

## LIMITS & 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  $f(x) \leq h(x)$  for  $x$  near  $a$ , then  $\lim_{x \rightarrow a} h(x) = 0$  implies  $\lim_{x \rightarrow a} f(x) = 0$ .  
EX:  $\lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0$  (using  $h(x) = x$ )
- L'Hôpital's Rule:** (This rule works when  $f(x)$  and  $g(x)$  are differentiable.)  
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  $\pm\infty$ .  
EX: 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  $q(x)$ .  
EX:  $\lim_{x \rightarrow 2} \frac{x^2 - 2x - 3}{x^2 - 3x + 2} = \lim_{x \rightarrow 2} \frac{(x-3)(x+1)}{(x-2)(x-1)} = -\infty$

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

##### Arbitrary powers:

- $\lim_{x \rightarrow \infty} x^r = \infty$  (when  $x^r$  is defined)
- For  $p > 0$ ,  $\lim_{x \rightarrow \infty} x^p = \infty$  and  $\lim_{x \rightarrow -\infty} x^p = 0$

##### Limits for basic derivatives

- $\lim_{x \rightarrow \infty} \frac{e^x - e^{-x}}{x} = \infty$  (when  $x^{n-1}$  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  $e$ )
- $\lim_{x \rightarrow 0} \frac{\ln x}{x} = 1$
- $\lim_{x \rightarrow 0} \frac{\cos(x-1)}{x} = 0$

### 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 & TESTS

##### Power Rule:

- $\frac{d}{dx} x^n = nx^{n-1}$
- $\frac{d}{dx} x^0 = 0$
- $\frac{d}{dx} x^{-1} = -x^{-2}$

##### General Power Rule:

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

##### Sum or Difference Rule:

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

##### Constant Multiple Rule:

- $\frac{d}{dx} [kf(x)] = k f'(x)$

##### 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 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  $g'(y)f'(x) = 1$ ; write this  $y' = 1/g'(y)$  and put  $y' = f'(x)$  in terms of  $x$ , using the relations  $y = f(x)$  and  $g(y) = x$ .  
EX:  $y = \ln x$ ,  $x = e^y$ ,  $x' = e^y y' = 1$ ,  $y' = \frac{1}{e^y} = \frac{1}{x}$

- 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  $\frac{dy}{dx}$  for  $y'$ , or  $y'(x)$ ,  $y$ , and  $x$ .

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

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

- 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 the 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:  $dy = \Delta y = y - y_0$ ,  $\Delta x = f(x) - f(a)$ .

- The equation of the tangent line becomes:

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

- That is,  $f(x) \approx f(a) + f'(a)(x - a)$ .

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

# Calculus Methods Unit Guide

**D Keegan**



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