

Precalculus

Sets

Foundationality axiom:

we never have $x \in x$, or $(x \in y \text{ and } y \in x)$, etc.

Extensionality axiom:

$S=T$ iff:

$S \subseteq T$ and $T \subseteq S$

Union:

For each set S and T , there is a set $S \cup T$ such that $x \in S \cup T$
iff $(x \in S \text{ and } x \in T)$

Pairing:

For every x and y there is a set $\{x,y\}$ that $z \in \{x,y\}$ iff $z=x \vee z=y$

Abstraction:

If S is any set and "... x ..." is a one-variable sentence, then there is a set $\{x \in S \mid \text{"...x..."}\}$ such that $y \in \{x \in S \mid \text{"...x..."}\}$ iff $y \in S \wedge (\text{"...y..."})$

$S \text{ intersect } T := \{x \in S \cup T \mid x \in S \wedge x \in T\}$

Empty Set

There is a set $\{\}$ such that $\neg(x \in \{\})$ for all x . This set is unique, there can't be two different empty sets

Ordered Pairs and Functions

Ordered Pairs: (x,y)

- not the same as set $\{x,y\}$ ($\{x,y\} = \{y,x\}$, $\{x,x\} = \{x\}$)

Axioms:

For any x and y , there is an ordered pair (x,y)

$(x,y) = (u,v)$ iff $x=u$, $y=v$

For any two sets S and T , there is a set $S \times T$ consisting of exactly all ordered pairs (x, y) with $x \in S, y \in T$

$S \times T$ is called the Cartesian product of S with T

- for any sets A and B , there is a set $A \times B = \{x | x = (a, b), \text{ for some } a \in A \text{ and } b \in B\}$

Functions

Let A and B be two nonempty sets, a function f from A into B ($f: A \rightarrow B$), where A is the domain of the function ($A = \text{dom } f$) and B is some codomain.

Iff not unique, is a subset $f (= A \times B)$ such that

If $(a, b) \in f$ and $(a, b') \in f$, then $b = b'$

Every a in A has some $b \in B$ with $(a, b) \in f$

If $B (= B')$, then B' is also a valid codomain for the function

Identity functions

For every set $A \neq \{\}$, there is a special function $\text{id}_A: A \rightarrow A$ defined by $\text{id}_A(a) := a$

** To define a function f , 1) specify domain $A \neq \{\}$; 2) for each $a \in A$ give a rule for computing $f(a)$

e.g. $A = \mathbb{R}$; for each $a \in \mathbb{R}$, $f(x) = x^2 + x$

if $f: A \rightarrow B$, then $f \circ \text{id}_A = f$, $\text{id}_B \circ f = f$

Inverse functions:

For any function $f: A \rightarrow B$, there is precisely one function $g: B \rightarrow A$ ($B = \text{ran } f$) such that $g \circ f = \text{id}_A$, $f \circ g = \text{id}_B$ ($g = f^{-1}$)

If $f: A \rightarrow B$ is one-to-one and $g: B \rightarrow A$ is one-to-one, and f is composite with g , then $g \circ f$ is also one-to-one, and $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$

Functional Notation

If $f: A \rightarrow B$ and if $a \in A$, we write $f(a)$ for the unique element of B such that $(a, f(a)) \in f$

$f: A \rightarrow B, g: C \rightarrow D, f = g$ iff $A = C \wedge (f(x) = g(x) \text{ for all } x \in A)$

Range

Range of $f: A \rightarrow B$ is the set of all values taken on by $f(a)$ as a varies through A

$\text{ran } f := \{b \in B | b = f(a), \text{ for some } a \in A\}$ ($\text{ran } f (= B, \text{ran } f \neq \{\})$)

Composition

Let $f: A \rightarrow B$ and $g: C \rightarrow D$ and assume $(\text{ran } f) \cap (\text{dom } g) \neq \{\}$ is a partial composition

Define $A_p := \{a \in A | f(a) \in \text{dom } g\}$

For any $a \in A_p$, define $h(a) := g(f(a))$

Then h is a function $h: A \rightarrow D$

We write $g \circ f$ and call it the composition of f then g

$$\text{Dom}(g \circ f) = \{a \in \text{dom } f \mid f(a) \in \text{dom } g\}$$

Partial Associative Model:

If $g \circ f$, $h \circ (g \circ f)$, $h \circ g$, $(h \circ g) \circ f$ are all well defined,

$$h \circ (g \circ f) = (h \circ g) \circ f$$

(whenever both side exists)

Power Sets

For any set S , there is another set $P(S)$ whose members are all the subsets of S (including $\{\}$ and S)

Size of a finite set

$\#S$ is the number of elements in S , $\#S \in \mathbb{Z}$, $\#S \geq 0$ ($\#S = 0$ iff $S = \{\}$)

$$\#P(S) = 2^{\#S}, \text{ when } S \text{ is finite}$$

Numerical Math

Axioms

1. real numbers form a set \mathbb{R} ["real numbers" undefined]
2. for any x, y in \mathbb{R} , there are numbers $x + y \in \mathbb{R}$ and $x \cdot y \in \mathbb{R}$, which depend on x and y [$+$, $*$ undefined]
3. for any x, y, z in \mathbb{R} , $x + (y + z) = (x + y) + z$ and $x * (y * z) = (x * y) * z$
4. for any x, y in \mathbb{R} , $x + y = y + x$; $x * y = y * x$
5. for any x, y, z in \mathbb{R} , $x * (y + z) = y * x + z * x$
6. there are numbers $0, 1$ in \mathbb{R} such that $x + 0 = x$ and $x * 1 = x$ for all x in \mathbb{R} ($0, 1$ undefined)
7. for any x in \mathbb{R} with $x \neq 0$, there are numbers $-x$ in \mathbb{R} and $1/x$ in \mathbb{R} such that $x + (-x) = 0$ and $x * 1/x = 1$
 - a. $-x$ (additive inverse is undefined, but $x - y$ is defined, $x - y = x + (-y)$, similarly, $x/y = x * 1/y$)
8. If $x < y$ and $u < v$, then $x + u < y + v$ ($<$ undefined)
9. If $x < y$ and $z > 0$, then $xz < yz$
 - a. Def: $x > y$ if $y < x$, $x \leq y$ if $(x < y \text{ or } x = y)$, $x \geq y$ if $y \leq x$
10. $x! < x$ and $x + 1 > x$ for all x in \mathbb{R}
11. if $x + y = 0$ and $x \neq 0$, then $x < 0$ or $y < 0$
12. Completeness Axiom: If S is a subset of \mathbb{R} , S is nonempty, and if S is bounded [$S \subseteq [a, b]$ $a, b \in \mathbb{R}$ [$a < b$] \rightarrow [a, b] := $\{x \in \mathbb{R} \mid a \leq x \leq b\}$], then there is a

tightest closed interval containing S . That is, there are numbers $a_0 < b_0 \in \mathbb{R}$ such that $S \subseteq [a_0, b_0]$ and if $S \subseteq [c, d]$ then $c < a_0, d > b_0$

a. $A_0 = \text{glb}(S), b_0 = \text{lub}(S)$

The Archimedean Property of \mathbb{R} : for any number a in \mathbb{R} , there are some n in \mathbb{N} such that $n > a$.

- Proof: suppose this wasn't true. Then some a in \mathbb{R} would be \geq all natural numbers n . Then \mathbb{N} is a nonempty set in $[1, a]$. So it has a highest container $[1, b]$, where $b \geq 1$. Since $b-1 < b$, $b-1$ is NOT an upper bound for \mathbb{N} . There must be some N in \mathbb{N} such that $N > b-1$. So $N+1 > b$, but $N+1$ is in \mathbb{N} . However, b is an upper bound for \mathbb{N} . So we have a contradiction.

Def. A set S in \mathbb{R} is called *inductive* if 1 is in S and S is closed under succession (adding 1): if x in S , then $x+1$ in S .

Def. $\mathbb{N} := \{x \in \mathbb{R} \mid \text{for every inductive set } S, x \text{ is in } S \text{ (the intersection of all possible inductive sets)}\}$

Thm: \mathbb{N} is itself an inductive set. i.e. 1 is in \mathbb{N} , and if x is in \mathbb{N} , then $x+1$ is in \mathbb{N}

Def $\mathbb{Z} := \mathbb{N} \cup \{0\} \cup (-\mathbb{N} := \{-n \mid n \in \mathbb{N}\})$

$$\mathbb{Q} := \left\{ \frac{n}{m} \mid n, m \in \mathbb{Z}, m \neq 0 \right\}$$

Mathematical Induction Theorem. If $S \subseteq \mathbb{N}$ and S is inductive, then $S = \mathbb{N}$

- Proof: $S = \mathbb{N}$ iff $S \subseteq \mathbb{N} \wedge \mathbb{N} \subseteq S$. All we need is that $\mathbb{N} \subseteq S$. Then by extensionality, it follows that $S = \mathbb{N}$. We must show that if n is in \mathbb{N} , then n is in S . Because n is in \mathbb{N} , we know that n belongs to all inductive sets. So n is in S .

Induction Proof Technique.

- “say we have a one-variable sentence ‘...n...’ we wish to prove ‘for all n in \mathbb{N} , (...n...)’ . To do that, establish the base case ($x=1$, or else). Verify that (...1...).
- Next is the “jump step”: Assume (...n...), use that to prove (...n+1...)

Given a nonempty set S , a sequence in S is a function $\sigma: \mathbb{N} \rightarrow S$

- We write σ in the term of an infinite list: $\sigma = (\sigma(1), \sigma(2), \sigma(3) \dots) = (\sigma(n))_{n=1}^{\infty}$

- Binet's Formula: $f_n = \frac{(1+\sqrt{5})^n - (1-\sqrt{5})^n}{2^n \sqrt{5}}$

Recursion Theorem

Let S be a nonempty set, and let a be in S .

Consider a function $F: S \times \mathbb{N} \rightarrow S$, $F(s, n) \rightarrow s'$ in S

- There is exactly one sequence $\sigma: \mathbb{N} \rightarrow S$ in S satisfying

- $\sigma(1) = a$
- $\sigma(n+1) = F(\sigma(n), n)$ for all n in \mathbf{N}
- We write this unique sequence as seq_a^F

Proof Sketch:

- $\text{dom } \sigma = \mathbf{N}$
- $\sigma(n) = n^2 = nn$
- Uniqueness:
 - σ, τ both work, then they are equal:
 - $\text{dom } \sigma = \mathbf{N} = \text{dom } \tau$
 - $\sigma(n) = \tau(n) \forall n \in \mathbf{N}$
 - Base: $\sigma(1) = \tau(1)$
 - Jump: $\sigma(n) = \tau(n); \sigma(n+1) = F(\sigma(n), n+1) = F(\tau(n), n+1) = \tau(n+1)$

Fix some universal nonempty set U

Define a finite subset of U , and its size $s_n(U)$ {collection of all sets of size n in U }

- $s_0(U) = \{\emptyset\}$
- $s_{n+1}(U) := \{S \in \mathcal{P}(U) \mid S = T \cup \{x\} \text{ } x \in U, T \in s_n(U), x \notin T\}$
 - \mathcal{P} is the powerset of U
 - A subset T of U is finite of T in $S_n(U)$ for at least an n in $\mathbf{N} \cup \{0\}$

Limits

Preliminaries

1. Triangle Inequality $|x+y| \leq |x|+|y|$ (equality when $x, y \geq 0$); more generally $|\sum_{k=1}^n x_k| \leq \sum_{k=1}^n |x_k|$
 - a. Proof: for all x in \mathbf{R} , $-|x| \leq x \leq |x|$, same for y , so $-(|x|+|y|) \leq x+y \leq |x|+|y|$, so $|x+y| \leq |x|+|y|$
2. Reverse Triangle Inequality $|x-y| \geq ||x|-|y||$
 - a. Let $x-y=z$, so $x=z+y$. $|x|=|z+y| \leq |z|+|y|$, $|x|-|y| \leq |z|=|x-y|$, $|y|-|x| \leq |y-x|=|x-y|$, so $|x-y| \geq \max(|x|-|y|, |y|-|x|)$, $|x-y| \geq ||x|-|y||$
3. Floor and Ceiling
 - a. $\max\{k \in \mathbf{Z} \mid k \leq x\}$, otherwise \min, \geq

Given a real sequence a_n , we say that a_n approaches the number l in \mathbf{R} , write $a_n \rightarrow l$, if

Every $p > 0$ has a corresponding N_p in \mathbf{N} such that

$$\{a_n \mid n \geq N_p\} \subseteq (l-p, l+p)$$

Equivalently, iff each $p > 0$ has N_p in \mathbf{N} so $n \geq N_p$ implies $|a_n - l| < p$

Uniqueness of Limits: $[a_n \rightarrow l, a_n \rightarrow k]$ implies $l=k$

- Proof: assume $l \neq k$. $p = 1/2|l-k| > 0$
 - $(l-p, l+p) \cap (k-p, k+p) = \emptyset$
 - A_n when $n \geq N$, A_m when $m \geq M$ respectively
 - $a_{N+M} = (l-p, l+p) = (k-p, k+p)$, but this is a contradiction

Monotone Convergence Theorem (MCT)

1. if $a_n \leq a_{n+1} \forall n \in \mathbb{N}$, and if $a_n \leq b \forall n \in \mathbb{N}, b \in \mathbb{R}$, then there is some l in \mathbf{R} such that $a_n \rightarrow l$
 - a. by completeness axiom, $l := \text{least } S \text{ in } \mathbf{R}$
2. A decreasing bounded sequence must converge in \mathbf{R}

Some Limit Laws (an converge to a, bn to b)

1. $a_n + b_n \rightarrow a + b$
 - a. $||a_n + b_n| - (a + b)| = |(a_n - a) + (b_n - b)| \leq |a_n - a| + |b_n - b| < p(a + b)$
 - i. $|a_n - a| < \frac{p}{2}$ when $n \geq N, |b_n - b| < \frac{p}{2}$ when $n \geq M$, take $n \geq N + M$
2. $a_n b_n \rightarrow ab$
 - a. $|a_n b_n - ab| = |(a_n - a)b_n + (b_n - b)a_n - (a_n - a)(b_n - b)|$
 - i. $|a_n - a|, |b_n - b| < q$ for n large enough
 - b. $\leq |a_n - a||b_n| + |b_n - b||a_n| + |a_n - a||b_n - b| \leq B|a_n - a| + A|b_n - b| + |a_n - a||b_n - b|$
 - c. $\leq (A + B)q + q^2$
 - i. $(A + B)q < \frac{p}{2} \rightarrow q < \frac{p}{2(A+B)}$
 - ii. $q^2 < \frac{p}{2} \rightarrow q < \frac{\sqrt{p}}{2}$
 - iii. $q = \frac{1}{2} \min(\frac{p}{2(A+B)}, \frac{\sqrt{p}}{2})$
 - d. $< p$

Compound Interest

- Existence:
 - $X=0 \rightarrow \exp 0=1$
 - $X>0 \rightarrow$ Strictly increasing, bonded
 - Use binomial theorem to prove strictly increasing

AM-GM-HM proof:

- AM-GM: case 2, case $n \rightarrow$ case $2n$, **case $n \rightarrow$ case $n-1$**

Geometry

Lemmas:

- $(ac + bd)^2 + (ad - bc)^2 = (a^2 + b^2)(c^2 + d^2)$
- Wedge product $(a, b) \wedge (c, d) := ac - bd$
- Dot product
- Order Lemma: $-1 \leq x \leq u \leq 1 \Rightarrow u\hat{x} - \hat{u}x \geq 0$ or $(u, \hat{u}) \wedge (x, \hat{x}) \geq 0$
 - $\hat{x} := \sqrt{1 - x^2}$ for $x \in [-1, 1]$
 - Proof: three cases, $0 \leq x \leq u$, $x < 0 \leq u$, $x \leq u < 0$,

Find length x such that (x, \hat{x}, a) fits into the upper semi-unit circle (“chordal halving function”), where $0 \leq a \leq 2$

- $x = \sqrt{2 - \sqrt{4 - a^2}} = H(a)$ (Archimedes)
 - Use α_j to approximate length of arc
 - $\alpha_n = 2^n H^{\circ n}(a)$
 - By MCT, $\lim_{n \rightarrow \infty} \alpha_n$ exists (strictly increasing, smaller than 4)
 - $\text{arc } a := \lim_{n \rightarrow \infty} 2^n H^{\circ n}(a)$, $\text{arc } 2 := \pi$

Two chords add up to chord joining them: $a \oplus b = \frac{1}{2}a\sqrt{4 - b^2} + \frac{1}{2}b\sqrt{4 - a^2}$

- $0 \leq a, b \leq 2$
- $\text{arc}(a \oplus b) = \text{arc } a + \text{arc } b$
 - $H(a) \oplus H(a) = a$; $a \oplus a = D(a) = a\sqrt{4 - a^2}$; $D(H(a)) = a$
 - $a \oplus b = H(a) \oplus H(a) \oplus b = (H(a) \oplus H(b)) \oplus (H(a) \oplus H(b)) = D(H(a) \oplus H(b))$
 - $H^{\circ n}(a \oplus b) = H^{\circ n}(a) \oplus H^{\circ n}(b)$ from $n=1$ and recursion
- $\frac{\text{arc}(a \oplus b)}{\text{arc}(a) + \text{arc}(b)} = \frac{H^{\circ n}(a \oplus b)}{H^{\circ n}(a) + H^{\circ n}(b)} = \frac{H^{\circ n}(a) \oplus H^{\circ n}(b)}{H^{\circ n}(a) + H^{\circ n}(b)} = \frac{\alpha_n \oplus \beta_n}{\alpha_n + \beta_n}$
- $\left(\frac{\alpha_n \oplus \beta_n}{\alpha_n + \beta_n}\right)^2 = \frac{\alpha_n^2 + \beta_n^2 - \frac{1}{2}\beta_n^2\alpha_n^2 + \frac{1}{2}\alpha_n\beta_n\sqrt{4 - \alpha_n^2}\sqrt{4 - \beta_n^2}}{\alpha_n^2 + \beta_n^2 + 2\alpha_n\beta_n} = \frac{k^2 + 1 - \frac{1}{2}\alpha_n^2 + \frac{1}{2}k\sqrt{4 - \alpha_n^2}\sqrt{4 - \beta_n^2}}{k^2 + 1 + 2k} \stackrel{?}{=} 1$
 - Where $\frac{\alpha_n}{\beta_n} = k$
 - Does $\alpha_n^2 = 0, \beta_n^2 = 0$???
- $\text{chord}\theta := \lim_{n \rightarrow \infty} D^{\circ n}\left(\frac{\theta}{2^n}\right)$, where D is the chordal doubling function, decreasing

- $rep\ \theta := \theta - 2\pi n, |rep\theta| \leq \pi$

Trig Functions

- $\arccos x := \arccos \sqrt{1 - x^2}$
- $\arcsin y := \text{sign}(y) * \arccos \sqrt{1 - y^2}$
- $\arctan m := \arcsin \frac{m}{\sqrt{1+m^2}}$
- $\text{Arg}(x,y) := \begin{cases} \pi, & x < 0, y = 0 \\ \text{sign}(y) \arccos \frac{x}{\sqrt{x^2+y^2}} \end{cases}$

BC Calculus

- chunnel (tunnel in English channel)
- puddles and brooklyn puddle (removable discontinuity)
 - puddles and asymptotes: remove bad xs when dividing
- pointy and honorary pointy

Limits

- $\forall \varepsilon \exists \delta [|f(x) - L| < \varepsilon \Leftarrow 0 < |x - a| < \delta] \Rightarrow \lim_{x \rightarrow a} f(x) = L$
 - Does not care about $x=a$
 - Solve for delta in terms of epsilon, plug back in
 - Beware of negative numbers
 - For infinity limits, replace delta by $x > N$ for some N (point of no return)
- Unit Circle $\sin x/x$:
 - Draw P (cos, sin) & extend, extend tangent at I=(1,0) to intersection Q. IQ is tan. OIQ is greater than OIP, area of sector of circle is $\theta/2$, which is in between.
 - So $\frac{\sin \theta}{2} \leq \frac{\theta}{2} \leq \frac{\tan \theta}{2} \Rightarrow \sin \theta \leq \theta \leq \tan \theta \Rightarrow 1 \leq \frac{x}{\sin x} \leq \sec x \Rightarrow 1 \geq \frac{\sin x}{x} \geq \cos x$
 - Take limit as $x \rightarrow 0$: $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$ by Squeeze Theorem
- $\lim_{x \rightarrow 0} \frac{1 - \cos x}{x} = \lim_{x \rightarrow 0} \frac{1 - \cos^2 x}{x(1 + \cos x)} = \lim_{x \rightarrow 0} \frac{\sin^2 x}{x(1 + \cos x)} = 0$

Continuity

- $\lim_{a^-} f(x) = \lim_{a^+} f(x) = f(a)$
- Continuity of Sine curve
 - $\sin(p + q) - \sin(p - q) = 2 \cos p \sin q$
 - Let $A=p+q$, $B=p-q$
 - $\sin(A) - \sin(B) = 2 \cos \frac{A+B}{2} \sin \frac{A-B}{2}$
 - $0 \leq |\sin(x) - \sin B| = \left| 2 \sin \frac{x-B}{2} \cos \frac{x+B}{2} \right| = 2 \left| \sin \frac{x-B}{2} \right| \left| \cos \frac{x+B}{2} \right| \leq 2 \left| \sin \frac{x-B}{2} \right| \leq |x - B|$
 - Take limit: $0 \leq \lim_{x \rightarrow B} |\sin x - \sin B| \leq 0 \Rightarrow \lim_{x \rightarrow B} \sin x = \sin B$

Balzano's Theorem:

- f cont $[a,b]$, $f(a)<0$, $f(b)>0$, there is at least one value c , $a<c<b$, such that $f(c)=0$
- Intermediate Value Theorem: $f(x)$ is continuous $[a,b]$, $f(a)=j$, $f(b)=h$, for any m between h and j , there exists at least one c such that $f(c)=m$

Extreme Value Theorem:

- There exists a min/max on a **closed** interval
- Test boundaries & derivatives=0 for min/max
 - $f'(x)=0 \rightarrow$ roundy min/max
 - $f'(x)$ DNE \rightarrow pointy min/max

Chain Rule

- $(a, f(a)) \left\{ \begin{array}{l} (a + \Delta x, f(a + \Delta x)), \Delta y_f = f(a + \Delta x) - f(a) = m_{sec} \Delta x \\ (a + \Delta x, f(a) + f'(a) \Delta x), \Delta y_t = f'(a) \Delta x \end{array} \right\}$
- So $\Delta y_{f+t} = \Delta x(m_s - m_t) = \Delta x(\varepsilon)$; epsilon is the "slope error", secant slope-tangent slope
- $\Delta y_f = f'(a) \Delta x + \varepsilon \Delta x$
- Assume $f'(a)$ exists. $\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = f'(a)$, $\varepsilon \rightarrow 0$
- Now, $x \rightarrow u = g(x) \rightarrow y = f(u)$
 - $\Delta u = \Delta x(g'(a) + \varepsilon)$
 - $\Delta y = \Delta u(f'(b) + \hat{\varepsilon})$, with $g(a)=b$
- $\Delta y = \Delta x(g'(a) + \varepsilon)(f'(b) + \hat{\varepsilon})$
- $\frac{\Delta y}{\Delta x} = g'(a)f'(b) + \varepsilon f'(b) + \hat{\varepsilon} g'(a) + \varepsilon \hat{\varepsilon}$
 - As $\Delta x \rightarrow 0$, $\frac{\Delta y}{\Delta x} \rightarrow f'(g(a))g'(a) \rightarrow \frac{dy}{dx} = f'(u)u'$

Zones of indifference: $f(x)$ behaves differently on either side

Mechanics of Solids/Statics

Law of Cosines Proof:

- $(a+c)(a-c)=b(2ac*\cos t-b)$ by power of a point (c is opposite)
- Inscribe rectangle in circle $r=a$, draw another diameter from O crossing a non-hypotenuse side at Q . Take power of that point, assign c and b accordingly.

F' and F''

Fermat's Theorem:

- If $f(x)$ has a local min/max at $x=c$ and $f'(c)$ exists, then $f'(c)=0$
- Proof: $f'(c) = \lim_{h \rightarrow 0} \frac{f(c+h)-f(c)}{h}$, a local max has $f(c+h) \leq f(c)$ for small h
 - Either $h>0$, or $h<0$
 - If $h<0$, $f'(c)=\lim((\text{negative or zero})/\text{negative}) \geq 0$
 - If $h>0$, $f'(c)=\lim((\text{negative or zero})/\text{positive}) \leq 0$
 - Since $f'(c)$ exists, the left and right limit must yield the same answer. The only option is 0
- Concessions on a definitional front(...? Notes/understanding deficiency)
 - Exceptions of rules
 - $f(x)=0$ has infinitely many roots
 - increasing/decreasing; not strictly, to prove Fermat's Theorem (extrema & $f'(x)$ exists)
 - 0 has no multiplicative inverse

Rolle's Theorem

- f is continuous $[a,b]$, differentiable (a,b) . If $f(a)=f(b)$, then $f'(c)=0$ for at least one c , $a<c<b$
- either horiz. line; min/max at end; end is min, max is in middle; end is max, min is in middle; both in middle; by EVT

Mean Value Theorem

- f is continuous $[a,b]$, differentiable (a,b) , there exists at least one c where the secant slope = tangent slope, i.e. $f'(c) = \frac{f(b)-f(a)}{b-a}$
- Proof:
 - Let $R(x)=mx+n$ be the secant line, where $R(a)=f(a)$, $R(b)=f(b)$
 - Define $h(x)=f(x)-R(x)$, so $h(a)=h(b)=0$
 - $h'(x)=f'(x)-R'(x)$, which is continuous $[a,b]$ and differentiable (a,b)
 - by Rolle's Theorem, $h'(c)=0$ for some c , so $f'(c)=R'(c)=[f(b)-f(a)]/[b-a]$

Tangent line to a concave up ($y''>0$) curve only hits it once

- Proof: by contradiction. Assume it hits it twice, at the other point $(b,f(b))$ s
 - Slope = $\frac{f(b)-f(a)}{b-a} = f'(a)$, and f is cont in $[a,b]$, diff. in (a,b)
 - MVT: $f'(c)=\text{secant slope}=f'(a)$ for some c
 - But $f''>0$, so $f'(c)>f'(a)$ when $c>a$

Aside: Basis of Inequalities

- $0 \leq (x-y)^2 = x^2 + y^2 - 2xy$
- $4xy \leq x^2 + y^2 + 2xy = (x+y)^2 \Rightarrow \sqrt{xy} \leq \frac{x+y}{2}$, Geometric

mean \leq arithmetic mean

Jensen's Inequality (Chinese Olympiad Day)

- $f\left(\sum_{j=1}^n \frac{x_j}{n}\right) \leq \sum_{j=1}^n \frac{f(x_j)}{n}$ for convex function
 - o Equality if $x_j = x_k$ for all j, k
- Let $\hat{y} = (b - a)f'(a) + f(a)$, $\hat{y} - f(a) = \Delta y$
- Secant slope $= \frac{f(b) - f(a)}{b - a} = m$
 - o By Mean Value Theorem, $m = f'(c)$, $c \in (a, b)$
 - o $f(b) - f(a) = f'(c)(b - a)$
 - o $f'(c) > f'(a)$ since $f'' > 0$
 - In other direction, $f'(\hat{c}) < f'(a)$ since $f'' > 0$, but $(b - a) < 0$.
 - o $f(b) > \hat{y}$
- Let $\frac{\sum_{j=1}^n x_j}{n} = \alpha$, $x_1 < \alpha < x_n$
 - o $f'(\alpha)(x_j - \alpha) + f(\alpha) = \hat{y}_j < f(y_j)$
 - o $f'(\alpha)(\sum_{j=1}^n x_j - n\alpha) + nf(\alpha) \leq \sum_{j=1}^n f(x_j)$
 - o The first part is zero, divide by n , get Jensen's Inequality. ■
- AM \geq GM: $\ln \frac{a+b}{2} \geq \frac{\ln a + \ln b}{2} = \ln \sqrt{ab}$
- Protip: $x_{\text{even}}^{\text{odd}} \rightarrow$ honorary pointy, $x_{\text{odd}}^{\text{even}} \rightarrow$ pointy

Optimization

- Deformed trapezoid (ABCE form a rectangle, BEC a triangle, DEC collinear),
 $AD = x + y = BE$, $DE = x = AB$, $DC = y$, so $BC = \sqrt{(y - x)^2 + (x + y)^2} =$
 $\sqrt{2(x^2 + y^2)} \geq x + y = BE$
 - o So $\sqrt{xy} \leq \frac{x+y}{2} \leq \sqrt{\frac{x^2+y^2}{2}}$, GM \leq AM \leq Quadratic mean / root mean squared
- Five ways to Square in Circle
 - o $x^2 + y^2 = 4r^2$, $xy = A \leq \sqrt{4r^2/2}$ by GM \leq AM inequality with x, y squared

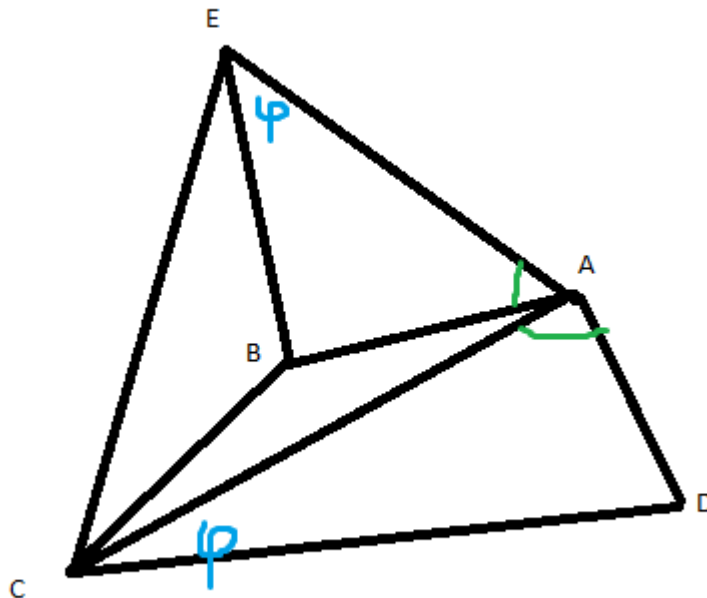
$$\blacksquare A = x\sqrt{4r^2 - x^2} \rightarrow A^2 = 4x^2r^2 - x^4, \alpha = x^2 \rightarrow x = \pm\sqrt{2}r \quad \text{at}$$

vertex, or else find zero of derivative of A. get $x, y = \sqrt{2}r$

- Area of Triangle = $2(1/2 \text{ base} \cdot \text{height}) = 2(1/2)(2r)(h)$, since $2r$ is fixed, maximize $h=r$, get sides of $r\sqrt{2}$.
- Area of Rectangle = $xy = 4r^2 \cos \theta \sin \theta = 2r^2 \sin 2\theta$, maximum at $\pi/4$
- Area of a Triangle = $1/2r^2 \sin \theta$, area total is $r^2 \sin \theta$, its derivative is zero at $\pi/2$

Ptolemy's Theorem

- Cyclic Quadrilateral ABCD, $(AC)(BD) = (AB)(CD) + (BC)(AD)$



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- $\triangle ABE \sim \triangle ADC, \frac{AE}{AC} = \frac{AB}{AD} = \frac{BE}{DC}$, want BC and BD.
- By SAS, $\triangle EAC \sim \triangle BAD \rightarrow \frac{EA}{BA} = \frac{AC}{AD} = \frac{EC}{BD} \rightarrow EC = \frac{AC}{AD} BD$, and from above, $BE = \frac{AB}{AD} DC$
- $BC + BE > EC$, equal only when CBE are collinear. $BC + AB \cdot DC / AD > AC \cdot BD / AD$, so $(BC)(AD) + (AB)(DC) > (AC)(BD)$, equal when CBE are collinear, then $\angle CBA + \angle ABE = 180 = \angle CBA + \angle CDA$, so ABCD is a cyclic quadrangle

Integration

- $f(x)$ exists in $[a,b]$, then there is as minimum m and maximum M . $m(b-a) \leq \int_a^b f(x)dx \leq M(b-a)$
- FTC: f continuous $[a,b]$, $g(x) = \int_a^x f(t)dt$, $\frac{g(x+h)-g(x)}{h} = \frac{\int_x^{x+h} f(t)dt}{h}$, $m \leq \frac{\int_x^{x+h} f(t)dt}{h} \leq M$, take limit as h goes to zero, $f(x) \leq g'(x) \leq f(x)$

The Genius of the System

- $y = b^x, \lim_{h \rightarrow 0} \frac{b^x(b^h-1)}{h} = b^x C$
 - o $b^x \ln b$
 - o If $C=1$, can derive $b=e$
- Power rule proof: $y = x^n, \ln y = n \ln x, \frac{1}{y} y' = \frac{n}{x}, y' = nx^{n-1}$
- $y = \arctan x$, take derivative, use triangle, $y' = 1/(x^2+1)$
 - o area under curve from $-\infty$ to ∞ of $1/(x^2+1)$ is π
- $y = \operatorname{arcsec} x, y' = \frac{1}{\sec y \tan y} = \frac{1}{x\sqrt{x^2-1}}$, uses QIII for arcsec ; most books has $|x|$ for the x below, suing QII

u-substitution: undoing chain rule

Lazy American vs Crazy Japanese way of doing $\int \sec x$

- Multiply top and bottom by $\tan x + \sec x$
- Multiply top and bottom by $\cos x$, Trig Id, fraction decomposition, u substitution, \ln property, simplify

Power Reduction Formula

- $\tan^n x = \tan^{n-2} x (\sec^2 x - 1)$ integration by parts,
- $\int \sec^3 x dx$: int by parts, trig id, go back.
- $\sin^2 \rightarrow$ by parts or semiangle

L'Hospital's Rule

- If get $0/0$ or ∞/∞ , can take derivative and limit will be that of derivative
- Quick proof: $f(x)/g(x)$, $f(a)=g(a)=0$
 - (need to deal with hole, DNE at a)
 - o Assume there's no hole; if there's a hole, fill it in
 - o Tangent approximation: $y-0=m(x-a)$

- $\frac{f(x)}{g(x)} \approx \frac{m_f(x-a)}{m_g(x-a)} = \frac{m_f}{m_g} = \frac{f'(x)}{g'(x)} = \lim_{x \rightarrow a} \frac{f(x)-f(a)}{g(x)-g(a)} * \frac{x-a}{x-a} = \lim_{x \rightarrow a} \frac{f(x)}{g(x)}$
- If hole, f, g and f', g' DNE
 - $G(x) = \begin{cases} g(x), & x \neq a \\ 0, & x = a \end{cases}$
 - Similar to previous application of definition of a limit; may use Cauchy MVT and use the fact that they are zero at c, and similarly when they approach it
- Cauchy MVT: $\frac{f'(c)}{g'(c)} = \frac{f(b)-f(a)}{g(b)-g(a)}$
 - f, g cont. [a,b], diff (a,b) g'(x) != 0
 - let $h(x) = f(x) - f(a) - \frac{f(b)-f(a)}{g(b)-g(a)}(g(x) - g(a))$ (dummy equation)
 - $h(a)=0, h(b)=0, h'(x) = f'(x) - g'(x) \frac{f(b)-f(a)}{g(b)-g(a)}$
 - Rolle's: $h'(c) = 0$ for some c in (a,b)
 - So $\frac{f'(c)}{g'(c)} = \frac{f(b)-f(a)}{g(b)-g(a)}$

Sequences

- Limit comparison test: can use epsilon definition as upper/lower bound; limit mustn't be zero
- Center "a", radius of convergence
- Ratio test: $|*| < 1$, endpoints must test

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

$$\frac{1}{1+x} = \sum_{n=0}^{\infty} (-1)^n (x)^n \rightarrow \frac{1}{x} = \sum_{n=0}^{\infty} (-1)^n (x-1)^n \rightarrow \ln x = C + \sum_{n=0}^{\infty} \frac{(x-1)^{n+1}}{(-1)^n (n+1)}$$

$$\frac{1}{1+x^2} = \sum_{n=0}^{\infty} (-1)^n x^{2n} \rightarrow \arctan x = C + \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$$

Lagrange Error (at best ties A.H. series)

$$- \|f^{(n)}(x)\|_{[a,x]} \frac{(x-a)^n}{n!}$$

Taylor series by integration by parts

- 2 A.M. trick to get x-a in there, get Cauchy form of the remainder which is smaller than or equal to the Lagrange error

$$\frac{\pi^2}{6} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$$

- McLaurin series for $\sin x$, for $\sin \sqrt{x}$, and for $\sin(\sqrt{x})/\sqrt{x}$
 - $\frac{\sin \sqrt{x}}{\sqrt{x}} = 1 - \frac{x}{3!} + \frac{x^2}{5!} - \frac{x^3}{7!} + \dots$ has roots at $\pi^2 k^2$ for integers $k \neq 0$
 - $= \left(1 - \frac{x}{\pi^2}\right) \left(1 - \frac{x}{4\pi^2}\right) \dots$
 - $-\frac{x}{3!} = -\frac{x}{\pi^2} - \frac{x}{4\pi^2} - \frac{x}{9\pi^2} - \dots$
 - $\frac{\pi^2}{6} = 1 + \frac{1}{4} + \frac{1}{9} + \dots$

Spin a circle on the x axis about the y axis, form a torus. Volume by integration is the same as that of a cylinder of height $2\pi R$

- $y^2 + (x - R)^2 = r^2, x = R \pm \sqrt{r^2 - y^2}$
- $\int_{-r}^r \pi R^2 - \pi r^2 dy$ (big circle minus small circle)
- $\pi \int_{-r}^r X^2 - x^2 dy = \pi \int_{-r}^r (X - x)(X + x) dy = \pi \int_{-r}^r 2R(2\sqrt{r^2 - y^2}) dy$
- $= 4\pi R \int_{\pi}^0 -r^2 \sin^2 \theta d\theta = 4\pi R \left(\frac{\pi r^2}{2}\right)$

e converge to something less than 4

- $b^{n+1} - a^{n+1} = (b - a)(\sum_{k=0}^n b^{n-k} a^k) = (b - a)b^n$
- $b > a > 0 \Rightarrow b^{n+1} - a^{n+1} < (n + 1)b^n(b - a)$
- $b^n[a(n + 1) - nb] < a^{n+1}$
- $c_n = \left(1 + \frac{1}{n}\right)^n$, let $a = 1 + \frac{1}{n+1}, b = 1 + \frac{1}{n}$
- $\left(1 + \frac{1}{n}\right)^n [n + 1 + 1 - n - 1] < \left(1 + \frac{1}{n+1}\right)^{n+1}$, so sequence c is monotonic increasing
- Let $a = 1, b = 1 + \frac{1}{2n} \rightarrow \left(1 + \frac{1}{2n}\right)^n \left[n + 1 - n - \frac{1}{2}\right] < 1$
- $\left(1 + \frac{1}{2n}\right)^n < 2 \rightarrow \left(1 + \frac{1}{u}\right)^{u/2} < 2 \rightarrow \left(1 + \frac{1}{2n}\right)^{2n} < 4$, so every term is bonded by 4. Even terms converge, so odd terms also converge. Sequence is monotonic, so converges to something less than 4.