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OUTLINES

Function

Limit and Continuity

Derivative

Integral



LIMIT AND CONTINUITY

WHY LIMIT

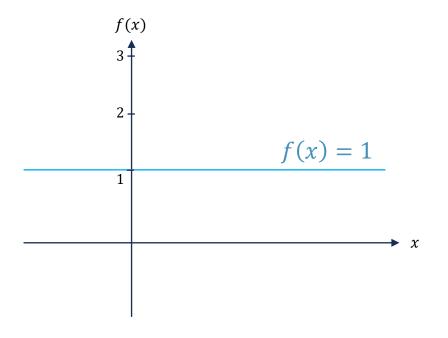
Given a function

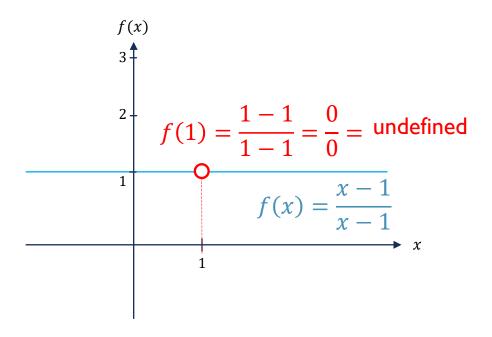
$$f(x) = \frac{x-1}{x-1}$$

Q: Can f(x) be simplified as f(x) = 1?

WHY LIMIT

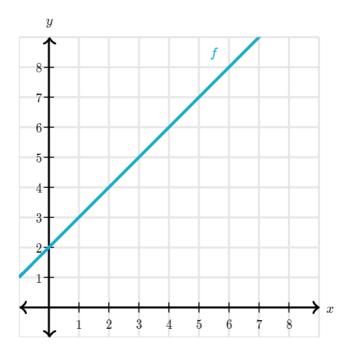
Plotting





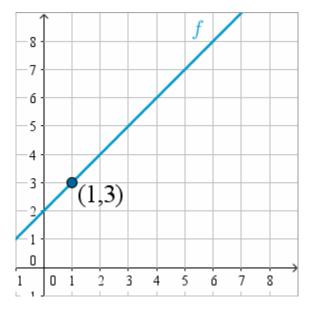
APPROACHING

• Given a function f(x) = x + 2



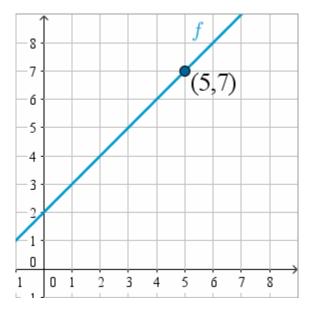
APPROACHING

• Approaching from the left from x = 1 to x = 3



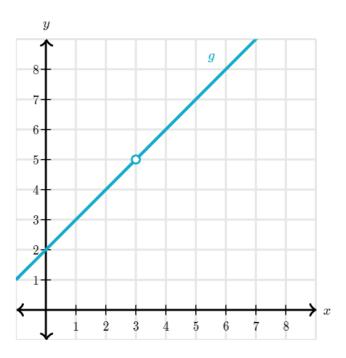
APPROACHING

• Approaching from the right from x = 5 to x =



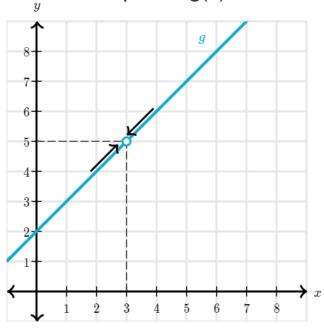
LIMIT AND FUNCTION VALUE

• Given g(x) = x + 2, $\forall_x | (x \in \mathbb{R}) \cap (x \neq 3)$



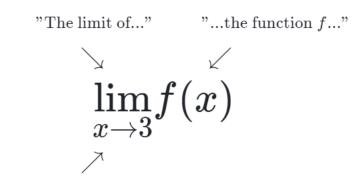
LIMIT AND FUNCTION VALUE

• The limit of g(x) when x is approach to 3 is NOT equal to g(3)



NOTATION

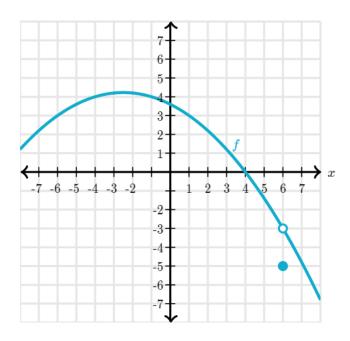
Formal



"...as x approaches 3."

EXERCISE I

• What is a reasonable estimate for $\lim_{x\to 6} f(x)$



- a) 5
- (b) -3
- (c) 6
- (d) Limit does not exist

INFINITY CLOSE

• Consider f = x + 2 when x is approaching to 3

Approaching from the left

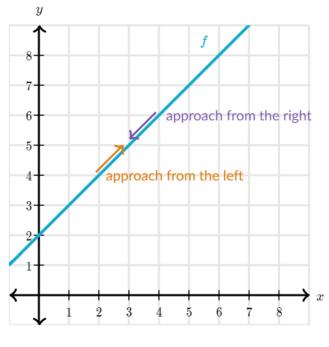
INFINITY CLOSE

• Consider f = x + 2 when x is approaching to 3

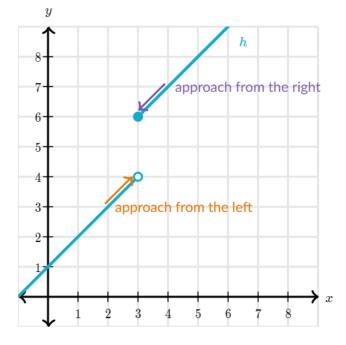
Approaching from the right

CONTINUITY

A function is continuous if and only if the **limit does exist for all x**



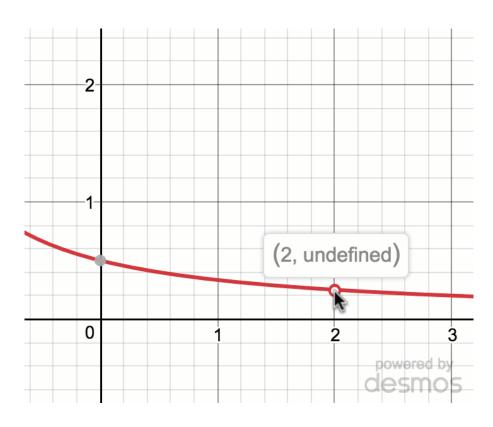
Limit does exist



Limit does not exist

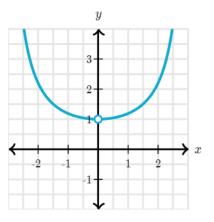
ESTIMATING LIMIT FROM GRAPH

 $\lim_{x \to 2} \frac{x-2}{x^2-4}$



ESTIMATING LIMIT FROM GRAPH

Consider the following graph



LIMIT PROPERTIES

Multiplicative factor

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

Distributivity (sum or difference)

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

where

$$\lim_{x\to a}(f(x)\pm g(x))\neq \infty\pm \infty$$

LIMIT PROPERTIES

Distributivity (Multiplication)

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

where

$$\lim_{x\to a} f(x) \lim_{x\to a} g(x) \neq \infty \times \infty$$

Distributivity (Division)

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

where

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

LIMIT PROPERTIES

Exponential

$$\lim_{x \to a} (f(x))^n = \left(\lim_{x \to a} f(x)\right)^n \qquad n \in \mathbb{R}$$

Constant

$$\lim_{x \to a} c = c \qquad c \in \mathbb{R}$$

COMPUTING LIMITS

If a function is continuous, limit is computed by using substitution

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

- Not all cases can be use substitution
 - Example: Zero divided by zero

$$\lim_{x \to 2} \frac{x^2 + 4x - 12}{x^2 - 2x}$$

COMPUTING LIMIT

- Handling zero divided by zero using algebra
 - Example: Determine $\lim_{h \to 0} \frac{2(-3+h)^2 18}{h}$

$$\lim_{h \to 0} \frac{2(-3+h)^2 - 18}{h} = \lim_{h \to 0} \frac{2(9-6h+h^2) - 18}{h}$$

$$= \lim_{h \to 0} \frac{18 - 12h + 2h^2 - 18}{h}$$

$$= \lim_{h \to 0} \frac{-12h + 2h^2}{h}$$

If we make substitution now, limit is undefined

COMPUTING LIMIT

Example (cont.)

Modifying using factorization

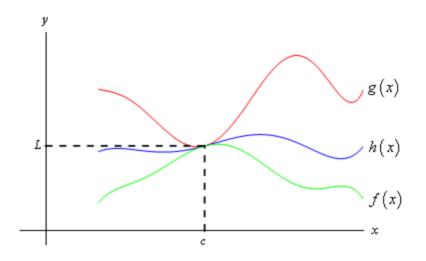
$$egin{aligned} &= \lim_{h o 0} rac{-12h + 2h^2}{h} \ &= \lim_{h o 0} rac{h\left(-12 + 2h
ight)}{h} \ &= \lim_{h o 0} \ -12 + 2h = -12 \end{aligned}$$

COMPUTING LIMIT

Exercise (10 minutes): Determine $\lim_{t\to 4} \frac{t}{t}$

SQUEEZE THEOREM

• Given f(x), g(x) and h(x)



Suppose that for all x on [a, b] (except possibly at x = c),

If
$$f(x) \le h(x) \le g(x)$$

And

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

Hence

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

Definition

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

• If f(x) is arbitrarily large and **positive** for all x sufficiently close to a, from both sides, without letting x = a

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

• If f(x) is arbitrarily large and **negative** for all x sufficiently close to a, from both sides, without letting x = a

Example: Determine these limits

$$\lim_{x o 0^+}rac{1}{x}$$

$$\lim_{x o 0^+}rac{1}{x} \qquad \lim_{x o 0^-}rac{1}{x} \qquad \lim_{x o 0}rac{1}{x}$$

$$\lim_{x \to 0} \frac{1}{x}$$

$$x$$
 $\frac{1}{x}$
 x
 $\frac{1}{x}$

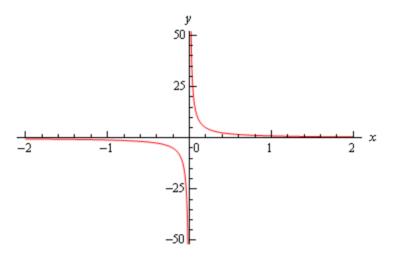
 -0.1
 -10
 0.1
 10

 -0.01
 -100
 0.01
 100

 -0.001
 -1000
 0.001
 1000

 -0.0001
 -10000
 0.0001
 10000

$$f(x) = \frac{1}{x}$$

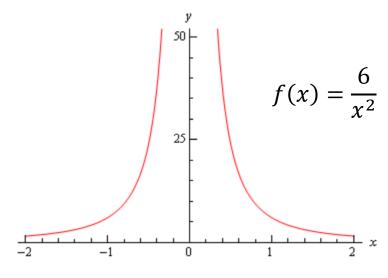


Example: Determine these limits

$$\lim_{x o 0^+}rac{6}{x^2} \qquad \lim_{x o 0^-}rac{6}{x^2} \qquad \lim_{x o 0}rac{6}{x^2}$$

$$\lim_{x\to 0^-}\frac{6}{x^2}$$

$$\lim_{x o 0}rac{6}{x^2}$$



$$\lim_{x o 0^+} rac{6}{x^2} = \infty$$

$$\lim_{x o 0^-}rac{6}{x^2}=\infty$$

$$\lim_{x o 0^+}rac{6}{x^2}=\infty \qquad \qquad \lim_{x o 0^-}rac{6}{x^2}=\infty \qquad \qquad \lim_{x o 0}rac{6}{x^2}=\infty$$

• Facts: Given f(x) and g(x) and suppose

$$\lim_{x \to c} f(x) = \infty \quad \text{and} \quad \lim_{x \to c} g(x) = L \qquad L \in \mathbb{R}$$

Therefore

$$\lim_{x \to c} (f(x) \pm g(x)) = \infty$$

• If L > 0

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

■ If *L* < 0

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

And

$$\lim_{x \to c} \frac{g(x)}{f(x)} = 0$$

Definition

$$\lim_{x o \infty} f\left(x
ight) \qquad ext{or} \quad \lim_{x o -\infty} f\left(x
ight)$$

- Facts I
 - If r is a positive rational number and c is any real number, then

$$\lim_{x \to \infty} \frac{c}{x^r} = 0$$

If r is a positive rational number, c is any real number and x^r is defined for x < 0, then

$$\lim_{x \to -\infty} \frac{c}{x^r} = 0$$

- Example: Determine $\lim_{x \to \infty} \left(2x^4 x^2 8x\right)$
 - If we use substitution

$$\lim_{x o\infty}ig(2x^4-x^2-8xig)=\infty-\infty-\infty$$

Applying factorization

$$\lim_{x o\infty}ig(2x^4-x^2-8xig)=\lim_{x o\infty}igg[x^4\left(2-rac{1}{x^2}-rac{8}{x^3}
ight)igg]$$

Consider each term

$$\lim_{x o\infty}x^4=\infty \qquad \qquad \lim_{x o\infty}igg(2-rac{1}{x^2}-rac{8}{x^3}igg)=2$$

$$\lim_{x o\infty}ig(2x^4-x^2-8xig)=\infty$$

lacktriangle Exercise (10 minutes): Determine $\lim_{t o -\infty}\Bigl(rac{1}{3}t^5+2t^3-t^2+8\Bigr)$

$$\lim_{t o -\infty}\Bigl(rac{1}{3}t^5+2t^3-t^2+8\Bigr)=-\infty$$

HINT: Negative number raised to an odd power is still negative

- Fact II
 - If $p(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$ is a polynomial of degree n ($a_n \neq 0$), then

$$\lim_{x \to \infty} p(x) = \lim_{x \to \infty} a_n x^n$$

and

$$\lim_{x \to -\infty} p(x) = \lim_{x \to -\infty} a_n x^n$$

Example: Determine
$$\lim_{x \to \infty} \frac{2x^4 - x^2 + 8x}{-5x^4 + 7}$$

Substitution is not applicable

$$\lim_{x\to\infty}\frac{2x^4-x^2+8x}{-5x^4+7}=\frac{\infty}{-\infty}$$

Apply factorization

$$\lim_{x \to \infty} \frac{2x^4 - x^2 + 8x}{-5x^4 + 7} = \lim_{x \to \infty} \frac{x^4 \left(2 - \frac{1}{x^2} + \frac{8}{x^3}\right)}{x^4 \left(-5 + \frac{7}{x^4}\right)}$$

$$= \lim_{x \to \infty} \frac{2 - \frac{1}{x^2} + \frac{8}{x^3}}{-5 + \frac{7}{x^4}}$$

$$= \frac{2 + 0 + 0}{-5 + 0}$$

$$= -\frac{2}{5}$$

Exponential function

$$\lim_{x\to\infty}e^x=\infty$$

$$\lim_{x\to -\infty}e^x=0$$

$$\lim_{x\to\infty}e^{-x}=0$$

$$\lim_{x\to-\infty}e^{-x}=\infty$$

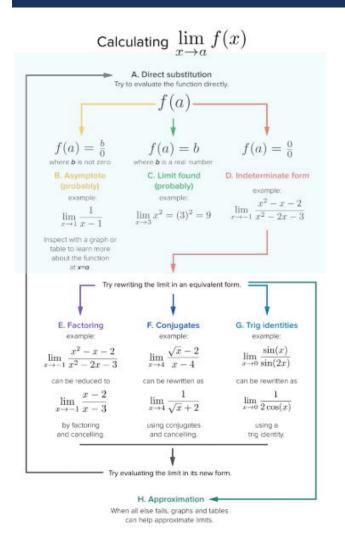
- Example: Determine $\lim_{x \to \infty} \mathbf{e}^{2-4x-8x^2}$
- Consider the exponential part

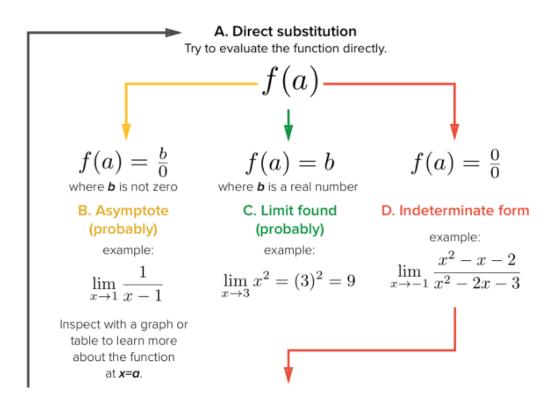
$$\lim_{x o\infty}ig(2-4x-8x^2ig)=-\infty$$

Therefore

$$\lim_{x\to\infty}\mathbf{e}^{2-4x-8x^2}=0$$

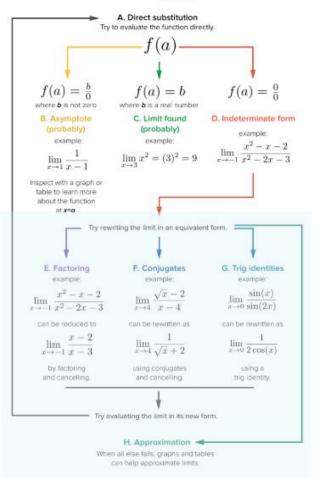
STRATEGY TO FIND LIMIT





STRATEGY TO FIND LIMIT

Calculating $\lim_{x \to a} f(x)$





Try rewriting the limit in an equivalent form.



E. Factoring

example:

$$\lim_{x \to -1} \frac{x^2 - x - 2}{x^2 - 2x - 3}$$

can be reduced to

$$\lim_{x \to -1} \frac{x-2}{x-3}$$

by factoring and cancelling. F. Conjugates

example:

$$\lim_{x \to 4} \frac{\sqrt{x} - 2}{x - 4}$$

can be rewritten as

$$\lim_{x \to 4} \frac{1}{\sqrt{x} + 2}$$

using conjugates and cancelling. G. Trig identities

example:

$$\lim_{x \to 0} \frac{\sin(x)}{\sin(2x)}$$

can be rewritten as

$$\lim_{x \to 0} \frac{1}{2\cos(x)}$$

using a trig identity.



Try evaluating the limit in its new form.

DERIVATIVE

DEFINITION

• The derivative of f(x) with respect to x is the function f'(x) and is defined as,

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

Notation

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

DEFINITION

Example: Determine derivative of

$$f(x) = 2x^2 - 16x + 35$$

• Substitution f(x) to definition of derivative

$$f'\left(x
ight) = \lim_{h o 0} rac{f\left(x+h
ight) - f\left(x
ight)}{h} \ = \lim_{h o 0} rac{2{\left(x+h
ight)}^2 - 16\left(x+h
ight) + 35 - \left(2x^2 - 16x + 35
ight)}{h}$$

DEFINITION

Example (cont.)

$$f'(x) = \lim_{h \to 0} \frac{2x^2 + 4xh + 2h^2 - 16x - 16h + 35 - 2x^2 + 16x - 35}{h}$$

$$= \lim_{h \to 0} \frac{4xh + 2h^2 - 16h}{h}$$

$$= \lim_{h \to 0} \frac{h(4x + 2h - 16)}{h}$$

$$= \lim_{h \to 0} 4x + 2h - 16$$

$$= 4x - 16$$

DIFFERENTIABLE

- A function f(x) is called differentiable at x = a if f'(a) exists
- f(x) is called differentiable on an interval if the derivative exists for each point in that interval

Theorem

If f(x) is differentiable at x = a then f(x) is continuous at x = a

This theorem does not work in reverse

DIFFERENTIABLE

• Example f(x) = |x|

$$egin{aligned} f'\left(0
ight) &= \lim_{h o 0} rac{f\left(0 + h
ight) - f\left(0
ight)}{h} \ &= \lim_{h o 0} rac{|0 + h| - |0|}{h} \ &= \lim_{h o 0} rac{|h|}{h} \end{aligned}$$

DIFFERENTIABLE

Example (cont.)

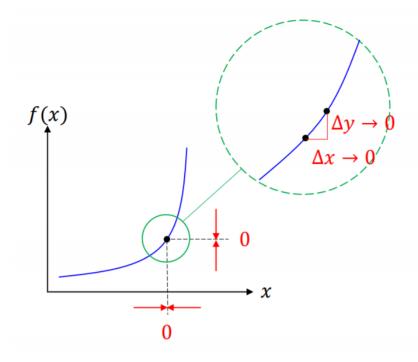
$$|h| = \left\{egin{array}{ll} h & ext{if } h \geq 0 \ -h & ext{if } h < 0 \end{array}
ight.$$

$$\lim_{h o 0^-}rac{|h|}{h}=\lim_{h o 0^-}rac{-h}{h} \quad ext{ because } h<0 ext{ in a left-hand limit.} \ =\lim_{h o 0^-}(-1) \ =-1$$

$$\lim_{h o 0^+}rac{|h|}{h}=\lim_{h o 0^+}rac{h}{h} \quad ext{ because } h>0 ext{ in a right-hand limit.}$$
 $=\lim_{h o 0^+}1$ $=1$

The two one-sided limits are different and so $\lim_{h\to 0} \frac{|h|}{h}$ does not exist

- Rate of change
 - If f(x) represents a quantity at and x then f'(a) represents the instantaneous rate of change of f(x) at x = a



- Example: Suppose that the amount of water in a holding tank at t minutes is given by $V(t) = 2t^2 16t + 35$. Determine each of the following.
 - Is the volume of water in the tank increasing or decreasing at t=1 minute
 - When the volume of water in the tank is not changing

- Example (Solution)
 - Derivative

$$V'(t) = 4t - 16$$
 OR $\frac{dV}{dt} = 4t - 16$

• at t = 1

$$V'(1) = -12$$
 OR $\frac{dV}{dt}\Big|_{t=1} = -12$

Conclusion: water level is decreasing at this time

- Example (Solution)
 - Derivative is set to zero

$$V'(t) = 0$$
 OR $\frac{dV}{dt} = 0$

Solving equation

$$4t - 16 = 0$$
$$t = 4$$

• Conclusion: Water is not changing at t = 4

Properties I

$$(f(x) \pm g(x))' = f'(x) \pm g'(x)$$

Properties II

$$(cf(x))' = cf'(x)$$

- Product rule
 - If f(x) and g(x) are differentiable then the product is differentiable and defined as

$$(fg)' = fg' + gf'$$

- Quotient rule
 - If f(x) and g(x) are differentiable then the quotient is differentiable and defined as

$$\left(\frac{f}{g}\right)' = \frac{gf' - fg'}{g^2}$$

ullet Example: Differentiate the function $\ y=\sqrt[3]{x^2}\left(2x-x^2
ight)$

Conversion

$$y=x^{rac{2}{3}}\left(2x-x^2
ight)$$

Differentiate

$$y'=rac{2}{3}x^{-rac{1}{3}}\left(2x-x^2
ight)+x^{rac{2}{3}}\left(2-2x
ight)$$

Rearrange format

$$y'=rac{4}{3}x^{rac{2}{3}}-rac{2}{3}x^{rac{5}{3}}+2x^{rac{2}{3}}-2x^{rac{5}{3}}=rac{10}{3}x^{rac{2}{3}}-rac{8}{3}x^{rac{5}{3}}$$

Exercise: Given differentiable functions f(x), g(x) and h(x), determine (fgh)'

DERIVATIVE OF TRIGONOMETRY FUNCTION

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

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

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

$$\frac{d}{dx}(\csc(x)) = -\csc^2(x)$$

$$\frac{d}{dx}(\csc(x)) = -\csc^2(x)$$

$$\frac{d}{dx}(\csc(x)) = -\csc(x)\cot(x)$$

DERIVATIVE OF TRIGONOMETRY FUNCTION

• Example: Determine derivative of $g\left(x
ight)=3\sec(x)-10\cot(x)$

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

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

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

$$\frac{d}{dx}(\cot(x)) = -\csc^2(x)$$

$$\frac{d}{dx}(\csc(x)) = -\csc(x)\cot(x)$$

$$g'\left(x
ight) = 3\sec(x)\tan(x) - 10\left(-\csc^2\left(x
ight)
ight) \ = 3\sec(x)\tan(x) + 10\csc^2\left(x
ight)$$

Exponential function

$$f(x) = a^x$$

$$egin{aligned} f'\left(x
ight) &= \lim_{h o 0} rac{f\left(x+h
ight) - f\left(x
ight)}{h} \ &= \lim_{h o 0} rac{a^{x+h} - a^x}{h} \ &= \lim_{h o 0} rac{a^x a^h - a^x}{h} \ &= \lim_{h o 0} rac{a^x \left(a^h - 1
ight)}{h} \end{aligned}$$

$$egin{aligned} f'\left(x
ight) &= a^{x}\lim_{h o 0}rac{a^{h}-1}{h}\ &= f'\left(0
ight)a^{x} \end{aligned}$$

- **Exercise** (10 minutes): Given $f(x) = \frac{1}{1+e^{-x}}$, Determine derivative
 - Answer f(x)(1-f(x))

Three definitions of the natural number.

1.
$$\mathbf{e} = \lim_{n o \infty} \left(1 + rac{1}{n}
ight)^n$$

2. ${f e}$ is the unique positive number for which $\lim_{h o 0} rac{{f e}^h - 1}{h} = 1$

3.
$$\mathbf{e} = \sum_{n=0}^{\infty} \frac{1}{n!}$$

• For the natural exponential function $f(x) = e^x$

$$f'(0) = \lim_{h \to 0} \frac{e^h - 1}{h} = 1$$

Hence

$$f\left(x
ight) =\mathbf{e}^{x}\qquad \Rightarrow \qquad f^{\prime }\left(x
ight) =\mathbf{e}^{x}$$

$$f\left(x
ight) =a^{x}\qquad \Rightarrow \qquad f^{\prime }\left(x
ight) =a^{x}\ln (a)$$

Logarithmic function

$$\log_a x = \frac{\ln x}{\ln a}$$

$$\frac{d}{dx}(\log_a x) = \frac{d}{dx} \left(\frac{\ln x}{\ln a}\right)$$

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

$$= \frac{1}{x \ln a}$$

DERIVATIVES OF INVERSETRIGONOMETRY FUNCTION

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

$$\frac{d}{dx}(\tan^{-1}x) = \frac{1}{1+x^2} \qquad \frac{d}{dx}(\cot^{-1}x) = -\frac{1}{1+x^2}$$

$$\frac{d}{dx}(\sec^{-1}x) = \frac{1}{|x|\sqrt{x^2-1}} \qquad \frac{d}{dx}(\csc^{-1}x) = -\frac{1}{|x|\sqrt{x^2-1}}$$

DERIVATIVE OF HYPERBOLIC FUNCTION

$$\sinh x = \frac{\mathbf{e}^x - \mathbf{e}^{-x}}{2}$$
 $\tanh x = \frac{\sinh x}{\cosh x}$
 $\operatorname{sech} x = \frac{1}{\cosh x}$

$$\cosh x = rac{\mathbf{e}^x + \mathbf{e}^{-x}}{2}$$
 $\coth x = rac{\cosh x}{\sinh x} = rac{1}{\tanh x}$ $\operatorname{csch} x = rac{1}{\sinh x}$

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

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

$$\frac{d}{dx}(\tanh x) = \operatorname{sech}^{2} x$$

$$\frac{d}{dx}(\coth x) = -\operatorname{csch}^{2} x$$

$$\frac{d}{dx}(\operatorname{sech} x) = -\operatorname{sech} x \tanh x$$

$$\frac{d}{dx}(\operatorname{csch} x) = -\operatorname{csch} x \coth x$$

CHAIN RULE

- Given two differentiable functions f(x) and g(x)
 - A composite function F(x) is defined as

$$F(x) = (f \circ g)(x) = f(g(x))$$

• Derivative of F(x) is defined as

$$F'(x) = f'(g(x))g'(x)$$

• If y = f(u) and u = g(x) then derivative of y is defined as

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

CHAIN RULE

• Example: Use chain rule to differentiate $R(z) = \sqrt{5z - 8}$

$$f\left(z
ight) = \sqrt{z}$$
 $g\left(z
ight) = 5z - 8$ $f'\left(z
ight) = rac{1}{2\sqrt{z}}$ $g'\left(z
ight) = 5$

$$R'(z) = f'(g(z)) g'(z)$$

$$= f'(5z - 8) g'(z)$$

$$= \frac{1}{2}(5z - 8)^{-\frac{1}{2}}(5)$$

$$= \frac{1}{2\sqrt{5z - 8}}(5)$$

$$= \frac{5}{2\sqrt{5z - 8}}$$

HIGHER ORDER OF DIFFERENTIATION

Given a differentiable function

$$f(x) = 5x^3 - 3x^2 + 10x - 5$$

Ist order derivative

$$f'(x) = 15x^2 - 6x + 10$$

2nd order derivative

$$f''\left(x\right) = \left(f'\left(x\right)\right)' = 30x - 6$$

LOGARITHMIC DIFFERENTIATION

Given a function
$$y = \frac{x^3}{(1-10x)\sqrt{x^2+2}}$$

Take the natural logarithmic function on both sides

$$\ln y = \ln \Biggl(rac{x^5}{\left(1-10x
ight)\sqrt{x^2+2}}\Biggr)$$

$$\frac{d}{dx}\ln y = \frac{1}{y}\frac{dy}{dx}$$
$$= \frac{y'}{y}$$

$$egin{align} \ln y &= \lnig(x^5ig) - \lnig((1-10x)\,\sqrt{x^2+2}ig) \ \ln y &= \lnig(x^5ig) - \ln(1-10x) - \lnig(\sqrt{x^2+2}ig) \end{aligned}$$

$$\frac{d}{dx}\ln y = \frac{1}{y}\frac{dy}{dx}$$

$$= \frac{y'}{y}$$

$$\frac{y'}{y} = \frac{5x^4}{x^5} - \frac{-10}{1 - 10x} - \frac{\frac{1}{2}(x^2 + 2)^{-\frac{1}{2}}(2x)}{(x^2 + 2)^{\frac{1}{2}}}$$

$$\frac{y'}{y} = \frac{5}{x} + \frac{10}{1 - 10x} - \frac{x}{x^2 + 2}$$

Hence

$$y' = y \left(\frac{5}{x} + \frac{10}{1 - 10x} - \frac{x}{x^2 + 2} \right)$$

$$= \frac{x^5}{(1 - 10x)\sqrt{x^2 + 2}} \left(\frac{5}{x} + \frac{10}{1 - 10x} - \frac{x}{x^2 + 2} \right)$$

RECAP

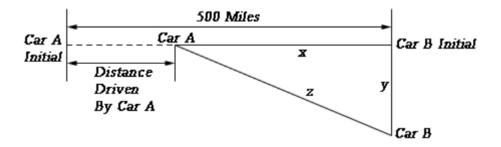
Summary

$$rac{d}{dx}ig(a^big)=0$$
 This is a constant $rac{d}{dx}(x^n)=nx^{n-1}$ Power Rule $rac{d}{dx}(a^x)=a^x\ln a$ Derivative of an exponential function $rac{d}{dx}(x^x)=x^x\left(1+\ln x
ight)$ Logarithmic Differentiation

- Rates of Change
- Critical Points
- Minimum and Maximum Values
- Finding Absolute Extrema
- The Shape of Graph
- The Mean Value Theorem
- Optimization Problems
- L'Hospital's Rule and Indeterminate Forms
- Linear Approximation
- Differentials
- Newton's Method

Rate of Changes: Example

- Two cars start out 500 miles apart
- Car A is to the west of Car B and starts driving to the east (i.e. towards Car B) at 35 mph and at the same time Car B starts driving south at 50 mph
- Question 1:After 3 hours of driving at what rate is the distance between the two cars changing?
- Question 2: Is it increasing or decreasing?



Rate of Changes: Solution

Let y be the distance driven by Car B

Let x be the distance separating Car A from Car B's initial position

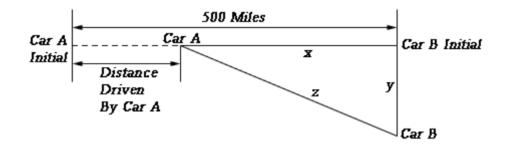
Let z be the distance separating the two cars

After 3 hours driving time with have the following values of x and y

$$x = 500 - 35(3) = 395$$
 $y = 50(3) = 150$

Apply Pythagorean theorem to find z at this time

$$z^2 = 395^2 + 150^2 = 178525$$
 \Rightarrow $z = \sqrt{178525} = 422.5222$

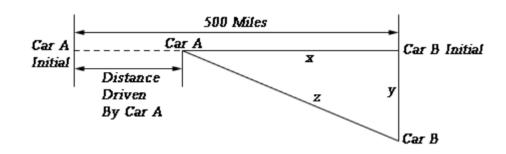


Rate of Changes: Solution (Cont.)

Let x', y' and z' be the rate of distance change over time

The rate of change for the distance between two car after 3 hours is z' where x' = -35 and y' = 50

$$z = f(x,y) = \sqrt{x^2 + y^2}$$
$$z^2 = x^2 + y^2$$
$$2zz' = 2xx' + 2yy'$$



Substitute the values of x, y and z

$$(422.522)z' = (395)(-35) + (150)(50)$$

$$z' = -14.9696$$

The distance between 2 cars after 3 hours is decreasing

Critical Points

Definition: a critical point is a point in the domain of the function where the function is either not differentiable or the derivative is equal to zero

Example

- $f(x) = x^2 + 2x + 3$
 - f(x) is differentiable everywhere
 - f'(x) = 2x + 2
 - f(x) has a unique critical point -1, because it makes f'(x) = 0

Critical Points

Definition: a critical point is a point in the domain of the function where the function is either not differentiable or the derivative at x = c makes f'(c) = 0

- Example
 - $f(x) = x^{\frac{2}{3}}$
 - f(x) is defined for all x and differentiable for $x \neq 0$
 - $f'(x) = \frac{2x^{\frac{-1}{3}}}{3}$
 - f'(0) = 0, The critical point is x = 0

Critical Points

Definition: a critical point is a point in the domain of the function where the function is either not differentiable or the derivative is equal to zero

- Example
 - $f(x) = \frac{1}{x}$
 - f(x) is differentiable everywhere except x = 0
 - $f'(x) = -x^{-2}$
 - f(x) does not have critical point because x = 0 is not included in the function domain

Maximum and Minimum Values

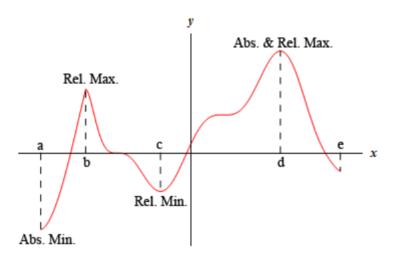
Definitions:

f(x) has an absolute (or global) maximum at x = c if and only if $f(x) \le f(c)$ for all x

f(x) has a relative (or local) maximum at x = c if and only if $f(x) \le f(c)$ for all x in a given interval

f(x) has an absolute (or global) minimum at x = c if and only if $f(x) \ge f(c)$ for all x

f(x) has a relative (or local) maximum at x = c if and only if $f(x) \ge f(c)$ for all x in a given interval



- Finding Absolute Extrema of f(x) in [a, b]
- Example: Find the absolute extrema of $g(t) = 2t^3 + 3t^2 12t + 4$ on [-4, 2]

Determine derivative of g(t)

$$g'(t) = 6t^2 + 6t - 12 = 6(t+2)(t-1)$$

The critical points are t = -2 and t = 1 which are in the interval [-4, 2]

Evaluate the values of g(t) at each critical point and interval

$$g\left(-2\right) =24$$

$$g\left(1\right)=-3$$

$$g\left(-4\right) = -28 \qquad \qquad g\left(2\right) = 8$$

$$g(2) = 8$$

The shape of graph

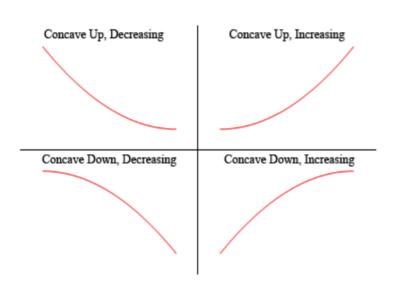
```
Definitions: Given a function f(x)

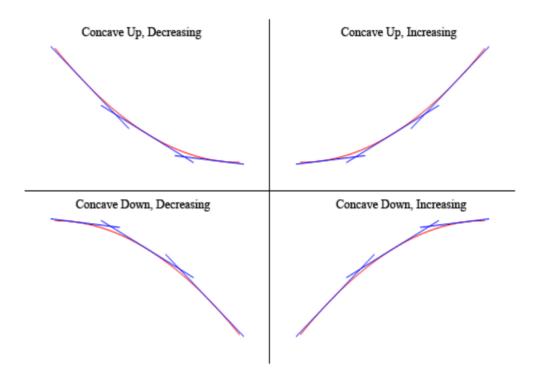
Given any x_1 and x_2 from an interval I where x_1 < x_2

If f(x_1) < f(x_2) then f(x) is increasing on I

If f(x_1) > f(x_2) then f(x) is decreasing on I
```

The shape of graph (cont.)





The Mean Value Theorem

Suppose $f\left(x\right)$ is a function that satisfies both of the following.

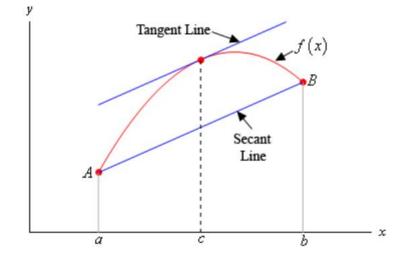
- 1. f(x) is continuous on the closed interval [a, b].
- 2. f(x) is differentiable on the open interval (a, b).

Then there is a number c such that a < c < b and

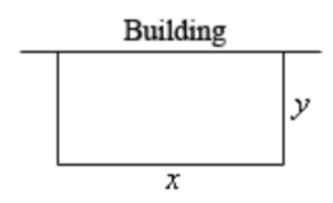
$$f'(c) = \frac{f(b) - f(a)}{b - a}$$

Or,

$$f(b) - f(a) = f'(c)(b-a)$$



- Optimization
 - Goal: Maximize or minimize objective subject to constraints
 - Intuitive Example: We need to enclose a rectangular field with a fence. We have 500 feet of fencing material and a building is on one side of the field and so won't need any fencing. Determine the dimensions of the field that will enclose the largest area.



Objective: Maximize area A = xy

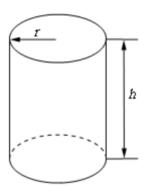
Subject to the constraint (Fence material quantity): x + 2y = 500

$$x = 500 - 2y$$

Therefore

$$A(y) = (500 - 2y)y$$
$$= 500y - 2y^{2}$$
$$A'(y) = 500 - 4y = 0$$
$$\therefore y = 125 \quad x = 250$$

- Optimization (Cont.)
 - Exercise (10 minutes): A manufacturer needs to make a cylindrical can that will hold 1.5 liters of liquid. Determine
 the dimensions of the can that will minimize the amount of material used in its construction.



- Indeterminate Forms
 - If the limit of function has indeterminate forms such as

$$(0) (\pm \infty)$$
 1^{∞} 0^{0} ∞^{0} $\infty - \infty$

- Algebra is required to determine such limit
- L'Hospital's Rule

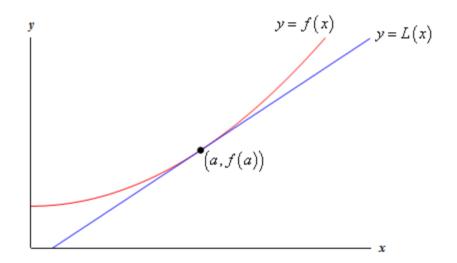
Suppose that we have one of the following cases,

$$\lim_{x o a} rac{f\left(x
ight)}{g\left(x
ight)} = rac{0}{0} \qquad ext{ OR } \qquad \lim_{x o a} rac{f\left(x
ight)}{g\left(x
ight)} = rac{\pm \infty}{\pm \infty}$$

where a can be any real number, infinity or negative infinity. In these cases we have,

$$\lim_{x o a}rac{f\left(x
ight)}{g\left(x
ight)}=\lim_{x o a}rac{f'\left(x
ight)}{g'\left(x
ight)}$$

- Linear Approximation
 - Given a function, f(x), we can find its tangent line L(x) at x = a



$$L\left(x
ight) = L\left(x
ight) \qquad \qquad L\left(x
ight) = f\left(a
ight) + f'\left(a
ight)\left(x-a
ight)$$

Differential

• Given a function y = f(x), we call dy and dx differentials and the relationship between them is given by,

$$dy = f'(x) dx$$
 or $df = f'(x) dx$

Example: Compute dy and Δy if $y = \cos(x^2 + 1) - x$ as x changes from x = 2 to x = 2.03 Compute the actual change (Δy) in y:

$$\Delta y = \cos\Bigl((2.03)^2 + 1\Bigr) - 2.03 - \bigl(\cos\bigl(2^2 + 1\bigr) - 2\bigr) = 0.083581127$$

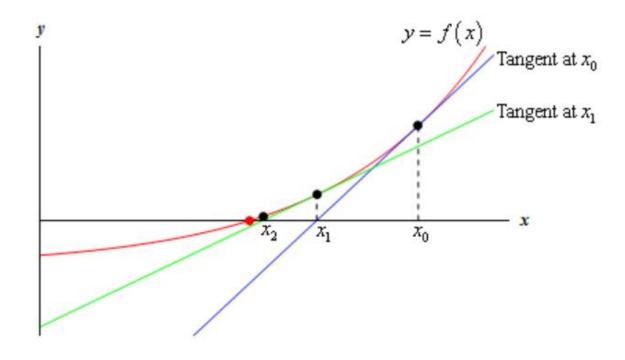
Define *dy*

$$dy = \left(-2x\sin(x^2 + 1) - 1\right)dx$$

Substitute dx which is $\Delta x = 0.03$. This gives approximation change of y

$$dy = \left(-2\left(2\right)\sin\left(2^2+1\right)-1\right)\left(0.03\right) = 0.085070913$$

Newton's Method



The tangent line equation:

$$y=f\left(x_{0}
ight) +f^{\prime }\left(x_{0}
ight) \left(x-x_{0}
ight)$$

Approximate x_1 on the tangent line obtained from x_0

$$egin{aligned} 0 &= f\left(x_0
ight) + f'\left(x_0
ight)\left(x_1 - x_0
ight) \ x_1 - x_0 &= -rac{f\left(x_0
ight)}{f'\left(x_0
ight)} \ x_1 &= x_0 - rac{f\left(x_0
ight)}{f'\left(x_0
ight)} \end{aligned}$$

Do it repeatedly:

$$x_{2}=x_{1}-rac{f\left(x_{1}
ight) }{f^{\prime}\left(x_{1}
ight) }$$

If x_n is an approximation a solution of f(x) = 0 and if $f'(x_n) \neq 0$, the next approximation is given by

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

INTEGRALS

Definition

Given a function, f(x), an **anti-derivative** of f(x) is any function F(x) such that

$$F'(x) = f(x)$$

If F(x) is any anti-derivative of f(x) then the most general anti-derivative of f(x) is called an **indefinite integral** and denoted,

$$\int f\left(x
ight) \, dx = F\left(x
ight) + c, \qquad c ext{ is any constant}$$

In this definition the \int is called the **integral symbol**, f(x) is called the **integrand**, x is called the **integration variable** and the "c" is called the **constant of integration**.

Properties

$$\int kf(x)dx = k \int f(x)dx$$
 where k is a constant

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

COMPUTING INDEFINITE INTEGRALS

Formulas

$$\int x^n dx = \frac{x^{n+1}}{n+1} + c, \quad n \neq -1$$

$$\int k dx = kx + c, \qquad c \text{ and } k \text{ are constants}$$

$$\int \sin x dx = -\cos x + c$$

$$\int \sec^2 x dx = \tan x + c$$

$$\int \csc^2 x dx = -\cot x + c$$

$$\int \cos x dx = \sin x + c$$

$$\int \sec x \tan x dx = \sec x + c$$

$$\int \csc x \cot x dx = -\csc x + c$$

$$\int \mathbf{e}^x dx = \mathbf{e}^x + c$$

$$\int a^x dx = \frac{a^x}{\ln a} + c$$

$$\int \frac{1}{x} dx = \int x^{-1} dx = \ln|x| + c$$

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

$$\int \sinh x dx = \cosh x + c$$

$$\int \operatorname{sech}^2 x dx = \tanh x + c$$

$$\int \operatorname{csch}^2 x dx = -\coth x + c$$

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1}x + c$$

$$\int \cosh x \, dx = \sinh x + c$$

$$\int \operatorname{sech}x \tanh x \, dx = -\operatorname{sech}x + c$$

$$\int \operatorname{csch}x \coth x \, dx = -\operatorname{csch}x + c$$

$$\int \frac{1}{\sqrt{1-x^2}} \, dx = -\cos^{-1}x + c$$

SUBSTITUTION RULE

Definition

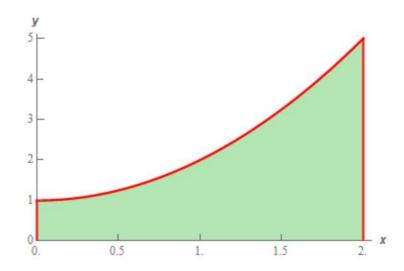
$$\int f\left(g\left(x
ight)
ight)\,g'\left(x
ight)\,dx = \int f\left(u
ight)\,du, \quad ext{ where, } u=g\left(x
ight)$$

- Make integral easier
 - Example: $\int 18x^2 \sqrt[4]{6x^3 + 5} dx$ Let $u = 6x^3 + 5$ then $du = 18x^2 dx$

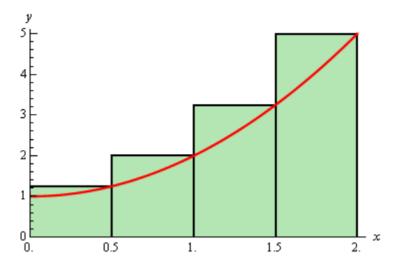
$$egin{align} \int 18x^2 \sqrt[4]{6x^3+5} \, dx &= \int \left(6x^3+5
ight)^{rac{1}{4}} \left(18x^2 dx
ight) \ &= \int u^{rac{1}{4}} \, du \ &= rac{4}{5} u^{rac{5}{4}} + c = rac{4}{5} \left(6x^3+5
ight)^{rac{5}{4}} + c \end{array}$$

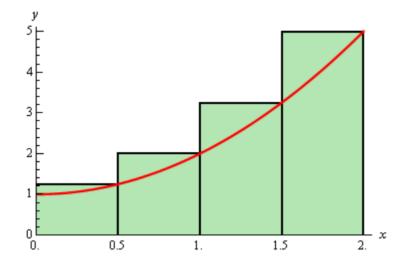
SUBSTITUTION RULE

Exercise (10 minutes): $\int e^{2t} + \sec(2t)\tan(2t) dt$



$$\Delta x = rac{b-a}{n}$$

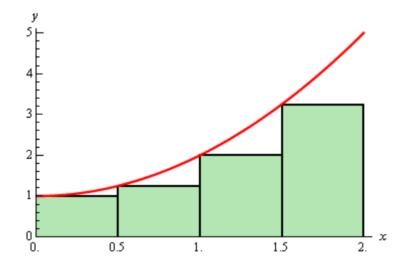




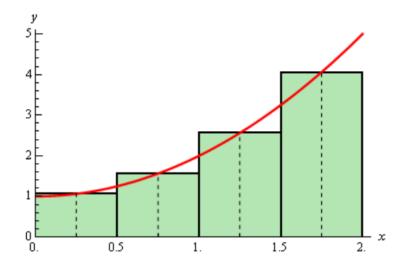
$$A_r = \frac{1}{2}f\left(\frac{1}{2}\right) + \frac{1}{2}f(1) + \frac{1}{2}f\left(\frac{3}{2}\right) + \frac{1}{2}f(2)$$

$$= \frac{1}{2}\left(\frac{5}{4}\right) + \frac{1}{2}(2) + \frac{1}{2}\left(\frac{13}{4}\right) + \frac{1}{2}(5)$$

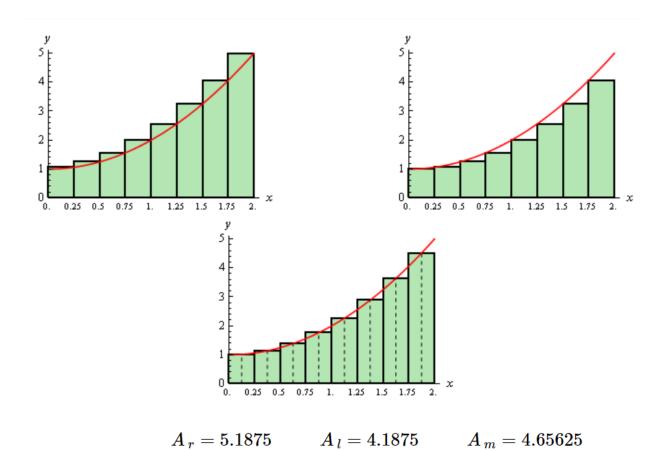
$$= 5.75$$



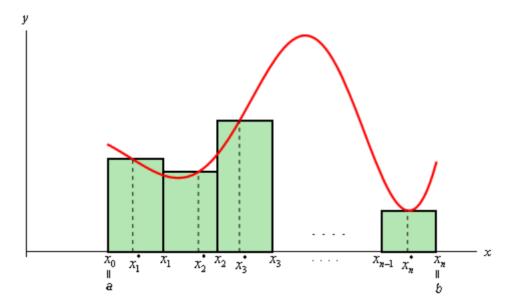
$$A_{l} = \frac{1}{2}f(0) + \frac{1}{2}f\left(\frac{1}{2}\right) + \frac{1}{2}f(1) + \frac{1}{2}f\left(\frac{3}{2}\right)$$
$$= \frac{1}{2}(1) + \frac{1}{2}\left(\frac{5}{4}\right) + \frac{1}{2}(2) + \frac{1}{2}\left(\frac{13}{4}\right)$$
$$= 3.75$$



$$\begin{split} A_m &= \frac{1}{2} f\left(\frac{1}{4}\right) + \frac{1}{2} f\left(\frac{3}{4}\right) + \frac{1}{2} f\left(\frac{5}{4}\right) + \frac{1}{2} f\left(\frac{7}{4}\right) \\ &= \frac{1}{2} \left(\frac{17}{16}\right) + \frac{1}{2} \left(\frac{25}{16}\right) + \frac{1}{2} \left(\frac{41}{16}\right) + \frac{1}{2} \left(\frac{65}{16}\right) \\ &= 4.625 \end{split}$$



In general, given a function f(x) > 0 on [a, b]



$$\Delta x = \frac{b-a}{n}$$

Note that the subintervals don't have to be equal length

$$egin{aligned} x_0 &= a \ x_1 &= a + \Delta x \ x_2 &= a + 2\Delta x \ dots \ x_i &= a + i\Delta x \ dots \ x_{n-1} &= a + (n-1)\,\Delta x \ x_n &= a + n\Delta x \ &= b \end{aligned}$$

The area under the curve on the given interval is then approximately,

$$Approx f\left(x_{1}^{st}
ight)\Delta x+f\left(x_{2}^{st}
ight)\Delta x+\cdots+f\left(x_{i}^{st}
ight)\Delta x+\cdots+f\left(x_{n}^{st}
ight)\Delta x$$

$$Approx\sum_{i=1}^{n}f\left(x_{i}^{st}
ight)\Delta x$$

$$egin{aligned} A &pprox \sum_{i=1}^n f\left(x_i^*
ight) \Delta x \ A &= \lim_{n o \infty} \sum_{i=1}^n f\left(x_i^*
ight) \Delta x \end{aligned}$$

Definitions

Given a function f(x) that is continuous on the interval [a,b] we divide the interval into n subintervals of equal width, Δx , and from each interval choose a point, x_i^* . Then the **definite integral of** f(x) **from** a **to** b is

$$\int_{a}^{b}f\left(x
ight) \,dx=\lim_{n
ightarrow\infty}\sum_{i=1}^{n}f\left(x_{i}^{st}
ight) \Delta x$$

Properties

- 1. $\int_a^b f(x) dx = -\int_b^a f(x) dx$. We can interchange the limits on any definite integral, all that we need to do is tack a minus sign onto the integral when we do.
- 2. $\int_a^a f(x) dx = 0$. If the upper and lower limits are the same then there is no work to do, the integral is zero.
- 3. $\int_{a}^{b} cf(x) dx = c \int_{a}^{b} f(x) dx$, where c is any number. So, as with limits, derivatives, and indefinite integrals we can factor out a constant.
- 4. $\int_{a}^{b} f(x) \pm g(x) \ dx = \int_{a}^{b} f(x) \ dx \pm \int_{a}^{b} g(x) \ dx$. We can break up definite integrals across a sum or difference.
- 5. $\int_a^b f(x) \ dx = \int_a^c f(x) \ dx + \int_c^b f(x) \ dx$ where c is any number. This property is more important than we might realize at first. One of the main uses of this property is to tell us how we can integrate a function over the adjacent intervals, [a, c] and [c, b]. Note however that c doesn't need to be between a and b.
- 6. $\int_a^b f(x) dx = \int_a^b f(t) dt$. The point of this property is to notice that as long as the function and limits are the same the variable of integration that we use in the definite integral won't affect the answer.

Properties

7.
$$\int_a^b c\,dx = c\,(b-a)$$
, c is any number.

8. If
$$f\left(x
ight)\geq0$$
 for $a\leq x\leq b$ then $\displaystyle\int_{a}^{b}f\left(x
ight)\;dx\geq0$.

9. If
$$f(x)\geq g\left(x
ight)$$
 for $a\leq x\leq b$ then $\displaystyle\int_{a}^{b}f\left(x
ight)\,dx\geq \displaystyle\int_{a}^{b}g\left(x
ight)\,dx.$

10. If
$$m \leq f(x) \leq M$$
 for $a \leq x \leq b$ then $m\left(b-a\right) \leq \int_a^b f(x) \ dx \leq M\left(b-a\right)$.

11.
$$\left|\int_{a}^{b}f\left(x
ight)\,dx
ight|\leq\int_{a}^{b}\left|f\left(x
ight)
ight|dx$$

Computing

Suppose f(x) is a continuous function on [a,b] and also suppose that F(x) is any anti-derivative for f(x). Then,

$$\int_{a}^{b}f\left(x
ight) dx=\left. F\left(x
ight)
ight| _{a}^{b}=F\left(b
ight) -F\left(a
ight)$$

Exercise (5 minutes): $\int_{1}^{2} \frac{2w^{5}-w+3}{w^{2}} \, dw$

SUBSTITUTION RULE FOR DEFINITE INTEGRALS

Example
$$\int_{-2}^0 2t^2\sqrt{1-4t^3}\,dt$$
 Solution I $u=1-4t^3$ $du=-12t^2dt$ \Rightarrow $t^2dt=-rac{1}{12}du$ $\int_{-2}^0 2t^2\sqrt{1-4t^3}\,dt=-rac{1}{6}\int_{-2}^0 u^{rac{1}{2}}\,du$

$$6 \int_{-2}^{3} u^{\frac{3}{2}} \Big|_{-2}^{0}$$

$$= -\frac{1}{9} u^{\frac{3}{2}} \Big|_{-2}^{0}$$

$$= -\frac{1}{9} - \left(-\frac{1}{9} (33)^{\frac{3}{2}} \right)$$

$$= \frac{1}{9} (33\sqrt{33} - 1)$$

SUBSTITUTION RULE FOR DEFINITE INTEGRALS

• Example
$$\int_{-2}^{0} 2t^2 \sqrt{1-4t^3} \, dt$$

Solution 2

$$egin{align} u = 1 - 4t^3 & du = -12t^2dt & \Rightarrow & t^2dt = -rac{1}{12}du \ t = -2 & \Rightarrow & u = 1 - 4(-2)^3 = 33 \ t = 0 & \Rightarrow & u = 1 - 4(0)^3 = 1 \ \end{pmatrix}$$

$$\begin{split} \int_{-2}^{0} 2t^2 \sqrt{1 - 4t^3} \, dt &= -\frac{1}{6} \int_{33}^{1} u^{\frac{1}{2}} \, du \\ &= -\frac{1}{9} u^{\frac{3}{2}} \bigg|_{33}^{1} \\ &= -\frac{1}{9} - \left(-\frac{1}{9} (33)^{\frac{3}{2}} \right) = \frac{1}{9} \left(33\sqrt{33} - 1 \right) \end{split}$$

- Average Function Value
- Area Between Curve
- Volumes of Solids of Revolution

Average Function Value

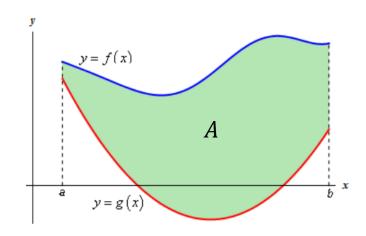
The average value of a function f(x) over the interval [a, b] is given by,

$$f_{avg} = rac{1}{b-a} \int_{a}^{b} f\left(x
ight) \, dx$$

 $lacksquare \operatorname{\mathsf{Example}}\ f\left(t
ight) = t^2 - 5t + 6\cos(\pi\,t)\ \mathsf{on}\ \left[-1,rac{5}{2}
ight]$

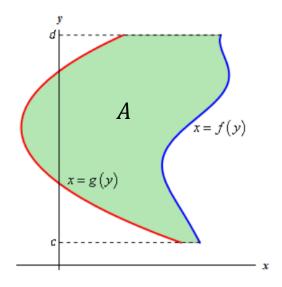
$$egin{align} f_{avg} &= rac{1}{rac{5}{2} - (-1)} \int_{-1}^{rac{5}{2}} t^2 - 5t + 6\cos(\pi\,t)\,dt \ &= rac{2}{7} \left(rac{1}{3} t^3 - rac{5}{2} t^2 + rac{6}{\pi} \sin(\pi t)
ight)igg|_{-1}^{rac{5}{2}} \ &= rac{12}{7\pi} - rac{13}{6} \ &= -1.620993 \ \end{array}$$

Area Between Curve



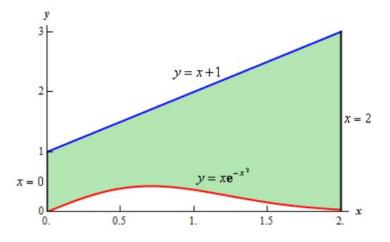
$$A=\int_{a}^{b}f\left(x
ight) -g\left(x
ight) \,dx$$

Area Between Curve



$$A=\int_{c}^{d}f\left(y
ight) -g\left(y
ight) \,dy$$

Example Determine the area of the region bounded by $y=x{f e}^{-x^2}$, y=x+1, x=2, and the y-axis.



$$A = \int_a^b \left(\substack{ ext{upper} \\ ext{function}} \right) - \left(\substack{ ext{lower} \\ ext{function}} \right) dx$$

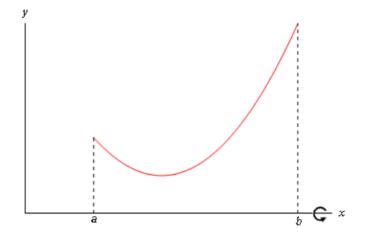
$$= \int_0^2 x + 1 - x \mathbf{e}^{-x^2} dx$$

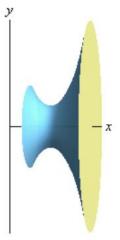
$$= \left(\frac{1}{2} x^2 + x + \frac{1}{2} \mathbf{e}^{-x^2} \right) \Big|_0^2$$

$$= \frac{7}{2} + \frac{\mathbf{e}^{-4}}{2} = 3.5092$$

Volumes of Solids of Revolution

Given a function
$$y = f(x)$$
 on $[a, b]$





$$V=\int_{a}^{b}A\left(x
ight) \,dx \qquad \qquad V=\int_{c}^{d}A\left(y
ight) \,dy$$

where

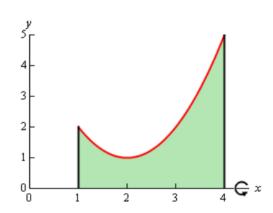
A(x) is the cross-sectional area over x-axis A(y) is the cross-sectional area over y-axis

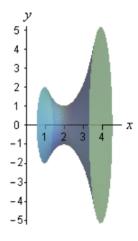
Example: Determine the volume of the solid obtained by rotating the region bounded by

$$y = x^2 - 4x + 5$$

$$x = 1$$

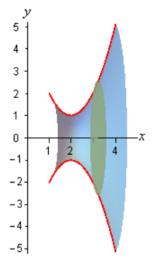
$$x = 4$$

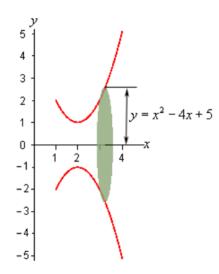




Example: Determine the volume of the solid obtained by rotating the region bounded by

$$y = x^2 - 4x + 5$$
$$x = 1$$
$$x = 4$$





$$A\left(x
ight) = \pi {\left({{x^2} - 4x + 5}
ight)^2} = \pi \left({{x^4} - 8{x^3} + 26{x^2} - 40x + 25} \right)$$

$$egin{aligned} V &= \int_a^b A\left(x
ight) \, dx \ &= \pi \int_1^4 x^4 - 8x^3 + 26x^2 - 40x + 25 \, dx \ &= \pi \left(rac{1}{5}x^5 - 2x^4 + rac{26}{3}x^3 - 20x^2 + 25x
ight)igg|_1^4 \ &= rac{78\pi}{5} \end{aligned}$$