$. Here the independent variable is F, the slope is $\frac{5}{9}$, and the y-intercept is $\frac{160}{9}$ and the graph is shown in Figure 1.7.

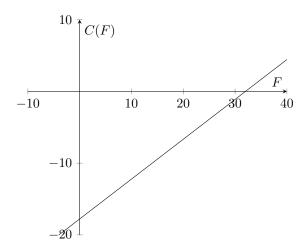


Figure 1.4: Graph of the function f(x) = x

- 1.3.2 Quadratic Functions
- 1.3.3 Polynomial and Rational Functions
- 1.3.4 Trigonometric Functions
- 1.3.5 Power, Exponential, and Logarithmic Functions
- 1.3.6 Systems of Equations
- 1.4 Types of Functions
- 1.4.1 Piecewise Functions and Absolute Values
- 1.4.2 Even and Odd Functions

Definition 1.8. A function f(x) is said to be an even function of the independent variable x if and only if

$$f(-x) = f(x)$$

for all x in the function's domain.

Definition 1.9. A function f(x) is said to be an *odd function* of the independent variable x if and only if

$$f(-x) = -f(x)$$

for all x in the function's domain.

1.4.3 Increasing and Decreasing Functions

Definition 1.10. A function f is increasing on an interval I if for all $x_1, x_2 \in I$ with $x_1 < x_2$,

$$f(x_1) \le f(x_2).$$

If the inequality is strict $(f(x_1) < f(x_2))$, we say f is strictly increasing.

Definition 1.11. A function f is decreasing on an interval I if for all $x_1, x_2 \in I$ with $x_1 < x_2$,

$$f(x_1) \geq f(x_2)$$
.

If the inequality is strict $(f(x_1) > f(x_2))$, we say f is strictly decreasing.

1.4.4 Periodic Functions

Definition 1.12. A function is said to be a *period function* if and only if for some value a,

$$f(x) = f(x+a)$$

where a is the period of the function. The period defines the magnitude of the independent variable required for the function to repeat.

1.5 Function Transformations and Operations

- 1.5.1 Function Arithmetic
- 1.5.2 Function Translation
- 1.5.3 Fuction Composition
- 1.5.4 Function Inverses

Analytic Geometry

- 2.1 Conic Sections
- 2.2 Parametric Equations
- 2.3 Polar Coordinates

Limits and Continuity

- 3.1 Defnition of a Limit
- 3.2 One-Sided Limits and Limits to Infinity
- 3.3 Continuity and the Intermediate Value Theorem
- 3.4 The Squeeze Theorem

Part II Differential Calculus

Differentiation and Derivatives

- 4.1 The Limit Definition of the Derivative
- 4.2 Differential Rules
- 4.2.1 The Power Rule
- 4.2.2 The Product Rule
- 4.2.3 The Quotient Rule
- 4.2.4 The Chain Rule
- 4.3 Common and Special Derivatives
- 4.4 Advanced Differential Techniques
- 4.4.1 Implicit Differentiation
- 4.4.2 Logarithmic Differentiation
- 4.4.3 Higher-Order Derivatives

Applications of Derivatives

- 5.1 Related Rates
- 5.2 Optimization
- 5.3 L'Hôpital's Rule Rule

Integration and Integrals

- 6.1 Antiderivatives
- 6.2 Riemann Sums
- 6.3 The Fundamental Theorem of Calculus

Part III Integral Calculus

Integration Techniques

- 7.1 Substitution
- 7.2 Integration by Parts
- 7.3 Partial Fractions
- 7.4 Trigonometric Substitutions
- 7.5 Hyperbolic Substitutions

Application of Integrals

- 8.1 Areas Between Curves
- 8.2 Valumes of 3D Shapes
- 8.2.1 The Disk Method
- 8.2.2 The Washer Method
- 8.2.3 The Shell Method
- 8.3 Arc Length

Improper Integrals and Numerical Integration

- 9.1 Improper Integrals and Their Convergence
- 9.2 Numerical Integration
- 9.2.1 Trapezoidal Rule
- 9.2.2 Simpson's Rule

Sequences, Series, and Convergence

- 10.1 Sequences
- 10.2 Infinite Series
- 10.2.1 Algebraic Series
- 10.2.2 Geometric Series
- 10.2.3 p-Series
- 10.2.4 Alternating Series
- 10.3 Convergence Tests
- 10.3.1 The Divergence Test
- 10.3.2 The Comparison Test
- 10.3.3 The Limit Comparison Test
- 10.3.4 The Integral Test
- 10.3.5 The Ratio Test
- 10.3.6 The Root Test
- 10.4 Power Series
- 10.5 Taylor Series

Vectors and Vector Spaces

- 11.1 Vectors in 2D/3D
- 11.2 Vector Products
- 11.2.1 Dot Products
- 11.2.2 Cross Products
- 11.3 Lines and Planes in Space

Part IV Multivariable Calculus

Functions of Several Variables

- 12.1 Parametric Curves
- 12.2 Derivatives and Integrals of Vector Functions
- 12.3 Curvature

Partial Derivatives

- 13.1 Limits and Continuity in Higher Dimensions
- 13.2 Partial Derivatives
- 13.3 The Chain Rule
- 13.4 The Gradient
- 13.5 Extremal Values

Multiple Integrals

- 14.1 Double Integrals
- 14.2 Coordinate Systems
- 14.2.1 Polar coordinates
- 14.2.2 Cylindrical Coordinates
- 14.2.3 Spherical Coordinates
- 14.3 Surface Area and Volume
- 14.4 Triple Integrals
- 14.5 Change of Variables

Vector Calculus

- 15.1 Line Integrals
- 15.2 Green's Theorem
- 15.3 Divergence and Curl
- 15.4 Surface Integrals
- 15.5 Stokes' Theorem
- 15.6 The Divergence Theorem

Applications of Multivariable Calculus

- 16.1 Lagrange Multipliers and Optimization
- 16.2 The Jacobian
- 16.3 Center of Mass
- 16.4 Fluid Flows

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

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Index

```
function, 11
    {\rm argument},\,11
    codomain, 11
    decreasing, 14
     dependent variable, 11
     domain, 11
     even, 14
    graph, 11
    increasing, 14
    independent variable, 11
    linear, 13
    odd, 14
    periodic, 15
    range, 11
    strictly decreasing, 14
    strictly increasing, 14
set, 9
    Cartesian product, 10
     direct product, 10
     element, 9
    intersection, 9
     union, 9
```