

Differentiating Implicit Functions

○ $e^y + xy - e = 0, \frac{dy}{dx} = ?$

Exercise

- Find the value of $\frac{dy}{dx}$ for the function $y^5 + 2y - x - 3x^7 = 0$ at $x = 0$.
- Find the equation of the tangent to the ellipse $\frac{x^2}{16} + \frac{y^2}{9} = 1$ at $\left(2, \frac{3}{2}\sqrt{3}\right)$

Another Technique:

- Substitution

- $$\begin{cases} x = a \cos t \\ y = b \sin t \end{cases}$$

- $$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$$

- $$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{d}{dt} \left(\frac{\frac{dy}{dt}}{\frac{dx}{dt}} \right) \frac{dt}{dx} = \frac{\frac{d^2y}{dt^2} \frac{dx}{dt} - \frac{dy}{dt} \frac{d^2x}{dt^2}}{\left(\frac{dx}{dt} \right)^2} \cdot \frac{1}{\frac{dx}{dt}} = \frac{\frac{d^2y}{dt^2} \frac{dx}{dt} - \frac{dy}{dt} \frac{d^2x}{dt^2}}{\left(\frac{dx}{dt} \right)^3}$$

Exercise

- Find $\frac{d^2y}{dx^2}$ for the function defined by: $\begin{cases} x = a(t - \sin t) \\ y = a(1 - \cos t) \end{cases}$

The Logarithmic Method in Differentiation

- $y = a^x$

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

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

- $\frac{1}{y} \frac{dy}{dx} = \frac{d \ln[f(x)]}{dx}$

- $\frac{dy}{dx} = y \cdot \frac{d \ln[f(x)]}{dx}$

Exercise

○ Find the First Derivatives of the Following Functions

○ $y = x^x$

○ $y = x^{\sin x}$

○ $y = x^{x^x}$

○ $y = \frac{\sqrt{x+2} (3-x)^4}{(x+1)^5}$

L'Hôpital's rule (L'Hospital's rule)

- $f(x) = \frac{g(x)}{h(x)}$
- When $g(x_0) = h(x_0) = 0$ or ∞ and $g(x)$ and $h(x_0)$ are differentiable around x_0 and $h'(x_0) \neq 0$
- $f(x_0) = \frac{g(x_0)}{h(x_0)} = \frac{g'(x_0)}{h'(x_0)}$

○ $\lim_{x \rightarrow 0} \sin(x) = x$

Integration

Fundamentals of Indefinite Integration

- Integration is the inverse of differentiation
- If a function $F(x)$ is differentiable and the differentiated product is $f(x)$, we call $F(x)$ the original function of $f(x)$. The written expression is:
- $F(x) = \int f(x) dx$

1. $\int k \, dx = kx + C$

2. $\int x^n \, dx = \frac{1}{n+1} x^{n+1} + C$

3. $\int \frac{dx}{x} = \ln|x| + C$

4. $\int \frac{dx}{1+x^2} = \arctan x + C$

5. $\int \frac{dx}{\sqrt{1-x^2}} = \arcsin x + C$

6. $\int \cos x \, dx = \sin x + C$

7. $\int \sin x \, dx = -\cos x + C$

8. $\int \frac{dx}{\cos^2 x} = \tan x + C$

9. $\int \frac{dx}{\sin^2 x} = -\cot x + C$

10. $\int \sec x \tan x \, dx = \sec x + C$

11. $\int \csc x \cot x \, dx = -\csc x + C$

12. $\int e^x \, dx = e^x + C$

13. $\int a^x \, dx = \frac{a^x}{\ln a} + C$

Exercise

○ Derive the following integration results.

○ $\int \sqrt{x}(x^2 - 5)dx$

○ $\int \frac{(x-1)^3}{x^2} dx$

○ $\int \tan^2 x \, dx$

○ $\int \sin^2 \frac{x}{2} dx$

○ $\int \frac{2x^4 + x^2 + 3}{x^2 + 1} dx$

Techniques in Indefinite Integration/Substitution

- $\int g(x)dx = \int f[\varphi(x)]\varphi'(x)dx = \left[\int f(u)du\right]_{u=\varphi(x)}$

Exercise

Derive the following integration results:

1. $\int \frac{x^2}{(x+2)^3} dx$

2. $\int 2xe^{x^2} dx$

3. $\int x\sqrt{1-x^2} dx$

4. $\int \frac{1}{a^2+x^2} dx$

5. $\int \frac{1}{\sqrt{a^2-x^2}} dx$

6. $\int \frac{1}{x^2-a^2} dx$

7. $\int \frac{dx}{x(1+2 \ln x)}$

8. $\int \tan x dx$

9. $\int \sin^3 x dx$

10. $\int \sin^2 x \cos^5 x dx$

11. $\int \sec^6 x dx$

12. $\int \tan^5 x \sec^3 x dx$

13. $\int \csc x dx$

14. $\int \sec x \, dx$

15. $\int \cos 3x \cos 2x \, dx$

16. $\int \sqrt{a^2 - x^2} \, dx$

17. $\int \frac{x}{\sqrt{x^2 + a^2}} \, dx$

18. $\int \frac{dx}{\sqrt{x^2 - a^2}}$

19. $\int \frac{\sqrt{a^2 - x^2}}{x^4} \, dx$

- By making use of substitution, we can add another 12 formulae to the previous list.

$$14. \int \tan x \, dx = -\ln|\cos x| + C$$

$$15. \int \cot x \, dx = \ln|\sin x| + C$$

$$16. \int \sec x \, dx = \ln|\sec x + \tan x| + C$$

$$17. \int \csc x \, dx = \ln|\csc x - \cot x| + C$$

$$18. \int \frac{dx}{a^2+x^2} = \frac{1}{a} \arctan \frac{x}{a} + C$$

$$19. \int \frac{dx}{x^2-a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right| + C$$

$$20. \int \frac{dx}{\sqrt{a^2-x^2}} = \arcsin \frac{x}{a} + C$$

$$21. \int \frac{dx}{\sqrt{x^2+a^2}} = \ln(x + \sqrt{x^2+a^2}) + C$$

$$22. \int \frac{dx}{\sqrt{x^2-a^2}} = \ln(x + \sqrt{x^2-a^2}) + C$$

$$23. \int \sinh x \, dx = \cosh x + C$$

$$24. \int \cosh x \, dx = \sinh x + C$$

Exercise

○ Derive the following integration results:

○ $\int \frac{1}{x^2-2x+2} dx$

○ $\int \frac{1}{x^2-2ax+b} dx$

○ $\int \sin^4 x dx$

Additional Questions:

○ $\int_{-\infty}^{\infty} e^{-x^2} dx$

○ $\int_0^{\infty} e^{-\frac{x^2}{2}} dx$

○ $\int \frac{1}{1+\sin x} dx$

Integration by Parts

- If functions $u = u(x)$ and $v = v(x)$ are continuously differentiable, then we should have the following differentiation result:
- $\frac{d(uv)}{dx} = \frac{du}{dx} v + u \frac{dv}{dx}$
- $u \frac{dv}{dx} = \frac{d(uv)}{dx} - \frac{du}{dx} v$
- Integrate both sides gives:
- $\int \left(u \frac{dv}{dx} \right) dx = uv - \int \frac{du}{dx} v dx$
- A shorthand version of this equation is:
- $\int u dv = uv - \int v du$

Exercise

○ Derive the following integration results:

○ $\int x \cos x \, dx$

○ $\int x e^x \, dx$

○ $\int x^2 e^x \, dx$

○ $\int x \ln x \, dx$

○ $\int \arccos x \, dx$

○ $\int x \arctan x \, dx$

○ $\int e^x \sin x \, dx$

○ $\int \sec^3 x$

○ $\int e^{\sqrt{x}} \, dx$

Integrating Rational Functions

- A rational function can be expressed as the ratio between two polynomials: $f(x) = \frac{P(x)}{Q(x)}$. In general, when rational functions are to be integrated, it is always a good idea to disintegrate the original function into partial fractions, i.e.
- $f(x) = \frac{P(x)}{Q(x)} = \sum \frac{a_n}{h_n(x)}$
- Where $h_n(x)$ are polynomials that are factors of $Q(x)$.

Exercise

○ Derive the following integration results:

○ $\int \frac{x+1}{x^2-5x+6} dx$

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

○ $\int \frac{x-3}{(x-1)(x^2-1)} dx$

○ $\int \frac{1+\sin x}{\sin x(1+\cos x)} dx$

○ $\int \frac{\sqrt{x-1}}{x} dx$

○ $\int \frac{dx}{1+\sqrt[3]{x+2}}$

○ $\int \frac{dx}{(1+\sqrt[3]{x})\sqrt{x}}$