Mathematical Analysis IB

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0 - Review on differentiation

Differentiability

Let f be a function on some open interval I containing x. The derivative of f at x, denoted by $f'(x)$, is

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

Differentiation rules

1. $\dfrac{d}{dx}(cf(x)) = cf'(x)$
2. $\dfrac{d}{dx}(f(x) \pm g(x)) = f'(x) \pm g'(x)$
3. $\dfrac{d}{dx}(f(x)g(x)) = f(x)g'(x) + g(x)f'(x)$
4. $\dfrac{d}{dx}\Big(\dfrac{f(x)}{g(x)}\Big) = \dfrac{g(x)f'(x) - f(x)g'(x)}{(g(x))^2}$
5. $\dfrac{d}{dx}(f(g(x))) = f'(g(x))g'(x)$

Differentiation formulas I

1. $\dfrac{d}{dx}(c) = 0, c \in \mathbb{R}$
2. $\dfrac{d}{dx}(x^r) = rx^{r-1}, r \in \mathbb{R}$
3. $\dfrac{d}{dx}(\sin x) = \cos x$
4. $\dfrac{d}{dx}(\cos x) = \sin x$
5. $\dfrac{d}{dx}(\tan x) = \sec^2 x$
6. $\dfrac{d}{dx}(\cot x) = -\csc^2 x$
7. $\dfrac{d}{dx}(\sec x) = \sec x \tan x$
8. $\dfrac{d}{dx}(\csc x) = -\csc x \cot x$

Differentiation formulas II

1. $\frac{d}{dx}(e^x) = e^x$
2. $\frac{d}{dx}(\ln|x|) = \frac{1}{x}$
3. $\frac{d}{dx}(\sin^{-1} x) = \frac{1}{\sqrt{1-x^2}}$
4. $\frac{d}{dx}(\tan^{-1} x) = \frac{1}{1+x^2}$
5. $\frac{d}{dx}(\sec^{-1} x) = \frac{1}{x\sqrt{x^2-1}}$

Mean value theorem

Let f be a function that is continuous on $[a, b]$ and is differentiable on (a, b). Then there is a number $c \in (a, b)$ such that

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

Consequences of MVT

Zero derivative

If $f'(x) = 0\ \forall x$ in interval I, then $f(x) = c\ \forall x \in I$ for some constant C.

Equal derivatives

If $f'(x) - g'(x) = 0\ \forall x$ in an interval I, then $f(x) = g(x) + C$ for some constant C.

Example

Let $f(x) = \cos^{-1} x$ and $g(x) = -\sin^{-1} x$

This implies that $x \in [-1, 1]$ and $f(x), g(x) \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$

$$f'(x) = -\frac{1}{\sqrt{x^2+1}}$$

$$g'(x) = -\frac{1}{\sqrt{x^2+1}}$$

Since $f'(x) - g'(x) = 0$ for $x \in [-1, 1]$, then $f(x) - g(x) = C$ for some constant C by a corollary.

$$\begin{aligned} \cos^{-1} x - (-\sin^{-1} x) &= C \\ \cos^{-1} x + \sin^{-1} x &= C \end{aligned}$$

Substituting $x \in [-1, 1]$, in this case, let's use $x = 0$,

$$\cos^{-1}(0) + \sin^{-1}(0) = C$$
$$0 + \frac{\pi}{2} = C$$
$$C = \frac{\pi}{2}$$

$$\therefore \forall x \in [-1, 1], f(x) - g(x) = \frac{\pi}{2}$$

Differentials

$$f'(x) = \frac{dy}{dx}$$
$$f'(x)dx = dy$$

1 - Indefinite and definite integrals

Indefinite integral

The main interpretation of derivative is the slope of a tangent line of a curve.

Example

At any point (x, y) on a particular curve $y = F(x)$, the tangent line has a slope equal to $4x - 5$. If the curve contains the point $(3, 7)$, find $F(x)$.

Solution. Since the slope is equal to $4x - 5$ for any point (x, y), then the slope at $(3, 7)$ is $4(3) - 5 = 7$.

$4x - 5$ therefore represents the tangent slope for all values of x. So

$$F'(x) = 4x - 5$$

By intuition, we can conclude that $F(x) = 2x^2 - 5x$.

However given $F(x) = 2x^2 - 5x + 1$, $F'(x)$ remains the same. And so is $F(x) = 2x^2 - 5x - 3$, $F(x) = 2x^2 - 5x + \pi$, and infinitely more functions. We can arbitrarily assign a constant k, so that $F(x) = 2x^2 - 5x + k$.

Substituting $(x, y) = (3, 7)$,

$$7 = 2(3)^2 - 5(3) + k$$
$$7 = 18 - 15 + k$$
$$k = 4$$

So $F(x) = 2x^2 - 5x + 4$.

Definition of an antiderivative

A function F is called an antiderivative of the function f on an interval I if $F'(x) = f(x)\ \forall x \in I$.

$F(x) = 2x^2 - 5x$ is a **possible** antiderivative of $f(x) = 4x - 5$. $F(x) = 2x^2 - 5x + 4$ is also a **possible** antiderivative of $f(x) = 4x - 5$.

Equal derivatives

If $F'(x) = G'(x)\ \forall x$ in an interval I, then $F(x) = G(x) + C\ \forall x \in I$ for some constant C.

Integration notation

The collection of all antiderivatives of f is denoted by

$$\int f(x)dx$$

which is read as "the integral of $f(x)dx$."

This collection is also called the **indefinite integral** of f.

The reverse process if differentiation is called **antidifferentiation** or **integration**.

$\int (4x-5)dx = 2x^2 - 5x + C$ for some constant C.

C is the constant of integration.

$\int \sin x dx = -\cos x + C$

Integration rules

1. $\int kf(x)dx = k\int f(x)dx$, k constant
2. $\int f(x) \pm g(x)dx = \int f(x)dx \pm \int g(x)dx$

Integration formulas I

1. $\int kdx = kx + C, k \in \mathbb{R}$
2. $\int x^n dx = \dfrac{x^{n+1}}{n+1} + C, n \in \mathbb{R}, n \neq -1$

Integration formulas II

1. $\int \sin x dx = -\cos x + C$
2. $\int \cos x dx = \sin x + C$
3. $\int \sec^2 x dx = \tan x + C$
4. $\int \csc^2 x dx = -\cot x + C$
5. $\int \sec x \tan x dx = \sec x + C$
6. $\int \csc x \cot x dx = -\csc x + C$

Integration formulas III

1. $\displaystyle\int e^x dx = e^x + C$
2. $\displaystyle\int \frac{1}{x} dx = \ln|x| + C$
3. $\displaystyle\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + C$
4. $\displaystyle\int \frac{1}{1+x^2} dx = \tan^{-1} x + C$
5. $\displaystyle\int \frac{1}{x\sqrt{x^2-1}} dx = \sec^{-1} + C$

Substitution rule

Chain rule for derivatives

$$\frac{d}{dx}(f(g(x))) = f'(g(x))g'(x)$$

If follows that

$$\int f'(g(x))g'(x)dx = f(g(x)) + C$$

Example

Evaluate $\int 2xcosx^2 dx$.

Preliminary work. By intuition, we can get $f(x) = sinx$ and $g(x) = x^2$

$$\int 2x \cos x^2 dx = f(g(x)) = \sin x^2$$

Solution. Suppose that $f'(x) = \frac{dy}{dx}$

$$dy = f'(x)dx$$

Let $u = g(x)$, then $g'(x) = \frac{du}{dx}$

$$du = g'(x)dx$$

Let $u = x^2$

$$\begin{aligned} du &= 2xdx \\ \int 2x \cos x^2 dx &= \int \cos u du \\ &= \sin u + C \\ &= \sin x^2 + C \end{aligned}$$

Definition of the substitution rule

If $u = g(x)$ is a differentiable function whose range is interval I and f is continuous on I, then

$$\int f'(g(x))g'(x) = \int f(u)du$$

Definite integrals

The area problem

Let f be a continuous nonnegative function on $[a, b]$. Find the area of the regiom bounded by the curve $y = f(x)$, the lines $x = a$, $x = b$, and the x-axis.

The area is often coined the **region under the curve**, which generally means the area in between the curve and the x-axis

Example

Consider $f(x) = x^2 + 1$ on $[0, 2]$.

Solution. Let A be the area under the curve

Using right endpoints (5 rectangles)

$$\Delta x = \frac{2-0}{5} = \frac{2}{5} = 0.4$$

Rectangle 1: $(\Delta x)(f(0.4)) = (0.4)(1.16)$

Rectangle 2: $(\Delta x)(f(0.8)) = (0.4)(1.64)$

Rectangle 3: $(\Delta x)(f(1.2)) = (0.4)(2.44)$

Rectangle 4: $(\Delta x)(f(1.6)) = (0.4)(3.56)$

Rectangle 5: $(\Delta x)(f(2.0)) = (0.4)(5)$

$$A_5^+ = (0.4)(1.16) + (0.4)(1.64) + (0.4)(2.44) + (0.4)(3.56) + (0.4)(5) = 5.52$$

A_5^+ is an overestimation of A.

Using left endpoints (5 rectangles):

Rectangle 1: $(\Delta x)(f(0)) = (0.4)(1)$

Rectangle 2: $(\Delta x)(f(0.4)) = (0.4)(1.16)$

Rectangle 3: $(\Delta x)(f(0.8)) = (0.4)(1.64)$

Rectangle 4: $(\Delta x)(f(1.2)) = (0.4)(2.44)$

Rectangle 5: $(\Delta x)(f(1.6)) = (0.4)(3.56)$

$$A_5^- = (0.4)(1) + (0.4)(1.16) + (0.4)(1.64) + (0.4)(2.44) + (0.4)(3.56)+ = 3.92$$

A_5^- is an underestimation of A.

We can increase the number of rectangles and compute the area A more **accurately** by computing the area as the number of rectangles approach infinity.

Let the number of rectangles be n

$$\Delta x = \frac{2-0}{n} = \frac{2}{n}$$

Let x_0 be the first point: $x_0 = 0$

$$\begin{array}{ccc}
x_1 = \frac{2}{n} & x_2 = \frac{4}{n} & x_3 = \frac{6}{n} \\
x_4 = \frac{8}{n} & x_5 = \frac{10}{n} & x_6 = \frac{12}{n} \\
x_7 = \frac{14}{n} & \cdots & x_i = \frac{2i}{n}
\end{array}$$

$$\begin{aligned}
A_n &= R_1 + R_2 + R_3 + R_4 + \cdots + R_n \\
&= \sum_{i=1}^{n} \Delta x(f(x_i)) \\
&= \sum_{i=1}^{n} \frac{2}{n}\left[\left(\frac{2i}{n}\right)^2 + 1\right] \\
&= \frac{2}{n}\sum_{i=1}^{n}\left(\frac{4i^2}{n^2} + 1\right) \\
&= \frac{2}{n}\left[\sum_{i=1}^{n}\left(\frac{4i^2}{n^2}\right) + \sum_{i=1}^{n}(1)\right] \\
&= \frac{2}{n}\left[\frac{4}{n^2}\sum_{i=1}^{n}(i^2) + \sum_{i=1}^{n}(1)\right] \\
&= \frac{2}{n}\left[\frac{4}{n^2}\left(\frac{(n)(n+1)(2n+1)}{6}\right) + n\right] \\
&= \frac{8}{n^3}\frac{(n)(n+1)(2n+1)}{6} + 2 \\
A_n &= \frac{4}{3}\left(1 + \frac{1}{n}\right)\left(2 + \frac{1}{n}\right) + 2
\end{aligned}$$

$$\begin{aligned}
A &= \lim_{n\to\infty} A_n \\
&= \lim_{n\to\infty}\sum_{i=1}^{n}\frac{2}{n}\left[\left(\frac{2i}{n}\right)^2 + 1\right] \\
&= \lim_{n\to\infty}\left[\frac{4}{3}\left(1 + \frac{1}{n}\right)\left(2 + \frac{1}{n}\right) + 2\right] \\
&= \frac{4}{3}(1)(2) + 2 \\
A &= \frac{14}{3}
\end{aligned}$$

Riemann sum

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

Divide $[a,b]$ into n subintervales, each with width

$$\Delta x = \frac{b-a}{n}$$

Let $x_0 = a, x_1, x_2, \dots, x_n = b$,

For each subinterval $[x_{i-1}, x_i]$, choose a sample point x_i^*

Compute the sum

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

This is also called the **Riemann sum**.

Definite integral and integrability

The definite integral of f from a to b is

$$\int_a^b f(x)dx = \lim_{x\to\infty} \sum_{i=1}^{n} f(x_i^*)\Delta x$$

provided that such limit exists.

We say that f is integrable on $[a,b]$

Remarks on the definite integral

1. If a function is continuous on $[a,b]$, it is integrable on $[a,b]$.
2. If f is a nonnegative continuous function on $[a,b]$, then $\int_a^b f(x)dx$ is the area under the curve $y=f(x)$ from $x=a$ and $x=b$
3. $\int_a^b f(x)dx = \int_a^b f(y)dy$

Conventions on the definite integral

1. $\int_b^a f(x)dx = -\int_a^b f(x)dx$
2. $\int_a^a f(x)dx = 0$

Properties of the definite integral

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

3. $\int_a^c f(x)dx + \int_c^b f(x)dx = \int_a^b f(x)dx$

4. If $f(x) \geq 0 \ \forall x \in [a, b]$, then $\int_a^b f(x)dx \geq 0$

5. If $f(x) \geq g(x) \ \forall x \in [a, b]$, then $\int_a^b f(x)dx \geq \int_a^b g(x)dx$

6. If $m \leq f(x) \leq M \ \forall x \in [a, b]$, then $m(b-a) \leq \int_a^b f(x)dx \leq M(b-a)$

The Fundamental Theorem of Calculus

Let's bring back $f(x) = x^2 + 1$ on $[0, 2]$.

f is continuous on $[0, 2] \implies f$ is integrable on $[0, 2]$.

$$\implies \int_0^2 (x^2+1)dx = \frac{14}{3}$$

Let $F(x) = \dfrac{x^3}{3} + x - 1$.

$$\begin{aligned} F(2) &= \frac{2^3}{3} + 2 - 1 = \frac{8}{3} + 1 = \frac{11}{3} \\ F(0) &= \frac{0^3}{3} + 0 - 1 = 0 - 1 = -1 \\ F(2) - F(0) &= \frac{11}{3} - (-1) = \frac{14}{3} \\ \int_0^2 (x^2+1)dx &= F(2) - F(0) \end{aligned}$$

Observe that $F'(x) = x^2 + 1 \implies F(x)$ is the an antiderivative of $x^2 + 1$.

Second part of the Fundamental Theorem of Calculus

If a function f is continuous on $[a, b]$, then

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

where F is any antiderivative of f on $[a, b]$

The following notations for $F(b) - F(a)$ are very useful in evaluating definite integrals:

$F(x)\Big]_a^b$ or $F(x)\Big|_a^b$

2 - Application I

Areas between curves

Example 1

Find the area of the region under the curve $y = x^2 - 1$ from $x = -1$ to $x = 2$.

Solution. Area is simply not $\int_{-1}^{2}(x^2-1)dx$ because $\int_{-1}^{1}(x^2-1)dx$ is negative and cancels the positive area.

Therefore, we get $\int_{-1}^{1} -(x^2-1)dx$ to get the area of the curve between -1 and 1.

$$\begin{aligned}
A &= \int_{-1}^{1} -(x^2-1)dx + \int_{1}^{2}(x^2-1)dx \\
&= \left(-\frac{x^3}{3}+x\right)\Bigg|_{-1}^{1} + \left(\frac{x^3}{3}-x\right)\Bigg|_{1}^{2} \\
&= \left(\frac{1^3}{3}+1\right) - \left[\frac{(-1)^3}{3}+(-1)\right] + \left(\frac{2^3}{3}-2\right) - \left(\frac{1^3}{3}-1\right) \\
&= \frac{2}{3}+\frac{2}{3}+\frac{8}{3}-2+\frac{2}{3} \\
A &= \frac{8}{3}
\end{aligned}$$

Example 2

Find the area of the region bounded by the curves of $y = x^2$ and $y = 4x - x^2$.

Solution. Note that both curves intersect at $(0,0)$ and $(2,4)$.

When we use Riemann sum, we only get the rectangles in between the region bounded by the area by subtracting the upper function ($y = 4x - x^2$) to the lower function ($y = x^2$)

$$\implies A_n = \sum[(4x-x^2)-x^2]\Delta x$$

$$\begin{aligned}
A &= \int_{0}^{2}[(4x-x^2)-x^2]dx \\
&= \int_{0}^{2}(4x-2x^2)dx \\
&= \left(2x^2-\frac{2x^3}{3}\right)\Bigg|_{0}^{2} \\
&= \left[2(2)^2-\frac{2(2)^3}{3}\right] - \left[2(0)^2-\frac{2(0)^3}{3}\right] \\
&= \left[8-\frac{16}{3}\right] - 0 \\
A &= \frac{8}{3}
\end{aligned}$$

Example 3

Find the area of the region bounded by the curve $y = \sqrt(x)$, the line $x + 2y = 3$, and the x-axis.

Solution. The graphs intersect at $(0,0)$, $(1,1)$, and $(3,0)$.

$$x + 2y = 3 \implies y = -\frac{1}{2}x + \frac{3}{2}$$

$$
\begin{aligned}
A &= \int_0^1 (\sqrt{x})dx + \int_1^3 \Big(-\frac{1}{2}(3-x)\Big)dx \\
&= \Big(\frac{2x^{\frac{3}{2}}}{3}\Big)\Bigg|_0^1 + \Big(\frac{1}{2}(3x - \frac{x^2}{2})\Big)\Bigg|_1^3 \\
&= \frac{2(1)^{\frac{3}{2}}}{3} - \frac{2(0)^{\frac{3}{2}}}{+}\frac{1}{2}(3(3) - \frac{3^2}{2}) - \frac{1}{2}(3(1) - \frac{1^2}{2}) \\
&= \frac{2}{3} + \frac{9}{4} - \frac{5}{4} \\
&= \frac{8 - 27 + 15}{12} \\
&= \frac{20}{12} \\
A &= \frac{5}{3}
\end{aligned}
$$

Volumes and volumes of revolution using disks and washers

Volumes of solids of revolution using cylindrical shells

3 - Techniques of integration

Integration by parts

Trigonometric integrals

Trigonometric substitution

Partial fractions

4 - Applications II

Arc length

Variable-separable differential equations and models for population growth