

## Important Definitions

## 1. Even/Odd numbers

 $x$  is even  $\Leftrightarrow \exists n \in \mathbb{N}$  s.t.  $x = 2n$  $x$  is odd  $\Leftrightarrow \exists n \in \mathbb{N}$  s.t.  $x = 2n+1$ 

## 2. One-to-one Function

 $\forall x_1, x_2 \in D, f(x_1) = f(x_2) \Leftrightarrow x_1 = x_2$ 

## 3. Epsilon-delta Definitions

Limit exists

Let  $a \in \mathbb{R}$  $\forall \epsilon > 0, \exists \delta > 0$  s.t.  $|x-a| < \delta \Rightarrow |f(x)-f(a)| < \epsilon$ 

Limit does not exist

Let  $a \in \mathbb{R}$  $\exists \epsilon > 0$  s.t.  $\forall \delta > 0, |x-a| < \delta \wedge |f(x)-f(a)| > \epsilon$ 

Limit is infinity

 $\forall M > 0, \exists \delta > 0$  s.t.  $|x| > \delta \Rightarrow |f(x)| > M$ 

## 4. Epsilon-delta definitions of "f is continuous at a"

Let  $a \in \mathbb{R}$ Let  $f$  be a function defined, at least, on an interval centered at  $a$  $f$  is continuous at  $a \Leftrightarrow \lim_{x \rightarrow a} f(x) = f(a) \Rightarrow$  $\Rightarrow \forall \epsilon > 0, \exists \delta > 0$  s.t.  $0 < |x-a| < \delta \Rightarrow |f(x)-f(a)| < \epsilon$  $f$  is continuous on an interval  $(a, b) \Leftrightarrow \forall c \in (a, b), f$  is continuous at  $c$  $f$  is continuous on a closed interval  $[a, b]$ :1.  $\lim_{x \rightarrow a} f(x) = f(a)$ 2.  $f$  is continuous on  $(a, b)$ 3.  $\lim_{x \rightarrow b} f(x) = f(b)$ 5. Definition of derivative of a function at  $a$  as its limit

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

## 6. Inverse Function

A function  $f$  if it is injective or one-to-one

## 7. Inverse Trig functions

 $\arcsin x = \sin^{-1}(x) \in (-\frac{\pi}{2}, \frac{\pi}{2})$   
 $-1 < x < 1$  $\arctan x = \tan^{-1}(x) \in (-\frac{\pi}{2}, \frac{\pi}{2})$   
 $-\infty < x < \infty$  $\arccos x =$ 

## 8. Global max/min and Local max/min

Let  $f$  be a function with domain  $I$ Let  $c \in I$  $f$  has a global maximum at  $c$  when: $\forall x \in I, f(x) \leq c$  $f$  has a local maximum at  $c$  when: $\exists \delta > 0$  s.t.  $|x-c| < \delta \Rightarrow f(x) \leq f(c)$ 

IF

 $f$  has a local extremum at  $c$  $c$  is an interior point to  $I$  (not endpoint)

THEN

 $f'(c) = 0$  or DNE

## 9. Monotonicity of a Function

Let  $f$  be defined on  $I$  $f$  is increasing on  $I$  when $\forall x_1, x_2 \in I, x_1 < x_2 \Rightarrow f(x_1) < f(x_2)$ IF  $\forall x \in I, f'(x) > 0$ THEN  $f$  is increasing on  $I$ 

## 10. Definition of concavity

concave up concave down

Let  $f$  be a differentiable function defined on interval  $I$  $f$  is concave-up when  $f'$  is increasing on  $I$   $f''(x) > 0$  $f$  is concave-down when  $f'$  is decreasing on  $I$   $f''(x) < 0$ Let  $c \in I$  $f$  has an inflection point when $f$  changes concavity at  $c$   $f'(c) = 0$  or DNE

## 11. Asymptotes

Vertical

Let  $f$  be a function. Let  $a \in \mathbb{R}$ The vertical line  $x = a$  is an asymptote of  $f$ when  $\lim_{x \rightarrow a} f(x) = \pm \infty$ 

Horizontal

Let  $f$  be a function. Let  $L \in \mathbb{R}$ The horizontal line  $y = L$  is an asymptote of  $f$ when  $\lim_{x \rightarrow \pm \infty} f(x) = L$ 

## Important Theorems

## 1. Limit Laws + Squeeze Theorem

Laws:

 $\forall a \in \mathbb{R}$ 

$$\lim_{x \rightarrow a} f(x) = f(a) \quad \lim_{x \rightarrow a} g(x) = g(a)$$

$$\lim_{x \rightarrow a} [f(x) + g(x)] = f(a) + g(a)$$

$$\lim_{x \rightarrow a} [f(x)g(x)] = f(a)g(a)$$

$$\lim_{x \rightarrow a} \left[ \frac{f(x)}{g(x)} \right] = \frac{f(a)}{g(a)} \quad (\text{assuming } g(a) \neq 0)$$

Only Apply if Limits exist

## 2. Continuity Theorems

The main continuity theorem:

Any function we can construct with sum, product, quotient, and composition of polynomials, roots, trigonometric functions, exponentials, logarithms, and absolute values is continuous (on its domain)

## Proof

## 1. Prove "basic" functions are continuous

$$f(x) = c \quad f(x) = e^x \quad f(x) = \sin x$$

$$f(x) = x \quad f(x) = \ln(x) \quad f(x) = |x|$$

## 2. Prove sum, product, quotient, and composition of continuous functions is continuous

Sum, product, quotient are

Proved through limit laws

Example

Assume  $f$  and  $g$  are continuous at  $a$ 

$$\lim_{x \rightarrow a} f(x) = f(a), \quad \lim_{x \rightarrow a} g(x) = g(a)$$

Limit Law

$$\lim_{x \rightarrow a} [f(x) + g(x)] = f(a) + g(a)$$

 $\therefore f+g$  is continuous at  $a$ 

## 3. Extreme Value Theorem (EVT)

Let  $f$  be a functionIf  $f$  is continuous on an interval  $[a, b]$ THEN  $f$  has a max and min on  $[a, b]$ 

## 4. Intermediate Value Theorem (IVT)

Let  $f$  be a function defined on the interval  $[a, b]$ 

IF

 $f(a) < M$  $f(b) > M$  $f$  is continuous on  $[a, b]$ 

THEN

 $\exists c \in (a, b)$  s.t.  $f(c) = M$ 

## 5. Differentiability implies Continuity

Let  $c \in \mathbb{R}$ Let  $f$  be a function defined at and near  $c$ If  $f$  is differentiable at  $c$ THEN  $f$  is continuous at  $c$ 

## 7. Rolle's Theorem

Let  $a < b$ . Let  $f$  be a functiondefined on  $[a, b]$ 

IF

 $f$  is continuous on  $[a, b]$  $f$  is differentiable on  $(a, b)$  $f(a) = f(b)$ 

THEN

 $\exists c \in (a, b)$  s.t.  $f'(c) = 0$ 

## 8. Mean Value Theorem (MVT)

Let  $a < b$ . Let  $f$  be a function defined on  $[a, b]$ 

IF

 $f$  is continuous on  $[a, b]$  $f$  is differentiable on  $(a, b)$ 

THEN

 $\exists c \in (a, b)$  s.t.:

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

9. Zero Derivative  $\Rightarrow$  ConstantLet  $a < b$ . Let  $f$  be a function defined on  $[a, b]$ 

IF

 $\forall x \in (a, b), f'(x) = 0$  $f$  is continuous on  $[a, b]$ 

THEN

 $f$  is constant on  $[a, b]$ 

## 10. L'Hopital's Rule

An Indeterminate form is

$$\frac{0}{0}, \frac{\infty}{\infty}, 0 \cdot \infty, \infty - \infty, 0^0, \infty^0, 1^\infty$$

Let  $f, g$  be functions. Let  $a \in \mathbb{R}$ 

## Squeeze Theorem

Let  $a, L \in \mathbb{R}$ Let  $f, g$ , and  $h$  be functions definednear  $a$ , except possibly at  $a$ 

If

For  $x$  close to but not  $a$ ,  $h(x) \leq g(x) \leq f(x)$  $\lim_{x \rightarrow a} f(x) = L$  $\lim_{x \rightarrow a} h(x) = L$ 

THEN

 $\lim_{x \rightarrow a} g(x) = L$ 

## 6. Differentiation rules

$$\frac{d}{dx} [c] = 0$$

$$\frac{d}{dx} \sin x = \cos x$$

$$\frac{d}{dx} \cos x = -\sin x$$

$$\frac{d}{dx} [x^c] = c x^{c-1}$$

$$\frac{d}{dx} \tan x = \sec^2 x$$

$$\frac{d}{dx} \cot x = -\csc^2 x$$

$$(f+g)' = f' + g'$$

$$\frac{d}{dx} \sec x = \sec x \tan x$$

$$\frac{d}{dx} \csc x = -\csc x \cot x$$

$$(cf)' = c f'$$

$$(f \cdot g)' = f'g + fg'$$

$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$$

$$(f(g))' = f'(g(x))g'(x)$$

Slant  
 Let  $f$  be a function. Let  $m, b \in \mathbb{R}$ .  
 The line  $y = mx + b$  is an asymptote for  $x$   
 when  $\lim_{x \rightarrow \pm\infty} [f(x) - (mx + b)] = 0$

## 12. Supremum/Infimum

Let  $A \subseteq \mathbb{R}$ . Let  $c \in \mathbb{R}$ .

- $c$  is an upper bound of  $A$  means  $\forall x \in A, x \leq c$
- $c$  is a least upper bound, or supremum of  $A$  means
- $c$  is an upper bound of  $A$
- If  $b$  is an upper bound of  $A, c \leq b$
- If the supremum of  $A$  is in  $A$ , it is a maximum
- $A$  is bounded above means it has at least one upper bound
- $f$  is bounded above  $\Rightarrow$  supremum

Infimum is the reverse

Define supremum as  $\sup\{f(x) : x \in I\}$

## 13. Definition of Integrable

Let  $f(x)$  be a bounded function on  $[a, b]$

Define a partition  $P$  of an interval  $[a, b]$  s.t.

- $P$  is finite
- $P \subseteq [a, b]$
- $a \in P$  and  $b \in P$

Define  $P_n = \{x_0, x_1, \dots, x_n\}$  as a partition of  $[a, b]$

For  $i \in [1, n]$

Let  $m_i = \inf\{f(x) : x \in (x_{i-1}, x_i)\}$

$M_i = \sup\{f(x) : x \in (x_{i-1}, x_i)\}$

$\Delta x_i = x_i - x_{i-1}$

$L_P(f) = \sum_{i=1}^n m_i \Delta x_i$

$U_P(f) = \sum_{i=1}^n M_i \Delta x_i$

For all possible partitions

$\underline{I}_a^b(f) = \sup\{\text{All possible } L_P(f)\}$  If  $f$  is continuous  
 Then it is integrable

$\overline{I}_a^b(f) = \inf\{\text{All possible } U_P(f)\}$

If  $\underline{I}_a^b(f) = \overline{I}_a^b(f)$ , then we say  $f$  is integrable on  $[a, b]$

## 14. Definition of Riemann Sum

Let  $f$  be a bounded function on  $[a, b]$

Let  $P = \{x_0, x_1, x_2, \dots, x_n\}$  be a partition of  $[a, b]$

For each  $i = 1, 2, \dots, n$

Let  $\Delta x_i = x_i - x_{i-1}$

Choose  $x_i^* \in [x_{i-1}, x_i]$

Then

$S_P^*(f) = \sum_{i=1}^n f(x_i^*) \cdot \Delta x_i$

This is a Riemann-sum for  $f$  and  $P$

## 15. Definition of sequence is convergent

Sequence is convergent to  $L \in \mathbb{R}$  means

$\forall \epsilon > 0, \exists n_0 \in \mathbb{N}$  s.t.  $\forall n \in \mathbb{N},$   
 $n \geq n_0 \Rightarrow L - \epsilon < a_n < L + \epsilon$

$|a_n - L| < \epsilon$

A sequence is convergent when it has a limit  
 and divergent when it doesn't

## 16. Definition of sequence is increasing/decreasing

A sequence  $\{a_n\}_{n=0}^{\infty}$  is:

increasing when:

$\forall n \in \mathbb{N}, a_n < a_{n+1}$  or

$\forall n, m \in \mathbb{N}, n < m \Rightarrow a_n < a_m$

decreasing when:

$\forall n \in \mathbb{N}, a_n > a_{n+1}$  or

$\forall n, m \in \mathbb{N}, n < m \Rightarrow a_n > a_m$

A sequence is monotonic if it is increasing,  
 non decreasing,  
 decreasing,  
 non increasing

## 17. Definition of sequence is bounded

A sequence  $\{a_n\}_{n=0}^{\infty}$  is:

Bounded below when:

$\exists A \in \mathbb{R}$  s.t.  $\forall n \in \mathbb{N}, A \leq a_n$

Bounded above when:

$\exists B \in \mathbb{R}$  s.t.  $\forall n \in \mathbb{N}, B \geq a_n$

Bounded when

It is bounded above and below

Let  $f, g$  be functions. Let  $a \in \mathbb{R}$

If

$\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$  is an indeterminate form of  $\left\{ \frac{0}{0}, \frac{\pm\infty}{\pm\infty} \right\}$

$f$  and  $g$  are differentiable as  $x \rightarrow a$

$g$  and  $g'$  is never  $= 0$  as  $x \rightarrow a$

$\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$  exists, or is  $\pm\infty$

THEN

$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$

## 11. Riemann Sum

Let  $f$  be bounded and integrable on  $[a, b]$

Pick a sequence of partitions  $P_1, P_2, P_3, \dots$  of  $[a, b]$  s.t.

$\lim_{n \rightarrow \infty} \|P_n\| = 0$

One example could be to break  $[a, b]$  into  
 partitions of equal length

Then,

$\int_a^b f(x) dx = \lim_{N \rightarrow \infty} S_{P_n}^*(f)$

## 12. Properties of definite integrals

1.  $\int_a^b [f(x) + g(x)] dx = \int_a^b f(x) dx + \int_a^b g(x) dx$

2.  $\int_a^b [c f(x)] dx = c \int_a^b f(x) dx$

3.  $\int_a^c f(x) dx = \int_a^b f(x) dx + \int_b^c f(x) dx \quad a < b < c$

4. Integral is the area underneath the graph

5.  $f(x) < g(x) \Rightarrow \int_a^b f(x) dx < \int_a^b g(x) dx$

## 13. Fundamental Theorem of Calculus

FTC part 1.

Let  $I$  be an interval. Let  $a \in I$

Let  $f$  be a function on  $I$

Define  $F(x) = \int_a^x f(u) du$

If  $f$  is continuous

THEN  $F$  is differentiable and  $F' = f$

$\frac{d}{dx} \int_a^x f(t) dx = f(x)$

Part 2

Let  $a < b$

Let  $f$  be a continuous function on  $[a, b]$

Let  $G$  be any antiderivative  $G$  of  $f$

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

## 14. Convergent Sequences must be bounded

Convergent  $\Rightarrow \forall \epsilon > 0, \exists n_0 \in \mathbb{N}$  s.t.  $\forall n \in \mathbb{N}, n \geq n_0 \Rightarrow |a_n - L| < \epsilon$

Bounded  $\Rightarrow \exists A, B \in \mathbb{R}$  s.t.  $\forall n \in \mathbb{N}, A < a_n < B$

Assume  $\{a_n\}_{n=0}^{\infty}$  is convergent. Let  $L$  be limit

$\exists n_0 \in \mathbb{N}$  s.t.  $\forall n \in \mathbb{N}, n \geq n_0 \Rightarrow L - 1 < a_n < L + 1$

Take  $A = \min\{L - 1, a_0, a_1, a_2, \dots, a_{n_0-1}\}$  ~~we are allowed to do this,~~  
 $B = \max\{L + 1, a_0, a_1, a_2, \dots, a_{n_0-1}\}$  because  $\{a_0, a_1, \dots, a_{n_0-1}\}$  is  
 a finite set

$\forall n \in \mathbb{N}$

$n \geq n_0 \Rightarrow A \leq L - 1 < a_n < L + 1 \leq B$

$n < n_0$ , by definition of  $A$  and  $B, A \leq a_n \leq B$

## 15. Monotone convergence theorem

We know sequence is convergent  $\Rightarrow$  bounded

Proving

If

sequence is eventually monotonic

. bounded

THEN

. it is convergent

Proof that if a sequence is increasing and bounded  
 above, it is convergent

WTS  $\exists L \in \mathbb{R}$  s.t.  $\forall \epsilon > 0, \exists n_0 \in \mathbb{N}$  s.t.

$\forall n \in \mathbb{N}, n \geq n_0 \Rightarrow |a_n - L| < \epsilon$

Take set  $A = \{a_n | n \in \mathbb{N}\}$

$A$  is non-empty and bounded above

so it has a supremum

Take  $L = \sup(A)$

Prove  $L = \lim_{n \rightarrow \infty} a_n$

$\epsilon > 0$

By def of supremum

$\exists n_0 \in \mathbb{N}$  s.t.  $L - \epsilon < a_{n_0}$

We know  $L - \epsilon < a_n$

## 18. Definition of improper integrals as limits

Let  $a \in \mathbb{R}$   
Let  $f$  be continuous on  $[b, \infty)$

$$\int_a^\infty f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx$$

The integral is convergent when this limit exists  
and divergent when it does not

## 19. Definition of series is convergent

Construct a sequence of partial sums  $\{S_k\}_{k=1}^\infty$

$$S_1 = a_1$$

$$S_2 = a_1 + a_2$$

$$S_3 = a_1 + a_2 + a_3$$

$$S_k = a_1 + a_2 + \dots + a_k = \sum_{n=1}^k a_n$$

Compute the limit  $\sum_{n=1}^\infty a_n = \lim_{k \rightarrow \infty} S_k$

The series is **CONVERGENT**  
when the limit exists

## 20. Geometric Series

$$\sum_{n=0}^\infty x^n = \frac{1}{1-x} \quad \text{if } -1 < x < 1$$

Otherwise,  $\sum_{n=0}^\infty x^n$  is **DIVERGENT**

Computing

$$S = \sum_{n=0}^\infty x^n = \lim_{k \rightarrow \infty} S_k$$

$$S_k = 1 + x + x^2 + \dots + x^k$$

$$x S_k = x + x^2 + x^3 + \dots + x^{k+1}$$

$$S_k - x S_k = 1 - x^{k+1}$$

$$S_k(1-x) = 1 - x^{k+1}$$

$$S_k = \frac{1-x^{k+1}}{1-x}$$

$$= \frac{1 - \lim_{k \rightarrow \infty} x^{k+1}}{1-x}$$

if  $|x| > 1$ ,  $\lim_{k \rightarrow \infty} x^{k+1} = \text{DNE}$ ,

if  $|x| < 1$ ,  $\lim_{k \rightarrow \infty} x^{k+1} = 0$

if  $x = 1$ ,  $\frac{1}{1-x} = \text{DNE}$

if  $x = -1$ ,  $\lim_{k \rightarrow \infty} x^{k+1} = \text{DNE}$

Thus, if  $-1 < x < 1$ ,  $S = \frac{1}{1-x}$

## 21. Definition of series is conditionally

absolutely convergent  
or divergent

Absolute convergence Test

If  $\sum_{n=1}^\infty |a_n|$  is convergent

Then  $\sum_{n=1}^\infty a_n$  is convergent

A convergent series  $\sum_{n=1}^\infty a_n$  is:

• absolutely convergent when  $\sum_{n=1}^\infty |a_n|$  is also convergent

• conditionally convergent when  $\sum_{n=1}^\infty |a_n|$  is divergent

If  $\sum_{n=1}^\infty a_n$  and  $\sum_{n=1}^\infty |a_n|$  are both divergent, it is

Simply divergent

## 22. Definition of power series

Let  $a \in \mathbb{R}$

A power series centered at  $a$  is one defined like

$$f(x) = \sum_{n=0}^\infty C_n(x-a)^n$$

where  $C_0, C_1, C_2, \dots \in \mathbb{R}$

Domain  $f = \{x \in \mathbb{R} : \text{When } f(x) \text{ is convergent}\}$

The domain of  $f$  is an interval centered at  $a$ :

$(a-R, a+R)$ ,  $[a-R, a+R]$ ,  $(a-R, a+R]$ ,  $[a-R, a+R)$

$\{a\}$

The domain is called the interval of convergence

The radius is called the radius of convergence

On  $(a-R, a+R)$ , or the interior,  $f(x)$  is absolutely convergent

The endpoints may be divergent, or absolutely/conditionally convergent

Otherwise,  $f(x)$  is divergent

## 23. Definition of Taylor Polynomials

Definition 1:

Let  $a \in \mathbb{R}$

Let  $f$  be a continuous function defined at and near  $a$

Let  $n \in \mathbb{N}$

The  $n$ -th Taylor Polynomial at  $a$  is a polynomial  $P_n$

which is an approximation for  $f$  near  $a$  of order  $n$ :

$$\text{meaning } \lim_{x \rightarrow a} \frac{f(x) - P_n(x)}{(x-a)^n} = 0$$

with a degree at most  $n$

Because sequence is increasing,  $a_n \leq a_{n+1}$

By def of supremum,  $a_n \leq L$

$\therefore L - \epsilon < a_{n_0} \leq a_n \leq L < L + \epsilon$

## 16. Big Theorem

$$\ln(n) \ll n^\epsilon \ll n! \ll n^n \ll n^n$$

( $n > 0$ ) ( $n > 1$ )

## 17. Basic and Limit Comparison Test

Basic Comparison Test

Let  $a \in \mathbb{R}$

Let  $f$  and  $g$  be continuous functions on  $[a, \infty)$

IF  $0 < f(x) \leq g(x)$

$$0 \leq f(x) \leq g(x)$$

THEN

$$\int_a^\infty f(x) dx = \infty \Rightarrow \int_a^\infty g(x) dx = \infty$$

$$\int_a^\infty g(x) dx < \infty \Rightarrow \int_a^\infty f(x) dx < \infty$$

Limit Comparison Test

Let  $a \in \mathbb{R}$

Let  $f$  and  $g$  be positive, continuous functions on  $[a, \infty)$

IF

$$L = \lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} \text{ exists, and } L > 0, \text{ not } \infty$$

THEN

$$\int_a^\infty f(x) dx \text{ and } \int_a^\infty g(x) dx$$

are both convergent or divergent

## 18. Series Tests

Necessary condition

IF  $\sum_{n=0}^\infty a_n$  is convergent,

THEN  $\lim_{n \rightarrow \infty} a_n = 0$

$\lim_{n \rightarrow \infty} a_n \neq 0 \Rightarrow \text{Divergent}$

$\lim_{n \rightarrow \infty} a_n = 0 \Rightarrow \text{nothing is}$

BCT and LCT function the same,  
refer to those theorems from improper integrals

Integral Test

Let  $a \in \mathbb{R}$

Let  $f$  be a continuous, positive, decreasing function on  $[a, \infty)$

THEN

$$\int_a^\infty f(x) dx \text{ is convergent} \Leftrightarrow \sum_{n=a}^\infty f(n) \text{ is convergent}$$

## Alternating Series Test

A series is alternating when  $u_n, a_n, u_{n+1} < 0$

Consider a series of the form

$$\sum_{n=1}^\infty (-1)^n b_n \text{ or } \sum_{n=1}^\infty (-1)^{n+1} b_n$$

IF

•  $u_n, b_n > 0$

•  $\{b_n\}_n$  is decreasing

•  $\lim_{n \rightarrow \infty} b_n = 0$

THEN

• The series is convergent

## Ratio Test

Let  $\sum_{n=1}^\infty a_n$  be a series. Assume  $u_n, a_n \neq 0$

Assume  $L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|$  exists or is  $\infty$

$L < 1 \Rightarrow \sum_{n=1}^\infty a_n$  is absolutely convergent

$L = 1$  is inconclusive

$L > 1 \Rightarrow \sum_{n=1}^\infty a_n$  is divergent

## 19. 4 main Maclaurin Series

$$e^x = \sum_{n=0}^\infty \frac{x^n}{n!} \quad -\infty < x < \infty$$

$$\sin(x) = \sum_{n=0}^\infty \frac{(-1)^n x^{2n+1}}{(2n+1)!} \quad -\infty < x < \infty$$

$$\cos(x) = \sum_{n=0}^\infty \frac{(-1)^n x^{2n}}{(2n)!} \quad -\infty < x < \infty$$

$$\frac{1}{1-x} = \sum_{n=0}^\infty x^n \quad -1 < x < 1$$

## 20. Lagrange Remainder Theorem and Alternating Series Estimation

Lagrange's Remainder Theorem

Let  $I$  be an open interval, Let  $a \in I$

Let  $n \in \mathbb{N}$

Let  $f$  be a  $C^{n+1}$  function on  $I$

Let  $P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k$  be its  $n$ -th Taylor Polynomial

which is an approximation for  $f$  near  $a$  of order  $n$ :

$$\text{meaning } \lim_{x \rightarrow a} \frac{f(x) - P_n(x)}{(x-a)^n} = 0$$

with a degree at most  $n$

Definition 2:

Let  $a \in \mathbb{R}$

Let  $n \in \mathbb{N}$

Let  $f$  be a  $C^n$  function at  $a$

The  $n$ -th Taylor polynomial for  $f$  at  $a$  is a polynomial  $P_n$  s.t.

$$P_n(a) = f(a), P_n'(a) = f'(a), \dots, P_n^{(n)}(a) = f^{(n)}(a)$$

with a degree at most  $n$

Definition 3

Let  $a \in \mathbb{R}$

Let  $n \in \mathbb{N}$

Let  $f$  be a  $C^n$  function at  $a$

The  $n$ -th Taylor polynomial for  $f$  at  $a$  is

$$P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k$$

(Swift)

$\forall \epsilon > 0$   
 $\exists \delta > 0$

## 24. Definition of Taylor Series

Let  $a \in \mathbb{R}$

Let  $f$  be a  $C^\infty$  function at  $a$

The Taylor Series for  $f$  at  $a$  is the power series

$$S(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x-a)^k$$

$$\forall k \in \mathbb{N}, S^{(k)}(a) = f^{(k)}(a)$$

## 25. Definition of an analytic function

Let  $f$  be a  $C^\infty$  function defined on an open interval  $I$

Let  $a \in I$ . Let  $S_a(x)$  be the Taylor series of  $f$  at  $a$

$f$  is analytic at  $a$  when:

$\exists$  an open interval  $J_a$  centered at  $a$  s.t.

$$\forall x \in J_a, f(x) = S_a(x)$$

$f$  is analytic when:

$\forall a \in I, f$  is analytic at  $a$

1. Polynomials are analytic

2. Sums, products, quotients and composition of analytic functions are analytic

3. Derivatives and antiderivatives of analytic functions are analytic

Let  $I$  be an open interval, let  $a \in I$

Let  $n \in \mathbb{N}$

Let  $f$  be a  $C^{n+1}$  function on  $I$

Let  $P_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k$  be its  $n$ -th Taylor Polynomial

Let  $R_n(x) = f(x) - P_n(x)$  be the remainder

THEN

$\exists \xi$  between  $a$  and  $x$  s.t.

$$R_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-a)^{n+1}$$

Alternating Series Estimation

Take an alternating series of the form

$$\sum_{n=1}^{\infty} (-1)^n b_n \text{ or } \sum_{n=1}^{\infty} (-1)^{n+1} b_n$$

IF it is convergent from alternating series test

THEN  $|S - S_n| < b_{n+1}$