QuickStudy ACADEMIC

Calculus Methods

DIFFERENTIATION

Limits & Continuity

DEFINITIONS:
- $\lim f(x) = L$ 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, $\lim_{x \to a} f(x) = L$ 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 $f(c) \le f(x) \le f(d)$ for all x in $[a, b]$.
- **Sandwich theorem:** If $g(x) \le f(x) \le h(x)$ for x near a, and $\lim g(x) = L$, then $\lim f(x) = L$.
  - Special case: if $|f(x)| \le h(x)$ for x near a, then $\lim h(x) = 0$ implies $\lim f(x) = 0$
  - E.g., $\lim x \sin(\frac{1}{x}) = 0$ (using $h(x) = |x|$)
- **L'Hôpital's Rule:** (This rule works when $f(x)$ and $g(x)$ are differential functions.)
  - If $\lim f(x) = 0 = \lim g(x)$, and if $f'(x)$ and $g'(x)$ are defined and $g'(x) \ne 0$ for x near a, then $\lim \frac{f(x)}{g(x)} = \lim \frac{f'(x)}{g'(x)}$ 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, $\lim c = c$
  - If $p(x)$ is a polynomial, $\lim_{x \to a} p(x) = p(a)$
  - Let $p(x)$ and $q(x)$ be polynomials.
  - If $q(a) \ne 0$, then $\lim_{x \to a} \frac{p(x)}{q(x)} = \frac{p(a)}{q(a)}$
  - If $q(a) = 0$ and $p(a) \ne 0$, one-sided limits are $\pm \infty$
  - E.g., for integers $n > 0$, $\lim_{x \to 0^+} \frac{1}{x^n} = \infty$, $\lim_{x \to 0^-} \frac{1}{x^n} = -\infty$ (n odd); $\lim_{x \to 0} \frac{1}{x^n} = \infty$ (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., $\lim_{x \to 1} \frac{x^2 + 2x - 3}{x^2 - 3x + 2} = \lim_{x \to 1} \frac{x + 3}{(x - 1)(x + 2)} = \infty$
- **Rational functions at infinity:**
  - For integer $n > 0$, $\lim_{x \to \infty} x^n = \infty$, $\lim_{x \to -\infty} x^n = -\infty$ (n odd); $\lim_{x \to -\infty} x^n = \infty$ (n even); $\lim_{x \to \pm\infty} \frac{1}{x^n} = 0$
  - $\lim_{x \to \infty} \frac{ax^n + bx^{n-1} + \cdots}{cx^n + dx^{n-1} + \cdots} = \frac{a}{c}$, $\lim x^{-n} = 0$ (a, c non-zero)
- **Arbitrary powers:**
  - $\lim_{x \to a} x^a = a^a$ (when a^a is defined)
  - For $p > 0$, $\lim_{x \to \infty} x^p = \infty$ and $\lim_{x \to \infty} x^{-p} = 0$
- **Limits for basic derivatives**
  - $\lim_{x \to a} \frac{x^a - a^a}{x - a} = n a^{n-1}$ (when a^{n-1} is defined)
  - $\lim_{x \to 0} \frac{a^x - 1}{x} = 1 = \ln a$
  - $\lim_{x \to 0} \frac{e^x - 1}{x} = 1$ (a definition of e)
  - $\lim_{x \to 0} \frac{\sin x}{x} = 1$
  - $\lim_{x \to 0} \frac{\cos x - 1}{x} = 0$

Derivatives

DEFINITION:
- $f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$
- If $y = f(x)$, the derivative $f'(x)$ is also denoted $\frac{dy}{dx}$

FORMULAS AND TESTS:
Power Rule:
- $\frac{d}{dx}(x^n) = nx^{n-1}$
- $\frac{d}{dx}(e^x) = e^x$
- $\frac{d}{dx}(\ln x) = \frac{1}{x}$

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

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 function:** 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 $g(y)$ in terms of x, using the relations $y = f(x)$ 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 $y(a)$ 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 Differention
- 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 $f'(a)$ 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, $f(x) \approx f(a) + f'(a)(x - a)$
  - The nth Taylor polynomial of $f(x)$ centered at $x = a$ is $p_n(x) = f(a) + \frac{f'(a)(x - a)}{1!} + \frac{f''(a)(x - a)^2}{2!} + \cdots + \frac{f^{(n)}(a)(x - a)^n}{n!}$

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