

**QUICK
STUDY
ACADEMIC**

CALCULUS METHODS

BASIC CALCULUS FOR NON-SCIENCE MAJORS

LIMITS & CONTINUITY

- $\lim_{x \rightarrow a} f(x) = L$ if $f(x)$ is close to L for all x sufficiently close (but not equal) to a .
- $f(x)$ is continuous at $x = a$ if:
 1. $f(a)$ is defined, 2. $\lim_{x \rightarrow a} f(x) = L$ exists, and 3. $L = f(a)$

INTEGRALS

THE DEFINITE INTEGRAL

- LET $f(x)$ BE CONTINUOUS ON $[a, b]$
- 1. Riemann Sum Definition of Definite Integral
 - a. Divide $[a, b]$ into n equal subintervals of length $h = \frac{b-a}{n}$
 - b. Let $x_0 = a, x_1, x_2, \dots, x_n = b$ denote the endpoints of the subintervals
 - i. They are found by: $x_0 = a, x_1 = a + h, x_2 = a + 2h, x_3 = a + 3h, \dots, x_n = a + nh = b$
 - c. Let m_1, m_2, \dots, m_n denote the midpoints of the subintervals
 - i. They are found by: $m_1 = 0.5(x_0 + x_1), m_2 = 0.5(x_1 + x_2), m_3 = 0.5(x_2 + x_3), \dots, m_n = 0.5(x_{n-1} + x_n)$
$$\int_a^b f(x) dx = h[f(m_1) + f(m_2) + \dots + f(m_n)]$$
- 2. Midpoint Rule: $\int_a^b f(x) dx = \lim_{n \rightarrow \infty} h[f(x_1) + f(x_2) + \dots + f(x_n)]$
- 3. Trapezoid Rule:

$$\int_a^b f(x) dx = \frac{h}{2}[f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n)]$$
- 4. Simpson's Rule: $\int_a^b f(x) dx = \frac{h}{6}[f(x_0) + 4f(m_1) + 2f(x_1) + 4f(m_2) + 2f(x_2) + \dots + 2f(x_{n-1}) + 4f(m_n) + f(x_n)]$

THE INDEFINITE INTEGRAL

- $F(x)$ IS CALLED AN ANTIDERIVATIVE OF $f(x)$, IF $F'(x) = f(x)$
- 1. The most general antiderivative is denoted $\int f(x) dx$
- 2. $\int f(x) dx$ is also called the Indefinite Integral of $f(x)$
- fundamental theorem of calculus
 1. If $F'(x) = f(x)$ and $f(x)$ is continuous on $[a, b]$, then $\int_a^b f(x) dx = F(b) - F(a)$

INTEGRATION FORMULAS

1. $\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$
2. $\int kf(x) dx = k \int f(x) dx$ if k is a constant
3. $\int u^n du = \frac{u^{n+1}}{n+1} + C$ 4. $\int \frac{1}{u} du = \ln|u| + C$ 5. $\int e^u du = e^u + C$
6. If $y = f(x) \geq 0$ on $[a, b]$, $\int_a^b f(x) dx$ gives the area under the curve.
7. If $f(x) \geq g(x)$ on $[a, b]$, $\int_a^b [f(x) - g(x)] dx$ gives the area between the 2 curves $y = f(x)$ and $y = g(x)$
8. Average value of $f(x)$ on $[a, b]$ is $\frac{1}{b-a} \int_a^b f(x) dx$
9. Volume of the solid of revolution obtained by revolving about the x -axis the region under the curve $y = f(x)$ from $x = a$ to $x = b$ is $\int_a^b \pi [f(x)]^2 dx$

INTEGRATION BY PARTS

1. Factor the integrand into 2 parts: u and dv
2. Find du and $v = \int dv$ 3. Find $\int y du$
4. Set $\int u dv = uv - \int v du$

INTEGRATION BY SUBSTITUTION

- TO SOLVE $\int f(g(x))g'(x) dx$
- 1. Set $u = g(x)$, where $g(x)$ is chosen so as to simplify the integrand
- 2. Substitute $u = g(x)$ and $du = g'(x) dx$ into the integrand.
 - a. This step usually requires multiplying or dividing by a constant.
- 3. Solve $\int f(u) du = F(u) + C$
- 4. Substitute $u = g(x)$ to get the answer: $F(g(x)) + C$

IMPROPER INTEGRALS

INFINITE LIMITS OF INTEGRATION

1. $\int_a^{\infty} f(x) dx = \lim_{b \rightarrow \infty} \int_a^b f(x) dx$ 2. $\int_{-\infty}^b f(x) dx = \lim_{a \rightarrow -\infty} \int_a^b f(x) dx$
- IMPROPER AT THE LEFT OR RIGHT ENDPONITS
1. If $f(x)$ is discontinuous at $x = b$, $\int_a^b f(x) dx = \lim_{h \rightarrow b^-} \int_a^h f(x) dx$
2. If $f(x)$ is discontinuous at $x = a$, $\int_a^b f(x) dx = \lim_{h \rightarrow a^+} \int_h^b f(x) dx$

DERIVATIVES & THEIR APPLICATIONS

DERIVATIVE BASICS

- DEFINITION OF DERIVATIVE
 1. $f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$
 2. If $y = f(x)$, the derivative $f'(x)$ is also denoted $\frac{dy}{dx}$
- FORMULAS:
 1. Power Rule: $\frac{d}{dx} (x^n) = nx^{n-1}$
 2. $\frac{d}{dx} (e^{kx}) = ke^{kx}$ 3. $\frac{d}{dx} (\ln x) = \frac{1}{x}$
 4. General Power Rule: $\frac{d}{dx} [f(x)^n] = n[f(x)]^{n-1} f'(x)$
 5. $\frac{d}{dx} [e^{f(x)}] = e^{f(x)} f'(x)$ 6. $\frac{d}{dx} [\ln f(x)] = \frac{f'(x)}{f(x)}$
 7. Sum or Difference Rule: $\frac{d}{dx} [f(x) \pm g(x)] = f'(x) \pm g'(x)$
 8. Constant Multiple Rule: $\frac{d}{dx} [kf(x)] = kf'(x)$
 9. Product Rule: $\frac{d}{dx} [f(x)g(x)] = f'(x)g(x) + f(x)g'(x)$
 10. Quotient Rule: $\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{f'(x)g(x) - f(x)g'(x)}{[g(x)]^2}$
 11. Chain Rule: $\frac{d}{dx} [f(g(x))] = f'(g(x))g'(x)$, or $\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$
 12. Derivative of an inverse function: $\frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}$

IMPLICIT DIFFERENTIATION

- GIVEN AN EQUATION INVOLVING FUNCTION OF x AND y , TO FIND $\frac{dy}{dx}$
- 1. 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. $\frac{d}{dx} [f(y)] = f'(y) \frac{dy}{dx}$).
- 2. Move all terms with $\frac{dy}{dx}$ to left side and all other terms to the right.
- 3. Solve for $\frac{dy}{dx}$.

CURVE SKETCHING

- STEPS TO FOLLOW IN SKETCHING THE CURVE $y = f(x)$:
 1. Determine the domain of $f(x)$.
 2. Analyze all points where $f(x)$ is discontinuous. Sketch the graph near all such points.
 3. Test for vertical, horizontal and oblique asymptotes.
 - a. $f(x)$ has a vertical asymptote at $x = a$ if:

$$\lim_{x \rightarrow a^-} f(x) = \pm\infty \text{ or } \lim_{x \rightarrow a^+} f(x) = \pm\infty$$
 - b. $f(x)$ has a horizontal asymptote $y = b$ if:

$$\lim_{x \rightarrow \infty} f(x) = b \text{ or } \lim_{x \rightarrow -\infty} f(x) = b$$
 - c. Sketch any asymptotes.
 4. Find $f'(x)$ and $f''(x)$.
 5. Find all critical points. These are points $x = a$ where $f'(a)$ does not exist or $f'(a) = 0$. Repeat steps 5.a.&b. for each critical point $x = a$:
 - i. If $f(x)$ is continuous at $x = a$,
 - a. $f(x)$ has a relative maximum at $x = a$ if:
 - (a) $f'(a) = 0$ and $f''(a) < 0$, or
 - (b) $f'(x) > 0$ to the left of a and $f'(x) < 0$ to the right of a .
 - ii. $f(x)$ has a relative minimum at $x = a$ if:
 - (a) $f'(a) = 0$ and $f''(a) > 0$, or
 - (b) $f'(x) < 0$ to the left of a and $f'(x) > 0$ to the right of a .
 - b. Sketch $f(x)$ near $(a, f(a))$.
 6. Find all possible inflection points. These are points $x = a$ where $f''(x)$ does not exist or $f''(x) = 0$. Repeat steps 6. a. & b. for each such $x = a$:
 - a. $f(x)$ has an inflection point at $x = a$ if $f(x)$ is continuous at $x = a$ and
 - i. $f''(x) < 0$ to the left of a and $f''(x) > 0$ to the right of a , or
 - ii. $f''(x) > 0$ to the left of a and $f''(x) < 0$ to the right of a .
 - b. Sketch $f(x)$ near $(a, f(a))$.
 7. If possible, plot the x - and y - intercepts.
 8. Finish the sketch.

OPTIMIZATION PROBLEMS

- TO OPTIMIZE SOME QUANTITY SUBJECT TO SOME CONSTRAINT:
 1. Identify and label quantity to be maximized or minimized.
 2. Identify and label all other quantities.
 3. Write quantity to be optimized as a function of the other variables. This is called the objective function (or objective equation).
 4. If the objective function is a function of more than 1 variable, find a constraint equation relating the other variables.
 5. Use the constraint equation to write the objective function as a function of only 1 variable.
 6. Using the curve sketching techniques, locate the maximum or minimum of the objective function.

APPROXIMATIONS AND DIFFERENTIALS

- LET $y = f(x)$ AND ASSUME $f'(a)$ EXISTS
 1. The Equation of the Tangent Line to $y = f(x)$ at the point $(a, f(a))$ is $y - f(a) = f'(a)(x - a)$
 2. The differential of y is $dy = f'(x) dx$
 3. Linear Approximation, or Approximation by Differentials. Set $dx = \Delta x = x - a, \Delta y = f(x) - f(a)$
The equation of the tangent line becomes:
 $\Delta y = f'(a) \Delta x = f'(a) dx$. If Δx is small, then $\Delta y = dy$.
That is, $f(x) \approx f(a) + f'(a)(x - a)$.
 4. The n -th Taylor polynomial of $f(x)$ centered at $x = a$ is $p_n(x) = f(a) + \frac{f'(a)(x-a)}{1!} + \frac{f''(a)(x-a)^2}{2!} + \dots + \frac{f^{(n)}(a)(x-a)^n}{n!}$

MOTION

- FORMULA

If $s = s(t)$ represents the position of an object at time t relative to some fixed point, then $v(t) = s'(t)$ = velocity at time t and $a(t) = v'(t) = s''(t)$ = acceleration at time t .

APPLICATIONS TO BUSINESS AND ECONOMICS

COST, REVENUE AND PROFIT

1. $C(x)$ = cost of producing x units of a product
2. $p = p(x)$ = price per unit; ($p = p(x)$ is also called the demand equation)
3. $R(x) = xp$ = revenue made by producing x units
4. $P(x) = R(x) - C(x)$ = profit made by producing x units
5. $C'(x)$ = marginal cost
6. $R'(x)$ = marginal revenue
7. $P'(x)$ = marginal profit

COMPOUNDING INTEREST

- STARTING WITH A PRINCIPAL P_0
- 1. If the interest is compounded for t years with m periods per year at the interest rate of r per annum, the compounded amount is:

$$P = P_0 \left(1 + \frac{r}{m}\right)^{mt}$$
- 2. If interest is continuously compounded, $m \rightarrow \infty$ and the formula becomes:

$$P = \lim_{m \rightarrow \infty} P_0 \left(1 + \frac{r}{m}\right)^{mt} = P_0 e^{rt}$$
- 3. The formula $P = P_0 e^{rt}$ gives the value at the end of t years, assuming continuously compounded interest. P_0 is called the present value of P to be received in t years and is given by the formula

$$P_0 = P e^{-rt}$$

CONTINUED ON REVERSE SIDE

ELASTICITY OF DEMAND

SOLVING FOR X IN THE DEMAND EQUATION

$p=p(x)$ GIVES $x=f(p)$

1. Demand function which gives the quantity demanded x as a function of the price p .
2. The elasticity of demand is $E(p) = \frac{-pf'(p)}{f(p)}$
- DEMAND IS ELASTIC AT $p=p_0$ IF $E(p_0) > 1$
In this case an increase in price corresponds to a decrease in revenue.
- DEMAND IS INELASTIC AT $p=p_0$ IF $E(p_0) < 1$
In this case an increase in price corresponds to an increase in revenue.

CONSUMERS' SURPLUS

- IF A COMMODITY HAS DEMAND EQUATION $p=p(x)$
Consumers' Surplus is given by $\int_0^a [p(x) - p(a)] dx$ where a is the quantity demanded and $p(a)$ is the corresponding price.

EXPONENTIAL MODELS

EXPONENTIAL GROWTH AND DECAY

- EXPONENTIAL GROWTH: $y = P_0 e^{kt}$
 1. Satisfies the differential equation $y' = ky$
 2. P_0 is the initial size, $k > 0$ is called the growth constant
 3. The time it takes for the size to double is given by: $\frac{\ln 2}{k}$
- EXPONENTIAL DECAY: $y = P_0 e^{-\lambda t}$
 1. Satisfies the differential equation $y' = -\lambda y$
 2. P_0 is the initial size, $\lambda > 0$ is called the decay constant
 3. The half life $t_{1/2}$ is the time it takes for y to become $P_0/2$

It is found by $t_{1/2} = \frac{\ln 2}{-\lambda} = \frac{\ln 2}{\lambda}$

OTHER GROWTH CURVES

- THE LEARNING CURVE: $y = M(1 - e^{-kt})$
Satisfies the differential equation $y' = k(M - y)$, $y(0) = 0$ where M and k are positive constants.
- THE LOGISTIC GROWTH CURVE: $y = \frac{M}{1 + Be^{-Mkt}}$
Satisfies the differential equation $y' = ky(M - y)$ where B , M and k are positive constants.

PROBABILITY

DEFINITIONS

- PROBABILITY DENSITY FUNCTION
For the continuous random variable X is a function $p(x)$ satisfying: and $p(x) \geq 0$ if $A \leq x \leq B$ and $\int_A^B p(x) dx = 1$, where we assume the values of X lie in $[A, B]$.
- THE PROBABILITY THAT
 $a \leq X \leq B$ is $P[a \leq X \leq B] = \int_a^B p(x) dx$
- EXPECTED VALUE, OR MEAN OF X
Given by $m = E(X) = \int_A^B xp(x) dx$
- VARIANCE OF X : Given by
 $\sigma^2 = \text{var}(X) = \int_A^B (x - \mu)^2 p(x) dx = \int_A^B x^2 p(x) dx - \mu^2$

COMMON PROBABILITY DENSITY FUNCTIONS

- UNIFORM DISTRIBUTION FUNCTION:
 $p(x) = \frac{1}{B-A}$, $\mu = E(X) = \frac{B+A}{2}$, $\text{var}(X) = \frac{(B-A)^2}{12}$
- EXPONENTIAL DISTRIBUTION FUNCTION:
 $p(x) = \lambda e^{-\lambda x}$. In this case, $A=0$, $B = \infty$, $\mu = E(X) = 1/\lambda$, $\text{var}(X) = 1/\lambda^2$
- NORMAL DENSITY FUNCTION:
with $E(X) = \mu$ and $\text{var}(X) = \sigma^2$ is:
 $p(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{(x-\mu)^2}{2\sigma^2}} = \frac{1}{\sqrt{2\pi}\sigma} \exp\left[-\frac{(x-\mu)^2}{2\sigma^2}\right]$

NOTE TO STUDENT: Due to its condensed format, use this QUICK STUDY® chart as a Calculus guide, but not as a replacement for assigned class work.

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QUICK STUDY

CALCULUS OF FUNCTIONS OF 2 VARIABLES

PARTIAL DERIVATIVES

- WHERE $f(x,y)$ IS A FUNCTION OF 2 VARIABLES x AND y
 1. $\frac{\partial f}{\partial x}$ is the derivative of $f(x,y)$ with respect to x , treating y as a constant.
 2. $\frac{\partial f}{\partial y}$ is the derivative of $f(x,y)$ with respect to y , treating x as a constant.
 3. $\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right)$ is the second partial derivative of $f(x,y)$ with respect to x twice, keeping y constant each time
 4. $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right)$ is the second partial derivative of $f(x,y)$ first with respect to x keeping y constant then with respect to y keeping x constant.

Other notation for partial derivatives:
 $f_x(x,y) = \frac{\partial f}{\partial x}$, $f_{xx}(x,y) = \frac{\partial^2 f}{\partial x^2}$, $f_{xy}(x,y) = \frac{\partial^2 f}{\partial y \partial x}$

DIFFERENTIALS

- If $f=f(x,y)$
 1. $df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy = f_x(x,y)dx + f_y(x,y)dy$
 2. Setting $dx = \Delta x = x - a$, $dy = \Delta y = y - b$ and $\Delta f = f(x,y) - f(a,b)$, if Δx and Δy are both small, then $\Delta f \approx df$. That is:
 $f(x,y) \approx f(a,b) + f_x(a,b)\Delta x + f_y(a,b)\Delta y$.

RELATIVE EXTREMA TEST

- TO LOCATE RELATIVE MAXIMA, RELATIVE MINIMA AND SADDLE POINTS ON THE GRAPH OF $z = f(x,y)$.
 1. Solve simultaneously: $\frac{\partial f}{\partial x} = 0$ and $\frac{\partial f}{\partial y} = 0$. For each ordered pair (a,b) such that $\frac{\partial f}{\partial x}(a,b) = 0$ and $\frac{\partial f}{\partial y}(a,b) = 0$, apply the following test.
 - a. If $D > 0$ and $A > 0$, then $f(x,y)$ has a relative minimum at (a,b) .
 - b. If $D > 0$ and $A < 0$, then $f(x,y)$ has a relative maximum at (a,b) .
 - c. If $D < 0$, then $f(x,y)$ has a saddle point at (a,b) .
 - d. If $D = 0$, then the test fails. $f(x,y)$ may or may not have an extremum or saddle point at (a,b) .
 2. Set $A = \frac{\partial^2 f}{\partial x^2}(a,b)$, $B = \frac{\partial^2 f}{\partial y^2}(a,b)$, $C = \frac{\partial^2 f}{\partial x \partial y}(a,b)$ and $D = AB - C^2$

THE METHOD OF LAGRANGE MULTIPLIERS

- SOLVES CONSTRAINED OPTIMIZATION PROBLEMS. TO MAXIMIZE OR MINIMIZE $f(x,y)$ SUBJECT TO THE CONSTRAINT $g(x,y) = 0$.
 1. Define the new function $F(x,y,\lambda) = f(x,y) + \lambda g(x,y)$.
 2. Solve the system of 3 equations:
a. $\frac{\partial F}{\partial x} = 0$ b. $\frac{\partial F}{\partial y} = 0$, and c. $\frac{\partial F}{\partial \lambda} = 0$ simultaneously.
This is usually accomplished in 4 steps:
Step 1: Solve (a) and (b) for λ and equate the solutions.
Step 2: Solve the resulting equation for one of the variables, x or y .
Step 3: Substitute this expression for x or y into equation (c) and solve the resulting equation of one variable for the other variable.
Step 4: Substitute the value found in Step 3 into the equation found in Step 2. Use 1 of the equations from Step 1 to find λ . This gives the value of x and y .

DOUBLE INTEGRALS

1. If R is the region in the plane bounded by the 2 curves $y=g(x)$, $y=h(x)$ and the 2 vertical lines $x=a$, $x=b$, then the double integral $\iint_R f(x,y) dx dy$ is equal to the iterated integral $\int_a^b \left(\int_{g(x)}^{h(x)} f(x,y) dy \right) dx$.
2. To evaluate the iterated integral
 $I = \int_a^b \left(\int_{g(x)}^{h(x)} f(x,y) dy \right) dx$.
 - a. find an antiderivative $F(x,y)$ for $f(x,y)$ with respect to y keeping x constant. That is: $\frac{\partial F}{\partial y} = f(x,y)$
 - b. Set: $I = \int_a^b [F(x,h(x)) - F(x,g(x))] dx$
 - c. Solve this integral. The integrand is a function of one variable.

DIFFERENTIAL EQUATIONS

- A DIFFERENTIAL EQUATION IS: any equation involving a derivative.
For example, it could be an equation involving $\frac{dy}{dx}$ (or y' , or $y''(x)$), y and x .
- A SOLUTION IS: a function $y=y(x)$ such that $\frac{dy}{dx}$, y and x satisfy the original equation.
- AN 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.
For example, 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: $\int f(x) = \int g(y) \frac{dy}{dx}$

FORMULAS FROM PRECALCULUS

LOGARITHMS AND EXPONENTIALS

1. $y = \ln x$ if and only if $x = e^y = \exp(y)$
2. $\ln e^x = x$
3. $e^{\ln x} = x$
4. $e^{\ln x} = e^{\ln x}$
5. $\frac{e^x}{e^y} = e^{x-y}$
6. $(e^x)^y = e^{xy}$
7. $e^0 = 1$
8. $\ln(xy) = \ln x + \ln y$
9. $\ln(x/y) = \ln x - \ln y$
10. $\ln(xy) = y \ln x$
11. $\ln 1 = 0$
12. $\ln e = 1$

ALGEBRAIC FORMULAS

1. If $a \neq 0$, the solutions to $ax^2 + bx + c = 0$ are given by
 $x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$
2. Point-slope equation of a line: $y - y_0 = m(x - x_0)$

GEOMETRIC FORMULAS

1. Rectangle, width w , height h .
- Area: $A = wh$ Perimeter: $p = 2w + 2h$
2. Circle, radius r . - Area: $A = \pi r^2$.
- Circumference: $c = 2\pi r$
3. Triangle, base b , height h .
- Area: $A = 1/2 bh$
4. Rectangular Prism, length l , width w , height h .
- Volume: $V = lwh$
- Surface Area: $A = 2wl + 2wh + 2hl$
5. Sphere, radius r .
- Volume: $V = 4/3\pi r^3$
- Surface Area: $A = 4\pi r^2$
6. Trapezoid, parallel sides of length h_1, h_2 , distance between parallel sides w .
- Area: $A = 1/2 (h_1 + h_2) w$
7. Right Circular Cylinder, radius r , height h .
- Volume: $V = \pi r^2 h$
- Lateral surface Area: $A = 2\pi r h$
8. Right Circular Cone, radius r , height h .
- Volume: $V = 1/3\pi r^2 h$
- Area of curved surface: $A = \pi r \sqrt{r^2 + h^2}$
9. Pythagorean Theorem. If a right triangle has hypotenuse c and sides a and b , then $c^2 = a^2 + b^2$

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