

Variables and Constants

A *variable* can assume different values in different contexts, a *constant* only one.

Functions

If x, y are variables, y is called a *function of x* , if in every context in which x is constant also y is constant.

Direct proportionality

y is *directly proportional* to x , if $\frac{y}{x}$ is constant. $\frac{y}{x}$ is then called the *constant of proportionality of y with x* .

Linear Functions

y is a *linear function of x* , if $\frac{dy}{dx}$ is constant. $\frac{dy}{dx}$ is called the *slope of y with x* .

If m is the slope of y with x and y_0 the value of $y|_{x=x_0}$, then

$$y = y_0 + m \cdot (x - x_0) \quad (\text{slope-point-formula})$$

Exponential functions

y is an *exponential function of x* , if $\frac{dy}{dx}$ is directly proportional to y . The constant of proportionality is called the *continuous growth rate of y with x* . If k is the continuous growth rate of y with x and y_0 the value of $y|_{x=x_0}$, then

$$y = y_0 e^{k(x-x_0)}$$

Power functions

y is a *power function of x* , if $\frac{dy}{dx}$ is directly proportional to $\frac{y}{x}$. The constant of proportionality is called the *exponent* or the *elasticity of y with x* . If k is the exponent of y with x and y_0 the value of $y|_{x=x_0}$, then

$$y = y_0 \left(\frac{x}{x_0} \right)^k$$

Identities involving Powers

$$a^0 = 1 \quad a^1 = a \quad a^x a^t = a^{x+t}$$

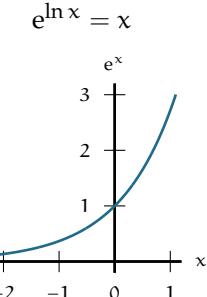
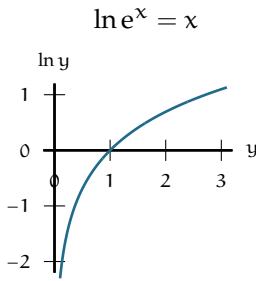
$$a^{-x} = \frac{1}{a^x} \quad a^{\frac{x}{t}} = a^{x-t} \quad (a^x)^t = a^{xt}$$

$$(ab)^x = a^x b^x$$

Natural Logarithm

$$y = \ln x \quad \text{means} \quad e^y = x$$

Example: $\ln 1 = 0$ since $e^0 = 1$



Identities involving Logarithms

$$\ln(AB) = \ln A + \ln B \quad \ln\left(\frac{A}{B}\right) = \ln A - \ln B$$

$$\ln A^p = p \ln A$$

Distance and Midpoint Formulas

Distance between two points (x_1, y_1) and (x_2, y_2) :

$$\sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

Midpoint between (x_1, y_1) and (x_2, y_2) :

$$\left(\frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2} \right)$$

Solving quadratic equations

If $ax^2 + bx + c = 0$ then:

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

Factoring Special Polynomials

$$x^2 - y^2 = (x + y)(x - y)$$

$$x^3 + y^3 = (x + y)(x^2 - xy + y^2)$$

$$x^3 - y^3 = (x - y)(x^2 + xy + y^2)$$

Binomial Formula

$$(x + y)^n = \sum_{r=0}^n \binom{n}{r} x^{n-r} y^r \quad \text{for } n \in \mathbb{N}$$

where $\binom{n}{r}$ is the *binomial coefficient "n chose r"*:

$$\binom{n}{r} = \frac{n \cdot (n-1) \cdot (n-2) \cdot \dots \cdot (n-r+1)}{r \cdot (r-1) \cdot \dots \cdot 3 \cdot 2 \cdot 1}$$

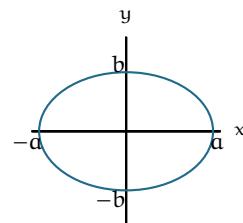
Equation of a circle in the xy -plane

Center $(x, y) = (x_0, y_0)$ and radius r :

$$(x - x_0)^2 + (y - y_0)^2 = r^2$$

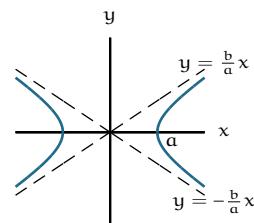
Ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$



Hyperbola

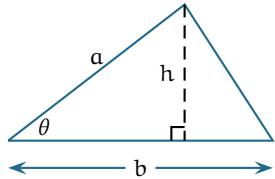
$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$



Geometric Formulas

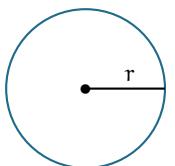
Triangle

$$\text{Area} = \frac{1}{2}bh \\ = \frac{1}{2}ab \sin \theta$$



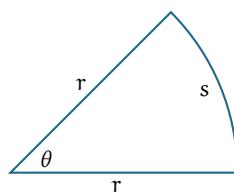
Circle

$$\text{Area} = \pi r^2 \\ \text{Circumference} = 2\pi r$$



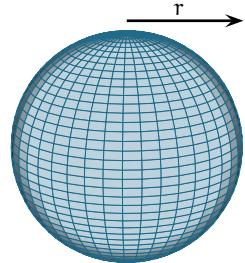
Sector of Circle

$$\text{Area} = \frac{1}{2}r^2\theta \\ s = r\theta$$



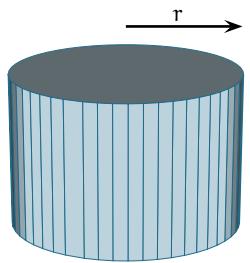
Sphere

$$\text{Volume} = \frac{4}{3}\pi r^3 \\ \text{Surface Area} = 4\pi r^2$$



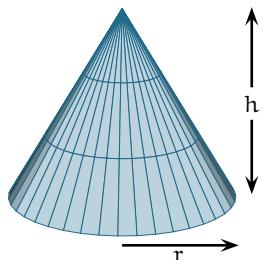
Cylinder

$$\text{Volume} = \pi r^2 h$$



Cone

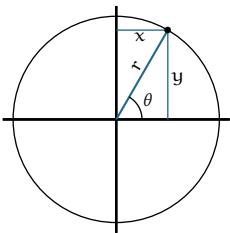
$$\text{Volume} = \frac{1}{3}\pi r^2 h$$



Trigonometric functions

Relation Radians and Degrees: $\pi = 180^\circ$

$$\sin \theta = \frac{y}{r} \\ \cos \theta = \frac{x}{r} \\ \tan \theta = \frac{\sin \theta}{\cos \theta} = \frac{y}{x}$$



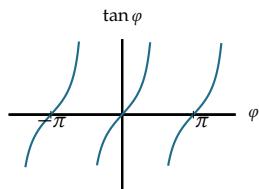
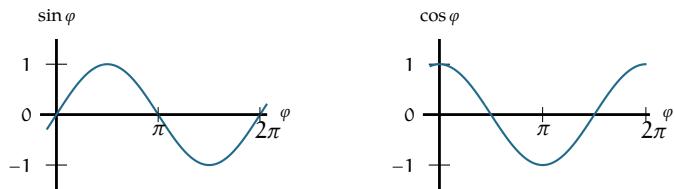
$$(\sin A)^2 + (\cos A)^2 = 1$$

$$\sin(A \pm B) = \sin A \cos B \pm \cos A \sin B$$

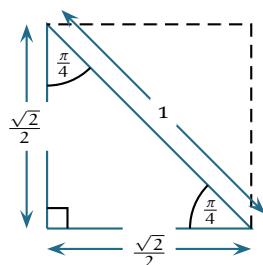
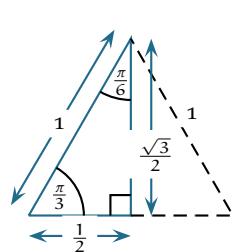
$$\cos(A \pm B) = \cos A \cos B \mp \sin A \sin B$$

$$\sin(2A) = 2 \sin A \cos A$$

$$\cos(2A) = 2(\cos A)^2 - 1 = 1 - 2(\sin A)^2$$



Values of $\sin \varphi$, $\cos \varphi$ and $\tan \varphi$ for special values of φ :



Rules of Differentiation

In the following y , u and v are functions of x .

$$1. \frac{dk}{dx} = 0 \quad (k \text{ constant})$$

$$2. \frac{d(k \cdot y)}{dx} = k \cdot \frac{dy}{dx} \quad (k \text{ constant})$$

$$3. \frac{d(u \pm v)}{dx} = \frac{du}{dx} \pm \frac{dv}{dx}$$

$$4. \frac{d(u \cdot v)}{dx} = \frac{du}{dx} \cdot v + u \cdot \frac{dv}{dx}$$

$$5. \frac{d(u/v)}{dx} = \frac{\frac{du}{dx}v - u\frac{dv}{dx}}{v^2}$$

$$6. \frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx} \quad (\text{If } z \text{ is a function of } y \text{ and } y \text{ a function of } x)$$

$$7. \frac{dx}{dy} = \frac{1}{\frac{dy}{dx}} \quad (\text{If } y \text{ is an invertible function of } x)$$

$$8. \frac{d}{dx}(x^k) = k \cdot x^{k-1} \quad (k \text{ constant})$$

$$9. \frac{d(e^{kx})}{dx} = ke^x \quad (k \text{ constant})$$

$$10. \frac{d(\ln x)}{dx} = \frac{1}{x}$$

$$11. \frac{d(\sin x)}{dx} (\sin x) = \cos x$$

$$12. \frac{d(\cos x)}{dx} = -\sin x$$

$$13. \frac{d(\tan x)}{dx} = \frac{1}{\cos^2 x}$$

$$14. \frac{d(\arcsin x)}{dx} = \frac{1}{\sqrt{1-x^2}}$$

$$15. \frac{d(\arccos x)}{dx} = -\frac{1}{\sqrt{1-x^2}}$$

$$16. \frac{d(\arctan x)}{dx} = \frac{1}{1+x^2}$$

Fundamental Theorems of Differential and Integral Calculus

$$\text{I. } \int_{x=a}^b \frac{dy}{dx} dx = y|_{x=b} - y|_{x=a}$$

$$\text{II. } \frac{d}{db} \int_{x=a}^b y dx = y|_{x=b} \quad (a \text{ constant})$$

Rules of Integration

$$1. \int_{x=a}^b y dx = - \int_{x=b}^a y dx$$

$$2. \int_{x=a}^c y dx = \int_{x=a}^b y dx + \int_{x=b}^c y dx$$

$$3. \int_{x=a}^b (u \pm v) dx = \int_{x=a}^b u dx \pm \int_{x=a}^b v dx$$

$$4. \int_{x=a}^b k \cdot y dx = k \int_{x=a}^b y dx \quad (k \text{ constant})$$

5. For y a function of w and w a function of x :

$$\int_{x=a}^b y \frac{dw}{dx} dx = \int_{w=w|_{x=a}}^{w|_{x=b}} y dw$$

$$6. \int_{x=a}^b u \frac{dv}{dx} dx = (uv)|_{x=a}^b - \int_{x=a}^b \frac{du}{dx} v dx$$

Table of indefinite integrals

I. Basic Functions

$$1. \int x^k dx = \frac{1}{k+1} x^{k+1} + C, \quad (k \neq -1 \text{ constant})$$

$$5. \int (\sin x) dx = -\cos x + C$$

$$2. \int \frac{1}{x} dx = \ln|x| + C$$

$$6. \int (\cos x) dx = \sin x + C$$

$$3. \int e^{kx} dx = \frac{1}{k} e^{kx} + C, \quad (k \text{ constant})$$

$$7. \int (\tan x) dx = -\ln|\cos x| + C$$

$$4. \int (\ln x) dx = x(\ln x) - x + C$$

II. Products of e^x , $\cos x$ and $\sin x$

$$8. \int e^{ax} \sin(bx) dx = \frac{1}{a^2 + b^2} e^{ax} (a \sin(bx) - b \cos(bx)) + C$$

$$9. \int e^{ax} \cos(bx) dx = \frac{1}{a^2 + b^2} e^{ax} (a \cos(bx) + b \sin(bx)) + C$$

$$10. \int \sin(ax) \sin(bx) dx = \frac{1}{b^2 - a^2} (a \cos(ax) \sin(bx) - b \sin(ax) \cos(bx)) + C, a \neq b$$

$$11. \int \cos(ax) \cos(bx) dx = \frac{1}{b^2 - a^2} (b \cos(ax) \sin(bx) - a \sin(ax) \cos(bx)) + C, a \neq b$$

$$12. \int \sin(ax) \cos(bx) dx = \frac{1}{b^2 - a^2} (b \sin(ax) \sin(bx) + a \cos(ax) \cos(bx)) + C, a \neq b$$

III. Product of Polynomial $p(x)$ with $\ln x, e^x, \cos x, \sin x$

$$13. \int x^n \ln x dx = \frac{1}{n+1} x^{n+1} \ln x - \frac{1}{(n+1)^2} x^{n+1} + C, n \neq -1$$

$$14. \int p(x)e^{ax} dx = \frac{1}{a} p(x)e^{ax} - \frac{1}{a} \int p'(x)e^{ax} dx = \frac{1}{a} p(x)e^{ax} - \frac{1}{a^2} p'(x)e^{ax} + \frac{1}{a^3} p''(x)e^{ax} - \dots$$

(Signs alternate + - + - + - ...)

$$15. \int p(x) \sin(ax) dx = -\frac{1}{a} p(x) \cos(ax) + \frac{1}{a} \int p'(x) \cos(ax) dx$$

$$= -\frac{1}{a} p(x) \cos(ax) + \frac{1}{a^2} p'(x) \sin(ax) + \frac{1}{a^3} p''(x) \cos(ax) - \dots$$

(Signs alternate - + + - - + - - ...)

$$16. \int p(x) \cos(ax) dx = \frac{1}{a} p(x) \sin(ax) - \frac{1}{a} \int p'(x) \sin(ax) dx$$

$$= \frac{1}{a} p(x) \sin(ax) + \frac{1}{a^2} p'(x) \cos(ax) - \frac{1}{a^3} p''(x) \sin(ax) - \dots$$

(Signs alternate + + - - + + - - ...)

IV. Integer powers of $\sin x$ and $\cos x$

$$17. \int \sin^n x dx = -\frac{1}{n} \sin^{n-1} x \cos x + \frac{n-1}{n} \int \sin^{n-2} x dx, n \text{ positive}$$

$$18. \int \cos^n x dx = \frac{1}{n} \cos^{n-1} x \sin x + \frac{n-1}{n} \int \cos^{n-2} x dx, n \text{ positive}$$

$$19. \int \frac{1}{\sin^m x} dx = \frac{-1}{m-1} \frac{\cos x}{\sin^{m-1} x} + \frac{m-2}{m-1} \int \frac{1}{\sin^{m-2} x} dx, m \neq 1, m \text{ positive}$$

$$20. \int \frac{1}{\sin x} dx = \frac{1}{2} \ln \left| \frac{(\cos x) - 1}{(\cos x) + 1} \right| + C$$

$$21. \int \frac{1}{\cos^m x} dx = \frac{1}{m-1} \frac{\sin x}{\cos^{m-1} x} + \frac{m-2}{m-1} \int \frac{1}{\cos^{m-2} x} dx, m \neq 1, m \text{ positive}$$

$$22. \int \frac{1}{\cos x} dx = \frac{1}{2} \ln \left| \frac{(\sin x) + 1}{(\sin x) - 1} \right| + C$$

$$23. \int \sin^m x \cos^n x dx:$$

- If m is odd, let $w = \cos x$
- If n is odd, let $w = \sin x$.
- If both m and n are even and positive, convert all to $\sin x$ or all to $\cos x$ (using $\sin^2 x + \cos^2 x = 1$), and use IV-17 or IV-18.
- If m and n are even and one of them is negative, convert to whichever function is in the denominator and use IV-19 or IV-21.
- If both m and n are even and negative, substitute $w = \tan x$, which converts the integrand to a rational function that can be integrated by the method of partial fractions.

V. Rational Functions with Squares in the Denominator

$$24. \int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \arctan \frac{x}{a} + C, a \neq 0$$

$$25. \int \frac{bx + c}{x^2 + a^2} dx = \frac{b}{2} \ln|x^2 + a^2| + \frac{c}{a} \arctan \frac{x}{a} + C, a \neq 0$$

$$26. \int \frac{1}{(x-a)(x-b)} dx = \frac{1}{a-b} (\ln|x-a| - \ln|x-b|) + C, a \neq b$$

$$27. \int \frac{cx+d}{(x-a)(x-b)} dx = \frac{1}{a-b} ((ac+d) \ln|x-a| - (bc+d) \ln|x-b|) + C, a \neq b$$

VI. Integrals containing $\sqrt{a^2 + x^2}$, $\sqrt{a^2 - x^2}$, $\sqrt{x^2 - a^2}$, $a > 0$

$$28. \int \frac{1}{\sqrt{a^2 - x^2}} dx = \arcsin \frac{x}{a} + C$$

$$29. \int \frac{1}{\sqrt{x^2 \pm a^2}} dx = \ln|x + \sqrt{x^2 \pm a^2}| + C$$

$$30. \int \sqrt{a^2 \pm x^2} dx = \frac{1}{2} \left(x \sqrt{a^2 \pm x^2} + a^2 \int \frac{1}{\sqrt{a^2 \pm x^2}} dx \right) + C$$

$$31. \int \sqrt{x^2 - a^2} dx = \frac{1}{2} \left(x \sqrt{x^2 - a^2} - a^2 \int \frac{1}{\sqrt{x^2 - a^2}} dx \right) + C$$

Some functions of x , that have no elementary antiderivative

- e^{-x^2}

- $\frac{1}{\ln x}$

- $\ln(\ln x)$

- $\sin(x^2)$

- $\frac{\sin x}{x}$

- $\sqrt{1-x^4}$

- $\frac{e^x}{x}$

- $e^{(e^x)}$

- $\cos(x^2)$

- $\frac{\sin x}{\sqrt{x}}$

Taylor-Polynomials/Series

Expanding a quantity y in terms of powers of x , assuming it is a function of x that is infinitely often differentiable at $x = 0$. (Taylor-Expansion)

$$y \approx \sum_{k=0}^n \frac{1}{k!} \frac{dy}{dx} \Big|_{x=0}^k \cdot x^k \quad \text{when } x \approx 0$$

where $k!$ is the *factorial* of $k \in \mathbb{N}$ defined by

$$k! = \begin{cases} 1 & \text{when } k = 0 \\ k \cdot (k-1)! & \text{when } k > 0 \end{cases}$$

Important expansions in terms of powers of x

$$e^x = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \dots$$

$$\cos x = 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \dots$$

$$\sin x = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \dots$$

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + x^4 + \dots$$

(Geometric Series)

$$(1+x)^p = 1 + px + \frac{p(p-1)}{2!}x^2 + \frac{p(p-1)(p-2)}{3!}x^3 + \dots$$

(Binomial Series)

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

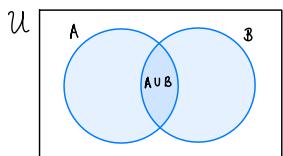
$$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$$

The last four series only converge for $|x| < 1$.

Logic

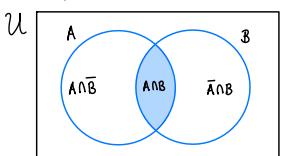
Union [U]

$$A \cup B = \{x \in U \mid x \in A \vee x \in B\}$$



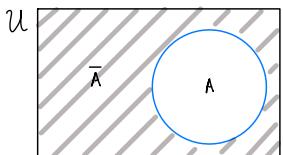
Intersection [n]

$$A \cap B = \{x \in U \mid x \in A \wedge x \in B\}$$



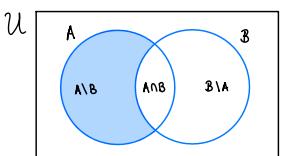
Complement [\bar{A}]

$$\bar{A} = \{x \in U \mid x \notin A\}$$



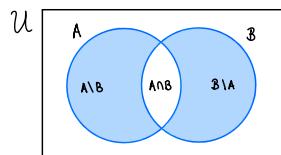
Difference between sets [V]

$$A \setminus B = \{x \in U \mid x \in A, x \notin B\}$$



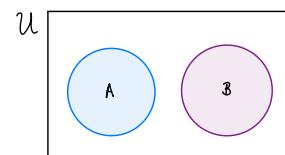
Symmetrical difference [Δ]

$$A \Delta B = (A \setminus B) \cup (B \setminus A)$$



Disjoined sets [ϕ]

$$A \cap B = \emptyset$$



Algebra

Absolute values properties

let $a, b \in \mathbb{R}$:

- $|ab| = |a| \cdot |b|$
- $|\frac{a}{b}| = |\frac{|a|}{|b|}|$ for $b \neq 0$
- $|\frac{a+b}{2}| \leq \frac{|a| + |b|}{2}$

Triangular inequalities

- $|a| + |b| \geq |a+b|$
- $|a| - |b| \leq |a-b|$

Concept of functions

let's take any two sets A and B

$$f: A \rightarrow B$$

$$a \mapsto f(a)$$

$$\forall x \in A \ \exists! y \in B \mid (x, y) \in f$$

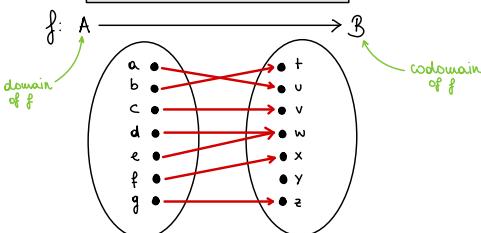


Image (Range)

let $f: X \rightarrow Y$ be a function:

$$Im(f) = \{y \in Y \mid y = f(x), x \in X\}$$

Linear functions

Slope-intercept equation: $y = mx + q$

m = slope; q = vertical intercept

Slope

$$m = \frac{y_B - y_A}{x_B - x_A} = \frac{\Delta y}{\Delta x} = \tan(\theta)$$

$m > 0 \rightarrow$ line is increasing

$m = 0 \rightarrow$ line is stable

$m < 0 \rightarrow$ line is decreasing

Equation of a line

let $m, x_A, y_A \in \mathbb{R}$ and $A(x_A, y_A)$:

$$y - y_A = m(x - x_A)$$

General equation of deg=1

$$ax + bx + c = 0$$

Inverse function

$$f: A \rightarrow B ; f^{-1}: B \rightarrow A$$

$$\forall x \in A, f^{-1}(f(x)) = x$$

$$\forall y \in A, f(f^{-1}(y)) = y$$

Good to know:

1) let $f: D_f \rightarrow \mathbb{R}$; f is invertible in D when:

- f is strictly increasing
- f is strictly decreasing

2) let $f: D_f \rightarrow \mathbb{R}$; f is invertible in D when:

$$\bullet Im(f) = D_f$$

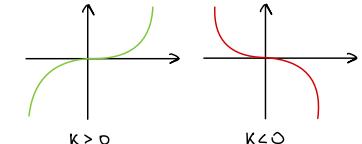
Symmetrical functions

let $y = kx^n$

when n is odd

$$f(-x) = -f(x), \forall x \in \mathbb{R}$$

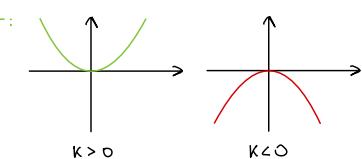
plot:



when n is even

$$f(-x) = f(x), \forall x \in \mathbb{R}$$

plot:



general case

let $y = p(x)$

$$p(x) = \sum_{i=0}^n a_n \cdot x^n$$

where:

$$\bullet n = \deg(p(x)), n \in \mathbb{N}$$

$$\bullet a_n = \text{leading coefficient}, a_n \neq 0$$

In a nutshell

• If $\forall n$ are odd, then $y = p(x)$ is odd

• If $\forall n$ are even, then $y = p(x)$ is even

• If $\forall n$ are both odd and even, then $y = p(x)$ is neither odd nor even

Dominant elements in function $\rightarrow \infty$

$\frac{p(x)}{q(x)}$ →

- $\deg(p(x)) > \deg(q(x))$, $p(x)$ is dominant
- $\deg(p(x)) < \deg(q(x))$, $q(x)$ is dominant
- $\deg(p(x)) = \deg(q(x))$, both have the same dominance

Dominance in rational functions

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

$$\lim_{x \rightarrow \infty} \frac{x^{n-1}}{x^n} = 0$$

$$\lim_{x \rightarrow \infty} \frac{ax^n}{bx^n} = \frac{a}{b}$$

Exponential & logarithm functions

$$a^{\log_a(x)} = x \iff \log_a(a^x) = x$$

Exponentials

let $a \in \mathbb{R}_+^*, x \in \mathbb{R}$ and $a > 1$:

$$y = a \cdot a^x$$

Euler number

$$e = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n \approx 2.718\ldots$$

$$e = \sum_{n=0}^{\infty} \frac{1}{n!}$$

Logarithms

with base e :

$$f(x) = e^x \iff f^{-1}(y) = \ln(y)$$

↳ Tip: $Df^{-1}: \forall x \in \mathbb{R}^*$

with arbitrary bases:

$$f(x) = n^x \iff f^{-1}(y) = \log_n(y)$$

$$\text{↳ Tip: } \log_n(x) = \frac{\ln(x)}{\ln(n)}$$

Exponential growth

$$N(t) = N_0 e^{kt}$$

Trigonometry

Degree - Radians conversion table

Angle (°)	0	30	45	60	90	180	270	360
Angle (°)	0	$\pi/6$	$\pi/4$	$\pi/3$	$\pi/2$	π	$3\pi/2$	2π
$\sin(\theta)$	0	$1/2$	$\sqrt{2}/2$	$\sqrt{3}/2$	1	0	-1	0
$\cos(\theta)$	1	$\sqrt{3}/2$	$\sqrt{2}/2$	$1/2$	0	-1	0	1
$\tan(\theta)$	0	$\sqrt{3}/3$	1	$\sqrt{3}$	∞	0	∞	0

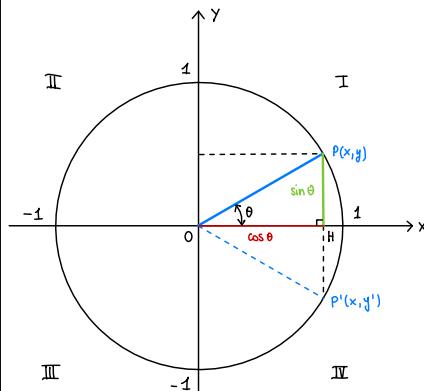
Remark:

let $\forall k \in \mathbb{Z}, \forall \theta \in \mathbb{R}$:

$$\cos(\theta + 2\pi k) = \cos(\theta)$$

$$\sin(\theta + 2\pi k) = \sin(\theta)$$

Trigonometric functions in the unit circle



for the unit circle:

$$\sin \theta := y ; \cos \theta := x ; \tan \theta := \frac{y}{x}$$

Property 1

- $-1 \leq \cos \theta \leq 1$
- $-1 \leq \sin \theta \leq 1$

Property 2

- $\overrightarrow{OH}^2 + \overrightarrow{PH}^2 = \overrightarrow{OP}^2$
- $\sin^2 \theta + \cos^2 \theta = 1$

Tangent

$$m = \frac{\Delta y}{\Delta x} = \tan \theta = \frac{\sin \theta}{\cos \theta}, \theta \neq \{90^\circ, 270^\circ\}$$

Domain of trigonometric functions

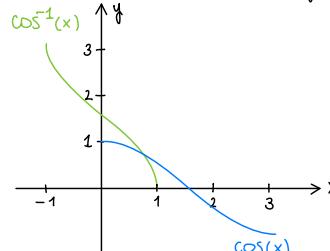
$$y = \cos(x), x^c \in \mathbb{R}$$

$$y = \sin(x), x^c \in \mathbb{R}$$

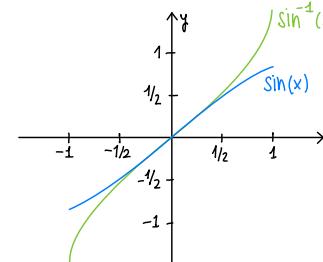
$$y = \tan(x), x^c \in \mathbb{R} \setminus \{\pi/2 + k\pi | k \in \mathbb{Z}\}$$

Inverse trigonometric functions

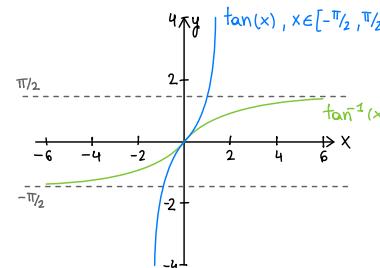
Arc cosine: $Df: x \in [-1, 1]; Imf: y \in [0, \pi]$



Arc sine: $Df: x \in [-1, 1]; Imf: y \in [-\pi/2, \pi/2]$



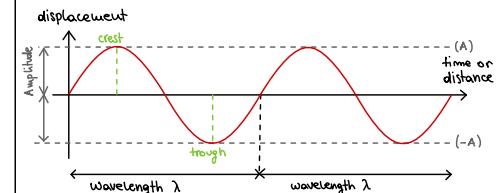
Arctan: $Df: x \in \mathbb{R}; Imf: x \in [-\pi/2, \pi/2]$



Harmonic oscillation

let $A, B > 0$, then the function is oscillating harmonically with t around D

$$y = D + A \sin(Bt + \varphi)$$

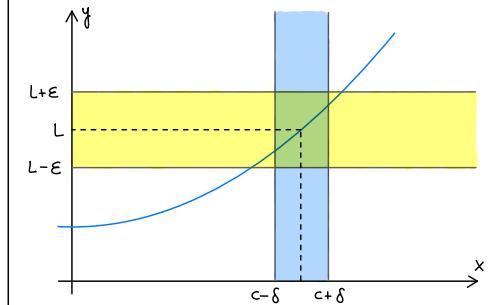


Limits

Definition

let $f: D \rightarrow \mathbb{R}$ be a function and 'c' a point, the limit $L = \lim_{x \rightarrow c} f(x)$:

$$0 < |x - c| < \delta \Rightarrow |f(x) - L| < \varepsilon$$



Accumulation point

let $A \subset \mathbb{R}$, a is an accumulation point of A if $\forall \delta > 0, (a - \delta, a + \delta) \cap A$ contains infinitely many points

Limit value at a finite point

let $f: D \rightarrow \mathbb{R}$, x_0 an accumulation point of Df , and $L \in \mathbb{R} \cup \{\pm\infty\}$, then:

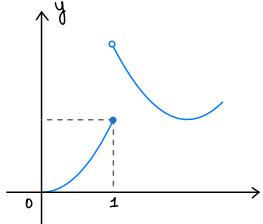
$$\lim_{x \rightarrow x_0} f(x) = L$$

$$\Leftrightarrow \forall \varepsilon > 0, \exists \delta > 0, 0 < |x - x_0| < \delta \Rightarrow |f(x) - L| < \varepsilon$$

One-Sided limits

Right-sided: $\lim_{x \rightarrow x_0^+} f(x)$ Left-sided: $\lim_{x \rightarrow x_0^-} f(x)$

Graph example:



At point $x=1$, the limit does not exist because

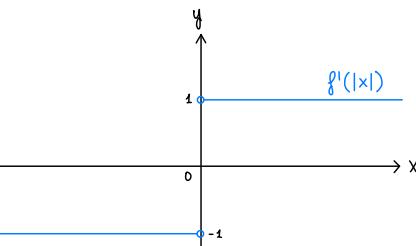
$$\lim_{x \rightarrow 1^-} f(x) \neq \lim_{x \rightarrow 1^+} f(x)$$

Continuity of a function

Given a real function $f: D \rightarrow C$, the function is continuous at the point $x=c$ where $c \in D$ if:

$$\lim_{x \rightarrow c} f(x) = f(c)$$

and therefore, if the limit exists and is equal to the value of the function at that point



In a nutshell

- A function $f(x)$ is said to be continuous at point $x=c$ if $\lim_{x \rightarrow c} f(x) = f(c)$

- A function $f(x)$ is said to be continuous on a subinterval $[a, b]$ of its domain if it is continuous at all points $x \in [a, b]$

- A function $f(x)$ is said to be continuous on an interval I if it is continuous at all the points $x \in I$

Derivatives

Derivative definition

If the limit exists:

$$f'(x) = \lim_{\Delta x \rightarrow 0^\pm} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Rules:

Exponential rules

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

$$f(x) = x^\alpha \Rightarrow f'(x) = \alpha x^{\alpha-1}$$

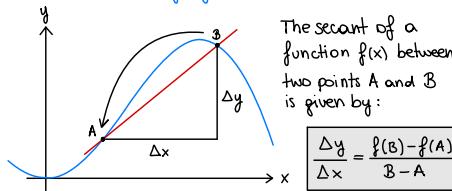
Existence of the derivative

$$\lim_{\Delta x \rightarrow 0^+} \frac{f(x + \Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0^-} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

Remark:

If a function is differentiable, then it's continuous

Geometric meaning of the derivative

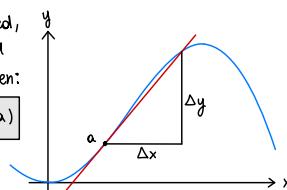


When the Δx of the slope becomes infinitely small:

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

When $f'(x)$ is defined, $p = (x, f(x))$, and $p \in$ tangent line, then:

$$y - f(a) = f'(a)(x - a)$$



Bernoulli-de l'Hôpital theorem

If $\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)}$ results in an indeterminate form, then:

$$\lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \lim_{x \rightarrow x_0} \frac{f'(x)}{g'(x)}$$

Derivation rules

Linearity Let $c \in \mathbb{R}$, then:

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

Sum and subtraction

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

Multiplication

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

Quotient

$$\frac{d}{dx}\left(\frac{f(x)}{g(x)}\right) = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}$$

Exponential Let $a > 0$, then:

$$\frac{d}{dx}(a^x) = a^x \ln(a)$$

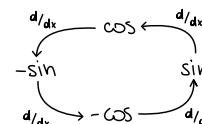
Composite function (chain rule)

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

Inverse function

$$\frac{d}{dx}(f^{-1}(x)) = \frac{1}{f'(f^{-1}(x))}$$

Trigonometric functions



$\sec' x = \sec x \tan x$	$\csc' x = -\csc x \cot x$
$\tan' x = \frac{1}{\csc^2 x}$	$\cot' x = \frac{-1}{\sin^2 x}$
$\arcsin' x = \frac{1}{\sqrt{1-x^2}}$	$\arccos' x = \frac{-1}{\sqrt{1-x^2}}$
$\arctan' x = \frac{1}{1+x^2}$	$\text{arccot}' x = \frac{-1}{1+x^2}$

Particular cases

$$\bullet f(x) = g(x)^\alpha \Rightarrow f'(x) = \alpha \cdot g'(x) \cdot g(x)^{\alpha-1}$$

$$\bullet f(x) = e^{g(x)} \Rightarrow f'(x) = g'(x) \cdot e^{g(x)}$$

$$\bullet f(x) = \frac{1}{g(x)} \Rightarrow f'(x) = \frac{-g'(x)}{(g(x))^2}$$

$$\bullet \frac{d}{dx}(\ln(\pm f(x))) = \frac{f'(x)}{f(x)}$$

Average acceleration a_{av}

$$a_{av} := \frac{v(t_f) - v(t_i)}{t_f - t_i}$$

Instant acceleration $a(t)$

$$a(t) := v'(t) = \lim_{\Delta t \rightarrow 0} \frac{v(t+\Delta t) - v(t)}{\Delta t}$$

Linearization

Tangent line approximation

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

Error function

$$E(x) = d(f(x)/f_{\text{lin}}(x))$$

$$E(x) = f(x) - f(a) + f'(a)(x-a)$$

Monotonicity

Definitions:

- strictly increasing: $f(x_2) > f(x_1)$ for $x_2 > x_1$

- increasing: $f(x_2) \geq f(x_1)$ for $x_2 > x_1$

- strictly decreasing: $f(x_2) < f(x_1)$ for $x_2 > x_1$

- decreasing: $f(x_2) \leq f(x_1)$ for $x_2 > x_1$

Criterion:

Let f be differentiable on I :

- $f' > 0 \Rightarrow$ strictly increasing

- $f' \geq 0 \Rightarrow$ increasing

- $f' < 0 \Rightarrow$ strictly decreasing

- $f' \leq 0 \Rightarrow$ decreasing

- $f' = 0 \Rightarrow$ constant

Critical point

Let $y_f(x)$ be a function, $x \in D_f$, then:

x is a critical point if $f'(x) = 0$ or $f'(x)$ ↑

↑ means undefined

Monotonicity table

Let $f(x)$ be differentiable, $f'(x) < 0$ if $a < x < b$,
 $a, b, c \in Df$ and a, b, c are critical points, then:

$f'(x)$	+	-	+	-
$f(x)$	\nearrow	\searrow	\nearrow	\searrow

$a \quad b \quad c$

Darboux theorem

Let f be differentiable on I , then follow these steps:

- 1) find the critical points $f'(a, b) = 0, a < b$;
- 2) take an arbitrary point between the critical points in $c | a < c < b$;

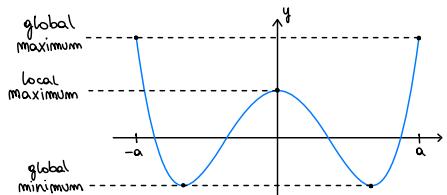
(?) 3) compute $f'(c)$.

NOT $f(c)$

- If $f'(c) > 0$, then $f'(x) > 0, \forall x \in (a, b)$
- If $f'(c) < 0$, then $f'(x) < 0, \forall x \in (a, b)$

Minimum and maximum

Let a real function f and a point $x_0 \in Df$ be given:



Local maximum

The function f has a local maximum at point x_0 if there is an open neighborhood $U(x_0) \cap Df$:

$$f(x) \leq f(x_0), \forall x \in U(x_0) \cap Df$$

Local minimum

$$f(x) \geq f(x_0), \forall x \in U(x_0) \cap Df$$

Global maximum

The function f has a global maximum at point x_0 if:

$$f(x) \leq f(x_0), \forall x \in Df$$

Global minimum

$$f(x) \geq f(x_0), \forall x \in Df$$

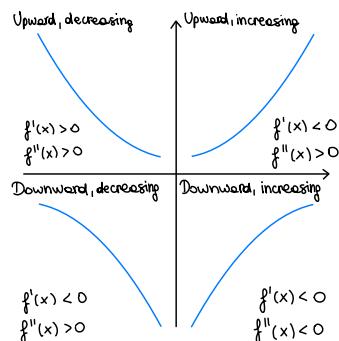
Concavity

$f(x)$ is concave up on I if:

- Tangents lie below the graph;
- $f''(x) > 0, \forall x \in I$

$f(x)$ is concave down on I if:

- Tangents lie above the graph;
- $f''(x) < 0, \forall x \in I$

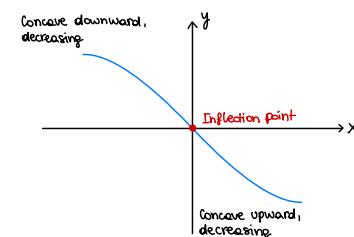


Inflection point

An inflection point for $y = f(x)$ is a point $x_0 \in Df$ where the function is continuous and its concavity changes.

For any inflection point, $f''(x) = 0$

↳ $f''(x_0) = 0 \nRightarrow x_0$ is not an inflection point



Curvature of a function

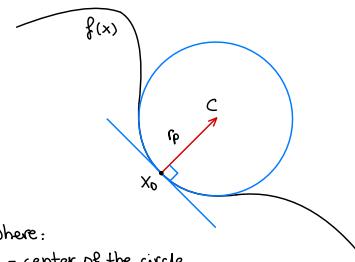
Let $y = f(x)$ be a derivable function in a point x_0 , then:

$$k = \frac{f''(x_0)}{(1 + (f'(x_0))^2)^{3/2}}$$

Radius of curvature

$$r_p = \frac{1}{|k|}$$

Graphical example



where:

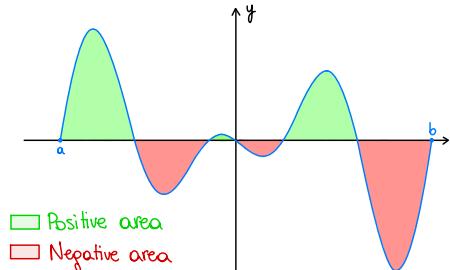
• C = center of the circle

• r_p = radius of curvature

• x_0 = specific point

Integrals

Definite integral cases



Let $f(x)$ be a continuous function in $\mathbb{R} \rightarrow \mathbb{R}^+$, then we have 3 possible cases:

First case:
when $a < b$: $\int_a^b f(x) dx = F(x)|_a^b + C$

Second case:
when $a > b$: $\int_a^b f(x) dx = - \int_b^a f(x) dx$

Third case:
when $a = b, \forall a \in \mathbb{R}$: $\int_a^b f(x) dx = 0$

Riemann Sum

Let $f: [a, b] \rightarrow \mathbb{R}$:

$$R_n := \sum_{i=0}^{n-1} f(x_i) \cdot \Delta x$$

with:

$$\Delta x = \frac{b-a}{n}, n \in \mathbb{N}$$

$$x_i = a + i \cdot \Delta x$$

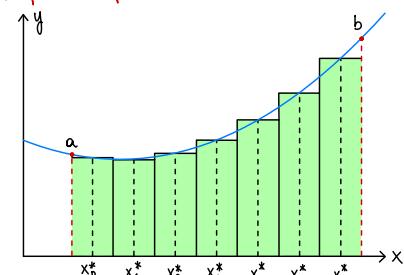
Statement of the theorem

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

Sigma notation

$$R_n = \sum_{i=0}^{n-1} \frac{1}{n} f(x_i) = \sum_{i=0}^{n-1} \frac{1}{n} f\left(1 + \frac{i}{n}\right) = \sum_{i=0}^{n-1} \frac{1}{n} \left(1 + \frac{i}{n}\right)^2$$

Graphic interpretation



Integration rules

Linearity: Let $\lambda \in \mathbb{R}$, then:

$$\int \lambda f(x) dx = \lambda \int f(x) dx$$

Sum and Subtraction:

$$\int (f(x) \pm g(x)) dx = \int f(x) dx \pm \int g(x) dx$$

With infinite bounds

When upper bound is $+\infty$

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

When lower bound is $-\infty$

$$\int_{-\infty}^b f(x) dx = \lim_{t \rightarrow -\infty} \int_t^b f(x) dx$$

When bounds are ∞

$$\int_{-\infty}^{+\infty} f(x) dx = \lim_{t \rightarrow -\infty} \int_t^a f(x) dx + \lim_{t \rightarrow +\infty} \int_a^t f(x) dx$$

Indefinite integral

We denote the set of all antiderivatives of a function f as an indefinite integral of f :

$$\int f(x) dx$$

Fundamental theorem of calculus

Let $F: [a,b] \rightarrow \mathbb{R}$ a continuous function, differentiable in (a,b) .

Let $f(x) = F'(x)$ and $\forall C \in \mathbb{R}$, then:

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

Remark:

Since $f(x) = F'(x)$, we have infinite possible primitives, which are distinguished by " $+C$ "

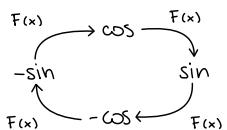
Second fundamental theorem of differential and integral calculus

If $f: [a,b] \rightarrow \mathbb{R}$ is continuous, and $x_0 \in [a,b]$, then $\forall x \in [a,b]$:

$$F_0(x) = \int_x^{x_0} f(t) dt$$

Special cases

Trigonometric functions



$$\int \sec x dx = \ln |\sec x + \tan x| + C$$

$$\int \csc x dx = -\ln |\csc x + \cot x| + C$$

$$\int \arcsin x dx = x \arcsin x + \sqrt{1-x^2} + C$$

$$\int \arccos x dx = x \arccos x + \sqrt{1-x^2} + C$$

$$\int \arctan x dx = x \arctan x + \frac{1}{2} \ln(1+x^2) + C$$

$$\int \text{arccot } x dx = x \text{arccot } x + \frac{1}{2} \ln(1+x^2) + C$$

Other rules

- $\int x^\alpha dx = \frac{1}{\alpha+1} x^{\alpha+1} + C, \alpha \neq -1$
- $\int x^{-1} dx = \int \frac{1}{x} dx = \ln|x| + C$
- $\int e^x dx = e^x + C$
- $\int \frac{1}{1+x^2} dx = \arctan x + C$

Integration with substitution rule

According to the chain rule:

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

If $g'(x)$ is continuous:

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

Now let:

$$u = g(x) \Rightarrow du = g'(x) dx$$

With this we obtain:

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

For definite integrals

$$\int_a^b f(g(x)) g'(x) dx = \int_{g(a)}^{g(b)} f(u) du$$

Integration by parts

According to the product rule:

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

By integrating both sides:

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

Rearranging the formula:

$$\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx$$

For definite integrals:

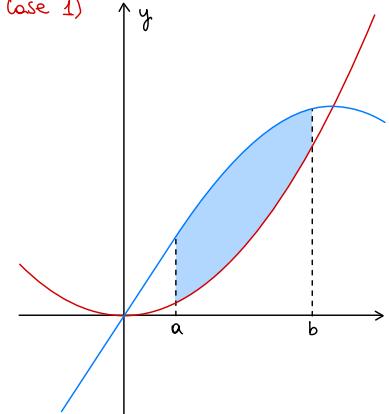
$$\int_a^b f(x)g'(x) dx = [f(x)g(x)]_a^b - \int_a^b f'(x)g(x) dx$$

Particular cases

- $\int p'(x) e^{p(x)} dx = e^{p(x)} + C$
- $\int \frac{f'(x)}{f(x)} dx = \ln|f(x)|$

Area calculation Between two functions

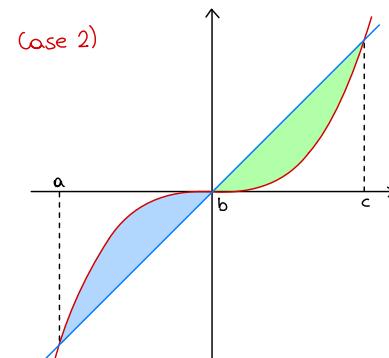
Case 1)



Given a function $y = f(x)$ and $y = g(x)$, the area enclosed by the two functions on $I = [a;b]$ is:

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

Case 2)



$$A = \int_a^b |f(x) - g(x)| dx + \int_b^c |g(x) - f(x)| dx$$

Arclength

Let a plane curve be defined by a differentiable function $f(x)$ whose derivative $f'(x)$ is continuous on $I: [a,b] \rightarrow \mathbb{R}$.

Then, the arc length between the points $(a, f(a))$ and $(b, f(b))$ is:

$$S = \int_a^b \sqrt{1 + [f'(x)]^2} dx$$

$! [f'(x)]^2 !$

Volume calculation on pyramids

Computing the pyramid for n-slices:

$$V = \sum_{i=0}^{n-1} s_i^2 \Delta h = \int_a^b S^2 dh$$

Since we don't know how to solve an integral in two variables yet:

$$h:s = \text{proportion of } (h:s) \Rightarrow s = h \cdot (h:s)$$

With this step:

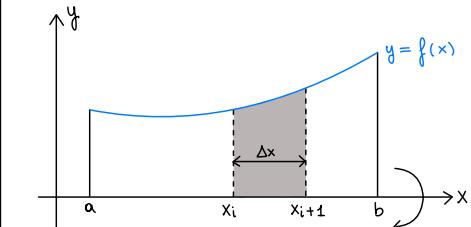
$$V = \int_{h(a)}^{h(b)} (h \cdot (h:s))^2 \cdot dh$$

It is always better to keep dh as unique variable

Revolution around the x-axis

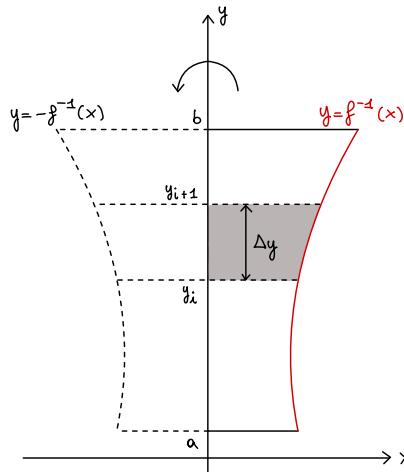
Let a plane curve be given by $y = f(x)$ with f continuous in the interval $[a,b]$. If the curve rotates around the x-axis, his volume is:

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



Revolution around the y-axis

$$V = \pi \int_a^b [f^{-1}(x)]^2 dx$$



Center of gravity

Surface of a homogeneous plane

Consider a surface in the xy-plane, bounded above by a continuous curve $y = f(x)$ and below by another continuous curve $y = g(x)$, on $I: [a, b]$.

First, we compute the area between the two functions:

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

The coordinates of its center of gravity, $S = (S_x, S_y)$ are then defined by:

$$\textcircled{x} S_x = \frac{1}{A} \int_a^b x(f(x) - g(x)) dx$$

$$\textcircled{y} S_y = \frac{1}{A} \int_a^b ([f(x)]^2 - [g(x)]^2) dx$$

Mass point

For one surface

The total center of gravity of two homogeneous surfaces $S_1(x_1, y_1)$ and $S_2(x_2, y_2)$ and areas A_1, A_2 is

$S = (x, y)$, where x and y are:

$$x = \frac{x_1 A_1 + x_2 A_2}{A_1 + A_2}$$

$$y = \frac{y_1 A_1 + y_2 A_2}{A_1 + A_2}$$

For n-surfaces

$$x = \frac{x_1 A_1 + \dots + x_n A_n}{A_1 + \dots + A_n} = \frac{\sum_{i=0}^n x_i A_i}{\sum_{i=0}^n A_i}$$

$$y = \frac{y_1 A_1 + \dots + y_n A_n}{A_1 + \dots + A_n} = \frac{\sum_{i=0}^n y_i A_i}{\sum_{i=0}^n A_i}$$

Leibniz integral rule

let $f(t)$ be a continuous function, and let $a(z), b(z)$ be differentiable functions of z . To compute its derivative:

$$\frac{d}{dz} \int_a^{b(z)} f(t) dt = f(b(z)) \cdot b'(z) - f(a(z)) \cdot a'(z)$$