Calculus

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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.

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

Contents

1	Fun	actions and Limits	3
	1.1	The Limit of a Function	3
		1.1.1 Functions	3
		1.1.2 Intuitive Definition of a Limit	3
	1.2	The Precise Definition of a Limit	4
	1.3	Computing Limits	4
	1.4		4
	1.5		4
2	Der	ivatives	4
	2.1	Derivatives	4
	2.2	Differentiation Formulas	4
	2.3	Implicit Differentiation	4
	2.4	Derivatives of Inverse Functions	4
	2.5	Indeterminate Forms and l'Hospital's Rule	4
3	App	olications of Differentiation	4
	$3.\overline{1}$	Maximum and Minimum Values	4
	3.2	The Mean Value Theorem	4
	3.3		4
	3.4		4

4	Integrals 4					
	4.1	Definite Integrals	4			
	4.2	Evaluating Definite Integrals	4			
	4.3	The Fundamental Theorem of Calculus	4			
	4.4	The Substitution Rule	4			
5	Tec	hniques of Integration	5			
	5.1	Integration by Parts	5			
	5.2	Trigonometric Integrals and Substitutions	5			
	5.3	Partial Fractions	5			
	5.4	Improper Integrals	5			
6	App	plications of Integration	5			
	6.1	Areas	5			
	6.2	Volumes	5			
	6.3	Arc Length	5			
7	Seq	uences and Series	5			
	7.1	Sequences	5			
	7.2	Series	5			
	7.3	Convergence Tests	5			
	7.4	Power Series	5			
	7.5	Taylor Series	5			
8	Par	ametric Equations and Polar Coordinates	5			
	8.1	Calculus of Parametric Equations	5			
	8.2	Calculus in Polar Coordinates	5			
9	Differential Equations 5					
	9.1	Ordinary Differential Equations	5			
	9.2	Direction Fields and Euler's Method	5			
	9.3	Separable Equations	5			

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 the following 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.

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

1.1.2 Intuitive Definition of a Limit

Let f(x) be a function defined on some open interval that contains a, possibly not at a itself. Newton introduced the following working definition of a limit.

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 left and 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
- 1.3 Computing Limits
- 1.4 Continuity
- 1.5 Limits and Infinity
- 2 Derivatives
- 2.1 Derivatives
- 2.2 Differentiation Formulas
- 2.3 Implicit Differentiation
- 2.4 Derivatives of Inverse Functions
- 2.5 Indeterminate Forms and l'Hospital's Rule
- 3 Applications of Differentiation
- 3.1 Maximum and Minimum Values
- 3.2 The Mean Value Theorem
- 3.3 Derivatives and Graphs
- 3.4 Antiderivatives
- 4 Integrals
- 4.1 Definite Integrals
- 4.2 Evaluating Definite Integrals
- 4.3 The Fundamental Theorem of Calculus
- 4.4 The Substitution Rule

5 Techniques of Integration

- 5.1 Integration by Parts
- 5.2 Trigonometric Integrals and Substitutions
- 5.3 Partial Fractions
- 5.4 Improper Integrals
- 6 Applications of Integration
- 6.1 Areas
- 6.2 Volumes
- 6.3 Arc Length
- 7 Sequences and Series
- 7.1 Sequences
- 7.2 Series
- 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