M1M1 Notes

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1 Functions

Definition 1.0.1. A function f is a rule assigning every element x in a set A an element f(x) in another set B.

Remark 1.1.

- A is called the domain of f whereas B is called codomain.
- The range (image) of a function is the set:

Range(f) = Im(f)
$$\subseteq$$
 codomain
= $\{f(x) \in B | \forall x \in A\}$

It does not have to be equal to the codomain.

• In the following we will mostly consider functions of one variable (with $A = \mathbb{R}$ and $B = \mathbb{R}$, later \mathbb{C}).

Example 1.1. Polynomials, $c_i \in \mathbb{R}, \forall i \in \mathbb{N}$:

$$f(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots$$

Definition 1.0.2. The graph of a function f (real not complex) is the set

$$\{(x,y) | x \in \text{dom}(f), y = f(x)\}$$

Property 2.1. The graph of any function intersects any vertical line at most once.

1.1 Rational Functions

Definition 1.1.1. A rational function is one of the form

$$f(x) = \frac{P(x)}{Q(x)}$$

where P and Q are polynomials.

Example 1.1.

$$f(x) = \frac{1}{1 - x^2}, \qquad \text{dom}(f) = \mathbb{R} \setminus \{1, -1\}$$

1.2 Exponential Function

Definition 1.2.1. The exponential function exp can be defined by several ways:

1. As a power of e:

$$\exp(x) = e^x$$

Obviously, for this definition the number e must be defined.

2. As a power series:

$$\exp\left(x\right) = \sum_{m=0}^{\infty} \frac{x^m}{m!}$$

3. By a ordinary differential equation (ODE):

$$\frac{d}{dx}\exp(x) = \exp(x)$$
$$\exp(0) = 1$$

4. As inverse of the natural logarithm:

$$\exp^{-1}(x) = \log(x)$$
$$\log(x) = \int_{1}^{x} \frac{du}{u}$$

5. As a limit:

$$\exp(x) = \lim_{n \to \infty} \left(1 + \frac{x}{n} \right)^n$$

Property 1.1.

$$\exp(x+y) = \exp(x) \cdot \exp(y)$$

1.3 Trigonometrical Functions

Definition 1.3.1. Similar to the exponential function, the trigonometrical functions cos and sin have several potential definitions:

- 1. The elementary geometric definition at a right-angled triangle with a hypotenuse of length 1.
- 2. Definition through Polar form considering a point p on a unit circle centred at the origin .
- 3. As a power series:

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} + \frac{x^6}{6!} + \dots$$
$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} + \dots$$

4. Through a system of ODEs:

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

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

$$\sin 0 = 0, \quad \cos 0 = 1$$

5. With the help of complex numbers:

$$\cos x = \frac{e^{ix} + e^{-ix}}{2}, \quad \sin x = \frac{e^{ix} - e^{-ix}}{2i}$$

Property 1.1.

• The addition formula:

$$\sin(x+y) = \sin x \cos y + \cos x \sin y$$

• Shifting:

$$\sin\left(x + \frac{\pi}{2}\right) = \cos x$$

$$\cos\left(x + \frac{\pi}{2}\right) = -\sin x$$

$$\sin\left(x + \pi\right) = \sin\left(x + \frac{\pi}{2}\right) + \frac{\pi}{2}$$

$$= \cos\left(x + \frac{\pi}{2}\right)$$

$$\sin\left(x + 2\pi\right) = \sin x$$

Remark 1.1. Special values which should be memorized are

$$x = 0, \frac{\pi}{6}, \frac{\pi}{4}, \frac{\pi}{3}, \frac{\pi}{2}$$

Definition 1.3.2. If a function f has property f(x+a) = f(x), $\forall x \in \text{dom}(f)$ it is called periodic. The period of f is the smallest possible a for which f(x+a) = f(x), $\forall x \in \text{dom}(f)$.

Definition 1.3.3. Other trigonometric functions can be written as a combination of sine and cosine:

$$\sec x = \frac{1}{\cos x}$$
$$\csc x = \frac{1}{\sin x}$$
$$\tan x = \frac{\sin x}{\cos x}$$
$$\cot x = \frac{\cos x}{\sin x}$$

1.4 Odd and Even Functions

Definition 1.4.1. A function f is even if

$$\forall x \in \text{dom}(f): f(-x) = f(x)$$

A function f is odd if

$$\forall x \in \text{dom}(f): \quad f(-x) = -f(x)$$

Remark 1.1. These definitions assume that dom (f) is symmetric which means $x \in \text{dom}(f) \implies -x \in \text{dom}(f)$

Example 1.1. $\sin x$ is odd, $\cos x$ is even.

Property 1.1. A function can be neither odd nor even. However, any function can be split into a sum of even and odd functions

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

The odd and even part of a function are unique.

Example 1.2.

$$e^{x} = \frac{1}{2} (e^{x} + e^{-x}) + \frac{1}{2} (e^{x} - e^{-x})$$

1.5 Hyperbolic Functions

Definition 1.5.1.

$$\cosh x = \frac{1}{2} \left(e^x + e^{-x} \right)$$
$$\sinh x = \frac{1}{2} \left(e^x - e^{-x} \right)$$

Property 1.1.

• Addition theorem and derivatives:

$$\sinh(x+y) = \sinh x \cosh y + \cosh x \sinh y$$

$$\sinh(x+y) = \sinh x \cosh y + \cosh x \sinh y$$

$$\frac{d}{dx} \sinh x = \cosh x$$

$$\frac{d}{dx} \cosh x = \sinh x$$

• The hyperbolic functions can also be expressed through power series:

$$\cosh x = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} \dots
\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \dots$$

• Similarly to the trigonometrical Pythagoras the following equation holds:

$$\cosh^2 x - \sinh^2 x = 1$$

Remark 1.1. Origin of the name:

$$x = \cosh t,$$

$$t \in \mathbb{R}$$

$$y = \sinh t$$

$$x^2 - y^2 = 1$$

parametrizes a hyperbola.

1.6 Inverse Functions

Definition 1.6.1. The inverse function f^{-1} , if it exists, is a function $f^{-1}: B \to A$ with the properties

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

Example 1.1.

$$f(x) = x^2 A = [0, \infty) = B$$

$$f^{-1}(y) = \sqrt{y}$$

Remark 1.1.

ullet A necessary condition for a function to be invertible is that f is injective (one-to-one).

$$f(x_1) = f(x_2) \quad \Rightarrow \quad x_1 = x_2$$

or

$$f(x_1) \neq f(x_2) \quad \Leftarrow \quad x_1 \neq x_2$$

Graphical test: f is injective if its graph intersects any horizontal line at most once.

- The graph of the inverse f^{-1} is the set of the points of the graph of f with the x and y coordinates exchanged. The graph of f^{-1} can be obtained by reflecting the graph of f about the line y = x.
- If f is strictly increasing (decreasing), it is injective.

Definition 1.6.2. f is strictly increasing if

$$x_1 > x_2 \quad \Rightarrow \quad f(x_1) > f(x_2)$$

f is strictly decreasing if

$$x_1 > x_2 \quad \Rightarrow \quad f(x_1) < f(x_2)$$

Example 2.1. The exponential function is strictly increasing. (proof in problem sheet)

Remark 2.1.

- Any even function f is not injective if dom $f \nsubseteq \{0\}$.
- Any periodic function is not injective either.
- Therefore, the trigonometric functions

 \sin, \cos, \tan

are not invertible.

In order to inverse the sin function, restrict the domain to $\left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$.

In order to inverse the cos funtion, restrict the domain to $[0, \pi]$.

The inverse of the exponential function is called logarithm, $\log x$.

Anaytic treatment is sometimes possible. Require the existence of $f^{-1}(x)$ and 'Solve' y = f(x) to obtain x in terms of y, $x = f^{-1}(y)$.

Example 2.2.

•

$$f(x) = e^{-\frac{1}{x}}$$
$$x = -\frac{1}{\log y}$$

• inverse hyperbolic functions

$$f(x) = \cosh x$$

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

$$e^{2x} - 2ye^x + 1 = 0$$

$$(e^x)^2 - 2ye^x + 1 = 0$$

$$e^x = \frac{2y \pm \sqrt{4y^2 - 4}}{2}$$

$$e^x = y \pm \sqrt{y^2 - 1}$$

$$x = \log (y \pm \sqrt{y^2 - 1})$$

Restrict domain of $\cosh x$ to non-negative x.

$$x = \log(y + \sqrt{y^2 - 1})$$
$$\cosh^{-1} x = \log\left(x + \sqrt{x^2 - 1}\right)$$

$$\sinh^{-1} x = \log\left(x + \sqrt{1 + x^2}\right)$$

1.6.1 Derivatives of Inverse Functions

The slope of the inverse function is $\frac{1}{f'(a)}$, the reciprocal of slope of the original function.

Example 2.3. $f(x) = e^x = y$ so that $x = \log y$.

$$\frac{dx}{dy} = \left(\frac{dy}{dx}\right)^{-1} = \frac{1}{e^x} = \frac{1}{y}$$

or

$$\frac{d}{dy}\log y = \frac{1}{y}$$

1.6.2 Inverse Trigonometrical functions

We are going to differentiate \sin^{-1} , \tan^{-1} . We set $y = \sin x$ so that $x = \sin^{-1} y$.

$$\frac{dx}{dy} = \left(\frac{dy}{dx}\right)^{-1} = \frac{1}{\cos x} = \frac{1}{\sqrt{1 - \sin^2 x}}$$
$$= \frac{1}{\sqrt{1 - y^2}}$$
$$\frac{d}{dx}\sin^{-1} x = \frac{1}{\sqrt{1 - x^2}}$$

Similarly,

$$\frac{d}{dx}\tan^{-1}x = \frac{1}{1+x^2}$$

Property 2.1.

$$\sin^{-1} x + \cos^{-1} x = \frac{\pi}{2}$$

Example 2.4. Find the mistake in the following proof.

$$\sin\left(x + \frac{\pi}{2}\right) = \cos x$$

$$x = \cos^{-1} y$$

$$\sin\left(\cos^{-1} y + \frac{\pi}{2}\right) = \cos\left(\cos^{-1} y\right)$$

$$\sin\left(\cos^{-1} y + \frac{\pi}{2}\right) = y$$

$$\cos^{-1} y + \frac{\pi}{2} = \sin^{-1} y$$

$$\sin^{-1} - \cos^{-1} y = \frac{\pi}{2}$$

2 Limits

Definition 2.0.3. The symbolic notation

$$L = \lim_{x \to a} f(x)$$
 or $f(x) \stackrel{x \to a}{\to} f(x)$

means:

$$\forall \epsilon > 0 \ \exists \delta > 0 : \ (|x - a| > \delta \land x \in \text{dom}(f)) \Rightarrow |f(x) - L| < \epsilon$$

f(x) approaches L as x approaches a.

Remark 3.1. It is important that x approaches a from both the left and the right. A one sided limit is written as follows:

$$\lim_{a\to a^+} f(x)$$

or

$$\lim_{x \to a^{-}} f(x)$$

Example 3.1.

• Let

$$f(x) = \frac{x}{|x|}, \qquad x \neq 0$$

Then

$$\lim_{x \to 0} f(x)$$

is undefined but one sided limits exist:

$$\lim_{x \to 0^{+}} f(x) = 1$$
$$\lim_{x \to 0^{-}} f(x) = -1$$

• Let

$$f(x) = x^2$$

Then

$$\lim_{x \to 2} f(x) = f(2) = 4$$

 \bullet Let

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

 $\lim_{x\to 1} f(x)$ is an indeterminate limit of the form $\frac{0}{0}$. However $\frac{x^2-1}{x-1}=x+1$ if $x\neq 1$. Therefore $\lim_{x\to 1} f(x)=2$.

Remark 3.2. Not all indeterminate limits are meaningful.

Example 3.2. The limit

$$\lim_{x \to 1} \frac{x^2 - 1}{(x - 1)^2}$$

of the form $\frac{0}{0}$ does not exist.

2.1 Infinite Limits

Example 0.3.

$$\lim_{x \to \infty} \frac{1}{x} = 0$$
$$\lim_{x \to -\infty} \tan^{-1} x = -\frac{\pi}{2}$$

 $\begin{array}{l} x\to\infty \text{ is the same as } \frac{1}{x}\to 0^+.\\ x\to -\infty \text{ is the same as } \frac{1}{x}\to 0^-. \end{array}$

Property 0.1. Provided the limits $\lim_{x\to a} f(x)$ and $\lim_{x\to a} g(x)$ exist we know the following rules:

 \bullet addition formula

$$\lim_{x \to a} (f(x) + g(x)) = \lim_{x \to a} f(x) + \lim_{x \to a} g(x)$$

• product rule

$$\lim_{x \to a} f(x)g(x) = \lim_{x \to a} f(x) \cdot \lim_{x \to a} g(x)$$

• quotient rule $(\lim_{x\to a} g(x) \neq 0)$

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

2.2 Computing Limits

- manipulate function so the limit is 'obvious'
- use power-series
- L'Hopital's rule

Example 0.4.

•

$$\begin{split} L &= \lim_{x \to 1} \frac{\sqrt{2-x}-1}{1-x} \\ &= \lim_{x \to 1} \frac{\sqrt{2-x}-1}{1-x} \cdot \frac{\sqrt{2-x}-1}{\sqrt{2-x}-1} \\ &= \lim_{x \to 1} \frac{(2-x)-1}{(1-x)(\sqrt{2-x}+1)} \\ &= \lim_{x \to 1} \frac{1-x}{(1-x)\left(\sqrt{2-x}+1\right)} \\ &= \lim_{x \to 1} \frac{1}{\sqrt{2-x}+1} \\ &= \frac{1}{2} \end{split}$$

Alternatively the power series can be used. Let s = 1 - x. Then

$$L = \lim_{s \to 0} \frac{\sqrt{1+s} - 1}{s}$$

General Binomial expansion is

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

If p is a positive integer, the series terminates – and gives us the standard binomial theorem. If p is not a positive integer, the formula is valid for |s| < 1. Hence

$$(1+s)^{\frac{1}{2}} = 1 + \frac{1}{2}s + \frac{\frac{1}{2}(\frac{1}{2}-1)}{2!}s^2 + \dots$$

can be inserted in our formula and we get:

$$\lim_{s \to 0} \frac{\sqrt{1+s} - 1}{s} = \lim_{s \to 0} \frac{1 + \frac{1}{2}s + \frac{\frac{1}{2}(\frac{1}{2} - 1)}{2!}s^2 + \dots - 1}{s} = \frac{1}{2}$$

• Let us calculate the following well-known limit:

$$\lim_{x \to 0} \frac{\sin x}{x}$$

Using a power series we get

$$\lim_{x \to 0} \frac{\sin x}{x} = \lim_{x \to 0} \left(1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \dots \right) = 1$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7}$$

Using limits for graph sketching.

$$f(x) = \frac{x}{e^x - 1} = \frac{1}{1 + \frac{x}{2!} + \frac{x^2}{3!} + \dots} \xrightarrow{x \to 0} 1$$

• Let

$$f(x) = \frac{\cos\left(\frac{\pi}{2}x\right)}{1 - x^2}$$

Now we can calculate $\lim_{x\to 1} f(x)$.

$$\frac{\cos\left(\frac{\pi}{2}x\right)}{1-x^2} = \frac{\cos\left(\frac{\pi}{2}(x-1) + \frac{\pi}{2}\right)}{(x-1)(x+1)} = \frac{\sin\left(\frac{\pi}{2}(x-1)\right)}{(x-1)(x+1)}$$

Substituting s = x - 1 that gives us

$$= \frac{\sin\left(\frac{\pi}{2}s\right)}{s(2+s)}$$

$$= \frac{\frac{\pi}{2}s - \frac{1}{3!}\left(\frac{\pi}{2}s\right)^3 + \frac{1}{5!}\left(\frac{\pi}{2}s\right)^5 + \dots}{s(2+s)}$$

$$= \frac{\frac{\pi}{2} - \frac{1}{3!}\left(\frac{\pi}{2}s\right)^3 + \frac{1}{5!}\left(\frac{\pi}{2}s\right)^5 + \dots}{2+s}$$

$$\stackrel{s \to 0}{\to} \frac{\pi}{4}$$

• Using limits, the equivalence of the definitions for the exponential function can be proven.

$$\lim_{x \to \infty} \left(1 + \frac{a}{x} \right)^x = e^a$$

Derivation:

$$\lim_{x \to \infty} \left(1 + \frac{a}{x} \right)^x$$

$$= \lim_{x \to \infty} \exp\left(\log\left(1 + \frac{a}{x}\right)^x\right)$$

$$= \lim_{x \to \infty} \exp\left(x\log\left(1 + \frac{a}{x}\right)\right)$$

$$= \exp\left(\lim_{x \to \infty} x\left(\frac{a}{x} - \frac{\frac{a^2}{x}}{2} + \frac{\frac{a^3}{x}}{3} - \frac{\frac{a^4}{x}}{4}\dots\right)\right)$$

$$= \exp(a)$$