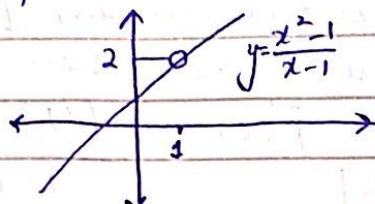


Limits & continuity at $x=c$

- $f(x)$ has a limit L if as x approaches c , f approaches L .

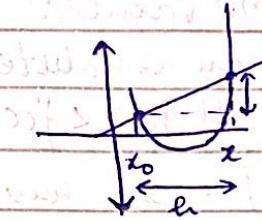


$$\lim_{x \rightarrow c} f(x) = L$$

we find limit when
 $f(c)$ does not exist.

- gradient of secant line

$$m = \frac{f(x_0 + h) - f(x_0)}{h}$$



for a derivative
to exist at $x=c$

- Right derivative
= Left derivative.

\Leftrightarrow as $x \rightarrow c^-$ & $x \rightarrow c^+$

- gradient of tangent at $x = x_0$

$$m = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

known
as the
derivative
of f at $x = x_0$.

2. $f(x)$ is continuous
at $x=c$. Differentiability is
NOT valid:

Differentiation of logs (basic log
rules are assumed)

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

- At vertex
- At cusps
- At vertical tangents

$$\frac{d}{dx} \log_a [f(x)] = \frac{f'(x)}{f(x) \cdot \ln a}$$

$$\log_a 0 = \text{N/A.}$$

differentiation of exponents

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

4.5: Applied optimization
Using calculus to better
utilise resources around us.

$$\frac{d}{dx} a^{f(x)} = a^{f(x)} \cdot \frac{df(x)}{dx} \cdot \ln a$$

Chain rule at $x=c$

$$\frac{dy}{dt} = \left. \frac{dy}{dx} \right|_{x=c} \times \frac{dx}{dt}$$

$$\frac{d}{dx} e^{f(x)} = e^{f(x)} \cdot f'(x) \cdot \underline{\ln e} = 1$$

$$\text{so } \frac{d}{dx} e^{f(x)} = e^{f(x)} \cdot f'(x)$$

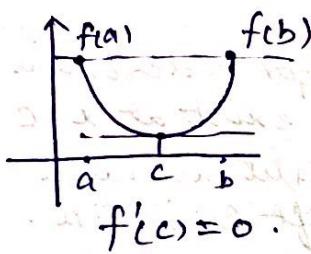
- Local extrema: turning pt on the curve

$$\underline{f'(x) = 0} \Rightarrow \text{solve for } x.$$

(2)

- Absolute extremum: the highest/lowest of all extremes

- Rolle's Theorem: if $f(x)$ is continuous over $[a, b]$ and $f(a) = f(b)$ then there has to be a point $x=c$ where $f'(c) = 0$.



only in close intervals.

- Extreme values: $[a, b]$

f has an absolute max at $x=c$ if all $f(x) < f(c)$ $\forall x \in D$ or min if all $f(x) > f(c)$ $\forall x \in D$

$[a, b]$ - can have absolute max and/or min

$[a, b]$ - can only have absolute min

(a, b) - no absolute max or min.

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

- Critical point

where $f'(x)$ is either 0 or ∞ .

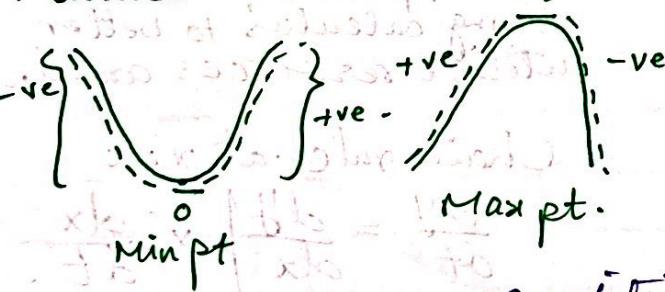
- First derivative test

say $x=c$ is a critical point, then by moving from left-to-right,

if f' changes from -ve to +ve \Rightarrow Min pt

if f' changes from +ve to -ve \Rightarrow Max pt.

Visualisation:



To find Absolute Maxima, minima

1. Find all critical points
2. Evaluate function at those points

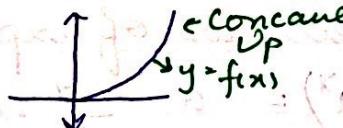
3. Choose largest & smallest.

Concavity

refers to the direction of "bulge" of a curve on an interval.

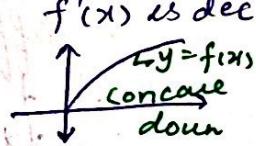
1. Concave Up

$f'(x)$ is inc



2. Concave Down

$f'(x)$ is dec



Second derivative Test (for concavity)

Condition: let $f(x)$ be twice differentiable.

Then:

1. if $f''(x) > 0$ on Interval I, then it is concave up

2. if $f''(x) < 0$ on Interval I, then it is concave down.

Indeterminate Forms.

(3)

$$\frac{0}{0}, \frac{\infty}{\infty}, \infty \pm \infty, 1^\infty, \infty^0, 0^0$$

d-Hôpital Rule.

or gives any of
the indeterminate
forms, ∞^0

Note that

$$\frac{f'(x)}{g'(x)} \neq \left[\frac{f(x)}{g(x)} \right]'$$

Be wary of this

if $\lim_{x \rightarrow a} \frac{f(x)}{g(x)}$ does not exist,

1. $\frac{0}{0}$ form

try $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$, given that
 $g'(x) \neq 0$
if $x \neq a$.

Example 1

$$\lim_{x \rightarrow 0} \frac{3x - \sin x}{x}$$

$\Downarrow D^1$ meaning first derivative

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{3 - \cos x}{1} &= 3 - \lim_{x \rightarrow 0} \cos x \\ &= 3 - 1 \\ &= 2. \end{aligned}$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3}$$

$$\frac{1}{6} + \lim_{x \rightarrow 0} \cos x.$$

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{3x^2}$$

$$\frac{1}{6} + 1 = \frac{7}{6}.$$

$$\lim_{x \rightarrow 0} \frac{1 + \sin x}{6x}$$

$$2. \frac{\infty}{\infty} \text{ form}$$

$$\lim_{x \rightarrow 0} \frac{1 + \cos x}{6}$$

Example 2

$$\lim_{x \rightarrow \pi/2} \frac{\sec x}{1 + \tan x}.$$

3. $\infty \cdot 0$ form

Example 1.

$$D^1: \lim_{x \rightarrow \pi/2} \frac{\sec x \cdot \tan x}{1 + \tan x} \Rightarrow \text{sec}^2 x.$$

$$\lim_{x \rightarrow \infty} \left(x \sin \frac{1}{x} \right)$$

So,

$$\lim_{x \rightarrow \pi/2} \frac{\sin x}{\csc x} = ①$$

$$\text{let } h = \frac{1}{x}. \quad \lim_{h \rightarrow 0} \frac{1}{h} \sin(h)$$

as $x \rightarrow \infty, h \rightarrow 0$

$$\lim_{h \rightarrow 0} \frac{\sin(h)}{h} = 1$$

Example 2

$$\lim_{x \rightarrow 0^+} \sqrt{x} \ln x$$

$$\begin{aligned} \frac{\frac{1}{x}}{-\frac{1}{2x^{3/2}}} &\Rightarrow \frac{\frac{1}{x} \cdot -2x^{3/2-1}}{-\frac{1}{2\sqrt{x}}} \\ &\Rightarrow \frac{2\sqrt{x}}{x} \end{aligned}$$

Two tips:

1. either make it a fraction & apply L'Hopital

$$\lim_{x \rightarrow 0^+} \frac{\ln x}{1/\sqrt{x}}$$

$$\lim_{x \rightarrow 0^+} -2\sqrt{x} = 0$$

2. do some algebraic manipulations if it becomes simpler

$$\lim_{x \rightarrow 0^+} \frac{\frac{1}{x}}{-\frac{1}{2}(x)^{-\frac{3}{2}}}$$

$\infty - \infty$ form

Example:

$$\lim_{x \rightarrow 0} \left(\frac{1}{\sin x} - \frac{1}{x} \right)$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x \sin x}$$

$$D^2: \lim_{x \rightarrow 0} \frac{1 - \cos x}{x \sin x + x \cos x} \quad (\text{still } \frac{0}{0})$$

(Q):

$$D^2: \lim_{x \rightarrow 0} \frac{\sin x}{\cos x + \cos x - x \sin x}.$$

$$\lim_{x \rightarrow 0} \frac{\sin x}{2 \cos x - x \sin x} = \frac{0}{2 - 0} = \frac{0}{2} = 0.$$

∞^0 form

$$\lim_{x \rightarrow \infty} x^{1/x}$$

$$\text{let } f(x) = x^{1/x}.$$

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

$$\text{So } \lim_{x \rightarrow \infty} \frac{1}{x} \ln x$$

$$D^2: \frac{1/x}{1} = \frac{1}{x}$$

$$\lim_{x \rightarrow \infty} \frac{1}{x} = \textcircled{1}$$

So

$$\lim_{x \rightarrow \infty} \ln f(x) = 0$$

1^∞ form

(Q)

$$\lim_{x \rightarrow 0^+} (1+x)^{1/x}$$

$$\text{let } f(x) = (1+x)^{1/x} \\ \ln f(x) = \ln (1+x)^{1/x} \\ = \frac{1}{x} \ln (1+x)$$

$$\lim_{x \rightarrow 0^+} \frac{1}{x} \ln (1+x)$$

$$\lim_{x \rightarrow 0^+} \frac{\ln (1+x)}{x}$$

$$D^2: \lim_{x \rightarrow 0^+} \frac{1}{x+1} \Rightarrow \frac{1}{1}$$

$$\lim_{x \rightarrow 0^+} \frac{1}{x+1} = 1$$

∴

①

$$\lim_{x \rightarrow 0^+} (1+x)^{1/x} \downarrow \ln f(x)$$

Now, $\lim_{x \rightarrow 0^+} (1+x)^{1/x} \downarrow e^{\lim_{x \rightarrow 0^+} \ln f(x)}$

$$= e^{\lim_{x \rightarrow 0^+} \ln f(x)} = e^1 = \boxed{e}$$

So

$$\lim_{x \rightarrow 0^+} (1+x)^{1/x} = e$$

general note: try to form the L'Hopital form El take it from there.

life saver tip: if variables appear in exponents, you will most certainly need logs to figure shit out.

Now,

$$\lim_{x \rightarrow \infty} x^{1/x} = \lim_{x \rightarrow \infty} e^{\ln x^{1/x}}$$

$$= e^{\lim_{x \rightarrow \infty} \ln x^{1/x}} = \boxed{0}$$

$$= e^0 = \boxed{1}$$

So

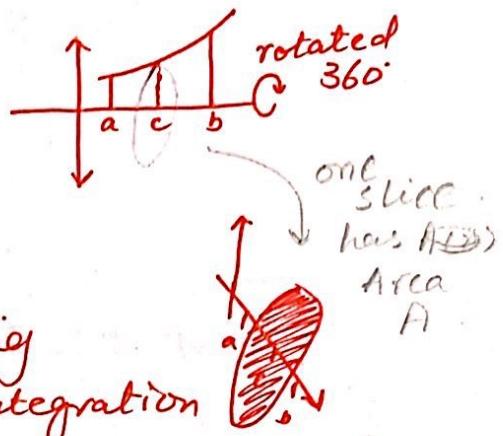
$$\lim_{x \rightarrow \infty} x^{1/x} = \boxed{1}$$

6 Applications of definite integrals.

6.1 Volumes using cross-sections

$$V = \pi \int_a^b A(x) \cdot dx.$$

where $A(x)$ is just the area at one point.

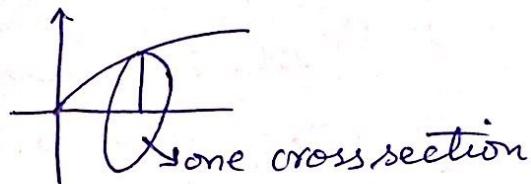


So if we know the formula for calculating A at any given point, we can utilise integration.

1. Disk Method (Same variable, same integral)

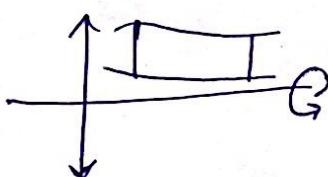
$$V = \pi \int_a^b y^2 \cdot dx$$

y is a function of x
These two have to be same.



2. Washer Method

Two functions, some gap between function and axis.



$$V = \int_a^b A(x) \cdot dx = \int_a^b \pi [R(x)^2 - r(x)^2] \cdot dx.$$

$$V = \int_a^b 2\pi f(x) dx.$$

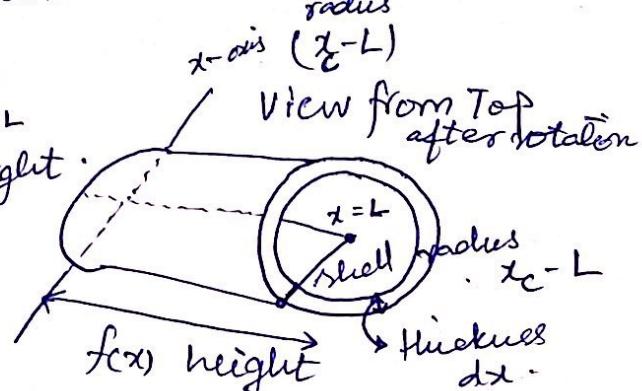
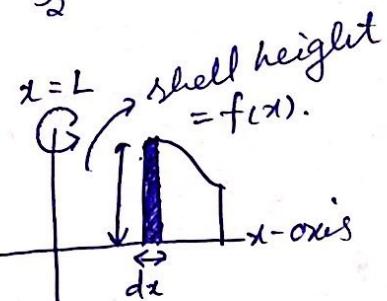
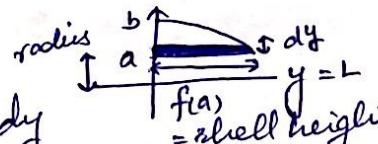
3. Shell Method

Shell formula about a vertical line, $x=L$, $y=f(x)>0$, $L \leq a \leq x \leq b$

$$V = \int_a^b 2\pi \text{ (shell radius)} (\text{shell height}) dx.$$

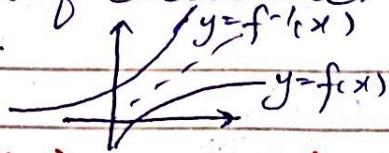
shell formula about a horizontal line, $y=P$

$$V = \int_a^b 2\pi (y) (f(y)) dy$$



7.1 Inverse Functions

- f is one-to-one if $f(x_1) \neq f(x_2)$ when $x_1 \neq x_2$ (D)
- reflection of each other in $y = x$.



Horizontal line test: if f is one-to-one, horizontal line must cut ^{at most} once ^{once only}.

$$\begin{aligned}\text{Domain of } f(x) &= \text{Range of } f^{-1}(x) \\ \text{Range of } f^{-1}(x) &= \text{Domain of } f(x)\end{aligned}$$

$$f'(b) = a \iff f(a) = b.$$

Derivative rule for the inverse.

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

Note to self: clarify the formula stated above in meeting.

Think about domain as horizontal values and range as vertical ones.

7.2 Natural logarithms.

$$\ln x = \int_1^x \frac{1}{t} dt, x > 0.$$

Visually speaking, the area under the curve $y = \frac{1}{t}$ starting from $t=1$ up till $t=x$ is given by $\ln x$.

Definition of e .

e is the special number which gives area under the curve as 1.

$$\ln(e) = \int_1^e \frac{1}{t} dt = 1.$$

Recall fundamental theorem of calculus which establishes the opposite nature of differentiation & integration.

Derivatives & integrals.

$$\int \sec x dx = \ln |\sec x| + C$$

$$\int \cot x dx = \ln |\csc x| + C.$$

$$\int \sec x \cdot \tan x dx = \ln |\sec x + \tan x|$$

$$\int \csc x \cot x dx = \ln |\csc x + \cot x|$$

7.3 Exponential Function

$$\frac{d}{dx} e^{f(x)} = e^{f(x)} \cdot f'(x).$$

7.4 Exponential change & separable Differential Equation

Tip: take each variable on separate sides.

$$\frac{dy}{dt} = ky \rightarrow y = Ae^{kt}$$

$$\int \frac{dy}{y} = \int k dt$$

$$|\ln|y|| = kt + C$$

$$|y| = e^{kt+C}$$

$$|y| = e^{kt} \cdot e^C$$

$$y = \pm e^C \cdot e^{kt}$$

Apply same rule to other differential equations

Radioactivity

$$y = y_0 e^{-kt}$$

half-life

$$\frac{y}{y_0} e^{-kt} = \frac{1}{2} \frac{y_0}{y_0}$$

$$e^{-kt} = \frac{1}{2}$$

$$kt = \ln 2$$

$$t = \frac{\ln 2}{k} \quad \text{[half life]}$$

7.5 Lopital Rule. Already done

7.6 Inverse trigonometric. (See Below)

7.7 Hyper Boilec functions (See Below)

8.1 Basic Integration

Make the form that is most suitable
if $\frac{f(x)}{g(x)}$, then ensure it is proper. And then see the cases below.

8.2 Integration By Parts (See Below)

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

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

Further Differentiation

Trigonometric

$$1. \frac{d}{dx} \sin^n(ax) = n \sin^{n-1}(ax) \cos(ax)(a)$$

$$2. \frac{d}{dx} \cos^n(ax) = n \cos^{n-1}(ax)(-\sin(ax))(a)$$

$$3. \frac{d}{dx} \tan^n(ax) = n \tan^{n-1}(ax) \sec^2(ax) \cdot (a)$$

$$4. \frac{d}{dx} \sec x = \sec x \cdot \tan x : \quad \star \int \sec x dx = \ln(\sec x + \tan x)$$

$$5. \frac{d}{dx} \cosec x = -\cot x \cdot \cosec x$$

$$6. \frac{d}{dx} \cot x = -\operatorname{cosec}^2 x$$

Inverse trigonometric

All are proved by pythagorean identities

$$1. \frac{d}{dx} \sin^{-1}\left(\frac{x}{a}\right) = \frac{1}{\sqrt{a^2-x^2}}$$

$$5. \frac{d}{dx} \cosec^{-1}\left(\frac{x}{a}\right) = -\frac{1}{|x|\sqrt{x^2-a^2}}$$

$$2. \frac{d}{dx} \cos^{-1}\left(\frac{x}{a}\right) = -\frac{1}{\sqrt{a^2-x^2}}$$

$$6. \frac{d}{dx} \cot^{-1}\left(\frac{x}{a}\right) = -\frac{1}{a^2+x^2}$$

$$3. \frac{d}{dx} \tan^{-1}\left(\frac{x}{a}\right) = \frac{a}{a^2+x^2}$$

$$4. \frac{d}{dx} \sec^{-1}\left(\frac{x}{a}\right) = \frac{a}{|x|\sqrt{x^2-a^2}}$$

Extra knowledge

Hyperbolic

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

$$1) \frac{d}{dx} \sinh x = \cosh x$$

$$1) 1 - \tanh^2 x \equiv \operatorname{sech}^2 x$$

$$2) \frac{d}{dx} \cosh x = \sinh x$$

$$2) \coth^2 x - 1 \equiv \operatorname{cosech}^2 x$$

$$3) \frac{d}{dx} \tanh x = \operatorname{sech}^2 x$$

$$4) \frac{d}{dx} \operatorname{sech} x = -\operatorname{sech} x \cdot \tanh x$$

$$5) \frac{d}{dx} \operatorname{csch} x = -\operatorname{csch} x \cdot \coth x$$

$$6) \frac{d}{dx} \coth x = -\operatorname{csch}^2 x$$

Inverse hyperbolic

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

$$5) \frac{d}{dx} \operatorname{csch}^{-1}(x) = -\frac{1}{x \sqrt{x^2+a^2}}$$

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

$$6) \frac{d}{dx} \coth^{-1}(x) = \frac{-1}{x^2-a^2}$$

$$3) \frac{d}{dx} \tanh^{-1}(x) = \frac{1}{a^2-x^2}$$

$$4) \frac{d}{dx} \operatorname{sech}^{-1}(x) = -\frac{1}{(x) \sqrt{a^2-x^2}}$$

Method of Integration

never been taught

(I) $f(x) \rightarrow \{ \text{Polynomial} \}$

① $f(x) \rightarrow \text{linear}$

② $f(x) \rightarrow \text{Non-linear}$

$$\text{Linear: } y = \int [f(x)]^n \cdot dx. \quad \text{Let } y = \int [f(x)]^n \cdot f'(x) \cdot dx.$$

$$= \frac{[f(x)]^{n+1}}{(n+1)f'(x)}$$

(AA) Allowed Alternative

$$y = \frac{[f(x)]^{n+1}}{n+1}$$

(II) exponential if $p(x)$

$$y = \int e^{P(x)} \cdot dx. \quad \text{linear}$$

$$y = \frac{e^{P(x)}}{P'(x)}$$

$$y = \frac{1}{n+1} \int [f(x)]^n \cdot f'(x) \cdot dx.$$

$$y = \frac{1}{n+1} [f(x)]^{n+1} + C.$$

OG

$$y = \int P'(x) \cdot e^{P(x)} dx \quad \text{method of } \left\{ \begin{array}{l} \text{if } P(x) \text{ linear} \\ \text{if } P(x) \text{ non-linear} \end{array} \right.$$

if $P(x) \rightarrow \text{non-linear}$

$$y = \int e^{P(x)} \cdot dx.$$

N/A if $P'(x)$ not multiplied

$$y = \int e^{P(x)} \cdot P'(x) dx \Rightarrow e^{P(x)}$$

III

Reciprocal

① $f(x) \rightarrow$ linear

$$y = \frac{\ln[f(x)]}{f'(x)} + c$$

② $f(x) \rightarrow$ Non-linear

$$y = \int \frac{f'(x)}{[f(x)]} \cdot dx$$

$$y = \ln(f(x))$$

IV Trigonometric

① $\int \cos\theta \cdot d\theta = \sin\theta + c$

② $\int \sin\theta \cdot d\theta = -\cos\theta + c$

③ $\int \sec^2\theta \cdot d\theta = \tan\theta + c$

④ $\int \sec\theta \cdot \tan\theta \cdot d\theta = \sec\theta$

⑤ $\int \csc^2\theta \cdot d\theta = -\cot\theta + c$

⑥ $\int \csc\theta \cdot \cot\theta \cdot d\theta = -\csc\theta + c$

$$\textcircled{7} \quad \int \tan x \cdot dx \Rightarrow - \int \frac{-\sin x}{\cos x} \cdot dx$$

$$\Rightarrow - \ln(\cos x)$$

$$\Rightarrow \ln(\cos x)^{-1}$$

$$\int \tan x \cdot dx = + \ln(\sec x)$$

$$\textcircled{8} \quad \int \cot x \cdot dx \Rightarrow \int \frac{\cos x}{\sin x} \cdot dx$$

$$\int \cot x \cdot dx = \ln(\sin x) = -\ln(\csc^2)$$

$$\textcircled{9} \quad \int \tan 2x \cdot dx = -\frac{1}{2} \int \frac{2(\sin 2x)}{\cos 2x} \cdot dx$$

$$= -\frac{1}{2} \ln(\cos 2x)$$

$$= -\frac{1}{2} \ln(\sec 2x)$$

$$\textcircled{10} \quad \int \sec \theta \cdot d\theta =$$

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

$$\sec \theta = \frac{1}{\cos \theta}$$

$$y = \frac{1}{\cos \theta}$$

$$\cos y = 1$$

April 13, 2019

Integration Applications

Integration By Parts

- ↳ Applies to a product of two unrelated functions.

Promising the formula of Integration By Parts.
Proved by Product Rule.

$$\begin{aligned}y &= xe^x \\ \frac{dy}{dx} &= e^x(1) + (x)(e^x) \\ &= e^x + xe^x\end{aligned}$$

$$\int u v dx = [u \int v dx] - \int [u' \int v dx] dx.$$

$$y = uv$$

$$\frac{dy}{dx} = vu' + uv'$$

$$\int (e^x + xe^x) dx = xe^x$$

$$\int vu' + uv' = uv$$

$$\int e^x + \int xe^x = xe^x.$$

Case ①

$$\int xe^x dx = xe^x - \int e^x dx.$$

$$\int x^n \cdot \text{Trig.} dx.$$

$$\int x^n \cdot e^{P(x)} dx.$$

$$\boxed{\int xe^x dx = xe^x - e^x.}$$

where x^n will always be taken as u .

Case (2) Not Tested.

$$y = \int v \cdot u dx$$

cannot be integrated

$$y = \int 1 \cdot \ln(x) dx$$

$$y = \ln x \int 1 \cdot dx - \int \left(\frac{1}{x} \right) (x) \cdot dx$$

$$y = \int x \ln x - x$$

$$\text{from } f = \ln x$$

$$\ln x \int x \cdot dx - \int \left(\frac{1}{x} \right) \left(\frac{1}{x^2} \right) dx$$

$$\frac{1}{2} x^2 \ln x - \int \frac{1}{2} x dx$$

$$\frac{1}{2} x^2 \ln x - \frac{1}{2} x^2$$

Case (2)

$$1) \int v \cdot u \ln x \cdot dx$$

$$I_n = \int x^n \ln x \cdot dx$$

$$\ln x \int x^n - \int \left(\frac{1}{x} \right) \left(\frac{x^{n+1}}{n+1} \right) dx$$

$$\frac{1}{n+1} x^{n+1} \ln x - \int \frac{1}{n+1} \int x^n (dx) \cdot dx$$

$$\frac{1}{n+1} x^{n+1} \ln x - \frac{1}{(n+1)^2} \int x^{n+1} (dx) \cdot dx$$

Case 3

$$y = \int e^x \cdot \cos x \, dx.$$

If $e^x = u$.

$$e^x \int \cos x \, dx - \int [e^x \int \cos x \, dx] \, dx.$$

$$e^x (\sin x) + \int [e^x \sin x] \, dx$$

$$e^x (\sin x) - \int e^x \sin x \, dx.$$

if $u = \cos x$.

$$\cos x \int e^x \, dx - \int [(-\sin x) e^x] \, dx$$

$$e^x \cos x + \int e^x \sin x \, dx.$$

This makes more sense as it can simplify easily.

→ consistency policy.
because we took
 $u = \text{trig function}$

$$I = \sin x \cdot e^x - \int e^x (\cos x) \, dx$$

$$y = e^x \cos x + e^x \sin x - I.$$

$$2y = e^x (\cos x + \sin x)$$

$$y = \frac{1}{2} e^x (\cos x + \sin x) + C$$

Flowchart of Integration

- otherwise
- 1) Integration by substitution
 - 2) Integration due to Trapezium Rule.

Product

$$y = \int u \cdot v \cdot dx$$

i.e.,

Related

Either of the

two functions
is the derivative
of the other

①

$$y = \int [f(x)]^n \cdot f'(x) \cdot dx$$

$$y = \frac{1}{n+1} [f(x)]^{n+1}$$

$$\textcircled{2} \quad y = \int e^{P(x)} \cdot P'(x) \cdot dx$$

$$y = e^{P(x)}$$

Integration
by parts

Unrelated

$$\textcircled{1} \quad \int x^n e^x \cdot dx$$

$$\int x^n \cdot \text{trig}$$

x^n is always
taken as u.

Quotient

$$y = \int \frac{u}{v} \cdot dx$$

$$u = v'$$

Related

$$\textcircled{1} \quad y = \int \frac{1}{[f(x)]^2} \cdot dx$$

↓

$$y = \frac{\ln(f(x))}{f'(x)} + C$$

where $f(x)$ is linear.

Unrelated

By Partial
Fraction

$$\textcircled{2} \quad \int K \cdot \ln x \cdot dx$$

$$\textcircled{2} \quad y = \int \frac{f'(x)}{[f(x)]^2} \rightarrow \text{mandatory.}$$

where $f(x)$ is non-linear

$$\textcircled{3} \quad \int e^{P(x)} \cdot \text{trig.} dx$$

$$= \ln(f(x)) + C$$

take any as u
and stick with it.

April 20, 2010

Differential Equations

- Every derivative is a differential equation.

$$Q_1: \frac{dy}{dx} = (x^2 - 4) \frac{dy}{dx} = xy$$

$$(x^2 - 4) \frac{dy}{dx} = xy$$

$$x^2 + (1-x)y = \frac{dy}{dx} = x \frac{dy}{dx}$$

$$y = \ln(x^2 - 4) + C$$

$$y = \ln(5) + C$$

$$y = \ln(x^2 - 4) - \ln(5)$$

$$y = \ln((x^2 - 4)^{1/2}) - \ln(5)^{1/2}$$

$$y = \ln\left(\frac{(x^2 - 4)^{1/2}}{5}\right) - \ln(5)^{1/2}$$

$$y = \frac{(x^2 - 4)^{1/2}}{\sqrt{5}} - \ln(5)^{1/2}$$

Partial Fractions (P3)

1) Case #1: Linear Denominators

$$\frac{4x}{(x-4)(x-1)} \equiv \frac{A}{(x-4)} + \frac{B}{(x-1)}$$

$(x-4)(x-1)$ has a linear factor so loop off

so, to obtain the partial fractions we get

$$4x \equiv A(x-1) + B(x-4)$$

to do so we need to solve for A & B

2) Case #2: Repeated Denominators

$$\frac{x}{(x-1)(x-2)^2} \equiv \frac{A}{(x-1)} + \frac{B}{(x-2)} + \frac{C}{(x-2)^2}$$

$$x = A(x-2)^2 + B(x-1)(x-2) + C(x-1)$$

$(x-2)$ is repeated as $(x-2)^2$ nides

there are two terms in the $(x-2)^2$ when we take LCM of the denominators.

To generate,

$$\frac{x}{(x-1)(x-3)^n} \equiv \frac{A}{(x-1)} + \frac{B}{(x-3)} + \frac{C}{(x-3)^2} + \dots + \frac{D}{(x-3)^n} + \frac{E}{(x-3)^{n+1}}$$

But a third degree Binomial term will
not come in the denominator.

so how can we do it?

postponed to next lesson

one of them must be zero

3) Case #3 : Quadratic Denominator

$$\frac{2}{(x-1)(x^2-4)} = \frac{A}{(x-1)} + \frac{Bx+C}{(x^2-4)}$$

The goal is that we need to make the denominator linear. And that is only possible if the denominator is of degree n then numerator is of degree $n-1$.
For instance,

$$\frac{(5-x)x}{(x-2)(x^2-3)} = \frac{A}{(x-2)} + \frac{Bx^2+Cx+D}{x^3-3}$$

But third degree fractions are not in syllables.

Condition #1 : only Proper fractions can get partialized.

In algebra, Improper fraction is the one having a numerator with a degree higher than the denominator

i.e Numerator > Denominator
or Num = Deno.

(89)

$\frac{x^3 - 2x^2 + 1}{x^2 + 2x - 3} \Rightarrow$ cannot be expressed in partial fractions as yet.

By long division,

Dividing $x^3 - 2x^2 + 1$ by $x^2 + 2x - 3$ we get

$$\begin{array}{r} x^3 + 0x^2 + 0x + 2 \\ \underline{- (x^3 + 2x^2 - 3x)} \\ 0 - 2x^2 + 3x + 2 \end{array}$$

Now, since the remainder is less than the divisor, we can write

$$\text{quotient} + \frac{-2x^2 + 3x + 2}{x^2 + 2x - 3} \rightarrow \text{Divisor}.$$

$$\begin{array}{r} x + \underline{-2x^2 + 3x + 2} \\ \underline{x^2 + 2x - 3} \end{array}$$

Now it can be expressed in partial fractions.

$$- (2x^2 - 3x - 2) \Rightarrow \frac{2x^2 - 4x + x - 2}{x^2 + 3x - x - 3}$$

$$\frac{2x(x-2) + 1(x-2)}{x(x+3) - 1(x+3)} \Rightarrow \frac{(2x+1)(x-2)}{(x-1)(x+3)}$$

Some points: Recall ~~Trig~~ identities below!

8.3 Trigonometric Integrals

$$\sin^2 x + \cos^2 x = 1$$

$$1 + \cot^2 x = \csc^2 x$$

$$\tan^2 x + 1 = \sec^2 x$$

- We have to use basic trig identity & work our way through

$$\int \sin^m x \cos^n x \cdot dx$$

② if m odd then write

$$\cos^{2k+1} x = (\cos^2 x)^k \cos x$$

$$= (1 - \sin^2 x)^k \cos x \cdot dx$$

① if m is odd,

$$\text{then write } \sin^m x = \sin^{2k+1} x$$

$$\sin^{2k} x \cdot \sin x = (\sin^2 x)^k \sin x$$

$$= (1 - \cos^2 x)^k \sin x \cdot dx$$

Goal is to bring to one trig identity func only.

As for these two, consider:

③ if m & n are even

Recall that

Replace

dx using

$$2\cos^2 x - 1 = 1 - 2\sin^2 x \quad \text{this}$$

$$= \cos 2x$$

substitution

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

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

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

$$d \cos x = -\sin x dx$$

$$\sin x dx = -d \cos x$$

Replace all expressions with $\cos 2x$!

Recall More Trig identities

$$\text{Say } I = \int_0^{\pi/4} \sqrt{1 + \cos 4x} dx.$$

$$\cos 4x = 2\cos^2 2x - 1$$

$$I = \int_0^{\pi/4} \sqrt{1/4 \cos^2 2x / 1} \cdot dx$$

$$I = \sqrt{2} \int_0^{\pi/4} \cos 2x \cdot dx$$

By eliminating radicals, integrations becomes easier.

Recall trigonometric Compound Angle formulas.

$$\textcircled{1} \sin(A \pm B) = \sin A \cos B \pm \cos A \sin B.$$

$$\textcircled{2} \cos(A \pm B) = \cos A \cos B \mp \sin A \sin B.$$

$$\textcircled{3} \tan(A \pm B) = \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}.$$

Double/Half angle formulas.

$$\textcircled{1} \boxed{\sin 2x = 2 \sin x \cos x}$$

$$\sin(x+x)$$

$$\begin{aligned} & \sin x \cos x + \cos x \sin x \\ &= 2 \sin x \cos x. \end{aligned}$$

$$\textcircled{2} \boxed{\cos 2x = \cos^2 x - \sin^2 x} \quad \textcircled{1}$$

$$\cos(x+x)$$

$$\begin{aligned} & = \cos x \cos x - \sin x \sin x \\ &= \cos^2 x - \sin^2 x. \end{aligned}$$

$$= \cos^2 x - (1 - \cos^2 x)$$

$$= 2 \cos^2 x - 1 \quad \textcircled{2}$$

$$(1 - \sin^2 x) - \sin^2 x.$$

$$= 1 - 2 \sin^2 x \quad \textcircled{3}$$

$$\cos 2x = (\cos x - \sin x)(\cos x + \sin x).$$

$$\textcircled{3} \tan(x+x) = \frac{\tan x + \tan x}{1 - \tan x \tan x}$$

$$\boxed{= \frac{2 \tan x}{1 - \tan^2 x.}}$$

$$\star \cosec(A+B) =$$

$$\frac{1}{\sin(A+B)}$$

$$1 - x^2 \cos^2 \theta + x^2 \sin^2 \theta$$

$$x^2 \cos^2 \theta + 1 - x^2 \sin^2 \theta$$

$$\star \sec(A+B) =$$

$$\frac{1}{\cos(A+B)}$$

$$\cos(A+B)$$

$$\star \cot(A+B) =$$

$$\frac{1}{\cot(A+B)}$$

$$1 - \tan^2 x$$

$$\cosec 2x = \frac{1}{2 \sin x \cos x}$$

$$\cos n\theta = \cos^2 \frac{n\theta}{2} - \sin^2 \frac{n\theta}{2}$$

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

$$\sin 2x = 2 \sin x \cos x$$

$$\sin x \cos x = \frac{\sin 2x}{2}$$

①

FORMULA.

NO NEED FOR REDUCTION

$$\cos 2x = 2 \cos^2 x - 1$$

$$\int \cos^2 x dx = \frac{1}{2} \int (\cos 2x + 1) dx$$

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

②

$$\cos 2x = 1 - 2 \sin^2 x$$

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

$$\sin x = 2 \sin \frac{n}{2} x \cos \frac{n}{2} x$$

for our convenience.

$$\sin 4x = 2 \sin 2x \cos 2x$$

$$\sin 2x \cos 2x = \frac{\sin 4x}{2}$$

8.5 Integration by partial fractions (See Below)

8.6 Reduction Formulas (See Below)

8.8 Improper Integrals.

Integrals with either ^① infinite domain or ^② the area of the given integrand is infinite → i.e. the integral is problematic.

Type ① Improper Integrals.

An Improper Integral either

$$1. \int_a^{\infty} f(x) \cdot dx = \lim_{b \rightarrow \infty} \int_a^b f(x) \cdot dx. \quad \begin{array}{l} \text{Converges} \\ \text{Diverges} \end{array}$$

Meaning the limit approaches a finite value

$$2. \int_{-\infty}^b f(x) \cdot dx = \lim_{a \rightarrow -\infty} \int_a^b f(x) \cdot dx. \quad \begin{array}{l} \text{The limit does not app.} \\ \text{not exists} \end{array}$$

$$3. \int_{-\infty}^{\infty} f(x) \cdot dx = \int_{-\infty}^0 f(x) \cdot dx + \int_0^{\infty} f(x) \cdot dx.$$

Special Improper Integral

$$\int_1^{\infty} \frac{dx}{x^p} \quad \begin{array}{l} \text{(We can do some specific examples if you like)} \end{array}$$

→ when $p \leq 1$, it diverges.

→ when $p > 1$, it converges.

Type ② Improper Integrals.

Here we have an infinite discontinuity at either of the limits, meaning there is a vertical asymptote on either side.

$$1. \int_a^{\infty} f(x) \cdot dx = \lim_{c \rightarrow a^+} \int_c^b f(x) \cdot dx \quad (\text{discontinuity at left end})$$

$$2. \int_a^b f(x) \cdot dx = \lim_{c \rightarrow b^-} \int_a^c f(x) \cdot dx \quad (\text{discontinuity at right end})$$

$$3. \int_a^b f(x) \cdot dx = \int_a^c f(x) \cdot dx + \int_c^b f(x) \cdot dx, \quad \begin{array}{l} \text{where } a < c < b \\ \text{and } f \text{ is discontinuous at } c. \end{array}$$

April 16, 19.

Integration

↳ By Partial fraction

Quotient of unrelated Functions

(Method)

$$\int \frac{2x+1}{x^2-5x+6} dx = \int \frac{2x+1}{(x-2)(x-3)} dx$$

when integrated,
C has to be zero

$$\int \frac{4x}{(x+4)(x^2+3)} dx = A + \frac{Bx+C}{x^2+3}$$

since
 $(x^2+3) = 2x$
and no constant.

$$\int \frac{4x}{(x+4)(x^2+3)} dx = P \quad (x+4) \quad (x^2+3)$$

$$4x = A(x^2+3) + B(x+4)(x^2+3)$$

$$4x = Ax^2 + 3A + Bx^3 + 3Bx + 4Bx^2 + 12B$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (1)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (2)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (3)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (4)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (5)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (6)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (7)$$

$$4x = Bx^3 + (A+4B)x^2 + (3A+12B)x + 3A \quad (8)$$

Reduction Formulas

The time required for repeated integrations by parts can sometimes be shortened by applying reduction formulas like

$$\int \tan^n x \, dx = \frac{1}{n-1} \tan^{n-1} x - \int \tan^{n-2} x \, dx \quad (1)$$

$$\int (\ln x)^n \, dx = x(\ln x)^n - n \int (\ln x)^{n-1} \, dx \quad (2)$$

$$\int \sin^n x \cos^m x \, dx = -\frac{\sin^{n-1} x \cos^{m+1} x}{m+n} + \frac{n-1}{m+n} \int \sin^{n-2} x \cos^m x \, dx \quad (n \neq -m). \quad (3)$$

By applying such a formula repeatedly, we can eventually express the original integral in terms of a power low enough to be evaluated directly. The next example illustrates this procedure.

EXAMPLE 4 Find

$$\int \tan^5 x \, dx.$$

Solution We apply Equation (1) with $n = 5$ to get

$$\int \tan^5 x \, dx = \frac{1}{4} \tan^4 x - \int \tan^3 x \, dx.$$

We then apply Equation (1) again, with $n = 3$, to evaluate the remaining integral:

$$\int \tan^3 x \, dx = \frac{1}{2} \tan^2 x - \int \tan x \, dx = \frac{1}{2} \tan^2 x + \ln |\cos x| + C.$$

The combined result is

$$\int \tan^5 x \, dx = \frac{1}{4} \tan^4 x - \frac{1}{2} \tan^2 x - \ln |\cos x| + C'. \quad \blacksquare$$

As their form suggests, reduction formulas are derived using integration by parts. (See Example 5 in Section 8.2.)

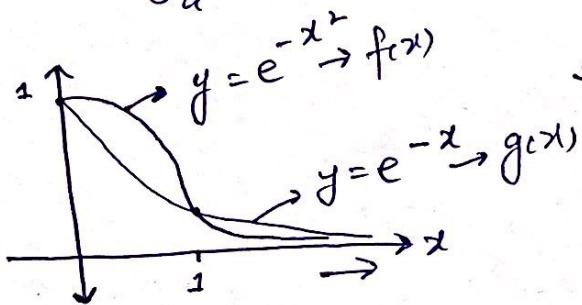
Sometimes it's harder to find Convergence/Divergence.
Therefore we have some tests.

Direct Comparison test

if f & g are continuous on $[a, \infty)$ with $0 \leq f(x) \leq g(x) \forall x \geq a$.

Then

- ① if $\int_a^\infty g(x) \cdot dx$ converges, then $\int_a^\infty f(x) \cdot dx$ also converges.
- ② if $\int_a^\infty f(x) \cdot dx$ diverges, then $\int_a^\infty g(x) \cdot dx$ also diverges.



since we don't need to know whether $f(x)$ converges or not,
as long as $g(x)$ converges.

(Direct
Comparison
Test).

12.1 3D Coordinate System.

L'Hopital Comparison Test.

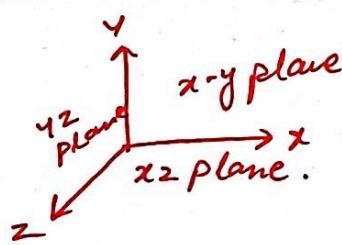
if $\lim_{x \rightarrow \infty} \frac{f(x)}{g(x)} = L$ then

1. either both converge

2. or diverge.

$\int_a^\infty f(x) \cdot dx$
 $\text{if } \int_a^\infty g(x) \cdot dx$

12.1 3-D coordinate System.



sphere equation:
 $(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2 = a^2$

12.2 Vectors.

Checklist of learning and understanding

The vector product:

- The vector product is $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}||\mathbf{b}|\sin\theta$.
- The result $\mathbf{a} \times \mathbf{b}$ produces a vector perpendicular to the plane that is parallel to both \mathbf{a} and \mathbf{b} .
- The area of the triangle OAB is given as $\frac{1}{2}|\mathbf{a} \times \mathbf{b}|$.
- The volume of a tetrahedron is given as $\frac{1}{6}|(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}|$.

E

Vector equation of a line:

- The vector equation of a line is $\mathbf{r} = \mathbf{a} + \mathbf{b}t$, where \mathbf{a} is a position vector of a point on the line and \mathbf{b} is the direction vector of the line.
- The shortest distance between a point and a line is derived from $\overrightarrow{PQ} \cdot \mathbf{b} = 0$, where P is the point and Q is a point on the line.
- The shortest distance between the skew lines $\mathbf{r}_1 = \mathbf{a}_1 + \mathbf{b}_1s$ and $\mathbf{r}_2 = \mathbf{a}_2 + \mathbf{b}_2t$ is given by the formula $\left| \frac{(\mathbf{a}_2 - \mathbf{a}_1) \cdot (\mathbf{b}_1 \times \mathbf{b}_2)}{|\mathbf{b}_1 \times \mathbf{b}_2|} \right|$.

Planes:

- The scalar equation of a plane is $\mathbf{r} \cdot \mathbf{n} = \mathbf{a} \cdot \mathbf{n}$.
- The Cartesian equation of a plane is $ax + by + cz = d$.
- The vector equation of a plane is $\mathbf{r} = \mathbf{a} + \mathbf{b}s + \mathbf{c}t$.
- For the angle between the planes $\mathbf{r} \cdot \mathbf{n}_1 = d_1$ and $\mathbf{r} \cdot \mathbf{n}_2 = d_2$, use $\cos \alpha = \frac{\mathbf{n}_1 \cdot \mathbf{n}_2}{|\mathbf{n}_1||\mathbf{n}_2|}$. The two possible angles are α and $180^\circ - \alpha$.
- For the line of intersection of two planes, set one variable as a free variable (e.g. z) and then obtain a set of equations such as:

$$\begin{aligned}x &= a + bt \\y &= c + dt \\z &= e + ft\end{aligned}$$

The equation of the line of intersection is then $\mathbf{r} = ai + cj + ek + (bi + dj + fk)t$.

- For a line meeting a plane, substitute the parametric form of the equation of the line into the equation of the plane to determine the position vector of their point of intersection.
- For the angle θ between the line $\mathbf{r} = \mathbf{a} + \mathbf{b}t$ and the plane with normal \mathbf{n} , use $\cos \alpha = \frac{\mathbf{n} \cdot \mathbf{b}}{|\mathbf{n}||\mathbf{b}|}$.
- Depending on the size of α , use either $\theta = 90^\circ - \alpha$ or $\theta = \alpha - 90^\circ$.
- For the shortest distance between the point P and the plane $\mathbf{r} \cdot \mathbf{n} = d$ use $\left| \frac{\overrightarrow{PQ} \cdot \mathbf{n}}{|\mathbf{n}|} \right|$, where Q can be any point in the plane.