Summary of Calculus I

Dr Nicholas Sedlmayr

Contents

1	Limits	1
2	Differentiation	5

1 Limits

- Tangent: A tangent line is a line that touches a curve, and has the same slope as the curve at the point of contact.
- Average rate of change: The average rate of change of a function f(x) between x=a and x=b is

$$\frac{f(b) - f(a)}{b - a} .$$

• Limit: Let f be a function defined on some open interval that contains a but not necessarily at a itself. Then we say the limit of f(x) as x approaches a is L and we write

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

if for every number $\epsilon > 0$ there is a number $\delta > 0$ such that if

$$0 < |x - a| < \delta$$
 then $|f(x) - L| < \epsilon$.

• Left-hand limit:

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

if for every number $\epsilon > 0$ there is a number $\delta > 0$ such that if

$$a - \delta < x < a$$
 then $|f(x) - L| < \epsilon$.

• Right-hand limit:

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

if for every number $\epsilon > 0$ there is a number $\delta > 0$ such that if

$$a < x < a + \delta$$
 then $|f(x) - L| < \epsilon$.

• Theorem 1:

$$\lim_{x\to a} f(x) = L \text{ if and only if } \lim_{x\to a^-} f(x) = L \text{ and } \lim_{x\to a^+} f(x) = L \,.$$

• Infinit limits: Let f be a function defined on some open interval that contains a but not necessarily at a itself. Then

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

means that for every positive number M there is a positive number δ such that if

$$0 < |x - a| < \delta$$
 then $f(x) > M$.

Let f be a function defined on some open interval that contains a but not necessarily at a itself. Then

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

means that for every negative number N there is a positive number δ such that if

$$0 < |x - a| < \delta$$
 then $f(x) < N$.

• Vertical asymptote: The line x = a is called a vertical asymptote of the curve y = f(x) if at least one of the following is true:

$$\lim_{\substack{x \to a \\ \lim \\ x \to a^-}} f(x) = \infty , \qquad \qquad \lim_{\substack{x \to a \\ \lim \\ x \to a^+}} f(x) = \infty , \qquad \qquad \lim_{\substack{x \to a \\ \lim \\ x \to a^+}} f(x) = -\infty ,$$

• Limit laws: Suppose that c is a constant and that the limits

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

exist. Then:

- 1. Sum law $\lim_{x \to a} [f(x) + g(x)] = \lim_{x \to a} f(x) + \lim_{x \to a} g(x)$
- 2. Difference law $\lim_{x\to a} [f(x) g(x)] = \lim_{x\to a} f(x) \lim_{x\to a} g(x)$
- 3. Constant multiple law $\lim_{x\to a}[cf(x)]=c\lim_{x\to a}f(x)$
- 4. Product law $\lim_{x \to a} [f(x)g(x)] = \lim_{x \to a} f(x) \cdot \lim_{x \to a} g(x)$
- 5. Quotient law $\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{\lim_{x \to a} f(x)}{\lim_{x \to a} g(x)}$ if $\lim_{x \to a} g(x) \neq 0$
- 6. Power law $\lim_{x\to a} [f(x)]^n = \left[\lim_{x\to a} [f(x)]^n\right]^n$ where n is a positive integer

2

- 7. $\lim_{x \to a} c = c$
- 8. $\lim_{x \to a} x = a$
- 9. $\lim_{x\to a} x^n = a^n$ where n is a positive integer

- 10. $\lim_{x\to a} \sqrt[n]{x} = \sqrt[n]{a}$ where n is a positive integer and if n is even then we assume that a>0
- 11. Root law $\lim_{x\to a} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x\to a} f(x)}$ where n is a positive integer and if n is even then we assume that $\lim_{x\to a} f(x) > 0$
- Direct substitution property: If f is a polynomial or a rational function and a is in the domain of f, then

$$\lim_{x \to a} f(x) = f(a) \,.$$

Such functions are called continuous at a.

• Theorem 2: If $f(x) \leq g(x)$ when x is near a (except possibly at a) and the limits of both f and g exist as x approaches a then

$$\lim_{x \to a} f(x) \le \lim_{x \to a} g(x).$$

• Theorem 3. The squeeze theorem: If $f(x) \leq g(x) \leq h(x)$ when x is near a (except possibly at a) and

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

then

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

- Continuous function: A function f is said to be continuous at a if $\lim_{x\to a} f(x) = f(a)$.
 - A function f is continuous from the right at a number a if $\lim_{x\to a^+}f(x)=f(a).$
 - A function f is continuous from the left at a number a if $\lim_{x\to a^-}f(x)=f(a).$
 - A function f is said to be continuous on an interval if it is continuous at every number in the interval.
- Theorem 4: If f and g are continuous at a and c is a constant, then the following functions are also continuous at a:
 - 1.1. f + g,
 - 1.2. f g,
 - 1.3. cf,
 - 1.4. fg, and
 - 1.5. $\frac{f}{g}$ if $g(a) \neq 0$.
- Theorem 5:
 - (a) Any polynomial is continuous everywhere, that is, it is continuous on $\mathbb{R} = (-\infty, \infty)$.

- (b) Any rational function is continuous wherever it is defined; that is, it is continuous on its domain.
- Lemma 6: $\lim_{\theta \to 0} \cos(\theta) = 1$ and $\lim_{\theta \to 0} \sin(\theta) = 0$.
- Theorem 7: Polynomials, rational functions, root functions, and trigonometric functions are all continuous at every number in their domains.
- Theorem 8: If f is continuous at b and $\lim_{x\to a}g(x)=b$ then $\lim_{x\to a}f\left(g(x)\right)=f(b)$. Equivalently $\lim_{x\to a}f\left(g(x)\right)=f\left(\lim_{x\to a}g(x)\right)$.
- Theorem 9: If g is continuous at a and f is continuous at g(a) then the composite function $f \cdot g$ given by $(f \cdot g)(x) = f((g(x)))$ is continuous at a.
- Theorem 10. The intermediate value theorem: Suppose that f is continuous on the closed interval [a,b] and let N be any number between f(a) and f(b), where $f(a) \neq f(b)$. Then there exists a number c in (a,b) such that f(c) = N.

2 Differentiation

• Tangent line: The tangent line to the curve y = f(x) at the point P(a, f(a)) is the line through P with the slope

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

provided that this limit exists. Equivalently

$$m = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}.$$

• Derivative: The derivative of a function f at a number a, denoted by f'(a) is

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

if this limit exists.

- Instantaneous velocity: If f(t) represents position as a function of time then the derivative f'(a) is the instantaneous velocity of y = f(t) with respect to t when t = a.
- Instantaneous rate of change: The derivative f'(a) is the instantaneous rate of change of y = f(x) with respect to x when x = a.
- Derivative as a function: The derivative of a function f(x),

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

can be regarded as a new function called the derivative of f. Other notations for the derivative of y = f(x) with respect to x are

$$f'(x) = y' = \frac{dy}{dx} = \frac{df}{dx} = \frac{d}{dx}f(x) = Df(x) = D_x f(x).$$

- Differentiable: A function f is differentiable at a if f'(a) exists. It is differentiable on an open interval (a,b) if it is differentiable at every number in the interval.
- Theorem 1: If f is differentiable at a then it is continuous at a.
- Higher derivatives: The derivative of a derivative is called the second derivative, denoted by (f')' = f'' or

$$\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d^2y}{dx^2} \,.$$

In general the *n*th derivative, where *n* is a positive integer, is written as $f^n(x)$ or $\frac{d^n y}{dx^n}$.

• Differentiation formulas: If c is a constant and n is a real number then:

$$\frac{d}{dx}(c) = 0, \text{ and}$$

$$\frac{d}{dx}(x^n) = nx^{n-1},$$

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

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

• Differentiation rules: If c is a constant and f and g are differentiable functions then:

$$\frac{d}{dx}\left[cf(x)\right] = cf'(x) \qquad \text{the constant multiple rule,}$$

$$\frac{d}{dx}\left[f(x) + g(x)\right] = f'(x) + g'(x) \qquad \text{the sum rule,}$$

$$\frac{d}{dx}\left[f(x) - g(x)\right] = f'(x) - g'(x) \qquad \text{the difference rule,}$$

$$\frac{d}{dx}\left[f(x)g(x)\right] = g(x)f'(x) + f(x)g'(x) \qquad \text{the product rule,}$$

$$\frac{d}{dx}\left[\frac{f(x)}{g(x)}\right] = \frac{g(x)f'(x) - f(x)g'(x)}{g^2(x)} \qquad \text{the quotient rule, and}$$

$$\frac{d}{dx}\left[f\left(g(x)\right)\right] = f'\left(g(x)\right) \cdot g'(x) \qquad \text{the chain rule.}$$

- Implicit differentiation: Using the chain rule, and others as necessary, allows us to also differentiate implicitly. Let g(x,y)=0 define y as a function of x. $\frac{dg}{dx}$ will relate $\frac{dy}{dx}$, y, and x.
- Related rates: Let g(x,y) = 0 relate two functions of a variable t. $\frac{dg}{dt}$ will relate $\frac{dy}{dt}$, $\frac{dx}{dt}$, y, and x.
- Linear approximation: The linear approximation of f(x) near a point a is L(x) = f(a) + f'(a)(x a).
- Differentials: If y = f(x) where f(x) is a differentiable function, and the differential dx is an independent variable then the differential dy is a dependent variable and is given by

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

- Absolute extrema: Let c be a number in the domain D of a function f. Then f(c) is
 - (a) the absolute maximum value of f on D if $f(c) \ge f(x)$ for all x in D, or
 - (b) the absolute minimum value of f on D if $f(c) \leq f(x)$ for all x in D.
- Local extrema: Let c be a number in the domain D of a function f. Then f(c) is

- (a) a local maximum value of f on D if $f(c) \ge f(x)$ when x is near c, or
- (b) a local minimum value of f on D if $f(c) \leq f(x)$ when x is near c.

Near c means on some open interval containing c.

- Theorem 2. The extreme value theorem: If f is continuous on a closed interval [a, b] then f attains an absolute maximum value f(c) and an absolute minimum value f(d) at some numbers c and d in [a, b].
- Theorem 3. Fermat's theorem: If f has a local extrema at c, and if f'(c) exists, then f'(c) = 0.
- Critical number: A critical number of a function f is a number c in the domain of f such that either f'(c) = 0 or f'(c) does not exist.
- The closed interval method: To find the absolute extrema values of a continuous function f on a closed interval [a, b]:
 - 1. Find f at the critical numbers in (a, b).
 - 2. Find f at the end points a and b.
 - 3. The largest and smallest of these values are the absolute extrema.