

CALCULUS REFERENCE

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 $\frac{dy}{dx} \cos y = x^2 - 1$. 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: $\frac{d}{dx}(\arctan x) = \frac{1}{1+x^2}$
 - Arccotangent: $\frac{d}{dx}(\operatorname{arccot} x) = -\frac{1}{1+x^2}$
 - Arctangent: $\frac{d}{dx}(\arctan x) = \frac{1}{1+x^2}$
 - Arccotangent: $\frac{d}{dx}(\operatorname{arccot} x) = -\frac{1}{1+x^2}$

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 swept 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 swept 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:** $\int c f(x) dx = c \int f(x) dx$
- 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:** $\int f(x)g'(x) dx = f(x)g(x) - \int f'(x)g(x) dx$ 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 θ	Pythagorean identity used
$\sqrt{a^2 - x^2}$	$x = a \sin \theta$ $dx = a \cos \theta d\theta$	$a \cos \theta$	$-\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$ $-1 \leq \sin \theta \leq 1$	$1 - \sin^2 \theta = \cos^2 \theta$
$\sqrt{x^2 + a^2}$	$x = a \tan \theta$ $dx = a \sec^2 \theta d\theta$	$a \sec \theta$	$-\frac{\pi}{2} < \theta < \frac{\pi}{2}$ $-\infty < \tan \theta < \infty$	$\sec^2 \theta - 1 = \tan^2 \theta$
$\sqrt{x^2 - a^2}$	$x = a \sec \theta$ $dx = a \sec \theta \tan \theta d\theta$	$a \tan \theta$	$0 \leq \theta < \frac{\pi}{2}$ $1 \leq \sec \theta < \infty$	$\sec^2 \theta - 1 = \tan^2 \theta$

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 swept out by revolving the function $y = f(x)$ about the x -axis between $x = a$ and $x = b$.

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