1 Limits and Continuity

Limits

Let f be a real-valued function defined on some interval I and let c be a

Limit existence:
$$\lim f(x) = \lim f(x) = \lim f(x)$$

Evaluating a limit: $\lim_{x\to c} f(x) = f(c)$ given that f is continuous at x=c

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

•
$$\lim_{x \to \infty} kf(x) = k \lim_{x \to \infty} f(x)$$

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

•
$$\lim_{x\to c} \frac{f(x)}{q(x)} = \frac{\lim_{x\to c} f(x)}{\lim_{x\to c} q(x)}$$

•
$$\lim_{x\to c} g(f(x)) = g(b) = g(\lim_{x\to c} f(x))$$
 if g is continuous at point b and $\lim_{x\to c} f(x) = b$

Continuity

Applicable to endpoints

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

Continuity on an interval: f is continuous at x = c for all $c \in I$ If f and g are continuous at x=c, then $f+g, f^n, kf, fg, \frac{f}{g}$ if $g(c)\neq 0$ are

If f is continuous at x = g(c), then composite function $f \circ g$ is continuous

Limits at infinity

If $\lim_{x\to\infty} f(x) = c \in \mathbb{R}$ or $\lim_{x\to\infty} f(x) = c \in \mathbb{R}$, then y=c is a horizontal asymptote of f(x)

Limit of rational functions:

$$\lim_{x\to\pm\infty}\frac{P(x)}{Q(x)}=\lim_{x\to\pm\infty}\frac{\overbrace{Ax^{\alpha}}^{\alpha}+\cdots}{\underbrace{Bx^{\beta}}^{\beta}+\cdots}=\begin{cases} 0,\alpha<\beta\\\frac{A}{B},\alpha=\beta\\\infty/-\infty,\alpha>\beta \end{cases}$$

•
$$\lim_{x \to \infty} \frac{1}{x^n} = \lim_{x \to -\infty} \frac{1}{x^n} = 0$$

Indeterminate forms

 $\lim_{x\to c} \frac{f(x)}{g(x)} \text{ has form } \frac{0}{0} \text{ or } \frac{\infty}{\infty}$ **Replacement rule**: If $f(x) = g(x) \forall x \in I$ (except possibly at x=c), then $\lim f(x) = \lim g(x)$

Trigonometric limits

If $\lim g(x) = 0$, then

•
$$\lim_{x \to c} \frac{\sin g(x)}{g(x)} = \lim_{x \to c} \frac{g(x)}{\sin g(x)} = 1$$

•
$$\lim_{x \to c} \frac{\tan g(x)}{g(x)} = \lim_{x \to c} \frac{g(x)}{\tan g(x)} = 1$$

Squeeze theorem

Suppose $g(x) \leq f(x) \leq h(x) \forall x \in I$ where $c \in I$, except possibly at x = c. If $\lim g(x) = \lim h(x) = L$, then $\lim f(x) = L$

If $\lim_{x \to a} g(x) = 0$, then for any function h, $\lim_{x \to a} g(x) \sin h(x) = 0$ and $\lim g(x)\cos h(x) = 0$

Intermediate value theorem

If f is continuous on [a,b] and k is a number between f(a) and f(b), then f(c) = k for some $c \in [a, b]$

Precise definition of the limit of a function

Let f(x) be defined on an open interval containing the point c, except possibly at c itself. We say that the limit of f(x) as x approaches c is the number

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

if, for every number $\epsilon > 0$, there exists a corresponding $\delta > 0$ such that for

$$0 < |x - c| < \delta \Rightarrow |f(x) - L| < \epsilon$$

Try to represent the LHS as RHS or vice versa to solve for ϵ or δ

Differentiation

$$f'(x_0) = \lim_{h \to 0} \frac{f(x_0 + h) - f(x_0)}{h} = \lim_{x \to x_0} \frac{f(x) - f(x_0)}{x - x_0}$$

then f is continuous at $x = x_0$ (converse is not always true) Differentiability on intervals: A function f is differentiable on an interval I if it is differentiable at every point in I

Rules of differentiation

	Constant rule	$\frac{d}{dx}c = 0$				
	Constant multiple rule	$\frac{d}{dx}cu = c\frac{du}{dx}$				
	Sum rule	$\frac{d}{dx}u + v = \frac{du}{dx} + \frac{dv}{dx}$				
	Product rule	$\frac{d}{dx}uv = \frac{du}{dx}v + u\frac{dv}{dx}$				
	Quotient rule	$\frac{dx}{dx}\frac{u}{dx} = \frac{\frac{dx}{du}v - u\frac{dx}{dx}}{v^2}$				
	Chain rule	$\frac{d}{dx}f(g(x)) = f'(g(x))g'(x)$				

Common differentiation identities

Function	Derivative	Function	Derivative
x^n	nx^{n-1}	$\sin^{-1} x$	$\frac{1}{\sqrt{1-x^2}}$
$\cos x$	$-\sin x$	$\cos^{-1} x$	$-\frac{1}{\sqrt{1-x^2}}$
$\sin x$	$\cos x$	$\tan^{-1} x$	$\frac{1}{1+x^2}$
$\tan x$	$\sec^2 x$	$\sec^{-1} x$	$\frac{1}{ x \sqrt{x^2-1}}, x > 1$
$\sec x$	$\sec x \tan x$	$\csc^{-1} x$	$-\frac{1}{ x \sqrt{x^2-1}}, x > 1$
$\csc x$	$-\csc x \cot x$		
$\cot x$	$-\csc^2 x$		
e^x	e^x		
$\ln x$	$\frac{1}{x}$		

Implicit differentiation

Differentiate both sides of an equation

$$\frac{d}{dx}g(y) = g'(y)\frac{dy}{d}$$

Derivative of inverse function

Let f be bijective and differentiable on an open interval I

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

Higher-order derivatives

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

Parametric equations

$$x = f(t)$$
 and $y = g(t), \therefore \frac{dy}{dx} = \frac{dy}{dt} \div \frac{dx}{dt}$

2 Applications of Differentiation

Tangents and normals

Tangent:

$$y - f(x_0) = m(x - x_0)$$

Normal

$$y - f(x_0) = -\frac{1}{m}(x - x_0), m = f'(x_0)$$

Increasing and decreasing function

- f is increasing on an interval I if $f(x_2) > f(x_1)$ for $x_1, x_2 \in I$ and
- f is decreasing on an interval I if $f(x_2) < f(x_1)$ for $x_1, x_2 \in I$ and

If f is differentiable on (a, b) and continuous on [a, b], then

- f is increasing on [a, b] if $f'(x) > 0, \forall x \in (a, b)$
- f is decreasing on [a, b] if $f'(x) < 0, \forall x \in (a, b)$

Concave upward and downward

Let f be differentiable on (a, b) and $c \in (a, b)$

- If f''(c) > 0, then f is concave upward at (c, f(c)) (tangent function is
- If f''(c) < 0, then f is concave downward at (c, f(c)) (tangent function is decreasing)

Point of inflection is a point (c, f(c)) where the graph of the function fhas a tangent line and where the concavity changes f''(c) = 0 if (c, f(c)) is a point of inflection and f''(c) exists

Related rates

Rate of change with relation to time

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

Maximum and minimum values

- Absolute/global maximum at x = c if $f(x) \le f(c), \forall x \in D_f$
- Absolute/global minimum at x = c if $f(x) \ge f(c), \forall x \in D_f$
- Relative/local maximum on interval I at x = c if $f(x) \le f(c), \forall x$ in open interval containing x = c
- Relative/local minimum on interval I at x = c if $f(x) \ge f(c), \forall x$ in open interval containing x = a

Extreme value theorem: If f is continuous on a closed interval [a, b], then f attains an absolute maximum value and an absolute minimum value

If f is differentiable on an open interval containing x = c and f has a local extremum at x = c, then f'(c) = 0

Critical point of f is a) not an endpoint, and b) either f'(c) = 0 or f'(c)does not exist

First derivative test

Let f be differentiable on an open interval containing a critical point c except possibly at c and f is continuous at c

- f' goes from positive to negative at x = c, f(c) is a local maximum
- f' goes from negative to positive at x = c, f(c) is a local minimum
- f' does not change sign x = c, f(c) is not a local extremum

Second derivative test

Let f be a twice differentiable function defined in an open interval containing

- f'(c) = 0 and f''(c) < 0, f(c) is a local maximum
- f'(c) = 0 and f''(c) > 0, f(c) is a local minimum
- f''(c) = 0 is inconclusive

L'Hôpital's Rule

If $\lim_{x\to c} \frac{f(x)}{g(x)}$ is an indeterminate form, then

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

Rolle's Theorem

Let f be continuous on [a, b] and differentiable on (a, b). If f(a) = f(b), then there is at least one number $c \in (a, b)$ such that f'(c) = 0

Mean Value Theorem

Let f be continuous on [a,b] and differentiable on (a,b). Then, there is at least one number $c \in (a, b)$ such that

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

3 Integrals

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

$$\int f(x)dx = F(x) + C$$

$$\int \alpha f(x) + \beta g(x)dx = \alpha \int f(x)dx + \beta \int g(x)dx$$

Antidoniuntiun

Common integration identities

Eumation

$\int (ax+b)^n dx \\ \int \frac{1}{ax+b} dx \\ \int e^{ax+b} dx \\ \int \int e^{ax+b}$	Function	Antiderivative
$\int \frac{1}{ax+b} dx \\ \int e^{ax+b} dx \\ \int \sin(ax+b) dx \\ \int \cos(ax+b) dx \\ \int \tan(ax+b) dx \\ \int \cot(ax+b) dx \\ \int \csc(ax+b) dx \\ \int \csc(ax+b) dx \\ \int \cot(ax+b) dx \\ \int \sec^2(ax+b) dx \\ \int \csc^2(ax+b) dx \\ \int \csc^2(ax+b) dx \\ \int \csc^2(ax+b) dx \\ \int \csc^2(ax+b) dx \\ \int \int \sec^2(ax+b) dx \\ \int \int \csc^2(ax+b) dx \\ \int \int \frac{1}{a^2+(x+b)^2} dx \\ \int \frac{1}{a^2-(x+b)^2} dx \\ \int 1$	$\int (ax+b)^n dx$	$\frac{(ax+b)^{n+1}}{(n+1)a} + C, (n \neq 1)$
$\int \sin(ax+b)dx \\ \int \cos(ax+b)dx \\ \int \tan(ax+b)dx \\ \int \sec(ax+b)dx \\ \int \sec(ax+b)dx \\ \int \csc(ax+b)dx \\ \int \cot(ax+b)dx \\ \int \sec^2(ax+b)dx \\ \int \csc^2(ax+b)dx \\ \int \csc^2(ax+b)dx \\ \int \frac{1}{a} \ln \sec(ax+b) + \tan(ax+b) + C \\ -\frac{1}{a} \ln \sec(ax+b) + \cot(ax+b) + C \\ -\frac{1}{a} \ln \csc(ax+b) + \cot(ax+b) + C \\ -\frac{1}{a} \ln \cot(ax+b) +$	$\int \frac{1}{ax+b} dx$	
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	$\int \sqrt{x^2 - a^2 dx}$	$\left \frac{1}{2} \sqrt{x^2 - a^2} - \frac{a}{2} \ln \left x + \sqrt{x^2 - a^2} \right + C \right $

Partial fractions

Decompose a rational expression, $f(x) = \frac{P(x)}{Q(x)}$, into a series of simpler rational expressions.

Only possible if deg(P(x)) < deg(Q(x))

- 1. Factor the denominator
- 2. Apply the following rules for each factor:

$$ax + b \longrightarrow \frac{A}{ax + b}$$

$$(ax + b)^k \longrightarrow \frac{A}{ax + b} + \frac{A_2}{(ax + b)^2} + \dots + \frac{A_k}{(ax + b)^k}$$

$$ax^2 + bx + c \longrightarrow \frac{Ax + B}{ax^2 + bx + c}$$

$$(ax^2 + bx + c)^k \longrightarrow \frac{A_1x + B}{ax^2 + bx + c} + \frac{A_2x + B}{(ax^2 + bx + c)^2}$$

$$+ \dots + \frac{A_kx + B}{(ax^2 + bx + c)^k}$$

- 3. Break up the rational expression into the sum of terms
- 4. Solve for every A_k and B_k

If $deg(P(x)) \ge deg(Q(x))$, then perform polynomial division first.

Integration by substitution

$$\int f(g(x))g'(x)dx = \int f(u)du$$

$$\int_{a}^{b} f(g(x))g'(x)dx = \int_{a}^{u(b)} f(u)du$$

Integration by parts

$$\int f'(x)g(x)dx = f(x)g(x) - \int f(x)g'(x)dx$$

Order of differentiation

- 1. Logarithmic function: $\ln(ax + b)$ or its higher powers
- 2. Inverse trigonometric function: $\sin^{-1}(ax+b)$, $\cos^{-1}(ax+b)$, $\tan^{-1}(ax+b)$
- 3. Algebraic function: Power functions x^a , polynomials
- 4. **Trigonometric function:** $\sin(ax+b)$, $\cos(ax+b)$, $\tan(ax+b)$, $\csc(ax+b)$, $\sec(ax+b)$, $\cot(ax+b)$ or any combinations of these

Order of integration

- 1. Exponential function: e^{ax+b}
- 2. Trigonometric function: $\sin{(ax+b)}$, $\cos{(ax+b)}$, $\tan{(ax+b)}$, $\csc{(ax+b)}$, $\sec{(ax+b)}$, $\cot{(ax+b)}$ or any combinations of these

Riemann sums

Approximating the area under function f from a to b by dividing each section into rectangles of width $\frac{1}{a}$

$$\int_{a}^{b} f(x)dx = \lim_{n \to \infty} \left\{ \sum_{k=1}^{n} \left(\frac{b-a}{n} \right) f\left(a + k\left(\frac{b-a}{n}\right) \right) \right\}$$

Fundamental Theorem of Calculus

$$\frac{d}{dx} \int_a^{g(x)} f(t) dt = f(g(x)) g'(x)$$

$$\int_{a}^{b} f(x)dx = F(b) - F(a)$$

where F(x) is the antiderivative of f(x)

Definite integrals

Let $c \in [a, b]$ and $\alpha, \beta \in \mathbb{R}$

- 1. $\int_{a}^{b} \alpha dx = \alpha(b a)$
- 2. $\int_{c}^{c} f(x)dx = 0$
- 3. $\int_a^b (\alpha f(x) + \beta g(x))dx = \int_a^b \alpha f(x)dx + \int_a^b \beta g(x)dx$
- 4. $\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx$
- 5. $\int_a^b f(x)dx = -\int_b^a f(x)dx$
- 6. $\int_a^b f(x)dx \ge 0$ if $f(x) \ge 0$ for $a \le x \le b$
- 7. $\int_a^b f(x)dx \le 0$ if $f(x) \le 0$ for $a \le x \le b$
- 8. $\int_a^b f(x)dx \ge \int_a^b g(x)dx$ if $f(x) \ge g(x)$ for $a \le x \le b$
- 9. $\int_a^b f(x)dx \le \int_a^b g(x)dx$ if $f(x) \le g(x)$ for $a \le x \le b$
- 10. $m(b-a) \leq \int_a^b g(x)dx \leq M(b-a)$ if $m \leq f(x) \leq M$ for $a \leq x \leq b$
- 11. $\int_{a}^{a} f(x)dx = 0$ if f is an odd function defined on [-a, a]
- 12. $\int_{-a}^{a} f(x)dx = 2 \int_{0}^{a} f(x)dx$ if f is an even function defined on [-a, a]

Improper integrals

If limit does not exist, improper integral diverges, else it converges

Type 1

If f(x) is continuous on given range,

1.
$$\int_{a}^{\infty} f(x)dx = \lim_{b \to \infty} \int_{a}^{b} f(x)dx$$

2.
$$\int_{-\infty}^{b} f(x)dx = \lim_{a \to -\infty} \int_{a}^{b} f(x)dx$$

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

Type

- 1. $\int_a^b f(x)dx = \lim_{c \to a^+} \int_c^b f(x)dx$ if f(x) is continuous on (a,b] and discontinuous at a
- 2. $\int_a^b f(x) dx = \lim_{c \to b^-} \int_a^c f(x) dx \text{ if } f(x) \text{ is continuous on } [a,b) \text{ and diss}$
- 3. $\int_{a}^{b} f(x)dx = \int_{a}^{c} f(x)dx + \int_{c}^{b} f(x)dx \text{ if } f(x) \text{ is discontinuous at } c \text{ with }$

4 Applications of Integration

Area between curves

Regardless of whether $f(x) \ge g(x)$ or vice versa

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

If lower bound by x-axis, then g(x) is a constant function of 0

$$A = \int_{-d}^{d} |f(y) - g(y)| dy$$

for curves bound by the y-axis

Note: split into smaller integrals if necessary

Volume of solid of revolution

Assuming revolution about x-axis or y-axis only

Disk method

$$V = \pi \int_{a}^{b} [f(x)]^{2} dx - \pi \int_{a}^{b} [g(x)]^{2} dx$$

where f(x) and g(x) is the radius of the outer and inner disk and $f(x) \geq g(x)$

$$V = \pi \int_c^d [f(y)]^2 dy - \pi \int_c^d [g(y)]^2 dy$$

where f(y) and g(y) is the radius of the outer and inner disk and $f(y) \ge g(y)$

Cylindrical shell method

$$V = 2\pi \int_{a}^{b} x |f(x) - g(x)| dx$$

where x is the radius of the shell, f(x)-g(x) is the height of the shell, and $f(x)\geq g(x)$

$$V = 2\pi \int_{c}^{d} y |f(y) - g(y)| dy$$

where y is the radius of the shell, f(y)-g(y) is the width of the shell, and $f(y)\geq g(y)$

Arc length of curve

$$L = \int_{a}^{b} \sqrt{1 + [f'(x)]^2} dx$$

applicable to x = f(y) as well

5 Basics

Interval notation

$$\begin{aligned} x &\in [a,b] = a \leq x \leq b \\ x &\in (a,b) = a < x < b \\ x &\in (a,b] = a < x \leq b \text{ OR } x \in [a,b) = a \leq x < b \end{aligned}$$

Properties of absolute values

- $(|-x| = |x|) \forall x \in \mathbb{R}$
- $(|xy| = |x||y|) \forall x, y \in \mathbb{R}$
- $(-|x| \le x \le |x|) \forall x \in \mathbb{R}$
- For a fixed r > 0, |x| < r iff $x \in (-r, r)$
- $(\sqrt{x^2} = |x|) \forall x \in \mathbb{R}$
- Triangle inequality: $(|x+y| \le |x| + |y|) \forall x, y \in \mathbb{R}$

Properties of inequality

- $a \le b \land c \le d \rightarrow a + c \le b + d$
- $0 < a \land b \le c \rightarrow ab \le ac$
- $0 > a \land b \le c \rightarrow ab \ge ac$

Solving quadratic inequalities

Find the roots, select x between roots, apply x to quadratic inequality to check if applicable. If applicable, include root in solution

Solving absolute inequalities

 $\begin{aligned} & \text{Applicable to} < and > \\ & |f(x)| \leq g(x) \Leftrightarrow -g(x) \leq f(x) \leq g(x) \\ & |f(x)| \geq g(x) \Leftrightarrow f(x) \leq -g(x) \vee f(x) \geq g(x) \end{aligned}$

Solving rational inequalities

Bring all terms with x to one side and solve accordingly

Functions

 $f:A \to B=a \mapsto f(a)$ assigns to each $a \in A$ one specific member $f(a) \in B$ A is the *domain* of f and B is the *codomain* of f Range (R) of $f=\{f(x) \in B|x \in A\}$ Note $R \subseteq B$

Restricting domains

 $\mathbb{R} \setminus \{\dots\}$

Composite function

$$(f: A \rightarrow B \land g: B \rightarrow C) \rightarrow g \circ f: A \rightarrow C = g(f(x))$$

Inverse function

$$f(g(x)) = x \to f = g^{-1}(x)$$

To solve, swap x and y in the equation and isolate for x in terms of y

Function type

- Injective: $f(x) = f(y) \Rightarrow x = y$ (one-to-one)
- Surjective: for any $z \in B$, there is an $x \in A$ such that f(x) = z (every input has an output)
- Bijective: f is both injective and surjective (strictly one-to-one across all input to output)

Rational Functions

 $\frac{p(x)}{q(x)}$

p(x) and q(x) are polynomials **Domain:** $\mathbb{R} \setminus \{\text{roots of } q(x)\}$

Exponential and Logarithmic Functions

$$f(x) = a^x, a > 0$$

Inverse identities: $e^{\ln x}=x, x>0$ and $\ln e^x=x, \forall x$ Domain: $\mathbb R$

Change of base formulae

$$\log_a x = \frac{\ln x}{\ln a}, a > 0 \text{ and } a \neq 1$$

Range of a Function

Determine the range of a function using basic algebraic techniques like finding the inverse and solving the domain of the inverse (equals to the range of the original)

6 Appendix

Trigonometric identities

- $\sec^2 x 1 = \tan^2 x$
- $\csc^2 x 1 = \cot^2 x$
- $\sin A \cos A = \frac{1}{2} \sin 2A$
- $\cos^2 A = \frac{1}{2}(1 + \cos 2A)$
- $\sin^2 A = \frac{1}{2}(1 \cos 2A)$
- $\sin A \cos B = \frac{1}{2}(\sin(A+B) + \sin(A-B))$ • $\cos A \sin B = \frac{1}{2}(\sin(A+B) - \sin(A-B))$
- $\cos A \cos B = \frac{1}{2}(\cos(A+B) + \cos(A-B))$
- $\sin A \sin B = -\frac{1}{2}(\cos(A+B) \cos(A-B))$
- $\sqrt{a^2 (x+b)^2} \to x + b = a \sin \theta, -\frac{\pi}{2} \le \theta \le \frac{\pi}{2}$ • $\sqrt{a^2 + (x+b)^2} \to x + b = a \tan \theta, -\frac{\pi}{2} \le \theta \le \frac{\pi}{2}$
- $\sqrt{(x+b)^2 a^2} \to x + b = a \sec \theta, 0 \le \theta \le \frac{\pi}{2} \text{ or } \pi \le < \frac{3\pi}{2}$