

## THEORY

### DERIVATIVES AND DIFFERENTIATION

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

#### DERIVATIVE RULES

- Sum and Difference:**  $\frac{d}{dx}(f(x) \pm g(x)) = f'(x) \pm g'(x)$
- Scalar Multiple:**  $\frac{d}{dx}(c \cdot f(x)) = c \cdot f'(x)$
- Product:**  $\frac{d}{dx}(f(x)g(x)) = f'(x)g(x) + f(x)g'(x)$   
Mnemonic: If  $f$  is "the" and  $g$  is "the," then the product rule is "the of the plus the of the."
- Quotient:**  $\frac{d}{dx}\left(\frac{f(x)}{g(x)}\right) = \frac{f'(x)g(x) - f(x)g'(x)}{(g(x))^2}$   
Mnemonic: "The of the minus the of the over the the."
- The Chain Rule:**
  - First formulates:  $(f \circ g)'(x) = f'(g(x)) \cdot g'(x)$
  - Second formulates:  $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$
- Implicit Differentiation:** Used for curves when it is difficult to express  $y$  as a function of  $x$ . Differentiate both sides of the equation with respect to  $x$ . Use the chain rule carefully whenever  $y$  appears. Then, isolate  $\frac{dy}{dx}$  and solve for  $y'$ .  
Ex:  $x + \sin y = x^2 \Rightarrow 1 + \cos y \cdot \frac{dy}{dx} = 2x$ . Differentiate to first obtain  $\frac{dy}{dx} \cos y = x^2 - 1$ , and then  $\cos y \cdot \frac{dy}{dx} = x^2 - 1$ . Finally, solve for  $y' = \frac{x^2 - 1}{\cos y}$ .

#### COMMON DERIVATIVES

- Constants:**  $\frac{d}{dx}(c) = 0$
- Linear:**  $\frac{d}{dx}(ax + b) = a$
- Powers:**  $\frac{d}{dx}(x^n) = nx^{n-1}$  (true for all real  $n$ )
- Polynomials:**  $\frac{d}{dx}(a_n x^n + \dots + a_1 x + a_0) = na_n x^{n-1} + \dots + a_1$
- Exponential:**
  - Base  $e$ :  $\frac{d}{dx}(e^x) = e^x$
  - Arbitrary base:  $\frac{d}{dx}(a^x) = a^x \ln a$
- Logarithmic:**
  - Base  $e$ :  $\frac{d}{dx}(\ln x) = \frac{1}{x}$
  - Arbitrary base:  $\frac{d}{dx}(\log_a x) = \frac{1}{x \ln a}$
- Trigonometric:**
  - Sine:  $\frac{d}{dx}(\sin x) = \cos x$
  - Cosine:  $\frac{d}{dx}(\cos x) = -\sin x$
  - Tangent:  $\frac{d}{dx}(\tan x) = \sec^2 x$
  - Cotangent:  $\frac{d}{dx}(\cot x) = -\csc^2 x$
  - Secant:  $\frac{d}{dx}(\sec x) = \sec x \tan x$
  - Cosecant:  $\frac{d}{dx}(\csc x) = -\csc x \cot x$
- Inverse Trigonometric:**
  - Arctangent:  $\frac{d}{dx}(\tan^{-1} x) = \frac{1}{1+x^2}$
  - Arccotangent:  $\frac{d}{dx}(\cot^{-1} x) = -\frac{1}{1+x^2}$
  - Arctangent:  $\frac{d}{dx}(\tan^{-1} x) = \frac{1}{1+x^2}$
  - Arccotangent:  $\frac{d}{dx}(\cot^{-1} x) = -\frac{1}{1+x^2}$

## INTEGRALS AND INTEGRATION

### DEFINITE INTEGRAL

The definite integral  $\int_a^b f(x) dx$  is the signed area between the function  $y = f(x)$  and the  $x$ -axis from  $x = a$  to  $x = b$ .

- Riemann Definition:** Let  $n$  be an integer and  $\Delta x = \frac{b-a}{n}$ . For each  $k = 0, 1, \dots, n-1$ , pick point  $c_k^*$  in the interval  $[a + k\Delta x, a + (k+1)\Delta x]$ . The expression  $\Delta x \sum_{k=0}^{n-1} f(c_k^*)$  is a Riemann sum. The definite integral  $\int_a^b f(x) dx$  is defined as  $\lim_{n \rightarrow \infty} \Delta x \sum_{k=0}^{n-1} f(c_k^*)$ .

### INDEFINITE INTEGRAL

- Antiderivative:** The function  $F(x)$  is an antiderivative of  $f(x)$  if  $F'(x) = f(x)$ .
- Indefinite Integral:** The indefinite integral  $\int f(x) dx$  represents a family of

## APPLICATIONS

### GEOMETRY

**Area:**  $\int_a^b (f(x) - g(x)) dx$  is the area bounded by  $y = f(x)$ ,  $y = g(x)$ ,  $x = a$  and  $x = b$  if  $f(x) \geq g(x)$  on  $[a, b]$ .

**Volume of revolved solid (disk method):**  $\int_a^b \pi (f(x))^2 dx$  is the volume of the solid except out by the curve  $y = f(x)$  as it revolves around the  $x$ -axis on the interval  $[a, b]$ .

**Volume of revolved solid (washer method):**  $\int_a^b \pi (f(x)^2 - g(x)^2) dx$  is the volume of the solid except out between  $y = f(x)$  and  $y = g(x)$  as they revolve around the  $x$ -axis on the interval  $[a, b]$  if  $f(x) \geq g(x)$ .

**Antiderivatives:**  $\int f(x) dx = F(x) + C$  if  $F'(x) = f(x)$ .

### FUNDAMENTAL THEOREM OF CALCULUS

**Part 1:** If  $f(x)$  is continuous on the interval  $[a, b]$ , then the area function  $F(x) = \int_a^x f(t) dt$  is continuous and differentiable on the interval and  $F'(x) = f(x)$ .

**Part 2:** If  $f(x)$  is continuous on the interval  $[a, b]$  and  $F(x)$  is any antiderivative of  $f(x)$ , then  $\int_a^b f(x) dx = F(b) - F(a)$ .

### APPROXIMATING DEFINITE INTEGRALS

**1. Left-hand rectangle approximation:**

$$L_n = \Delta x \sum_{k=0}^{n-1} f(x_k)$$

**2. Right-hand rectangle approximation:**

$$R_n = \Delta x \sum_{k=1}^n f(x_k)$$

**3. Midpoint Rule:**

$$M_n = \Delta x \sum_{k=1}^n f\left(\frac{x_{k-1} + x_k}{2}\right)$$

**4. Trapezoidal Rule:**  $T_n = \frac{\Delta x}{2} [f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n)]$

**5. Simpson's Rule:**  $S_n = \frac{\Delta x}{3} [f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n)]$

### TECHNIQUES OF INTEGRATION

**1. Properties of Integrals**

• **Sum and difference:**  $\int (f(x) \pm g(x)) dx = \int f(x) dx \pm \int g(x) dx$

• **Constant multiple:**  $\int c \cdot f(x) dx = c \int f(x) dx$

• **Definite integrals, reversing the limits:**  $\int_a^b f(x) dx = - \int_b^a f(x) dx$

• **Definite integrals, concatenation:**  $\int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$

• **Definite integrals, comparison:** If  $f(x) \leq g(x)$  on the interval  $[a, b]$ , then  $\int_a^b f(x) dx \leq \int_a^b g(x) dx$ .

**2. Substitution Rule (u-substitution):**  $\int f(g(x))g'(x) dx = \int f(u) du$

•  $\int f(g(x))g'(x) dx = F(g(x)) + C$  if  $\int f(u) du = F(u) + C$ .

**3. Integration by Parts**

Best used to integrate a product where one factor ( $u = f(x)$ ) has a simple derivative and the other factor ( $dv = g'(x) dx$ ) is easy to integrate.

• **Indefinite integrals:**

$$\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx \text{ or } \int u dv = uv - \int v du$$

• **Definite integrals:**  $\int_a^b f(x)g'(x) dx = f(x)g(x) \Big|_a^b - \int_a^b f'(x)g(x) dx$

**4. Trigonometric Substitutions:** Used to integrate expressions of the form  $\sqrt{a^2 - x^2}$ ,  $\sqrt{x^2 + a^2}$ ,  $\sqrt{x^2 - a^2}$ .

Expression	Trig substitution	Expression becomes	Range of $\theta$	Pythagorean identity used
$\sqrt{a^2 - x^2}$	$x = a \sin \theta$ $dx = a \cos \theta d\theta$	$a \cos \theta$	$-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$ $-1 \leq \sin \theta \leq 1$	$1 - \sin^2 \theta = \cos^2 \theta$
$\sqrt{a^2 + x^2}$	$x = a \tan \theta$ $dx = a \sec^2 \theta d\theta$	$a \sec \theta$	$-\frac{\pi}{2} < \theta < \frac{\pi}{2}$ $-\infty < \tan \theta < \infty$	$\sec^2 \theta - 1 = \tan^2 \theta$
$\sqrt{x^2 - a^2}$	$x = a \sec \theta$ $dx = a \sec \theta \tan \theta d\theta$	$a \tan \theta$	$0 \leq \theta < \frac{\pi}{2}$ $1 \leq \sec \theta < \infty$	$\sec^2 \theta - 1 = \tan^2 \theta$

**Volume of revolved solid (shell method):**  $\int_a^b 2\pi x f(x) dx$  is the volume of the solid obtained by revolving the region under the curve  $y = f(x)$  between  $x = a$  and  $x = b$  around the  $y$ -axis.

**Arc length:**  $\int_a^b \sqrt{1 + (f'(x))^2} dx$  is the length of the curve  $y = f(x)$  from  $x = a$  to  $x = b$ .

**Surface area:**  $\int_a^b 2\pi x f(x) \sqrt{1 + (f'(x))^2} dx$  is the area of the surface except out by revolving the function  $y = f(x)$  about the  $x$ -axis between  $x = a$  and  $x = b$ .

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