Calculus

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May 24, 2024

For all lovers of mathematics.

Introduction

Calculus is the study of continuous change established by Issac Newton (1643–1727) and Gottfried Wilhelm Leibniz (1646–1716) in the 17th century. Single variable calculus studies derivatives and integrals of functions of one variable and their relationship stated by the fundamental theorem of calculus.

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

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1 Functions and Limits

1.1 The Limit of a Function

1.1.1 Functions

A function $f: X \mapsto Y$ is a rule that assigns each element x in set X to exactly one element y in set Y. We have a formal definition of a function.

Definition 1.1. A function f is a binary relation R between domain X and codomain Y that satisfies:

• R is a subset of the Cartesian product of X and Y.

$$R \subset \{(x,y) \mid x \in X, y \in Y\}$$

• For every x in X, there exists a y in Y such that (x, y) is in R.

$$\forall x \in X, \exists y \in Y, (x, y) \in R$$

• If (x, y) and (x, z) are in R, then y = z.

$$(x,y) \in R \land (x,z) \in R \implies y = z$$

The real line is the 1-dimensional **Eculidean space** defined as the set of real numbers \mathbb{R} . The xy-plane in the **Cartesian coordinate system** by **René Descartes** (1596-1650) is the 2-dimensional Eculidean space defined as the set of all ordered pairs of real numbers $(x,y) \in \mathbb{R}^2$. A **function of a real variable** is a function whose domain is the set of real numbers \mathbb{R} . A real function is a real-valued function of a real variable whose domain and codomain is \mathbb{R} .

1.1.2 Intuitive Definition of a Limit

Newton and Leibniz introduced a working definition of a limit. Let f(x) be a function defined on some open interval that contains the number a, except possibly at a itself.

Definition 1.2. The **limit** of f(x) as x approaches a equals L if we can make f(x) arbitrarily close to L by taking x sufficiently close to a from the left and the right but $x \neq a$.

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

Definition 1.3. The **left-hand limit** of f(x) as x approaches a from the left equals L if we can make f(x) arbitrarily close to L by taking x sufficiently close to a where x < a.

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

Definition 1.4. The **right-hand limit** of f(x) as x approaches a from the right equals L if we can make f(x) arbitrarily close to L by taking x sufficiently close to a where x > a.

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

The limit **exists** if the left-hand limit and the right-hand limit of f(x) as x approaches a equal L, otherwise the limit **does not exist**.

$$\lim_{x \to a} f(x) = L \iff \lim_{x \to a^{-}} f(x) = \lim_{x \to a^{+}} f(x) = L$$

1.2 The Precise Definition of a Limit

1.2.1 Epsilon-Delta Definition of a Limit

Augustin-Louis Cauchy (1789–1857) and Karl Weierstrass (1815–1897) formalized a rigorous definition of a limit.

Definition 1.5.

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

if for every number $\varepsilon > 0$, there is a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |f(x) - L| < \varepsilon$$

Definition 1.6.

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

if for every number $\varepsilon > 0$, there is a number $\delta > 0$ such that

$$a - \delta < x < a \implies |f(x) - L| < \varepsilon$$

Definition 1.7.

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

if for every number $\varepsilon > 0$, there is a number $\delta > 0$ such that

$$a < x < a + \delta \implies |f(x) - L| < \varepsilon$$

Problem 1.1. Prove that

$$\lim_{x \to 3} (4x - 5) = 7$$

Solution. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x-3| < \delta \implies |(4x-5)-7| < \varepsilon$$

We simplify to get |(4x - 5) - 7| = |4x - 12| = 4|x - 3| so we have

$$4|x-3| < \varepsilon \iff |x-3| < \frac{\varepsilon}{4}$$

Let $\delta = \varepsilon/4$, we have

$$0<|x-3|<\frac{\varepsilon}{4}\implies 4|x-3|<\varepsilon\implies |(4x-5)-7|<\varepsilon$$

Therefore, by the definition of a limit, it is proved that

$$\lim_{x \to 3} (4x - 5) = 7$$

Problem 1.2. Prove that

$$\lim_{x \to 3} x^2 = 9$$

Solution. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - 3| < \delta \implies |x^2 - 9| < \varepsilon$$

We simplify to get

$$|x^2 - 9| = |x + 3| |x - 3| < \varepsilon$$

Let C be a positive constant such that

$$|x+3| |x-3| < C |x-3| < \varepsilon \iff |x-3| < \frac{\varepsilon}{C}$$

Since we are interested only in values of x that are close to 3, it is reasonable to assume that |x-3| < 1 such that |x+3| < 7 so C = 7. Let $\delta = \min\{1, \varepsilon/7\}$, we have

$$\begin{aligned} 0 < |x-3| < 1 &\iff |x+3| < 7 \\ 0 < |x-3| < \frac{\varepsilon}{7} &\iff 7 |x-3| < \varepsilon \\ |x+3| |x-3| < 7 |x-3| < \varepsilon &\implies |x^2-9| < \varepsilon \end{aligned}$$

Therefore, it is proved that

$$\lim_{x \to 3} x^2 = 9$$

Problem 1.3. Prove that

$$\lim_{x \to 0^+} \sqrt{x} = 0$$

Solution. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < x < \delta \implies |\sqrt{x} - 0| < \varepsilon$$

We simplify to get $\sqrt{x} < \varepsilon \iff x < \varepsilon^2$. Let $\delta = \varepsilon^2$, we have

$$0 < x < \varepsilon^2 \implies |\sqrt{x} - 0| < \varepsilon$$

Therefore, it is proved that

$$\lim_{x \to 0^+} \sqrt{x} = 0$$

1.3 Computing Limits

1.3.1 Limit Laws

Suppose that c is a constant and the limits

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

exist. We have the following properties of limits called the **limit laws** to compute limits.

Theorem 1.1.

$$\lim_{x\to a}c=c$$

Proof. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |c - c| < \varepsilon$$

We have $|c - c| = 0 < \varepsilon$ so the trivial inequality is always true for any number $\delta > 0$. Therefore, by the definition of the limit, it is proved that

$$\lim_{x \to a} c = c$$

Theorem 1.2.

$$\lim_{x \to a} x = a$$

Proof. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |x - a| < \varepsilon$$

Let $\delta = \varepsilon$, we have

$$0 < |x - a| < \delta = \varepsilon \implies |x - a| < \varepsilon$$

Therefore, by the definition of the limit, it is proved that

$$\lim_{x \to a} x = a$$

Theorem 1.3 Constant Multiple Law. The limit of a constant times a function is the constant times the limit of the function.

$$\lim_{x \to a} [c f(x)] = c \lim_{x \to a} f(x) = cL$$

Proof. Note that if c = 0, then cf(x) = 0 and we have

$$\lim_{x \to a} [0 \cdot f(x)] = \lim_{x \to a} 0 = 0 = 0 \cdot \lim_{x \to a} f(x)$$

Let $\varepsilon > 0$ and $c \neq 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |cf(x) - c \lim_{x \to a} f(x)| < \varepsilon$$

We simplify to get

$$|f(x) - L| < \frac{\varepsilon}{|c|}$$

By the definition of the limit, there is a number $\delta_1 > 0$ such that

$$0 < |x - a| < \delta_1 \implies |f(x) - L| < \frac{\varepsilon}{|c|}$$

Let $\delta = \delta_1$, we have

$$0 < |x - a| < \delta \implies |cf(x) - c \lim_{x \to a} f(x)| < \varepsilon$$

Therefore, by the definition of the limit, it is proved that

$$\lim_{x \to a} [c f(x)] = c \lim_{x \to a} f(x) = cL$$

Theorem 1.4 Sum and Difference Law. The limit of a sum or difference is the sum or difference of the limits.

$$\lim_{x \to a} [f(x) \pm g(x)] = \lim_{x \to a} f(x) \pm \lim_{x \to a} g(x) = L \pm M$$

Proof. First we prove the sum law. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |f(x) + g(x) - (L + M)| < \varepsilon$$

By the **triangle inequality** $|a + b| \le |a| + |b|$, we have

$$|f(x) + g(x) - (L+M)| = |f(x) - L + g(x) - M| \le |f(x) - L| + |g(x) - M|$$

Since $\lim_{x\to a} f(x) = L$, there is a number δ_1 such that

$$0 < |x - a| < \delta_1 \implies |f(x) - L| < \frac{\varepsilon}{2}$$

Similarly, there exists $delta_2 > 0$, there is a number δ_2 such that such that

$$0 < |x - a| < \delta_2 \implies |h(x) - L| < \varepsilon \implies L$$

 $0 < |x - a| < \delta_2 \implies |g(x) - M| < \frac{\varepsilon}{2}$

Let $\delta = \min\{\delta_1, \delta_2\}$ such that

$$0 < |x - a| < \delta \implies 0 < |x - a| < \delta_1, \delta_2$$

$$|f(x) - L| + |g(x) - M| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

Then we have

$$0 < |x - a| < \delta \implies |f(x) + g(x) - (L + M)| < \varepsilon$$

Therefore, by the definition of the limit, it is proved that

$$\lim_{x \to a} [f(x) + g(x)] = \lim_{x \to a} f(x) + \lim_{x \to a} g(x) = L + M$$

We prove the difference law using the sum law and the constant multiple law with c = -1.

$$\begin{split} \lim_{x \to a} [f(x) - g(x)] &= \lim_{x \to a} [f(x) + (-1)g(x)] = \lim_{x \to a} f(x) + \lim_{x \to a} (-1)g(x) \\ &= \lim_{x \to a} f(x) + (-1) \lim_{x \to a} g(x) \\ &= \lim_{x \to a} f(x) - \lim_{x \to a} g(x) = L - M \end{split}$$

Therefore, it is proved that

$$\lim_{x \to 0} [f(x) \pm g(x)] = \lim_{x \to 0} f(x) \pm \lim_{x \to 0} g(x) = L \pm M$$

Theorem 1.5 Product Law. The limit of a product is the product of the limits.

$$\lim_{x \to a} [f(x)g(x)] = \lim_{x \to a} f(x) \cdot \lim_{x \to a} g(x) = L \cdot M$$

Proof. Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |f(x)g(x) - LM| < \varepsilon$$

By the triangle inequality, we have

$$|f(x)g(x) - LM| = |f(x)g(x) - Lg(x) + Lg(x) - LM| = |[f(x) - L]g(x) + L[g(x) - M]|$$

$$\leq |[f(x) - L]g(x)| + |L[g(x) - M]| = |f(x) - L||g(x)| + |L||g(x) - M|$$

We want to make both of the terms less than $\varepsilon/2$. Since $\lim_{x\to a} f(x) = L$, there is a number $\delta_1 > 0$ such that

$$0 < |x - a| < \delta_1 \implies |f(x) - L| < \frac{\varepsilon}{2(1 + |M|)}$$

Since $\lim_{x\to a} g(x) = M$, there is a number $\delta_2 > 0$ such that

$$0 < |x - a| < \delta_2 \implies |g(x) - M| < \frac{\varepsilon}{2(1 + |L|)}$$

Also, there is a number $\delta_3 > 0$ such that

$$0 < |x - a| < \delta_3 \implies |g(x) - M| < 1$$

and therefore

$$|g(x)| = |g(x) - M + M| \le |g(x) - M| + |M| < 1 + |M|$$

Let $\delta = \min\{\delta_1, \delta_2, \delta_3\}$ such that

$$0 < |x - a| < \delta \implies 0 < |x - a| < \delta_1, \delta_2, \delta_3$$

so we can combine the inequalities to get

$$\begin{split} |f(x)g(x)-LM| &\leq |f(x)-L|\,|g(x)|+|L|\,|g(x)-M| \\ &< \frac{\varepsilon}{2(1+|M|)}(1+|M|)+(1+|L|)\frac{\varepsilon}{2(1+|L|)} \\ &< \frac{\varepsilon}{2}+\frac{\varepsilon}{2}=\varepsilon \end{split}$$

Therefore, it is proved that

$$\lim_{x \to a} [f(x)g(x)] = \lim_{x \to a} f(x) \cdot \lim_{x \to a} g(x) = L \cdot M$$

Theorem 1.6 Quotient Law. The limit of a quotient is the quotient of the limits (if that the limit of the denominator is not 0).

$$\lim_{x \to a} \frac{f(x)}{g(x)} = \frac{\lim_{x \to a} f(x)}{\lim_{x \to a} g(x)} = \frac{L}{M} \iff \lim_{x \to a} g(x) = M \neq 0$$

Proof. First we prove that

$$\lim_{x \to a} \frac{1}{g(x)} = \frac{1}{M}$$

Let $\varepsilon > 0$ be given, we want to find a number $\delta > 0$ such that

$$0 < |x - a| < \delta \implies \left| \frac{1}{g(x)} - \frac{1}{M} \right| < \varepsilon$$

Notice that

$$\left| \frac{1}{g(x)} - \frac{1}{M} \right| = \frac{|M - g(x)|}{|Mg(x)|} = \frac{|g(x) - M|}{|Mg(x)|}$$

Since $\lim_{x\to a} g(x) = M$, there is a number δ_1 such that

$$0 < |x - a| < \delta_1 \implies |g(x) - M| < \frac{|M|}{2}$$

and therefore

$$|M| = |M - g(x) + g(x)| \le |M - g(x)| + |g(x)| = |g(x) - M| + |g(x)| < \frac{|M|}{2} + |g(x)|$$

It is shown that

$$0 < |x - a| < \delta_1 \implies \frac{|M|}{2} < |g(x)| \implies \frac{1}{|g(x)|} < \frac{2}{|M|}$$

It follows that for these values of x,

$$\frac{1}{|Mg(x)|} = \frac{1}{|M| |g(x)|} < \frac{1}{|M|} \frac{2}{|M|} = \frac{2}{M^2}$$

Also, there is a number $\delta_2 > 0$ such that

$$0 < |x - a| < \delta_2 \implies |g(x) - M| < \frac{M^2}{2} \varepsilon$$

Let $\delta = \min\{\delta_1, \delta_2\}$, if $0 < |x - a| < \delta$, then

$$\left|\frac{1}{g(x)} - \frac{1}{M}\right| = \frac{|M - g(x)|}{|Mg(x)|} = \frac{1}{|Mg(x)|}|g(x) - M| < \frac{2}{M^2} \frac{M^2}{2} \varepsilon = \varepsilon$$

which is what we want to show. We apply the product law to prove the quotient law

$$\lim_{x \to a} \frac{f(x)}{g(x)} = \lim_{x \to a} f(x) \left(\frac{1}{g(x)} \right) = \lim_{x \to a} f(x) \lim_{x \to a} \frac{1}{g(x)} = L \cdot \frac{1}{M} = \frac{L}{M}$$

Theorem 1.7 Power Law.

$$\lim_{x \to a} [f(x)]^n = [\lim_{x \to a} f(x)]^n, n \in \mathbb{R}$$

Theorem 1.8 Root Law.

$$\lim_{x o a} \sqrt[n]{f(x)} = \sqrt[n]{\lim_{x o a} f(x)}, n \in \mathbb{R}$$

Theorem 1.9 Direct Substitution Property. If f is a polynomial function, rational function, or trigonometric function and a is in the domain of f, then

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

Thus, we have the following limits

$$\lim_{\theta \to 0} \sin \theta = 0 \qquad \qquad \lim_{\theta \to 0} \cos \theta = 1$$

If f(x) = g(x) when $x \neq a$, then $\lim_{x \to a} f(x) = \lim_{x \to a} g(x)$ if the limits exist.

Problem 1.4. Show that

$$\lim_{x \to 0} |x| = 0$$

Solution. Since |x| = x for x > 0, we have

$$\lim_{x \to 0^+} |x| = \lim_{x \to 0^+} x = 0$$

For x < 0 we have |x| = -x so

$$\lim_{x \to 0^{-}} |x| = \lim_{x \to 0^{-}} (-x) = 0$$

Therefore, it is shown that

$$\lim_{x \to 0} |x| = 0$$

Theorem 1.10. If $f(x) \leq g(x)$ for all x in an open interval that contains a, except possibly at a, and

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

then

$$\lim_{x \to a} f(x) \le \lim_{x \to a} g(x) \iff L \le M$$

Proof. We use the method of proof by contradiction. Suppose that L > M, then we have

$$\lim_{x \to a} [g(x) - f(x)] = M - L$$

Therefore, for any number $\varepsilon > 0$, there exists $\delta > 0$ such that

$$0 < |x - a| < \delta \implies |g(x) - f(x) - (M - L)| < \varepsilon$$

Note that L-M>0 by the hypothesis. Let $\varepsilon=L-M$, there exists $\delta>0$ such that

$$0 < |x - a| < \delta \implies |g(x) - f(x) - (M - L)| < L - M$$

Since $a \leq |a|$ for any number a, we have

$$0 < |x - a| < \delta \implies g(x) - f(x) - (M - L) < L - M$$

which simplifies to

$$0 < |x - a| < \delta \implies g(x) < f(x)$$

but this is a contradiction since given $f(x) \leq g(x)$. Then the inequality L > M must be false so $L \leq M$ must be true. Therefore, it is proved that

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

Theorem 1.11 Squeeze Theorem. If $f(x) \leq g(x) \leq h(x)$ for all x in an open interval that contains a, except possibly at a, and

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

then

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

Proof. Let $\varepsilon > 0$ be given. Since $\lim_{x\to a} f(x) = L$, there exists $\delta_1 > 0$ such that

$$0 < |x - a| < \delta_1 \implies |f(x) - L| < \varepsilon \implies L - \varepsilon < f(x) < L + \varepsilon$$

Since $\lim_{x\to a} h(x) = L$, there exists $\delta_2 > 0$ such that

$$0 < |x - a| < \delta_2 \implies |h(x) - L| < \varepsilon \implies L - \varepsilon < h(x) < L + \varepsilon$$

Let $\delta = \min\{\delta_1, \delta_2\}$. If $0 < |x - a| < \delta$, then we have

$$L - \varepsilon < f(x) \le g(x) \le h(x) < L + \varepsilon \implies L - \varepsilon < g(x) < L + \varepsilon \implies |g(x) - L| < \varepsilon$$

which is what we want to prove. Therefore, it is proved that

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

By algebra, geometry, and trigonometry, we can get the following result by the **Pythagorean theorem** $a^2 + b^2 = c^2$. If $0 < \theta < \pi/2$, then

$$\sin \theta < \theta \implies \frac{\sin \theta}{\theta} < 1$$
 $\theta < \tan \theta = \frac{\sin \theta}{\cos \theta} \implies \cos \theta < \frac{\sin \theta}{\theta}$

so we have the following inequality

$$\cos \theta < \frac{\sin \theta}{\theta} < 1$$

Since $(\sin \theta)/\theta$ is an even function, its left and right limits must be equal. Therefore, we have the following limit by the squeeze theorem.

$$\lim_{\theta \to 0} \frac{\sin \theta}{\theta} = 1$$

Problem 1.5. Evaluate

$$\lim_{\theta \to 0} \frac{\cos \theta - 1}{\theta}$$

Solution. By the **Pythagorean identity** $\sin^2 \theta + \cos^2 \theta = 1$, we have

$$\frac{\cos\theta-1}{\theta}=\frac{\cos\theta-1}{\theta}\left(\frac{\cos\theta+1}{\cos\theta+1}\right)=\frac{\cos^2\theta-1}{\theta(\cos\theta+1)}=\frac{-\sin^2\theta}{\theta(\cos\theta+1)}=\frac{\sin\theta}{\theta}\left(\frac{-\sin\theta}{\cos\theta+1}\right)$$

We take the limit and we have

$$\lim_{\theta \to 0} \frac{\cos \theta - 1}{\theta} = \lim_{\theta \to 0} \left[\frac{\sin \theta}{\theta} \left(\frac{-\sin \theta}{\cos \theta + 1} \right) \right] = \left(\lim_{\theta \to 0} \frac{\sin \theta}{\theta} \right) \left(\lim_{\theta \to 0} \frac{-\sin \theta}{\cos \theta + 1} \right) = 0 \left(\frac{-1 \cdot 0}{1 + 1} \right) = 0$$

Therefore, it is shown that

$$\lim_{\theta \to 0} \frac{\cos \theta - 1}{\theta} = 0$$

1.4 Continuity

Let f(x) be a function and the number a is in the domain of f so f(a) is defined. If the limit exists, then we have the following definition.

Definition 1.8. A function f is **continuous** at the number a if

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

A function f is continuous from the left at a if the left-hand limit equals f(a) and it is continuous from the right at a if the right-hand limit equals f(a). A function f is continuous on an interval if it is continuous at every number in the interval. If f is not continuous at a, then it is a discontinuous function at a.

Theorem 1.12. If f and g are continuous functions at a and c is a constant, then the following functions are also continuous at a.

•
$$f+g$$
 • $f-g$ • $f \cdot g$ • $f \cdot g$

Theorem 1.13. Let P(x) be any polynomial, then P(x) is continuous on $\mathbb{R} = (-\infty, \infty)$.

Proof. A polynomial P(x) is a function of the form

$$a_n x^n + a_{n-1} x^{n-1} + \dots + a_2 x^2 + a_1 x + a_0$$

where the coefficients a_i are constants. P(x) is the sum of power functions with a constant multiple and therefore it is continuous.

Theorem 1.14. Let f be any rational function, then f is continuous on its domain.

Proof. A rational function f is a function of the form

$$f(x) = \frac{P(x)}{Q(x)}$$

where P and Q are polynomials. We know that polynomials are continuous so a rational function is continuous on its domain.

Theorem 1.15. Polynomials, rational functions, root functions, and trigonometric functions are continuous on their domain.

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- 7.3 Convergence Tests
- 7.4 Power Series
- 7.5 Taylor Series

8 Parametric Equations and Polar Coordinates

- 8.1 Calculus of Parametric Equations
- 8.2 Calculus in Polar Coordinates

9 Differential Equations

- 9.1 Ordinary Differential Equations
- 9.2 Direction Fields and Euler's Method
- 9.3 Separable Equations