

Single Variable Calculus

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1 Differentiation

1.1 Limits

Limits is an important concept in differentiation and integration. Here is the general definition of limits.

Definition 1

If the left-side limit and right-side limit both **exist and equal** then the overall limit exist, write as

$$\lim_{x \rightarrow a^-} f(x) = L \quad \text{and} \quad \lim_{x \rightarrow a^+} f(x) = L$$

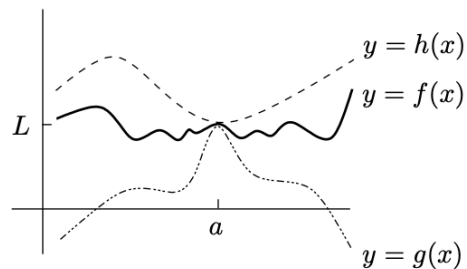
From the limit definition we can find more features about the asymptote.

Theorem 2

Asymptote when $x \rightarrow \infty$

- f has a right-side horizontal asymptote at $y = L$ means that $\lim_{x \rightarrow \infty} f(x) = L$
- f has a left-side horizontal asymptote at $y = M$ means that $\lim_{x \rightarrow -\infty} f(x) = M$

The squeeze principle says that, suppose that for all x near a , we have $g(x) \leq f(x) \leq h(x)$. That is $f(x)$ is squeezed between $g(x)$ and $h(x)$. Also let's suppose that $\lim_{x \rightarrow a} g(x) = L$ and $\lim_{x \rightarrow a} h(x) = L$. Then we can conclude that $\lim_{x \rightarrow a} f(x) = L$.



Theorem 3

Squeeze principle defines that if a function f is squeezed between two functions g and h that converge to the same limit L as $x \rightarrow a$, then f also converge to L as $x \rightarrow a$.

1.2 Continuity

Continuity is another important concept in differentiation.

Theorem 4

A function f is continuous at $x = a$ if $\lim_{x \rightarrow a} f(x) = f(a)$.

From the theorem above we can know that

- the overall limit $\lim_{x \rightarrow a} f(x)$ must exist
- the function f is defined at point $x = a$, namely $f(a)$ exists.
- and $\lim_{x \rightarrow a} f(x) = f(a)$

If we know the function is a continuous function that will benefit us a lot.

Theorem 5

Intermediate Value Theorem : if f is continuous on $[a, b]$, and $f(a) < M$ and $f(b) > M$, then there is at least one number c in the interval (a, b) such that $f(c) = M$.

And knowing that the definition of continuity we can get another theorem

Theorem 6

If a function f is differentiable at x then it must be continuous at x .

1.3 Derivative

The derivative has different meaning in different fields. Here is the summary of the two main definition.

Geometric Definition

- $\frac{\Delta y}{\Delta x}$ is the slope of the secant line.
- $\frac{dy}{dx}$ is the slope of the tangent line.

Physics Definition

- $\frac{\Delta y}{\Delta x}$ is the the average change of rate.
- $\frac{dy}{dx}$ is the the instantaneous rate of change or the speed.

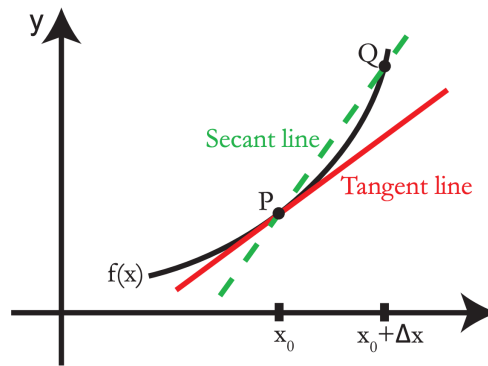
1.3.1 Geometric Definition

First let's review the definition of secant line and tangent line

- **Secant Line**: A secant line connects two distinct points on a curve and typically crosses through the curve.
- **Tangent Line**: A tangent line touches the curve at exactly one point.

Theorem 7

The derivative of $f(x)$ at $x = x_0$ is the slope of the **tangent** line to the graph of $f(x)$ at the point $(x_0, f(x_0))$.



We already know that the derivative of $f(x)$ at $x = x_0$ is the slope of the tangent line to the graph of $f(x)$ at the point $(x_0, f(x_0))$. Now we need to find out the tangent line.

A secant line is a line that joins two points on a curve, and the tangent line equals the limit of secant lines PQ as $Q \rightarrow P$, here P is fixed and Q varies.

We start with a point $P(x_0, f(x_0))$ and move over a tiny horizontal distance Δx , so the point $Q = (x_0 + \Delta x, f(x_0 + \Delta x))$. And the slope of the secant line equals to the slope of the tangent line when Q **moves close to** P or Δx **is close to** 0.

$$m = \lim_{Q \rightarrow P} \frac{\Delta f}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta x}$$

Definition 8

The derivative of a function f at x is the following formula

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

1.3.2 Physics Definition

In geometric definition of derivative we think derivative as the slope of a tangent line. In physics definition we will think the derivative as change of rate.

Another way to think about $\frac{\Delta y}{\Delta x}$ is as the average change in y over an interval of size Δx . And y is often measuring average change in position or distance and x is measuring in time. In this case, the limit

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x}$$

measures **the instantaneous rate of change**, or **the speed**.

1.3.3 Higher Derivative

Since we've done with the definition of derivative. We can write higher derivative.

$f'(x)$	Df	$\frac{df}{dx}$	$\frac{d}{dx}f$
$f''(x)$	D^2f	$\frac{d^2f}{dx^2}$	$\left(\frac{d}{dx}\right)^2 f$
$f'''(x)$	D^3f	$\frac{d^3f}{dx^3}$	$\left(\frac{d}{dx}\right)^3 f$
$f^{(n)}(x)$	$D^n f$	$\frac{d^n f}{dx^n}$	$\left(\frac{d}{dx}\right)^n f$

Table 1: Higher Derivative Notation

Example 9

Example $D^n x^n$

Let's calculate the n^{th} derivative of x^n , let's start for a pattern

$$Dx^n = nx^{n-1} \quad (1)$$

$$D^2x^n = n(n-1)x^{n-2} \quad (2)$$

$$D^3x^n = n(n-1)(n-2)x^{n-3} \quad (3)$$

$$\dots \quad (4)$$

$$D^{n-1}x^n = (n(n-1)(n-2)\dots 2)x \quad (5)$$

Each step we multiply the derivative by the power of x from the previous step, differentiation one more time we get

$$D^n x^n = (n(n-1)(n-2)\dots 2 \cdot 1) \cdot 1$$

And because the number $n(n-1)(n-2)\dots 2 \cdot 1$ is the factorial of n , written as $n!$.

$$D^n x^n = n!$$

1.4 Differentiation Rules

1.4.1 Power Rule

The basic rule of differentiation rule is $\frac{d}{dx}x^n$ which is also called power rule. To get this formula we need binominal theorem.

Theorem 10

Binominal Theorem

$$(x + y)^n = x^n + nx^{n-1}y + nx^{n-2}y^2 + \dots + nxy^{n-1} + y^n$$

Now we can derive the formula

$$\frac{d}{dx}x^n = \lim_{\Delta x \rightarrow 0} \frac{(x + \Delta x)^n - x^n}{\Delta x} \quad (6)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{(x^n + nx^{n-1}\Delta x + O((\Delta x)^2)) - x^n}{\Delta x} \quad (7)$$

where $O((\Delta x)^2)$ is a shorthand for all of the terms with $(\Delta x)^2, (\Delta x)^3$ and so on up to $(\Delta x)^n$. Which the term from 2. Continue the simplification we can get

$$\frac{d}{dx}x^n = \lim_{\Delta x \rightarrow 0} \frac{nx^{n-1}\Delta x + O((\Delta x)^2)}{\Delta x} \quad (8)$$

$$= \lim_{\Delta x \rightarrow 0} nx^{n-1} + O(\Delta x) \quad (9)$$

When we divide a term that contains Δx^2 by Δx , the Δx^2 becomes Δx and so our $O(\Delta x^2)$ becomes $O(\Delta x)$. When we take the limit as Δx approaches 0 we get

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

Definition 11

Power Rule

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

1.4.2 General Rules

Derivative of a sum

The derivative of the sum of two functions is just the sum of their derivatives. Namely

$$(u + v)'(x) = u'(x) + v'(x)$$

Now we will prove that formula using the definition of derivative

$$(u + v)'(x) = \lim_{\Delta x \rightarrow 0} \frac{(u + v)(x + \Delta x) - (u + v)(x)}{\Delta x} \quad (10)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x) + v(x + \Delta x) - u(x) - v(x)}{\Delta x} \quad (11)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x) - u(x)}{\Delta x} + \lim_{\Delta x \rightarrow 0} \frac{v(x + \Delta x) - v(x)}{\Delta x} \quad (12)$$

Definition 12

Derivative of a sum

$$\frac{d}{dx}(u + v) = \frac{d}{dx}u + \frac{d}{dx}v$$

Derivative of a constant multiple

The derivative of a constant multiplier is just the constant multiple times the derivative of the function

$$(C \cdot u(x))' = C \cdot u(x)'$$

Now we will prove that

$$(C \cdot u(x))' = \lim_{\Delta x \rightarrow 0} \frac{C \cdot u(x + \Delta x) - C \cdot u(x)}{\Delta x} \quad (13)$$

$$= \lim_{\Delta x \rightarrow 0} C \cdot \frac{u(x + \Delta x) - u(x)}{\Delta x} \quad (14)$$

$$= C \cdot u(x)' \quad (15)$$

Definition 13

Derivative of a constant multiple

$$\frac{d}{dx}(C \cdot u) = C \cdot \frac{d}{dx}u$$

Note that here C is not a function just a constant multiplier.

Similarly we can get the formula of multiplication, quotient, composite functions.

Definition 14

Product Rule : If $y = uv$

$$\frac{dy}{dx} = \frac{du}{dx}v + u\frac{dv}{dx}$$

Proof of the **product rule** : Suppose u and v are two functions about x , and both of them are differentiable. We will proof this formula using the definition of the derivative.

$$(uv)' = \lim_{\Delta x \rightarrow 0} \frac{uv(x + \Delta x) - uv(x)}{\Delta x} \quad (16)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x)v(x + \Delta x) - u(x)v(x)}{\Delta x} \quad (17)$$

We want our formula to appear in terms of u , v , u' , and v' . And we also know the following equation equals to 0

$$u(x + \Delta x)v(x) - u(x + \Delta x)v(x) = 0$$

Adding zero to the numerator doesn't change the value of our expression, so

$$(uv)' = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x)v(x) - u(x)v(x) + u(x + \Delta x)v(x + \Delta x) - u(x + \Delta x)v(x)}{\Delta x}$$

We then re-arrange that expression get:

$$(uv)' = \lim_{\Delta x \rightarrow 0} \left[\left(\frac{u(x + \Delta x) - u(x)}{\Delta x} \right) v(x) + u(x + \Delta x) \left(\frac{v(x + \Delta x) - v(x)}{\Delta x} \right) \right]$$

And finally because both u and v are differentiable so they must be continuous. So $\lim_{\Delta x \rightarrow 0} u(x + \Delta x) = u(x)$. Namely the final formula will be

$$\frac{dy}{dx} = \frac{du}{dx}v + u\frac{dv}{dx}$$

Definition 15**Quotient Rule:** If $y = \frac{u}{v}$

$$\frac{dy}{dx} = \frac{\frac{du}{dx}v - u\frac{dv}{dx}}{v^2}$$

Definition 16**Chain Rule:** If y is a function about u and u is a function about x , or $h(x) = f(g(x))$

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx} \quad \text{or} \quad h'(x) = f'(g(x))g'(x)$$

The Chain Rule is just like peel something from **outer** to **inner**.

1.4.3 Trigonometric Rules**Trigonometric Review**

First in this section let's review some trigonometric function formulas.

Definition 17

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

$$\cos(A + B) = \cos(A) \cos(B) - \sin(A) \sin(B)$$

And according to the formula above, when $A = B = x$ we can get the double-angle formula of trigonometric functions. $\sin(2x) = 2 \sin(x) \cos(x)$ and $\cos(2x) = \cos^2(x) - \sin^2(x)$, and according to the equation $\sin^2(x) + \cos^2(x) = 1$, we will replace it in the formula

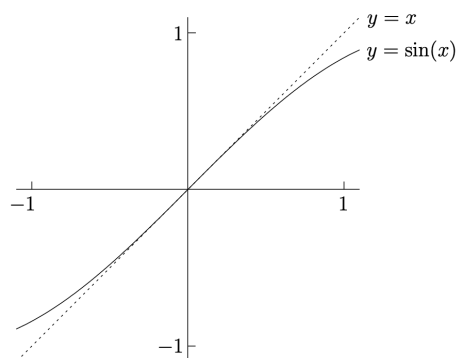
Definition 18

$$\sin(2x) = 2 \sin(x) \cos(x) \tag{18}$$

$$\cos(2x) = 2 \cos^2(x) - 1 = 1 - 2 \sin^2(x) \tag{19}$$

The limit of trigonometric functions

When consider the limit if trigonometric functions we must take care of whether x is a small value or a big value. First let's consider $\lim_{x \rightarrow 0} \sin(x)$.



And we can see from figure that when x close to 0, $\sin(x)$ close to x . And when $x \rightarrow 0$, $\cos(x) \rightarrow 1$. And similarly we can get the limit of tangent when $x \rightarrow 0$.

$$\lim_{x \rightarrow 0} \frac{\tan(x)}{x} = \lim_{x \rightarrow 0} \frac{\frac{\sin(x)}{\cos(x)}}{x} = \lim_{x \rightarrow 0} \frac{\sin(x)}{x} \cdot \frac{1}{\cos(x)} = 1$$

Definition 19

$$\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1 \quad \text{and} \quad \lim_{x \rightarrow 0} \frac{\tan(x)}{x} = 1$$

Now let's find the value of $\lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x}$

$$\lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x} = \lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x} \cdot \frac{1 + \cos(x)}{1 + \cos(x)} \quad (20)$$

$$= \lim_{x \rightarrow 0} \frac{1 - \cos^2(x)}{x} \cdot \frac{1}{1 + \cos(x)} \quad (21)$$

$$= \lim_{x \rightarrow 0} \frac{\sin^2(x)}{x} \cdot \frac{1}{1 + \cos(x)} \quad (22)$$

$$= x \cdot \frac{1}{1 + \cos(x)} \quad (23)$$

$$= 0 \quad (24)$$

Definition 20

$$\lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x} = 0 \quad \text{and} \quad \lim_{x \rightarrow 0} \frac{\cos(x) - 1}{x} = 0$$

The derivative of trigonometric functions

To get the derivative of $\sin(x)$ and $\cos(x)$, we need the limit we get before. First let's find the derivative of $\sin(x)$

from the definition of the derivative:

$$\frac{d}{dx} \sin(x) = \lim_{\Delta x \rightarrow 0} \frac{\sin(x + \Delta x) - \sin(x)}{\Delta x} \quad (25)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{\sin(x) \cos(\Delta x) + \sin(\Delta x) \cos(x) - \sin(x)}{\Delta x} \quad (26)$$

$$= \lim_{\Delta x \rightarrow 0} \sin(x) \left(\frac{\cos(\Delta x) - 1}{\Delta x} \right) + \lim_{\Delta x \rightarrow 0} \cos(x) \left(\frac{\sin(\Delta x)}{\Delta x} \right) \quad (27)$$

$$= \cos(x) \quad (28)$$

Definition 21

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

The calculation of the derivative of $\cos(x)$ is very similar to the $\sin(x)$.

$$\frac{d}{dx} \cos(x) = \lim_{\Delta x \rightarrow 0} \frac{\cos(x + \Delta x) - \cos(x)}{\Delta x} \quad (29)$$

$$= \lim_{\Delta x \rightarrow 0} \frac{\cos(x) \cos(\Delta x) - \sin(x) \sin(\Delta x) - \cos(x)}{\Delta x} \quad (30)$$

$$= \lim_{\Delta x \rightarrow 0} \cos(x) \left(\frac{\cos(\Delta x) - 1}{\Delta x} \right) + \lim_{\Delta x \rightarrow 0} -\sin(x) \left(\frac{\sin(\Delta x)}{\Delta x} \right) \quad (31)$$

$$= -\sin(x) \quad (32)$$

Definition 22

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

Definition 23

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

1.5 Implicit Differentiation

Implicit Differentiation is a way of applying the chain rule. Implicit differentiation is used for solving some tricky problems that use the definition of derivative doesn't work.

$$\frac{d}{dx} y^n$$

We can differentiate it using chain rule. We know that y is a function of x . So we can apply the chain rule with outside function y^n and inside function y . Suppose $u = y^n$. According the chain rule

$$\frac{du}{dx} = \frac{du}{dy} \frac{dy}{dx}$$

So

$$\frac{d}{dx}y^n = \left(\frac{d}{dy}y^n\right) \frac{dy}{dx} = ny^{n-1} \frac{dy}{dx}$$

Example 24

Implicit Differentiation and the Second Derivative

Calculate $\frac{d^2y}{dx^2}$ using the implicit differentiation given the following equation

$$x^2 + 4y^2 = 1$$

First we need to get the first derivative, differentiating both sides give us:

$$\frac{d}{dx}x^2 + \frac{d}{dx}(4y^2) = \frac{d}{dx}(0) \quad (33)$$

$$2x + 8y \frac{dy}{dx} = 0 \quad (34)$$

And according we can get the first derivative easily

$$\frac{dy}{dx} = -\frac{x}{4y}$$

Now we need to differentiating this equation one more time to get the second derivative

$$\frac{d}{dx}(2x) + \frac{d}{dx}\left(8y \frac{dy}{dx}\right) = 0 \quad (35)$$

$$2 + \frac{d}{dx}(8y) \cdot \frac{dy}{dx} + 8y \cdot \frac{d}{dx}\left(\frac{dy}{dx}\right) = 0 \quad (36)$$

$$2 + 8\left(\frac{dy}{dx}\right)^2 + 8y \frac{d^2y}{dx^2} = 0 \quad (37)$$

Simplifying the above equation and we already know that $\frac{dy}{dx} = -\frac{x}{4y}$ we can get

$$\frac{d^2y}{dx^2} = -\frac{1}{16y^3}$$

1.6 Inverse Function

Suppose that f is a differentiable function whose derivative is always positive which means that the function must be **increasing**.

And according to the definition of inverse function, if the graph of the origin function satisfy the horizontal line test then the origin function has its inverse function.

Theorem 25

Suppose function $f(x)$, $\forall x \in \mathbb{R}$ if $f'(x) > 0$, then $f^{-1}(x)$ exists.

Suppose function f has inverse function f^{-1} . What is the derivative of f^{-1} ? First Let $f^{-1}(x) = y$ so $f(y) = x$ we will using implicit differentiation to differentiate both sides.

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

Using the implicit differentiation rule, let $u = f(y)$

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

Definition 26

Suppose f has inverse f^{-1} .

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

Example 27

We can solve the derivative of inverse function only use implicit differentiation, this will be useful when the inverse function is hard to solve. Suppose $f(x) = x^2$ solve

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

First let $y = f^{-1}(x)$ we need find $\frac{dy}{dx}$. Because $y = f^{-1}(x)$ so

$$f(y) = f(f^{-1}(x)) = x$$

And we will use the left-most and right-most then differentiate both sides. Second plug in y to the function $f(x) = x^2$ we get

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

Now it's time to differentiate this formula

$$\frac{d}{dx} y^2 = \frac{d}{dx} x \quad (38)$$

$$2y \frac{dy}{dx} = 1 \quad (39)$$

$$\frac{dy}{dx} = \frac{1}{2y} \quad (40)$$

$$(41)$$

And because of $y^2 = x$ so $y = \sqrt{x}$, and so the replace y using x we will get

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

1.6.1 Inverse Trigonometric Functions

Let's start from find the $\arctan(x)$ or $\tan^{-1}(x)$. Let $f(x) = \arctan(x)$ namely $y = \arctan(x)$ so that $x = \tan(y)$. Let's differentiate both sides

$$\frac{d}{dx} \tan(y) = \frac{d}{dx} (x)$$

Using implicit differentiation we can get

$$\frac{dy}{dx} \frac{d}{dy} (\tan(y)) = 1$$

And we already that $\frac{d}{dx} \tan(x) = \sec^2(x)$ so

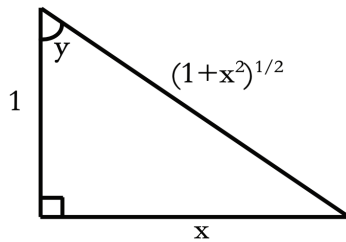
$$\frac{dy}{dx} = \frac{1}{\sec^2(y)} \quad (42)$$

$$= \cos^2(y) \quad (43)$$

So the result of $\frac{dy}{dx}$ will be $\cos^2(y)$, but this is the equation about y not x , we can replace all y using $y = \arctan(x)$ to get

$$\frac{dy}{dx} = \cos^2(\arctan(x))$$

And because $\tan(y) = x$ and $\arctan(x) = y$.



Finally we can get the formula below

$$\frac{dy}{dx} = \cos^2(y) \quad (44)$$

$$= \left(\frac{1}{\sqrt{1+x^2}} \right)^2 \quad (45)$$

$$= \frac{1}{1+x^2} \quad (46)$$

Definition 28

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

Using some simple trigonometric we can get the derivative of $\arcsin(x)$ and $\arccos(x)$.

Definition 29

$$\frac{d}{dx} \arcsin(x) = \frac{1}{\sqrt{1-x^2}} \quad \text{and} \quad \frac{d}{dx} \arccos(x) = -\frac{1}{\sqrt{1-x^2}}$$