

Math 1431, Calculus I Test 4 Review, Spring 2015.

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1 Differentiation and Integration Tables

Assume n , a , and C are constants. (\dagger) $1 - x^2 > 0$. (\ddagger) $x^2 - 1 > 0$

| Function | Derivative of given function |
|--------------------|--|
| $x^n, n \neq 0$ | $n \cdot x^{n-1}$ |
| $\ln(x)$ | $\frac{1}{x}$ |
| e^x | e^x |
| $\sin(x)$ | $\cos(x)$ |
| $\cos(x)$ | $-\sin(x)$ |
| $\tan(x)$ | $\sec^2(x)$ |
| $\sec(x)$ | $\sec(x) \tan(x)$ |
| $\cot(x)$ | $-\csc^2(x)$ |
| $\csc(x)$ | $-\csc(x) \cot(x)$ |
| $\sinh(x)$ | $\cosh(x)$ |
| $\cosh(x)$ | $\sinh(x)$ |
| $\arcsin(x)$ | $\frac{1}{\sqrt{1-x^2}} (\dagger)$ |
| $\arctan(x)$ | $\frac{1}{1+x^2}$ |
| $\text{arcsec}(x)$ | $\frac{1}{ x \sqrt{x^2-1}} (\ddagger)$ |
| $a^x, a > 0$ | $a^x \ln(a)$ |

Figure 1: Differentiation Table

| Function | Integral of given function |
|--------------------------------------|--|
| x^n | $\int x^n dx = \begin{cases} \frac{x^{n+1}}{n+1} + C, & \text{if } n \neq -1; \\ \ln x + C, & \text{if } n = -1. \end{cases}$ |
| e^x | $\int e^x dx = e^x + C$ |
| $\cos(x)$ | $\int \cos(x) dx = \sin(x) + C$ |
| $\sin(x)$ | $\int \sin(x) dx = -\cos(x) + C$ |
| $\sec^2(x)$ | $\int \sec^2(x) dx = \tan(x) + C$ |
| $\sec(x) \tan(x)$ | $\int \sec(x) \tan(x) dx = \sec(x) + C$ |
| $\csc^2(x)$ | $\int \csc^2(x) dx = -\cot(x) + C$ |
| $\csc(x) \cot(x)$ | $\int \csc(x) \cot(x) dx = -\csc(x) + C$ |
| $\cosh(x)$ | $\int \cosh(x) dx = \sinh(x) + C$ |
| $\sinh(x)$ | $\int \sinh(x) dx = \cosh(x) + C$ |
| $\frac{1}{\sqrt{1-x^2}} (\dagger)$ | $\int \frac{1}{\sqrt{1-x^2}} dx = \arcsin(x) + C$ |
| $\frac{1}{1+x^2}$ | $\int \frac{1}{1+x^2} dx = \arctan(x) + C$ |
| $\frac{1}{x\sqrt{x^2-1}} (\ddagger)$ | $\int \frac{1}{x\sqrt{x^2-1}} dx = \text{arcsec}(x) + C$ |
| $a^x, a > 0$ | $\int a^x dx = \frac{1}{\ln(a)} a^x + c$ |

Figure 2: Integration Table

1 Riemann Sum

Given a continuous function f and a partition $P = \{x_0 = a, x_1, x_2, \dots, x_{n-1}, x_n = b\}$ on $[a, b]$. Then we can estimate $\int_a^b f(x) dx$ by Riemann Sum:

$$\sum [(\text{length of the subinterval}) \times (\text{value of } f \text{ on this subinterval})]$$

(1) Upper sum (U_f)

$$U_f = \sum [(\text{length of the subinterval}) \times (\text{maximum value of } f \text{ on this subinterval})]$$

(2) Lower sum (L_f)

$$L_f = \sum [(\text{length of the subinterval}) \times (\text{minimum value of } f \text{ on this subinterval})]$$

(3) $U_f \geq L_f$

(2) Specific points:(left endpoint, right endpoint, midpoint)

$$\text{Sum} = \sum [(\text{length of the subinterval}) \times (\text{specific point value of } f \text{ on this subinterval})]$$

2 Basic Integration Properties

Assume f, g are continuous on $[a, b]$ and α, β are constants.

(1) If $a < c < b$, then

$$\int_a^c f(x) dx + \int_c^b f(x) dx = \int_a^b f(x) dx.$$

(2) The integration value will change of sign if we integrate in the different directions:

$$\int_b^a f(x) dx = - \int_a^b f(x) dx.$$

(3) The integral from any number to itself is defined to be zero:

$$\int_c^c f(x) dx = 0.$$

(4) Linearity of integration:

$$\int_a^b \alpha f(x) + \beta g(x) dx = \alpha \int_a^b f(x) dx + \beta \int_a^b g(x) dx.$$

3 Fundamental Theorem of Calculus

3.1 First Fundamental Theorem of Calculus

Theorem 3.1 Let f be continuous on $[a, b]$. The function F defined on $[a, b]$ by

$$F(x) = \int_a^x f(t) dt$$

is continuous on $[a, b]$, differentiable on (a, b) , and has derivative $F'(x) = f(x)$ for all x in (a, b) .

Assume a function f is defined as above in the theorem and function $u(x), v(x)$ are differentiable, we have

(1) If $F(x) = \int_a^x f(t) dt$, then

$$F'(x) = f(x).$$

(2) If $F(x) = \int_x^a f(t) dt$, so $F(x) = -\int_a^x f(t) dt$, then

$$F'(x) = -f(x).$$

(3) If $F(x) = \int_a^{u(x)} f(t) dt$, then

$$F'(x) = u'(x) \cdot f(u(x)).$$

(3) If $F(x) = \int_{v(x)}^{u(x)} f(t) dt$, there is a constant c such that

$$F(x) = \int_c^{u(x)} f(t) dt - \int_c^{v(x)} f(t) dt$$

then we have

$$F'(x) = u'(x) \cdot f(u(x)) - v'(x) \cdot f(v(x)).$$

3.2 Second Fundamental Theorem of Calculus

Definition 3.2 Let f be continuous on $[a, b]$. A function is called an antiderivative for f on $[a, b]$ if

F is continuous on $[a, b]$ and $F'(x) = f(x)$ for all $x \in (a, b)$.

Theorem 3.3 Let f be continuous on $[a, b]$. If F is any antiderivative for f on $[a, b]$, then

$$\int_a^b f(t) dt = F(b) - F(a).$$

4 Differential

Given $f(a + h)$. we can estimate $f(a + h) - f(a)$ by differential df :

$$f(a + h) - f(a) \approx df = f'(a) \cdot h,$$

then

$$f(a + h) \approx f(a) + f'(a) \cdot h.$$