Spring 2021 MATH231 Section CDQ Discussion

WF 9-10am

This document can be found here or on my website. I will continue update it until the end of semester.

Contact

- TA for section CDQ: Xinran Yu
- Email: xinran4@illinois.edu. Please included MATH231 in your email subject.
- Office hour: Wed 10-11am¹

Zoom

- Please use your cameras and microphones in breakout rooms.
- Interrupt me/using the "Raise Hand" feature on Zoom to ask questions.
- You can call me into your breakout room/return to the main room to ask for help.
- It is also possible for me to join your breakout rooms randomly to check if you have any questions.

Worksheet

- Worksheet can be found on Moodle under Groupwork folder.
- Ask for hints when you get stuck on a problem.

Submission

- Submit on Moodle under Groupwork folder.
- 1 submission per group. Once a file is uploaded, everyone in the same group will be able to see/edit the file. ²
- Group remains the same until each midterm.
- 1st worksheet of the week is due on **Thursday** at **8AM** CST. ³
- 2nd worksheet of the week is due on **Saturday** at **8AM** CST.
- Worksheet solutions available at 12:30PM CST on the due date.

Grading

Worksheets are graded with 2, 1 or 0.

- 2 the worksheet uploaded is satisfactory
- 1 the worksheet uploaded is unsatisfactory and needs improvement. Your TA will comment on what should be improved for next time.
- 0 the worksheet was not uploaded

¹Office hour is run for all students in MATH231

²Groups are assigned randomly by Moodle

³Central Standard Time

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Recall

Theorem 1.1 (Fundamental Theorem of Calculus). Ref p.26

Part 1 If f(x) is **continuous** over an interval [a,b], and the function F(x) is defined by

$$F(x) = \int_{a}^{x} f(t) dt, \quad x \in [a, b],$$

then F'(x) = f(x) over [a, b].

Part 2 If f(x) is **continuous** over an interval [a,b], and F(x) is any antiderivative of f(x) i.e. F'(x) = f(x), then

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

Example 1.2. Let

$$g(x) = \int_{a}^{b(x)} f(t) \, \mathrm{d}t.$$

Apply chain rule and FTC

$$g'(x) = \frac{\mathrm{d}}{\mathrm{d}x} \int_{c}^{b(x)} f(t) \, \mathrm{d}t = b'(x) \cdot f(b(x)).$$

Recall

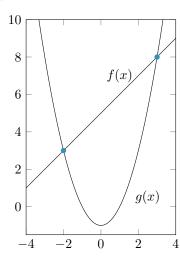
• Substitution rule/Change of variable: let u = g(x), then

$$\int f(g(x)) \cdot g'(x) \, \mathrm{d}x = \int f(u) \, \mathrm{d}u. \tag{Q1-3}$$

• Compute area between curves.

(Q4-7)

- Draw the graph.
- Find intersection points by solving f(x) = g(x), say they are x = a and x = b.
- Area = $\int_a^b f(x) g(x) dx$.



Volume of a solid of revolution: Slices of volume are circles. Ref

$$Vol = \int_{a}^{b} \pi f(x)^{2} dx.$$

Q3. Slices are squares/triangles.

$$Vol = \int_{a}^{b} Area of slices dx.$$

E.g.

$$Vol = \int_{a}^{b} f(x)^{2} dx.$$

Volume by cylindrical shells:

$$Vol = \int_{a}^{b} 2\pi r \cdot f(x) \, \mathrm{d}x.$$

Rotation about y-axis: r = x. Rotation about the vertical line x = a: r = |a - x|.

Recall

- Since $\sin x$ is oscillating between -1 and 1, $\lim_{x\to\infty}\sin x$ does not exists.
- \bullet we can use L'Hopital's Rule to compute indeterminate forms " $\frac{0}{0}$ " and " $\frac{\infty}{\infty}$ ".

Theorem 5.1 (L'Hopital's Rule).

Assumptions:

$$f(x) \rightarrow 0$$
 as $x \rightarrow a$,
 $g(x) \rightarrow 0$,
 $g'(x) \neq 0$.

Conclusion:

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

Warning: check the assumptions before applying L'Hopital's Rule.

Integration by parts:

$$(uv)' = u'v + uv' \implies \int u \, dv = uv - \int v \, du.$$

Choose u based on which of these comes first, (search "integration by parts what to choose as u"):

- (1) Logarithmic functions: $\ln x$
- (2) Inverse trigonometric functions: $\arcsin x$
- (3) Algebraic functions: x
- (4) Trigonometric functions: $\sin x$
- (5) Exponential functions: e^x

Worksheet 8

Recall: $1 + \tan^2 x = \sec^2 x$.

Substitution rule/Change of variable: let u = g(x), then

$$\int f(g(x)) \cdot g'(x) \, \mathrm{d}x = \int f(u) \, \mathrm{d}u.$$

Integration by parts:

$$\int u \, \mathrm{d}v = uv - \int v \, \mathrm{d}u.$$

Partial fractions decomposition: Find A, B such that

$$\frac{1}{(x-a)(x-b)} = \frac{A}{x-a} - \frac{B}{x-b}.$$

The following table is from this website

Factor in denominator	Term in partial fraction decomposition
ax+b	$rac{A}{ax+b}$
$(ax+b)^k$	$rac{A_1}{ax+b}+rac{A_2}{\left(ax+b ight)^2}+\cdots+rac{A_k}{\left(ax+b ight)^k}$, $k=1,2,3,\ldots$
ax^2+bx+c	$\frac{Ax+B}{ax^2+bx+c}$
$\left(ax^2+bx+c\right)^k$	$rac{A_{1}x+B_{1}}{ax^{2}+bx+c}+rac{A_{2}x+B_{2}}{\left(ax^{2}+bx+c ight)^{2}}+\cdots+rac{A_{k}x+B_{k}}{\left(ax^{2}+bx+c ight)^{k}},k=1,2,3,\ldots$

Typo in solution

WS10 Q3.

$$\frac{Ax+B}{x^2+4} + \frac{Cx+D}{(x^2+4)^2} + \frac{E}{x-1} + \frac{F}{(x-1)^2} + \frac{G}{(x-1)^3}.$$

Improper integrals: There are two types of improper integrals $\int_a^b f(x) dx$:

- (1) a or b (or both) infinite, e.g $\int_1^\infty \frac{1}{x} dx$.
- (2) The function f(x) blows up in the interval [a,b], e.g $\int_0^1 \ln x \, dx$.

To compute improper integrals, e.g.:

$$\int_{1}^{\infty} \frac{1}{x} \, \mathrm{d}x = \lim_{b \to \infty} \int_{1}^{b} \frac{1}{x} \, \mathrm{d}x.$$

Simpson's rule: Let x_i 's be equally spaced points,

$$\int_{a}^{b} f(x) dx \approx \frac{\Delta x}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 4f(x_{n-1}) + f(x_n)).$$

Coefficient is 4 for odd $i, i \neq 0, n$; coefficient is 2 for even $i, i \neq 0, n$.

If you want to use the formula $\int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \arctan(\frac{x}{a}) + C$, for complex a. Recall how we obtain this formula. We do trig substitution, $x = a \tan \theta$, and use the identity $1 + \tan^2 \theta = \sec^2 \theta$. This identity is still valid for complex θ . So with $x = i \tan \theta$, $\theta = \arctan(-ix)$,

$$I = \int \frac{1}{x^2 - 1} dx = \int \frac{1}{x^2 + i^2} dx$$
$$= \int \frac{1}{i^2 \tan^2 \theta + i^2} i \sec^2 \theta d\theta$$

(Here we need the derivative of $\tan \theta$, but you can check this is $\sec^2 \theta$ in the complex case)

$$= -i \int \frac{1}{\sec^2 \theta} \sec^2 \theta \, d\theta = -i\theta + C = -i \arctan(-ix) + C.$$

The above checked our formula is valid for complex a. Hence, we can plug in the value of arctan

$$\arctan t = \frac{1}{i} \ln \sqrt{\frac{1+it}{1-it}} = \frac{i}{2} \left[\ln(1-it) - \ln(1+it) \right].$$

So

$$\arctan(-ix) = \frac{1}{i} \ln \sqrt{\frac{1+x}{1-x}} = \frac{i}{2} \left[\ln(1-x) - \ln(1+x) \right].$$

$$I = -i \cdot \frac{i}{2} \left[\ln(1-x) - \ln(1+x) \right] + C = \frac{1}{2} \left[\ln(1-x) - \ln(1+x) \right] + D.$$

Note that D should be a real constant as I is real.

Let ds be the arclength differential.

Arc length:

$$L = \int ds = \int \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx.$$

Surface area:

$$A = \int 2\pi x \, \mathrm{d}s = \int 2\pi x \cdot \sqrt{1 + \left(\frac{\mathrm{d}y}{\mathrm{d}x}\right)^2} \, \mathrm{d}x.$$

Force =
$$\int \rho g \cdot \operatorname{depth}(y) \cdot \operatorname{width}(y) dy$$
.

Integral test: If f(x) is continuous, positive and decreasing on $[N, \infty)$. Then

$$\int_{N}^{\infty} f(x) \, \mathrm{d}x \text{ converges } \implies \sum_{n=N}^{\infty} f(n) \text{ converges;}$$

$$\int_{N}^{\infty} f(x) \, \mathrm{d}x \text{ diverges } \implies \sum_{n=N}^{\infty} f(n) \text{ diverges.}$$

Warning: check the assumptions before applying integral test.

Geometric series:

$$\sum_{n=0}^{\infty} r^n = 1 + r + r^2 + r^3 \dots = \begin{cases} \frac{1}{1-r} & \text{if } |r| < 1\\ \infty & \text{if } |r| \ge 1 \end{cases}$$

Integral test: If f(x) is continuous, positive and decreasing on $[N, \infty)$. Then

$$\int_{N}^{\infty} f(x) dx \text{ converges } \implies \sum_{n=N}^{\infty} f(n) \text{ converges;}$$

$$\int_{N}^{\infty} f(x) dx \text{ diverges } \implies \sum_{n=N}^{\infty} f(n) \text{ diverges.}$$

Error estimate: Assume $\sum_{n=1}^{\infty} a_n$ converges

$$S = \overbrace{a_1 + a_2 + \dots + a_n}^{\text{partial sum } S_n} + \underbrace{a_{n+1} + a_{n+2} + \dots}_{\text{reminders } R_n}.$$

Note that the first term in R_n is a_{n+1} ,

$$\int_{n+1}^{\infty} f(x) \, \mathrm{d}x < R_n < \int_{n}^{\infty} f(x) \, \mathrm{d}x.$$

Alternating series test: Suppose that we have a series $\sum a_n$ and either $a_n = (-1)^n b_n$ or $a_n = (-1)^{n+1} b_n$ where $b_n \ge 0$ for all n. If

- $\bullet \lim_{n\to\infty}b_n=0;$
- $\{b_n\}$ is a decreasing sequence the series,

then $\sum_{n} a_n$ is convergent.

Ratio test: Let $L = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$

- $L < 1, \sum_{n} a_n$ convergent;
- L > 1, $\sum_{n} a_n$ divergent;
- L = 1 no conclusion.

Comparison test: If a_n , $b_n > 0$ and $a_n \le b_n$ for all large n then

- $\sum b_n$ converges, then a_n also converges;
- $\sum a_n$ diverges, then b_n also diverges.

Limit comparison test: Given $\sum a_n$, $\sum b_n$, with a_n , $b_n > 0$ If $\lim_{n \to \infty} \frac{a_n}{b_n} = C$ for some $C \neq 0$, $C \neq \infty$. Then $\sum a_n$ and $\sum b_n$ either both converge or both diverge.

Ratio test: Let $L = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$

- L < 1, $\sum_{n} a_n$ converges absolutely;
- L > 1, $\sum_{n} a_n$ diverges;
- L=1 no conclusion.

Root test: Let $L = \lim_{n \to \infty} \sqrt[n]{|a_n|}$

- $L < 1, \sum_{n} a_n$ converges absolutely;
- L > 1, $\sum_{n} a_n$ diverges;
- L = 1 no conclusion.

Radius of convergence: For a power series of the form

$$\sum_{n=0}^{\infty} c_n (x-a)^n,$$

where a and c_n are numbers. The **radius of convergence** is a number $R \in [0, \infty]$ s.t.

- the series converges if |x a| < R;
- the series diverges if |x a| > R.

To find R, compute $L = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$. Apply ratio test and check the boundary case.

Recall

Ratio test: Let $L = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$

- $L < 1, \sum_{n} a_n$ converges absolutely;
- L > 1, $\sum_{n} a_n$ diverges;
- L = 1 no conclusion.

Power series expansion: Let $f(x) = \sum_{n=0}^{\infty} a_n x^n$, for |x| < R then we can differentiate and integrate f(x):

•
$$f'(x) = \sum_{n=1}^{\infty} na_n x^{n-1}$$
;

•
$$\int f(t) dt = \sum_{n=0}^{\infty} a_n \frac{x^{n+1}}{n+1} + C.$$

Taylor series:

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n$$

= $f(a) + f'(a) (x - a) + \frac{f''(a)}{2!} (x - a)^2 + \frac{f'''(a)}{3!} (x - a)^3 + \cdots$

Maclaurin series: taking Taylor Series about x = 0

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

= $f(0) + f'(0) x + \frac{f''(0)}{2!} x^2 + \frac{f'''(0)}{3!} x^3 + \cdots$

Examples to remember:

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n, \text{ for } |x| < 1$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{(2n+1)!}$$

Worksheet 24

Match the graph of the parametric equations with the parametric curves:

- \bullet Check the range of x and y
- Find specific points which lies on the graph
- Other property: oscillation, symmetry...

