



Calculus Methods

DIFFERENTIATION

Limits & Continuity

DEFINITIONS:

• $\lim_{x \rightarrow a} f(x) = L$ if $f(x)$ is close to L for all x sufficiently close (but not necessarily equal) to a

• $f(x)$ is continuous at $x = a$ if:

$f(x)$ is defined, $\lim_{x \rightarrow a} f(x) = L$ exists, and $f(a) = L$.

THEOREMS

• **Intermediate value theorem:** If f is continuous on the closed interval $[a, b]$, then f achieves every value between $f(a)$ and $f(b)$; for every y between $f(a)$ and $f(b)$ there is at least one x in $[a, b]$ such that $f(x) = y$.

• The **zero theorem** states that if f is continuous on $[a, b]$ and $f(a)$ and $f(b)$ have opposite signs, then there is an x in (a, b) such that $f(x) = 0$.

• **Extreme value theorem:** If f is continuous on the closed interval $[a, b]$ then f achieves a minimum and a maximum on $[a, b]$; there are c and d in $[a, b]$ such that $f(c) \leq f(x) \leq f(d)$ for all x in $[a, b]$.

• **Sandwich theorem:** If $g(x) \leq f(x) \leq h(x)$ for x near a , and $\lim_{x \rightarrow a} g(x) = \lim_{x \rightarrow a} h(x) = L$, then $\lim_{x \rightarrow a} f(x) = L$.

• **Special case:** if $|h(x)| \leq k(x)$ for x near a , then $\lim_{x \rightarrow a} k(x) = 0$ implies $\lim_{x \rightarrow a} h(x) = 0$.

E.g., $\lim_{x \rightarrow 0} x \sin\left(\frac{1}{x}\right) = 0$ (using $k(x) = |x|$)

• **L'Hôpital's Rule:** (This rule works when $f(x)$ and $g(x)$ are differentiable functions.)

• If $\lim_{x \rightarrow a} f(x) = 0 = \lim_{x \rightarrow a} g(x)$, and if $f'(x)$ and $g'(x)$ are defined and $g'(x) \neq 0$ for x near a , then $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$ provided the latter limit exists (or is infinite). The rule also holds when the limits of f and g are $\pm \infty$.

LIMIT FORMULAS

• **Polynomials and rational functions:**

• If c is a constant, $\lim_{x \rightarrow a} c = c$

• If $p(x)$ is a polynomial, $\lim_{x \rightarrow a} p(x) = p(a)$

• Let $p(x)$ and $q(x)$ be polynomials.

• If $q(a) \neq 0$, then $\lim_{x \rightarrow a} \frac{p(x)}{q(x)} = \frac{p(a)}{q(a)}$

• If $q(a) = 0$ and $p(a) \neq 0$, one-sided limits are $\pm \infty$.

E.g., for integers $n > 0$, $\lim_{x \rightarrow 0^+} \frac{1}{x^n} = +\infty$, $\lim_{x \rightarrow 0^+} \frac{1}{x^n} = -\infty$ (n odd); $\lim_{x \rightarrow 0^+} \frac{1}{x^n} = +\infty$ (n even).

• If $q(a) = 0$ and $p(a) = 0$, first cancel all common factors of $x - a$ from $p(x)$ and $q(x)$.

E.g., $\lim_{x \rightarrow -2} \frac{x^2 + 2x - 3}{x^3 - 3x + 2} = \lim_{x \rightarrow -2} \frac{(x+3)(x-1)}{(x-1)(x+2)} = \frac{1}{1}$

• **Rational functions at infinity:**

For integer $n > 0$, $\lim_{x \rightarrow \infty} x^n = +\infty$; $\lim_{x \rightarrow -\infty} x^n = -\infty$ (n odd);

$\lim_{x \rightarrow \infty} x^n = +\infty$ (n even); $\lim_{x \rightarrow -\infty} x^n = +\infty$

$\lim_{x \rightarrow \infty} \frac{ax^c + bx^{c-1} + \dots}{cx^c + dx^{c-1} + \dots} = \frac{a}{c}$ ($\lim_{x \rightarrow \infty} x^c = +\infty$ for c non zero)

• **Arbitrary powers:**

$\lim_{x \rightarrow a} x^r = a^r$ (when a^r is defined)

For $p > 0$, $\lim_{x \rightarrow \infty} x^p = \infty$ and $\lim_{x \rightarrow -\infty} x^p = \infty$

• **Limits for basic derivatives**

$\lim_{x \rightarrow a} \frac{a^x - a^c}{x - c} = a^c \ln a$ (when a^c is defined)

$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1 = \ln e$

$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1$ (a definition of e)

$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$

$\lim_{x \rightarrow 0} \frac{\cos x - 1}{x} = 0$

Derivatives

DEFINITION:

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

• If $y = f(x)$, the derivative $f'(x)$ is also denoted $\frac{dy}{dx}$.

FORMULAS AND TESTS:

• **Power Rule:**

$\frac{d}{dx} (x^n) = nx^{n-1}$

$\frac{d}{dx} (e^{ax}) = ae^{ax}$

$\frac{d}{dx} (\ln x) = \frac{1}{x}$

• **General Power Rule:**

$\frac{d}{dx} (f(x)^n) = n(f(x)^{n-1})f'(x)$

$\frac{d}{dx} (e^{f(x)}) = e^{f(x)}f'(x)$

$\frac{d}{dx} (\ln f(x)) = \frac{f'(x)}{f(x)}$

• **Sum or Difference Rule:**

$\frac{d}{dx} (f(x) \pm g(x)) = f'(x) \pm g'(x)$

• **Constant Multiple Rule:**

$\frac{d}{dx} (kf(x)) = kf'(x)$

• **Product Rule:**

$\frac{d}{dx} (f(x)g(x)) = f'(x)g(x) + f(x)g'(x)$

• **Quotient Rule:**

$\frac{d}{dx} \left(\frac{f(x)}{g(x)} \right) = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}$

Chain Rule:

$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$ or $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$

Derivative of an inverse function:

$\frac{dy}{dx} = \frac{1}{\frac{dx}{dy}}$

• **Inverse functions:** If f is the inverse of a function g (and g' is continuous and nonzero), then $f'(x) = \frac{1}{g'(f(x))}$.

• To get a specific formula directly, start with $y = f(x)$; rewrite it $g(y) = x$; differentiate with respect to x to get $g'(y)y' = 1$; write this $y' = 1/g'(y)$ and put $g(y) = f(x)$ and $g'(y) = x'$.

EX: $y = \ln x$; $e^y = x$; $e^y y' = 1$; $y' = \frac{1}{e^y} = \frac{1}{x}$.

• **First Derivative Test:** Suppose c is a critical point of f , and f is continuous at c . If $f'(x)$ changes sign from negative to positive as x increases through c , then c is a local minimum point; if $f'(x)$ changes sign from positive to negative as x increases through c , then c is a local maximum point; if $f'(x)$ keeps the same sign, then c is not an extremum point.

• **Second Derivative Test:** Suppose f is differentiable near a critical point c ; if $f''(c) > 0$, then c is a local minimum point; if $f''(c) < 0$, then c is a local maximum point.

Differential Equations

• **Differential equation:** Any equation involving a derivative.

EX: an equation involving $\frac{dy}{dx}$ (or y' , or $y'(x)$), y and x

• **Solution:** A function $y = y(x)$, such that $\frac{dy}{dx} = y'$, and x satisfy the original equation.

• **Initial value problem:** Also specifies the value of the solution $y(x)$ at some point $x = a$.

• **Simple differential equations:** Can be solved by separation of variables and integration.

EX: The equation $f(x) = g(y) \frac{dy}{dx}$ can be written as $f(x) dx = g(y) dy$ and can be solved by integrating both sides: $\int f(x) dx = \int g(y) dy$

Implicit Differentiation

• Given an equation involving a function of x and y , to find $\frac{dy}{dx}$:

• Differentiate both sides of the equation with respect to x , treating y as a function of x and applying the chain rule to each term involving y (i.e. $\frac{d}{dx} f(y) = f'(y) \frac{dy}{dx}$)

• Move all terms with $\frac{dy}{dx}$ to left side and all other terms to the right.

• Solve for $\frac{dy}{dx}$.

Approximations & Differentials

• Let $y = f(x)$ and assume $f'(x)$ exists

• The equation of the tangent line to $y = f(x)$ at the point $(a, f(a))$ is $y - f(a) = f'(a)(x - a)$

• The differential of y is $dy = f'(x)dx$

• Use linear approximation, or approximation by differentials by setting: $dx = \Delta x = x - a$, $\Delta y = f(x) - f(a)$

• The equation of the tangent line becomes:

$\Delta y = f'(a)\Delta x = f'(a)dx$. If Δx is small, then $\Delta y \approx dy$

• That is, $f(x) = f(a) + f'(a)(x - a)$

• The n th Taylor polynomial of $f(x)$ centered at $x = a$ is $p_n(x) = f(a) + \frac{f'(a)(x-a)}{1!} + \frac{f''(a)(x-a)^2}{2!} + \dots + \frac{f^{(n)}(a)(x-a)^n}{n!}$

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AN Whitehead



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