

Lecture 1

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4.1 Anti-derivatives

Definition: A function F is called an anti-derivative of f on an interval I if

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

for every $x \in I$

Example: Let $F(x) = x^2$ and $f(x) = 2x$,
 then $F'(x) = 2x = f(x)$.
 This means $F'(x)$ is an anti-derivative of $f(x) = 2x$.

Note: There are many anti-derivatives of $f(x)$. From the previous example,
 $f(x) = 2x$, the functions
 $F(x) = x^2 + 2$
 $F(x) = x^2 - \frac{1}{2}$
 $F(x) = x^2 - \sqrt{2}$
 ...
 $F(x) = x^2 + c$
 where c is constant.

Relationship between two different anti-derivatives of a function:

Let F and G be two anti-derivatives of f on an interval I , then
 $F(x) = G(x) + c$
 $G(x) = F(x) + c$

Example: Let $F(x) = \sin(x)$ and $G(x) = \sin(x) + 2$ and let $f(x) = \cos(x)$.
 Clearly, F and G are two anti-derivatives of f and $F(x) = G(x) - 2$.

Indefinite Integrals:

The form of the indefinite integral is $\int f(x) dx = F(x) + c$
 where
 $\int f(x) dx$ is indefinite integral of $f(x)$,
 $f(x)$ is the integrand,
 x is the variable of the integration and
 c is constant of the integral.

Derivative	Indefinite Integrals
$\frac{d}{dx}(x) = 1$	$\int 1 dx = x + c$
$\frac{d}{dx}\left(\frac{x^{n+1}}{n+1}\right) = 1, n \neq -1$	$\int x^n dx = \frac{x^{n+1}}{n+1} + c$
$\frac{d}{dx}(\sin x) = \cos x$	$\int \cos x dx = \sin x + c$
$\frac{d}{dx}(-\cos x) = \sin x$	$\int \sin x dx = -\cos x + c$
$\frac{d}{dx}(\tan x) = \sec^2 x$	$\int \sec^2 x dx = \tan x + c$
$\frac{d}{dx}(-\cot x) = \csc^2 x$	$\int \csc^2 x dx = -\cot x + c$
$\frac{d}{dx}(\sec x) = \sec x \tan x$	$\int \sec x \tan x dx = \sec x + c$
$\frac{d}{dx}(-\csc x) = \csc x \cot x$	$\int \csc x \cot x dx = -\csc x + c$

Some Important Formulas:

- 1) $\int \frac{d}{dx}(f(x)) dx = f(x) + c$
- 2) $\frac{d}{dx} \int f(x) dx = f(x)$
- 3) $\int cf(x) dx = c \int f(x) dx$
- 4) $\int [f(x) \pm g(x)] dx = \int f(x) \pm \int g(x) dx$

Exercise: Evaluate the following integrals:

- 1) $\int 4x + 3 dx$

- 2) $\int \frac{4}{x^5} + \frac{2}{x^2} + x dx$

- 3) $\int \frac{4x^2 - x + 3}{\sqrt{x}} dx$

- 4) $\int \frac{\sec x}{\cos x} dx$

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4.1 Anti-derivatives

Exercise 2: Evaluate the following integrals

(1) $\int(\sqrt{x} + \frac{1}{2\sqrt{x}}) dx$

.....

(2) $\int(3 \sin x + 2 \cos x) dx$

.....

(3) $\int(x + 1)^5 dx$

.....

(4) $\int x \sin x^2 dx$

(5) $\int(3x + 1)^4 dx$

(6) $\int(2x^3 + 1)^7(6x^2) dx$

Exercise: Solve the differential equation $f'(x) = 6x^2 + x - 5$ subject to the initial condition $f(0) = 2$.

Solution:

$$\int f'(x) dx = \int(6x^2 + x - 5) dx$$

$$f(x) = 2x^3 + \frac{1}{2}x^2 - 5x + c$$

Let $x = 0$ and use the condition $f(0) = 2$. $f(0) = 0 + 0 - 0 + c \Rightarrow c = 2$.

The solution of the differential equation is $f(x) = 2x^3 + \frac{1}{2}x^2 - 5x + 2$.

Exercise: Solve the differential equation $f''(x) = 5 \cos x + 2 \sin x$ subject to the initial condition $f(0) = 3$ and $f'(0) = 4$.

Solution:

$$\int f''(x) dx = \int(5 \cos x + 2 \sin x) dx$$

$$f'(x) = 5 \sin x - 2 \cos x + c$$

Let $x = 0$ and use the condition $f'(0) = 4$.

$$f'(0) = 5 \sin 0 - 2 \cos 0 + c \Rightarrow c = 6. \text{ Hence}$$

$$f'(x) = 5 \sin x - 2 \cos x + 6$$

We integrate a second time:

$$\int f'(x) dx = \int(5 \sin x - 2 \cos x + 6) dx$$

$$f(x) = -5 \cos x - 2 \sin x + 6x + c$$

Let $x = 0$ and use the condition $f(0) = 3$.

$$f(0) = -5 \cos 0 - 2 \sin 0 + 6(0) + c \Rightarrow c = 8. \text{ Hence, the solution is}$$

$$f(x) = -5 \cos x - 2 \sin x + 6x + 8.$$

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4.3 Summation Notation

Let {a1, a2, ..., an} be a set of numbers, the symbol Σk=1^n ak represents their sum:

Σk=1^n ak = a1 + a2 + ... + an

Example: Evaluate the following

(1) Σk=1^3 (k + 1)k^2

Σk=1^3 (k + 1)k^2 = (2)(1)^2 + (3)(2)^2 + (4)(3)^2 = 2 + 12 + 36 = 50

(2) Σj=1^4 (j^2 + 1)

Theorem:

(1) Σk=1^n c = c + c + ... + c = nc.

(2) Σk=1^n (ak ± bk) = Σk=1^n ak ± Σk=1^n bk.

(3) Σk=1^n c ak = c Σk=1^n ak for any c ∈ ℝ.

(4) Σk=1^n k = n(n+1)/2

(5) Σk=1^n k^2 = n(n+1)(2n+1)/6

(6) Σk=1^n k^3 = [n(n+1)/2]^2

(7) Σk=1^n k^4 = n(n+1)(2n+1)(3n^2+3n-1)/30

Exercise 1: Evaluate the following

(1) Σk=1^10 3

(2) Σk=1^20 k^2

(3) Σk=1^10 k^3

Exercise 2: Express the following sum in terms of n:

Σk=1^n (k^3 + k^2 + 3k + 5)

Exercise 3: Choose the correct answer

1) If Σk=1^4 (k + a) = 14, then the value of a is equal to:

- (a) 1 (b) 4 (c) -4 (d) -1

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4.4 Riemann Sums, Area and Definite Integrals

Definition:

(1) A partition P of a closed interval $[a, b]$ is decomposition of the interval into subintervals of form

$$[x_0, x_1], [x_1, x_2], [x_2, x_3], \dots, [x_{n-1}, x_n]$$

for any a positive integer n such that $a = x_0 < x_1 < x_2 < \dots < x_{n-1} < x_n$

Sub-intervals	Length
First interval = $[x_0, x_1]$	$\Delta x_1 = x_1 - x_0$
Second interval = $[x_1, x_2]$	$\Delta x_2 = x_2 - x_1$
Third interval = $[x_2, x_3]$	$\Delta x_3 = x_3 - x_2$
...	...
n-th interval = $[x_{n-1}, x_n]$	$\Delta x_n = x_n - x_{n-1}$

(2) Norm of partition is ($\| P \|$) is the largest number of $\Delta x_1, \Delta x_2, \dots, \Delta x_n$.

Example: Let $P = \{0, 1.1, 2.6, 3.7, 4.1, 5\}$ be a partition of the interval $[0, 5]$.

(1) Find the length of each sub-intervals.

(2) Find the norm $\| P \|\text{.}$

Solution:

Sub-intervals	Length
First interval = $[0, 1.1]$	$\Delta x_1 = 1.1 - 0 = 1.1$
Second interval =	
Third interval =	
Fourth interval =	
Fifth interval =	

(2) The norm $\| P \| = 1.5$.

Riemann Sum

Let f be a defined function on the closed interval $[a, b]$ and let $P = \{x_0, x_1, \dots, x_n\}$ be a partition of $[a, b]$.

Let $w_k \in [x_{k-1}, x_k], k = 1, 2, 3, \dots, n$.

Then a Riemann sum of f for P is

$$R_p = \sum_{k=1}^n f(w_k) \Delta x_k.$$

Example: Find the Riemann sum R_p for the function $f(x) = 3 - 4x$ on the partition $P = \{-1, 0, 2, 4, 6\}$ of the interval $[-1, 6]$ by choosing

(i) the left-hand end point.

(ii) the right-hand end point.

(iii) the mid point.

Solution:

Sub-intervals	Length
First interval = $[-10, 0]$	$\Delta x_1 = 0 - (-1) = 1$
Second interval =	
Third interval =	
Fourth interval =	

(i) The left-hand end point.

$$w_1 = -1, w_2 = 0, w_3 = -2, w_4 = 4$$

$$R_p = \sum_{k=1}^n f(w_k) \Delta x_k = f(-1)(1) + f(0)(2) + f(2)(2) + f(4)(2) = 7 + (3)(2) + (-5)(2) + (-13)(2) = -23$$

(ii) The right-hand end point.

.....

(iii) The mid point. (**Exercise**)

.....

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4.4 Riemann Sums, Area and Definite Integrals

Definite Integral:

Let f be a function defined on closed interval [a, b]. The definite integral of f from a to b is

int_a^b f(x) dx = lim_{||P|| -> 0} sum_{k=1}^n f(w_k) Delta x_k

The numbers a and b are called the limits of integration.

Example: Evaluate the following integrals:

(1) int_1^4 x^2 + 1 dx

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(2) int_0^2 sqrt(4x + 1) dx

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(3) int_0^3 x^3(x^4 - 1) dx

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(4) int_{-1}^4 |x| dx

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(5) int_0^2 |x - 1| dx

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(6) int_0^{pi/2} sin x + cos x dx

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(7) int_0^{pi/4} sec^2 x - 1 dx

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4.5 Properties of Definite Integrals

In the following, we give some important properties of definite integrals.

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

(2) If $f(a)$ exists, $\int_a^a f(x) dx = 0$

(3) $\int_a^b c dx = c(b - a)$

(4) If f is integrable on $[a, b]$ and $c \in \mathbb{R}$, then

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

(5) $\int_a^b [f(x) \pm g(x)] dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$

(6) If $c \in [a, b]$ and f is integrable on $[a, c]$ and $[c, b]$, then f is integrable on $[a, b]$ and

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

(7) If f is integrable on $[a, b]$ and $f(x) \geq 0, x \in [a, b]$, then $\int_a^b f(x) \geq 0$.

(8) If f and g are integrable on $[a, b]$ and $f(x) \geq g(x)$ for every $x \in [a, b]$, then

$$\int_a^b f(x) \geq \int_a^b g(x)$$

Example: Evaluate the following integrals

(1) $\int_0^2 3 dx$

.....

(2) $\int_2^2 x^2 + 4 dx$

.....

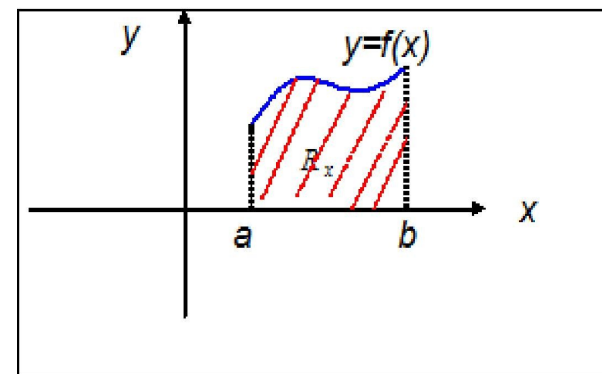
(3) If $\int_0^2 f(x) dx = 4$ and $\int_0^2 g(x) dx = 2$, then find $\int_0^2 3f(x) - \frac{g(x)}{2} dx$.

.....

An application of the definite integrals:

Theorem: If f is integrable and $f(x) \geq 0 \forall x \in [a, b]$, the area A of the region under the graph of f from a to b is

$$A = \int_a^b f(x) dx$$



Example: Sketch the region bounded by $y = 2x - 1$ and $x > 0, y > 0$. Then, find the area.

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4.6 Fundamental Theorem of Calculus

Theorem: (Fundamental Theorem of Calculus)

Suppose f is continuous on $[a, b]$.

1 If $F(x) = \int_a^x f(t) dt$ for every $x \in [a, b]$, then $F(x)$ is an anti-derivative of f on $[a, b]$.

2 If $F(x)$ is an anti-derivative of f on $[a, b]$, then

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

Theorem: If g and h are differentiable and f is continuous, then

$$\frac{d}{dx} \int_{h(x)}^{g(x)} f(t) dt = f(g(x))g'(x) - f(h(x))h'(x)$$

Corollary: Let f be continuous on $[a, b]$. If $F(x) = \int_c^x f(t) dt$ where $c \in [a, b]$, then

$$F'(x) = \frac{d}{dx} \left[\int_c^x f(t) dt \right] = f(x)$$

Exercises:

(1) Find $\frac{d}{dx} \int_0^{x^2} \sqrt{t^4 + 1} dt$

.....

(2) Find $\frac{d}{dx} \int_x^{-3} \sin^2 t dt$

.....

(3) If $\frac{d}{dx} \int_0^{x^2} f(\sqrt{t}) dt = x$ for $x > 0$, then $f(x)$ is equal to

- (a) 1 (b) $\frac{1}{2x}$ (c) $\frac{1}{x^2}$ (d) $\frac{1}{2}$

.....

(4) If $F(x) = \int_1^{2x} f'(t) dt$, then $F'(x)$ is equal to

- (a) $2f(2x) - f(1)$ (b) $2f(2x)$ (c) $2f'(2x)$ (d) $f'(2x)$

.....

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4.7 Numerical Integration

Until this stage of this course, we can not evaluate some integrals such as $\int \frac{1}{x} dx$ and $\int \sqrt{x^2 + 3} dx$. In this section, we are going to study two techniques of the numerical integration: Trapezoidal rule and Simpson's rule. These techniques are used to approximate definite integrals.

Trapezoidal Rule:

We use Trapezoidal rule to approximate definite integrals of form $\int_a^b f(x) dx$.

Method:

(1) We want to divide the interval $[a, b]$ into sub-intervals, so find width of sub-intervals:

$$\Delta x = \frac{b - a}{n}$$

(2) Find the partition $P = \{x_0, x_1, x_2, \dots, x_n\}$ where $x_k = x_0 + k(\Delta x) = x_0 + k\frac{(b-a)}{n}$.

(3) Approximate the integral:

$$\int_a^b f(x) dx \approx \frac{(b-a)}{2n} [f(x_0) + 2f(x_1) + 2f(x_2) + 2f(x_3) + \dots + 2f(x_{n-1}) + f(x_n)]$$

Example 1: By using trapezoidal rule, approximate the integral $\int_1^2 \frac{1}{x} dx$ with $n = 4$.

Solution:

(1) $\Delta x = \frac{b-a}{n} = \frac{2-1}{4} = \frac{1}{4}$.

(2) Partition: $x_0 = 1, x_1 = 1 + \frac{1}{4} = 1\frac{1}{4}, x_2 = 1 + 2(\frac{1}{4}) = 1\frac{1}{2}, x_3 = 1 + 3(\frac{1}{4}) = 1\frac{3}{4}$ and $x_4 = 1 + 4(\frac{1}{4}) = 2$

The partition is $P = \{1, 1.25, 1.5, 1.75, 2\}$.

n	x_n	$f(x_n)$	m	$mf(x_n)$
0			1	
1			2	
2			2	
3			2	
4			1	
Sum = $\sum_{k=1}^4 mf(x_n)$				

$$\int_1^2 \frac{1}{x} dx \approx \frac{1}{8} [\quad]$$

Error estimation:

Theorem: Suppose f'' is continuous on $[a, b]$ and M is the maximum value for f'' on $[a, b]$. If E_T is the error in calculating $\int_a^b f(x) dx$ under trapezoidal rule, then

$$|E_T| < \frac{M(b-a)^3}{12n^2}$$

Example: Estimate the error in the previous example.

$$f(x) = \frac{1}{x} \Rightarrow f'(x) = -\frac{1}{x^2} \Rightarrow f''(x) = \frac{2}{x^3} \Rightarrow f'''(x) = -\frac{4}{x^4}$$

Since $f''(x)$ is a decreasing function on the interval $[1, 2]$, then $f''(x)$ is maximized at $x = 1$. This means $M = |f''(1)| = 2$ and

$$|E_T| < \frac{2(2-1)^3}{(12)(4^2)} = \frac{2}{192} = \frac{1}{96}$$

Example 2: For the following integral $\int_0^2 \frac{1}{20}x^3 + 1 dx$

- (i) approximate the integral by using trapezoidal rule with $n = 4$.
- (ii) estimate the error.

Solution:

(i) Homework

(ii) $f(x) = \frac{1}{20}x^2 + 1 \Rightarrow f'(x) = \frac{3}{20}x^2 \Rightarrow f''(x) = \frac{3}{10}x \Rightarrow f'''(x) = \frac{3}{10}$

Since $f''(x)$ is an increasing function on the interval $[0, 2]$, then $f''(x)$ is maximized at $x = 2$. This means $M = |f''(2)| = \frac{(3)(2)}{10} = \frac{3}{5}$ and

$$|E_T| < \frac{\frac{3}{5}(2-0)^3}{(12)(4^2)} = \frac{3}{(30)(16)} = \frac{1}{160} = 0.0063$$

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4.7 Numerical Integration

Simpson's Rule:

We can use Simpson's rule to approximate definite integrals of form $\int_a^b f(x) dx$.

Method:

(1) We want to divide the interval $[a, b]$ into sub-intervals, so find width of sub-intervals: $\Delta x = \frac{b-a}{n}$

(2) Find the partition $P = \{x_0, x_1, x_2, \dots, x_n\}$ where $x_k = x_0 + k(\Delta x) = x_0 + k\left(\frac{b-a}{n}\right)$.

(3) Approximate the integral:

$$\int_a^b f(x) dx \approx \frac{(b-a)}{3n} [f(x_0) + 4f(x_1) + 2f(x_2) + 2f(x_3) + \dots + 4f(x_{n-1}) + f(x_n)]$$

Example: By using Simpson's rule, approximate the integral $\int_1^3 \frac{1}{x+1} dx$ with $n = 4$.

Solution:

(1) $\Delta x = \frac{b-a}{n} = \frac{3-1}{4} = \frac{2}{4} = \frac{1}{2}$.

(2) Partition: $x_0 = 1$,
 $x_1 = 1 + \frac{1}{2} = 1\frac{1}{2}$,
 $x_2 = 1 + 2\left(\frac{1}{2}\right) = 2$,
 $x_3 = 1 + 3\left(\frac{1}{2}\right) = 2\frac{1}{2}$ and
 $x_4 = 1 + 4\left(\frac{1}{2}\right) = 3$

The partition is $P = \{1, 1.5, 2, 2.5, 3\}$.

n	x_n	$f(x_n)$	m	$mf(x_n)$
0			1	
1			4	
2			2	
3			4	
4			1	
Sum = $\sum_{k=1}^4 mf(x_n)$				

$$\int_1^3 \frac{1}{x+1} dx \approx \frac{1}{6} [\quad]$$

Error estimation:

Theorem: Suppose $f^{(4)}$ is continuous on $[a, b]$ and M is the maximum value for $f^{(4)}$ on $[a, b]$. If E_s is the error in calculating $\int_a^b f(x) dx$ under Simpson's rule, then

$$|E_s| < \frac{M(b-a)^5}{180n^4}$$

Example: Estimate the error in the previous example.

$$f(x) = \frac{1}{x+1} \Rightarrow f'(x) = \frac{-1}{(x+1)^2} \Rightarrow f''(x) = \frac{2}{(x+1)^3} \Rightarrow f'''(x) = \frac{-6}{(x+1)^4} \\ \Rightarrow f^{(4)}(x) = \frac{24}{(x+1)^5} \Rightarrow f^{(5)}(x) = \frac{-120}{(x+1)^6}$$

Since $f^{(5)}(x)$ is a decreasing function on the interval $[1, 3]$, then $f^{(4)}(x)$ is maximized at $x = 1$. This means $M = |f^{(4)}(1)| = 0.75$ and

$$|E_s| < \frac{(0.75)(3-1)^3}{(180)(4^4)} = 0.00013$$

Exercise 1: By using trapezoidal rule, approximate the following integrals and then estimate the error

(1) $\int_0^\pi \sin x dx$ with $n = 4$.

(2) $\int_{-2}^3 e^{-x} dx$ with $n = 4$.

(3) $\int_1^3 \frac{1}{x^2} dx$ with $n = 4$.

Exercise 2: By using Simpson's rule, approximate the following integrals and then estimate the error

(1) $\int_0^4 \sqrt{1+x^3} dx$ with $n = 4$.

(2) $\int_0^1 \frac{4}{1+x^2} dx$ with $n = 4$.

(3) $\int_0^{\frac{\pi}{2}} \cos x dx$ with $n = 4$.

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6.2 Natural Logarithm Function

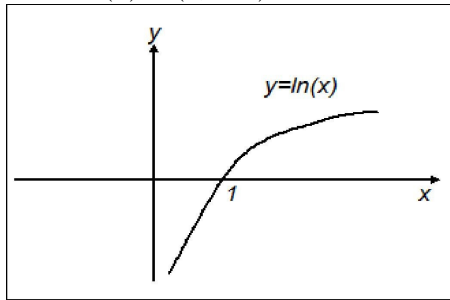
We have seen that $\int x^n dx = \frac{x^{n+1}}{n+1} + c$ where $n \neq -1$. This formula can not be used when $n = -1$ where then the denominator becomes zero. This means we do not know the value of the integral $\int \frac{1}{x} dx$. Alternatively, we are looking for a function $F(x)$ such that $F'(x) = \frac{1}{x}$.

Definition: The natural logarithm function is defined as follows:
 $\ln : (0, \infty) \rightarrow \mathbb{R}, \ln(x) = \int_1^x \frac{1}{t} dt$

Note that the function $f(t) = \frac{1}{t}$ is continuous on any interval that does not contain 0.

Remark:

1) Domain of the function $\ln(x)$ is $(0, +\infty)$.



2) Range of the function $\ln(x)$ is \mathbb{R} .

3) Values of $\ln(x)$:

- (i) $\ln(x) > 0$ if $x > 1$
 - (ii) $\ln(x) = 0$ if $x = 1$
 - (iii) $\ln(x) < 0$ if $0 < x < 1$
 - (iv) $\ln(e) = 1$ where $e \approx 2.718$
- (4) The function $\ln(x)$ is differentiable and continuous on the domain $(0, \infty)$. Also,

$$\frac{d}{dx}(\ln(x)) = \frac{d}{dx} \int_1^x \frac{1}{t} dt = \frac{1}{x}$$

(5) $\ln(x)$ is increasing function and it is concave on the domain $(0, \infty)$.

(6) $\lim_{x \rightarrow 0^+} \ln(x) = -\infty$ and $\lim_{x \rightarrow \infty} \ln(x) = +\infty$.

Theorem: For every $a, b > 0$ and $n \in \mathbb{Q}^a$, then

- (1) $\ln(ab) = \ln(a) + \ln(b)$
- (2) $\ln\left(\frac{a}{b}\right) = \ln(a) - \ln(b)$
- (3) $\ln(a^n) = n \ln(a)$

Theorem: If $u = g(x)$ is differentiable and $u \neq 0$ for every x in an interval I , then

$$\frac{d}{dx} \ln(|u|) = \frac{1}{u} \frac{du}{dx}, \text{ for every } x \in I.$$

Exercise 1: Find $f'(x)$

- (1) $f(x) = \ln(x^2 + 4)$

- (2) $f(x) = \cos(\ln(x^3))$

- (3) If $f(x) = \ln(\ln(x))$, then $f'(e)$ is
 (a) e (b) $-e$
 (c) $\frac{1}{e}$ (d) $-\frac{1}{e}$

Exercise 2: If $y = \ln\left(\sqrt{\frac{x^2-1}{x^2+1}}\right)$, find y'

.....

Exercise 3: If $y = (1 + x^2)^{\sin x}$, find y'

.....

^a \mathbb{Q} is a set of rational numbers.

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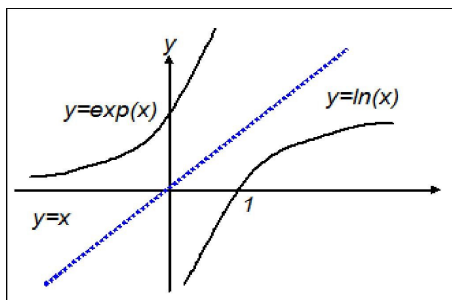
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6.3 Natural Exponential Function

The natural exponential function (exp or e) is the inverse function of the natural logarithm function. Therefore,

$$exp : \mathbb{R} \rightarrow (0, \infty)$$



Theorem: For any $x \in \mathbb{R}$, there exists $y \in \mathbb{R}^+$ such that

$$x = \ln(y) \Leftrightarrow y = exp(x)$$

Remark:

- 1) From the above discussion, the domain of exp is \mathbb{R} and the range is $(0, +\infty)$.
- 2) $\lim_{x \rightarrow +\infty} exp(x) = \infty$ and $\lim_{x \rightarrow -\infty} exp(x) = 0$
- 3) $\ln(e^x) = x \ln(e) = x(1) = x$ for $x \in \mathbb{R}$.
- 4) $e^{\ln(x)} = x$ for $x \in \mathbb{R}^+$.

Theorem: For every $a, b > 0$ and $n \in \mathbb{Q}^a$, then

- (1) $e^a e^b = e^{a+b}$
- (2) $\frac{e^a}{e^b} = e^{a-b}$
- (3) $(e^a)^b = e^{ab}$

^a \mathbb{Q} is a set of rational numbers.

Theorem: If $u = f(x)$ is differentiable, then

$$\frac{d}{dx}(e^u) = e^u \frac{du}{dx}$$

Exercise 1: Find value of x :

(1) $\ln(x) = 2$

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.....

(2) $\ln(\ln(x)) = 0$

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Exercise 2: Find f'

(1) $f(x) = e^{3 \cos x - 4x^2}$

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(2) $f(x) = \sin(e^{x^2})$

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Exercise 3: If $y = x^{e^x}$, find y' .

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Lecture 9

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6.4 Integration Using Natural Logarithm and Exponential Functions

Remember:

d/dx ln(x) = 1/x => integral 1/x dx = ln|x| + c

and

d/dx ln(u) = 1/u du/dx => integral 1/u u' dx = ln|u| + c

Also,

d/dx e^x = e^x => integral e^x dx = e^x + c

and

d/dx e^u = e^u du/dx => integral e^u u' dx = e^u + c

Exercise: Evaluate the following integrals:

(1) integral 2/(2x+7) dx

(2) integral (x^2+1)/(x^3+3x+1) dx

(3) integral (sin x - cos x)/(sin x + cos x) dx

(4) integral x e^-x^2 dx

(5) integral (e^x + e^-x)/(e^x - e^-x) dx

(6) integral from 0 to ln(5) e^x(3 - 4e^x) dx

(7) integral 1/(sqrt(x)e^sqrt(x)) dx

Lecture 9

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6.5 General Exponential and Logarithmic Functions

(1) General Exponential Function

In the previous lecture, we defined the natural exponential function (e^x). In this lecture, we generalize that function for any base other than e .

Definition: For any $x \in \mathbb{R}$, $a^x = e^{x \ln(a)}$.

The definition is derived from the natural logarithm function. We know from the properties that

$$\ln(a^x) = x \ln(a)$$

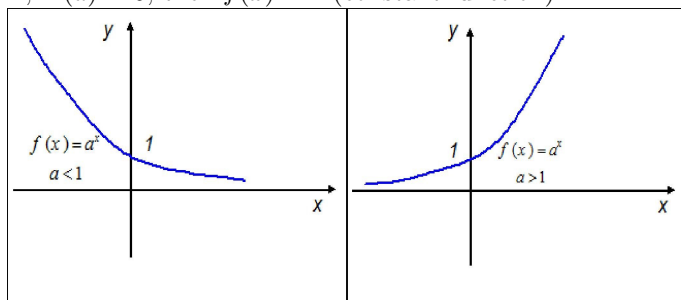
By taking the *exp* for both sides,

$$e^{\ln(a^x)} = e^{x \ln(a)} \Rightarrow a^x = e^{x \ln(a)}$$

The function $f(x) = a^x$ is an exponential function with base a where x is called exponent.

Remark:

- 1) The domain of $f(x) = a^x$ is \mathbb{R} the range is $(0, +\infty)$.
- 2) For values of the base a , we have,
 - (i) If $a > 1$, $\ln(a) > 0$, then $x \ln(a)$ increases as x increases. Hence, $f(x) = a^x$ is increasing function.
 - (ii) If $0 < a < 1$, $\ln(a) < 0$, then $x \ln(a)$ decreases as x increases. Hence, $f(x) = a^x$ is decreasing function.
 - (iii) If $a = 1$, $\ln(a) = 0$, then $f(x) = 1$ (constant function).



3) The function $f(x) = \frac{1}{a^x}$ can be written as $f(x) = a^{-x}$.

Theorem: For every $a, b > 0$ and $x, y \in \mathbb{R}$, then

- | | |
|---------------------------------|------------------------|
| (1) $a^x b^y = a^{x+y}$ | (3) $(a^x)^y = a^{xy}$ |
| (2) $\frac{a^x}{a^y} = a^{x-y}$ | (4) $(ab)^x = a^x b^y$ |

Differentiation and Integration of $f(x) = a^x$:

(1) If $u = f(x)$ is differentiable, then

$$\frac{d}{dx}(a^x) = a^x \ln(a)$$

$$\frac{d}{dx}(a^u) = a^u \ln(a) u'$$

(2) Integration of the general exponential function:

$$\int a^x dx = \frac{1}{\ln(a)} a^x + c$$

$$\int a^u u' dx = \frac{1}{\ln(a)} a^u + c$$

Exercise 1: Find $f'(x)$

(1) $f(x) = 2^{\sqrt{x} \sin x}$

.....

(2) $f(x) = \cos(3^{x^2})$

.....

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6.5 General Exponential and Logarithmic Functions

Remember:

If $u = f(x)$ is differentiable, then

$$\frac{d}{dx}(a^x) = a^x \ln(a) \Rightarrow \int a^x dx = \frac{1}{\ln(a)} a^x + c$$

$$\frac{d}{dx}(a^u) = a^u \ln(a) u' \Rightarrow \int a^u u' dx = \frac{1}{\ln(a)} a^u + c$$

(3) $\int \frac{3^{\sqrt{x}}}{\sqrt{x}} dx$

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Exercise 1: If $f(x) = 4^{x \tan(x)}$, find f'

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(4) $\int_0^1 4^x dx$

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Exercise 2: If $y = (x^2 + 1)^x$, find y' .

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(5) $\int \frac{2^x}{2^x + 1} dx$

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Exercise 3: Evaluate the following integrals:

(1) $\int 5^{3x} dx$

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(6) $\int 3^x(3 + \sin 3^x) dx$

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(2) $\int_0^2 x3^{-x^2} dx$

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6.5 General Exponential and Logarithmic Functions

(2) General logarithmic Function

The inverse function of $y = a^x$ is the general logarithm function $x = \log_a y$. Since $a^x : \mathbb{R} \rightarrow (0, \infty)$, then

$$\log_a : (0, \infty) \rightarrow \mathbb{R}$$

$$y = a^x \Leftrightarrow x = \log_a y$$

The function \log_a is called the logarithm function with the base a .

Remarks:

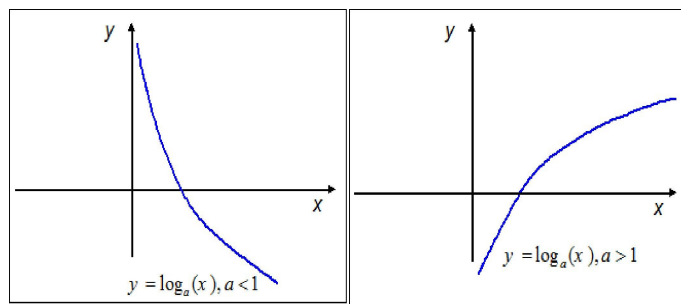
1) The natural logarithm function $\ln = \log_e$.

2) Usually, the logarithm function $\log_{10} = \log$.

3) $\log_a x = \frac{\ln x}{\ln a} \Rightarrow \log_a a = 1$.

Let $y = \log_a x \Rightarrow x = a^y \Rightarrow \ln x = \ln a^y \Rightarrow \ln x = y \ln a \Rightarrow y = \frac{\ln x}{\ln a}$.

4) The graph of $\log_a x$ depends on $\ln a$ meaning that if $a > 1$ or $0 < a < 1$.



Theorem: For every $x, y \in \mathbb{R}^+$ and for every $n \in \mathbb{R}$,

- (1) $\log_a(xy) = \log_a(x) + \log_a(y)$
- (2) $\log_a\left(\frac{x}{y}\right) = \log_a(x) - \log_a(y)$
- (3) $\log_a(x^n) = n \log_a(x)$

Exercise 1: If $\log_2\left(\frac{x}{x-1}\right) = 1$, then x is equal to:

- (a) 1
- (b) 2
- (c) $\frac{1}{2}$
- (d) -1

.....

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.....

Differentiation and integration of the general logarithmic function:

Let $u = f(x)$ be differentiable, then

$$\frac{d}{dx} \log_a x = \frac{1}{\ln a} \frac{1}{x} \Rightarrow \int \frac{1}{x \ln a} = \log_a x + c$$

$$\frac{d}{dx} \log_a u = \frac{1}{\ln a} \frac{1}{u} u' \Rightarrow \int \frac{u'}{u \ln a} = \log_a u + c$$

Exercise 1: Find y'

1) $y = \log_7 \sqrt{x^2 + \sin^2 x}$

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2) $y = \log(\ln x)$

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Exercise 2: Evaluate the following integrals

1) $\int \frac{1}{x \log x} dx$

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2) $\int_3^9 \frac{\log_3(x^2)}{x} dx$

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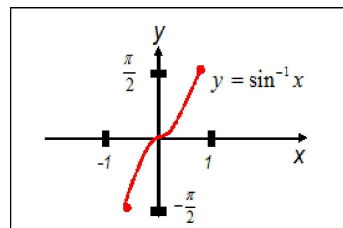
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In this lecture, we are going to define the inverse trigonometric functions.

(1) \sin^{-1} :

$$x = \sin y \Leftrightarrow y = \sin^{-1} x$$

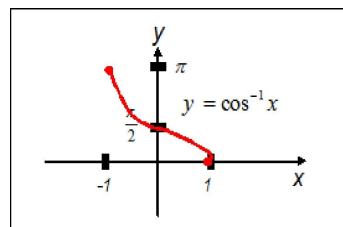
$$-1 \leq x \leq 1 \text{ and } -\frac{\pi}{2} \leq y \leq \frac{\pi}{2}$$



2) \cos^{-1} :

$$x = \cos y \Leftrightarrow y = \cos^{-1} x$$

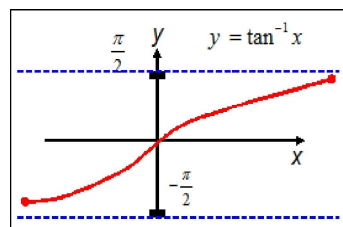
$$-1 \leq x \leq 1 \text{ and } 0 \leq y \leq \pi$$



3) \tan^{-1} :

$$x = \tan y \Leftrightarrow y = \tan^{-1} x$$

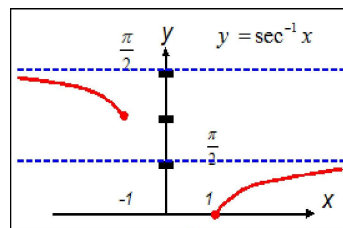
$$x \in \mathbb{R} \text{ and } -\frac{\pi}{2} < y < \frac{\pi}{2}$$



4) \sec^{-1} :

$$x = \sec y \Leftrightarrow y = \sec^{-1} x$$

$$x \leq -1 \text{ or } x \geq 1 \text{ and } 0 \leq y < \frac{\pi}{2} \text{ or } \pi \leq y < \frac{3\pi}{2}$$



Differentiation of inverse trigonometric functions :

Let $u = f(x)$ be differentiable, then

y	y'	y	$\int y \, dx$
$\sin^{-1} u$	$\frac{1}{\sqrt{1-u^2}} u'$	$\int \frac{1}{\sqrt{1-x^2}} \, dx$	$\sin^{-1}(x) + c$
$\cos^{-1} u$	$\frac{-1}{\sqrt{1-u^2}} u'$	$\int \frac{-1}{\sqrt{1-x^2}} \, dx$	$\cos^{-1}(x) + c$
$\tan^{-1} u$	$\frac{1}{1+u^2} u'$	$\int \frac{1}{1+x^2} \, dx$	$\tan^{-1}(x) + c$
$\sec^{-1} u$	$\frac{1}{u\sqrt{u^2-1}} u'$	$\int \frac{1}{x\sqrt{x^2-1}} \, dx$	$\sec^{-1}(x) + c$

Exercise 1: Choose the correct answer:

1) The derivative of $\sec^{-1}(e^x)$ is equal to

- (a) $\frac{1}{e^x \sqrt{e^{2x}-1}}$ (b) $\frac{1}{\sqrt{e^x-1}}$ (c) $\frac{1}{\sqrt{e^{2x}-1}}$ (d) $\frac{1}{\sqrt{e^{2x}+1}}$

.....

2) The value of the integral $\int \frac{\sin x}{\sqrt{4-\cos^2 x}} \, dx$ is equal to

- (a) $\sin^{-1}(\cos x) + c$ (b) $\cos^{-1}(\frac{\cos x}{2}) + c$
 (c) $-\cos^{-1}(\frac{\cos x}{2}) + c$ (d) $\sin^{-1}(\frac{\sin x}{2}) + c$

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6.7 Inverse Trigonometric Functions

Exercise 2: Evaluate the following integrals:

1) $\int \frac{e^x}{1+e^{2x}} dx$

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2) $\int \frac{1}{x\sqrt{x^6-4}} dx$

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3) $\int_0^1 \frac{e^x}{1+e^{2x}} dx$

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4) $\int_0^1 \frac{1}{e^x+e^{-x}} dx$

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5) $\int \frac{1}{\sqrt{1-9x^2}} dx$

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6) $\int \frac{1}{\sqrt{x(1+x)}} dx$

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7) $\int \frac{1}{\sqrt{e^{2x}-1}} dx$

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8) $\int \frac{x+1}{\sqrt{4-x^2}} dx$

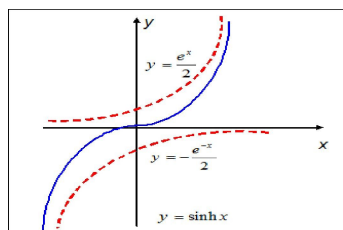
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In this section, we study hyperbolic functions that depend on functions e^x and e^{-x} .

(1) Hyperbolic Functions :

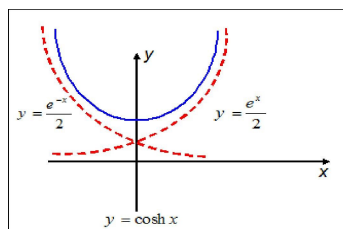
Hyperbolic Sine:

$$\sinh x = \frac{e^x - e^{-x}}{2}, \forall x \in \mathbb{R}$$



Hyperbolic Cosine:

$$\cosh x = \frac{e^x + e^{-x}}{2}, \forall x \in \mathbb{R}$$



Hyperbolic Tangent:

$$\tanh x = \frac{\sinh x}{\cosh x} = \frac{e^x - e^{-x}}{e^x + e^{-x}}, \forall x \in \mathbb{R}$$

Hyperbolic Cotangent:

$$\coth x = \frac{\cosh x}{\sinh x} = \frac{e^x + e^{-x}}{e^x - e^{-x}}, \forall x \neq 0$$

Hyperbolic Secant:

$$\operatorname{sech} x = \frac{1}{\cosh x} = \frac{2}{e^x + e^{-x}}, \forall x \in \mathbb{R}$$

Hyperbolic Cosecant:

$$\operatorname{csc} hx = \frac{1}{\sinh x} = \frac{2}{e^x - e^{-x}}, \forall x \neq 0$$

Remarks:

- 1) For $x \in \mathbb{R}$, $\cosh^2 x - \sinh^2 x = 1$
- 2) $1 - \tanh^2 x = \operatorname{sech}^2 x$
- 3) $\coth^2 x - 1 = \operatorname{csc}^2 hx$

Differentiation Hyperbolic Functions:

y	y'	y	y'
$\sinh u$	$\cosh u u'$	$\coth u$	$-\operatorname{csc}^2 u u'$
$\cosh u$	$\sinh u u'$	$\operatorname{sech} u$	$-\operatorname{sech} u \tanh u u'$
$\tanh u$	$\operatorname{sech}^2 u u'$	$\operatorname{csc} hu$	$-\operatorname{csc} hu \coth u u'$

Exercise 1: Choose the correct answer:

- 1) The derivative of the function $f(x) = \tan^{-1}(\sinh x)$ is equal to
 (a) $\sec hx$ (b) $\operatorname{csc} hx$ (c) $\tanh x$ (d) $-x$

.....

- 2) The value of the integral $\int_{-1}^1 \sinh(x)$ is equal to
 (a) 0 (b) $2e$ (c) $2e^{-1}$ (d) $\frac{1}{2}e$

.....

Exercise 2: If $f(x) = \cosh(\sqrt{4x^2 + 3})$ find $f'(x)$

.....

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6.8 Hyperbolic and Inverse Hyperbolic Functions

(2) Inverse Hyperbolic Functions :

1) $\sinh^{-1} : \mathbb{R} \rightarrow \mathbb{R}$
 $\sinh y = x \Leftrightarrow y = \sinh^{-1} x$

2) $\cosh^{-1} : [1, \infty) \rightarrow [0, \infty)$
 $\cosh y = x \Leftrightarrow y = \cosh^{-1} x$

3) $\tanh^{-1} : (-1, 1) \rightarrow \mathbb{R}$
 $\tanh y = x \Leftrightarrow y = \tanh^{-1} x$

4) $\operatorname{sech}^{-1} : (0, 1] \rightarrow [0, \infty)$
 $\operatorname{sech} y = x \Leftrightarrow y = \operatorname{sech}^{-1} x$

2) $\int \frac{1}{\sqrt{25x^2-9}} dx$

.....

3) $\int \frac{1}{\sqrt{1-e^{2x}}} dx$

.....

Differentiation of Inverse Hyperbolic Functions :

y	y'	y	y'
$\sinh^{-1} u$	$\frac{1}{\sqrt{u^2+1}} u'$	$\tanh^{-1} u$	$\frac{1}{1-u^2} u', u < 1$
$\cosh^{-1} u$	$\frac{1}{\sqrt{u^2-1}} u', u > 1$	$\operatorname{sech}^{-1} u$	$\frac{-1}{u\sqrt{1-u^2}} u', 0 < u < 1$

Exercise 3: Evaluate the following integrals

1) $\int \frac{1}{x\sqrt{1-x^4}} dx$

.....

4) $\int \frac{x+1}{x\sqrt{25-x^2}} dx$

.....

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6.9 Indeterminate Forms & L'Hopital Rule

Exercise 1: Find the following limits

1) $\lim_{x \rightarrow 5} x - 5$

2) $\lim_{x \rightarrow 5} \frac{x^2 - 25}{x - 5}$

3) $\lim_{x \rightarrow 5} \frac{x - 5}{x^2 - 25}$

4) $\lim_{x \rightarrow 5} \frac{\sqrt{x-1}-2}{x^2-25}$

5) $\lim_{x \rightarrow 0} \frac{\sin x}{x}$

Indeterminate Forms:

Form	Indeterminate Forms
Quotient	$\frac{0}{0}$ and $\frac{\infty}{\infty}$
Product	$0 \cdot \infty$ and $0 \cdot (-\infty)$
Sum & Difference	$(-\infty) + \infty$ and $\infty - \infty$
Exponential	$0^0, 1^\infty, 1^{-\infty}$ and ∞^0

L'Hopital Rule:

Suppose $f(x)$ and $g(x)$ are differentiable on an interval I and $c \in I$ where f and g may not be differentiable at c . If $\frac{f(x)}{g(x)}$ has the form $\frac{0}{0}$ or $\frac{\infty}{\infty}$, if $\lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$ exists or equals to ∞ or $-\infty$, then

$$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \lim_{x \rightarrow c} \frac{f'(x)}{g'(x)}$$

Exercise: Find the following limits:

1) $\lim_{x \rightarrow 5} \frac{\sqrt{x-1}-2}{x^2-25}$

.....

2) $\lim_{x \rightarrow 0} \frac{\sin x}{x}$

.....

3) $\lim_{x \rightarrow 0} \frac{\cos x + 3x - 1}{4x}$

.....

5) $\lim_{x \rightarrow \infty} \frac{\ln x}{\sqrt{x}}$

.....

6) $\lim_{x \rightarrow 0} \frac{e^{ax}}{x^k}$

.....

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7.7 Improper Integrals

Case 2: Integrals with infinite discontinuities.

Definition: (1) if f is continuous on [a, b) and has an infinite discontinuity at b, then

int_a^b f(x)dx = lim_{t -> b^-} int_a^t f(x) dx

(2) if f is continuous on (a, b] and has an infinite discontinuity at a, then

int_a^b f(x)dx = lim_{t -> a^+} int_t^b f(x) dx

The integral is convergent if the limit exists as a finite number.

Exercise: Determine whether the integral converges or diverges:

1 int_{-3}^1 1/x^2 dx .

.....

2 int_0^4 1/(4-x)^{3/2} dx .

.....

3 int_{-inf}^0 1/(x-8)^{2/3} dx .

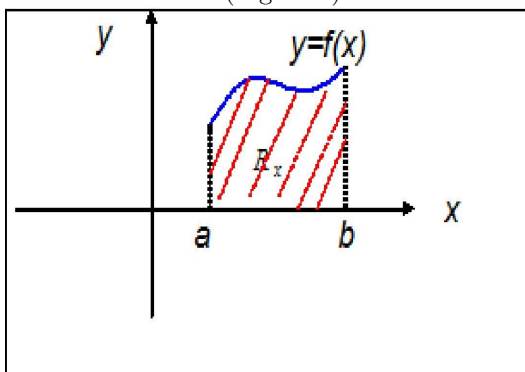
4 int_0^inf sin x dx .

5 int_{-1}^1 x^{-4} dx .

Remember: If $f(x) \geq 0$ and continuous on $[a, b]$, then the area of the region under the graph See **Figure 1** is given by

$$A = \int_a^b f(x) dx$$

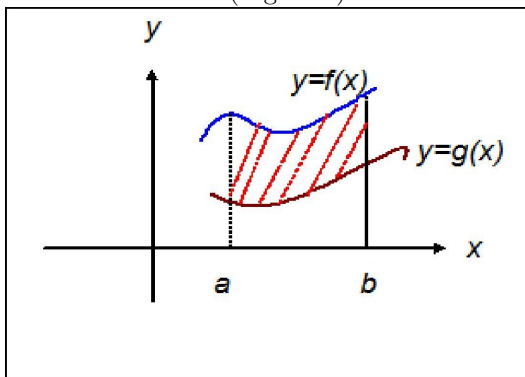
(Figure 1)



Theorem: If $f(x)$ and $g(x)$ continuous and $f(x) \geq g(x)$ for every $x \in [a, b]$, then the area A of the region bounded by the graphs of f and g is

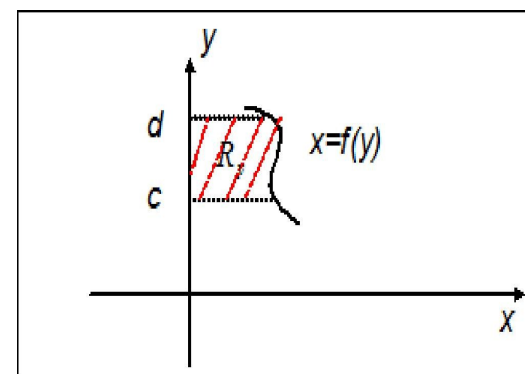
$$A = \int_a^b (f(x) - g(x)) dx$$

(Figure 2)



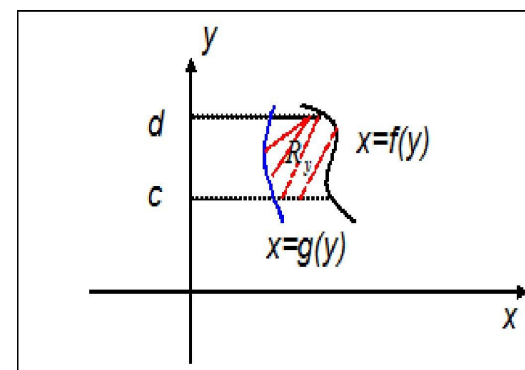
Remark: (1) If we have an equation of the form $x = f(y)$ instead of $y = f(x)$ where f is continuous on $[c, d]$. We let y be the variable of the integral. Then, the area is

$$A = \int_c^d f(y) dy$$



(2) If $f(y)$ and $g(y)$ are two continuous functions such that $f(y) \geq g(y)$ for every $y \in [c, d]$, then the area A of the region bounded by the graphs of f and g is

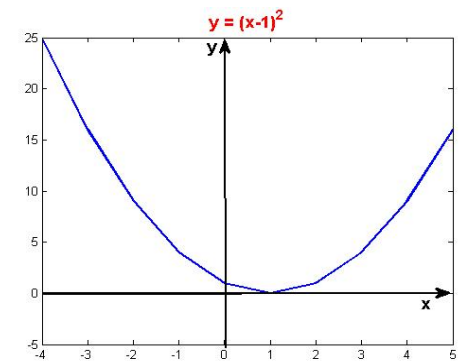
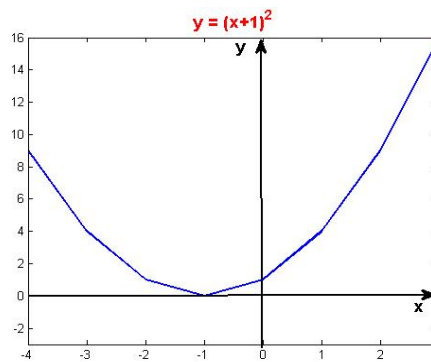
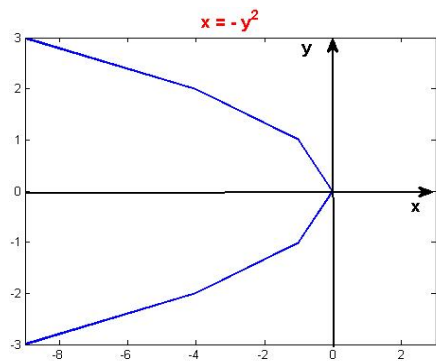
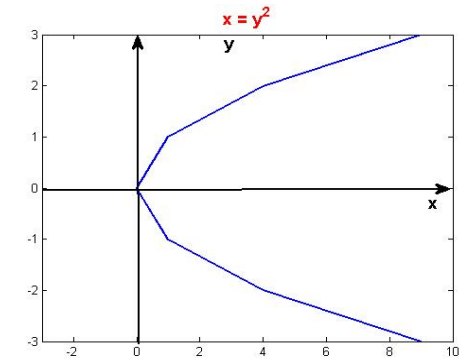
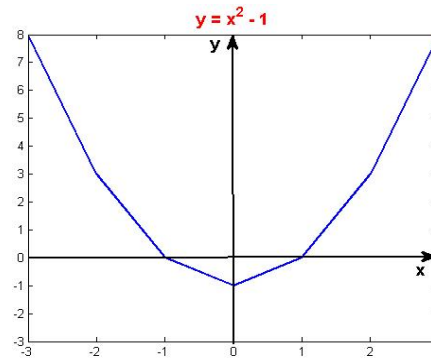
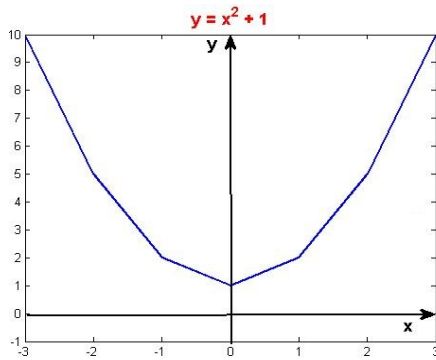
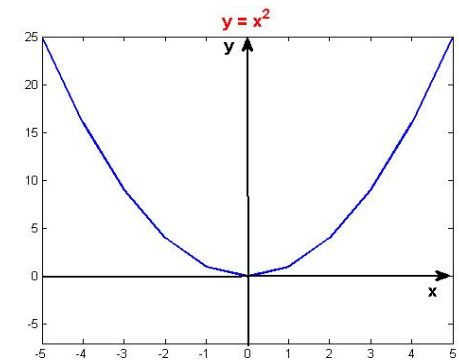
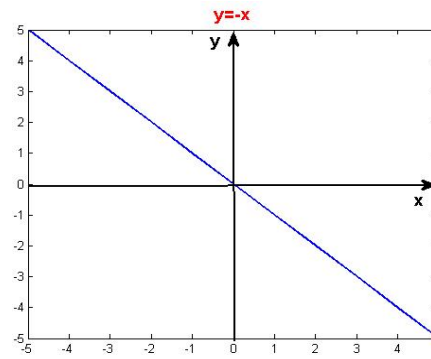
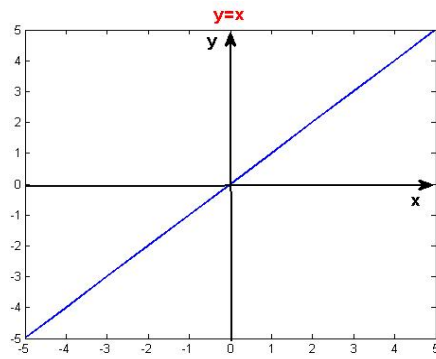
$$A = \int_c^d (f(y) - g(y)) dy$$

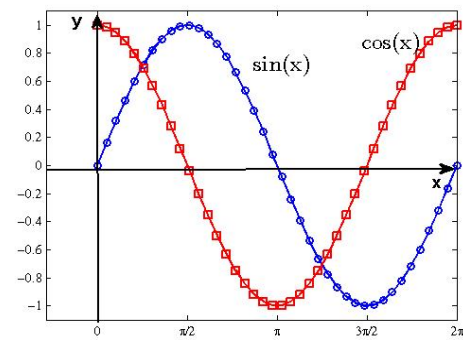
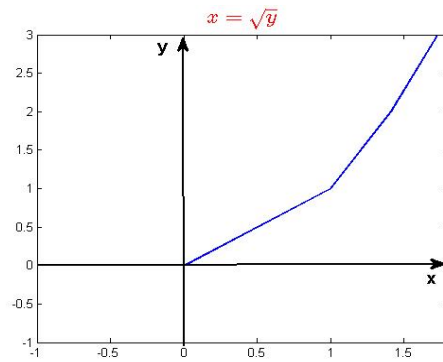
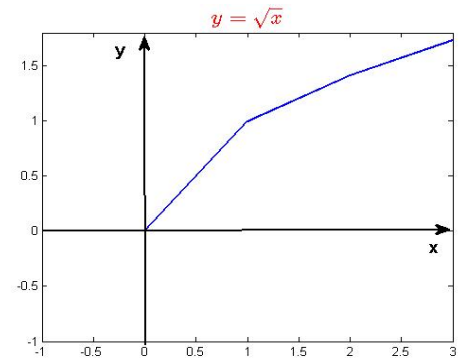
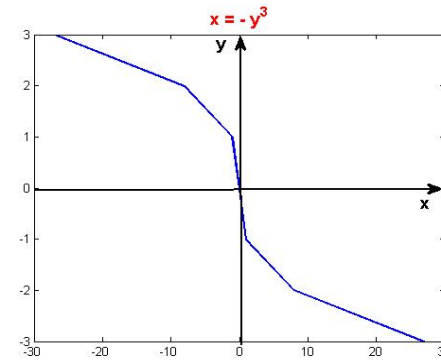
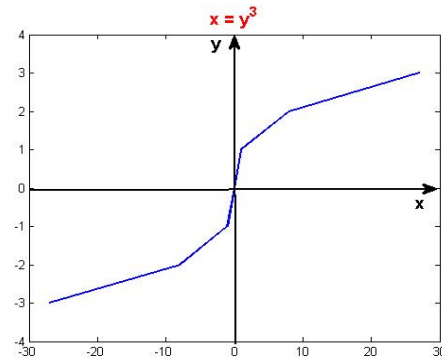
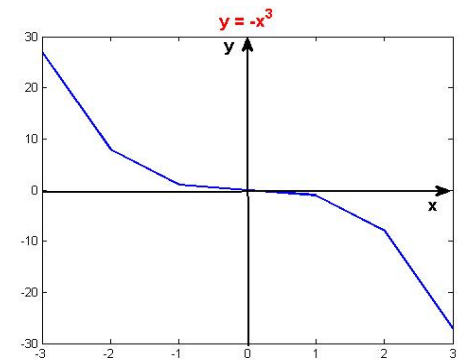
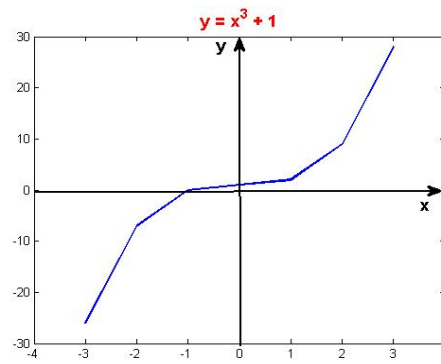
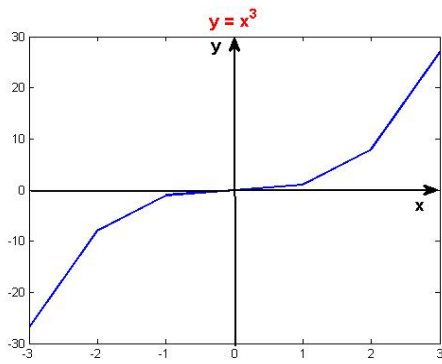


Lecture 22

Date: / /

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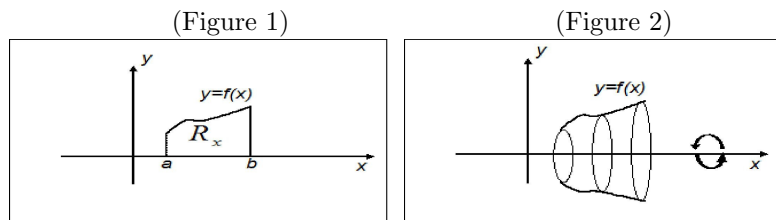




Let R_x be a region of $f(x)$ where f is continuous and $f \geq 0$. Let R_x be bounded by the graph and x-axis and $x = a, x = b$. Revolution of the region about a line (x-axis or y-axis) generates a solid called solid of revolution.

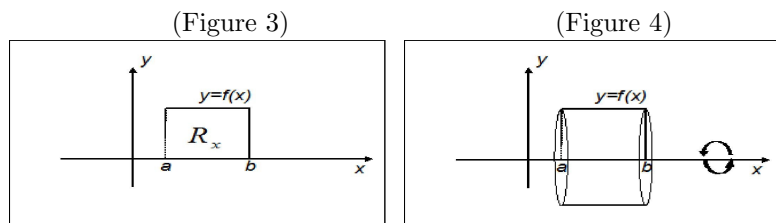
Example 1:

Consider the graph of $f(x)$ and the region R_x in **Figure 1**. Revolution of R_x about x-axis generates a solid of revolution given in **Figure 2**.



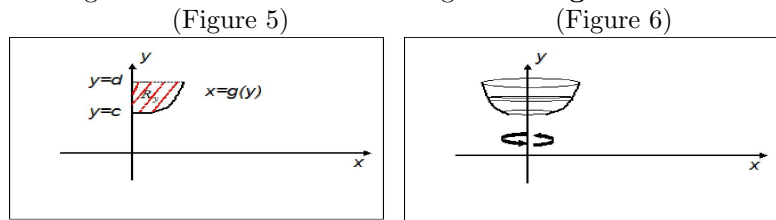
Example 2:

Let $f(x)$ be a constant function, for example $f(x) = 3$ as in **Figure 3**. The region R_x is a rectangular and revolution of R_x about x-axis generates a circular cylinder given in **Figure 4**.



Example 3:

Consider the graph of $f(y)$ and the region R_y in **Figure 5**. Revolution of R_x about x-axis generates a solid of revolution given in **Figure 6**.



Volume of the Solid of Revolution:

(1) Disk Method

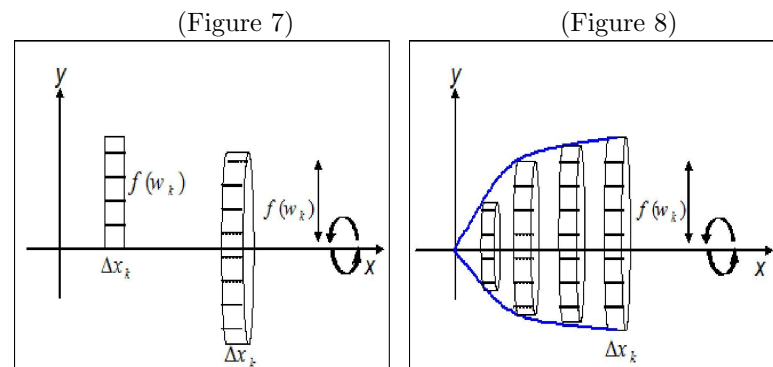
Let f be continuous on $[a, b]$ and let R_x be a region bounded by the graphs, x-axis and the points $x = a, x = b$. Let S be a solid generated by revolving R_x about x-axis.

Let P be a partition of $[a, b]$ and $w_k \in [x_{k-1}, x_k]$. For each $[x_{k-1}, x_k]$, we form a rectangular, its high is $f(w_k)$ and its width is Δx_k .

Revolution of the rectangular about x-axis generates a circular disk as shown in **Figure 7**. Its radius and high are

$$r = f(w_k)$$

$$h = \Delta x_k$$



From this, the volume of the circular disk is

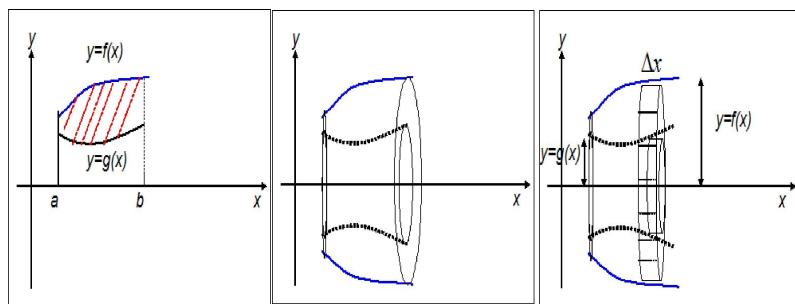
$$V_k = \pi(f(w_k))^2 \Delta x_k$$

The sum of volumes of circular disks approximately gives the volume of the solid of revolution given in **Figure 8**:

$$V = \sum_{k=1}^n \Delta V_k = \sum_{k=1}^n \pi(f(w_k))^2 \Delta x_k = \int_a^b \pi[f(x)]^2 dx$$

Washer Method

The washer method is generalization of the disk method for a region between two functions $f(x)$ and $g(x)$ as shown in the following **Figure 1**. Let R_x be a region bounded by the graphs of $f(x)$ and $g(x)$ such that $f(x) > g(x)$ and by $x = a, x = b$.



Note: Revolution of a rectangular generates a solid like a washer where there are two radius: outer radius and inner radius.

Volume of the washer = $\pi [r_1 - r_2]$ (thickness)

where r_1 is the outer radius and r_2 is the inner radius. For a partition $P = \{x_1, x_2, \dots, x_n\}$ and $w_k \in [x_{k-1}, x_k]$, the volume of the washer is

$$V = \pi ([f(w_k)]^2 - [g(w_k)]^2) \Delta x_k$$

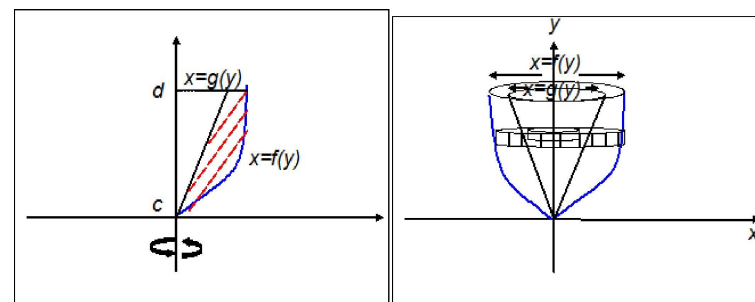
Since the whole solid S is formed by a set of washers, then the volume of S can be obtained by summing the volume of washers.

Summary:

(1) If R_x is revolved about x-axis, we have a solid S with a hole through that solid. The volume of S is the difference between the volumes of two solids generated by f and g :

$$V = \pi \int_a^b ([f(x)]^2 - [g(x)]^2) dx$$

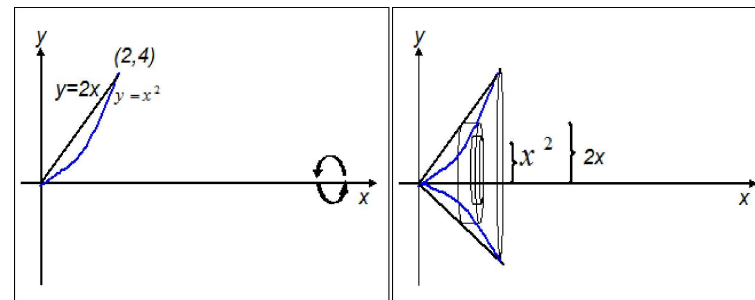
(2) If R_y is revolved about y-axis, we have a solid S with a hole through that solid. The volume of S is the difference between the volumes of two solids generated by f and g :



$$V = \pi \int_c^d ([f(y)]^2 - [g(y)]^2) dy$$

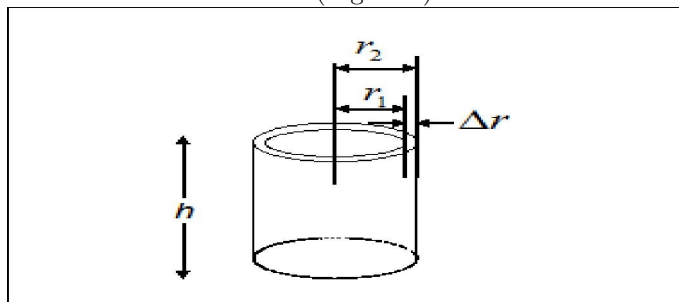
Example: Evaluate the volume of the solid generated by revolution of the bounded region by graphs of the following two functions $y = x^2$ and $y = 2x$ about x-axis.

Solution:



The volume of the solid S is $V = \pi \int_0^2 [2x]^2 - [x^2]^2 dx = \pi \int_0^2 [4x^2] - [x^4] dx = \pi [\frac{4x^3}{3} - \frac{x^5}{5}]_0^2 = \frac{64}{15} \pi$

(Figure 1)



As shown in **Figure 1**, let
 r_1 be outer radius of the shell
 r_2 be inner radius of the shell
 h be high of the shell
 $\Delta r = r_2 - r_1$ be thickness of the shell
 $r = \frac{r_1+r_2}{2}$ be average radius of the shell

The volume of the cylindrical shell

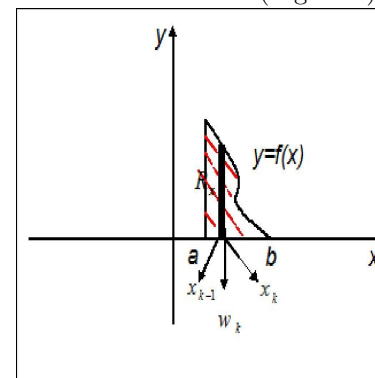
$$\begin{aligned} V &= \pi r_2^2 h - \pi r_1^2 h \\ &= \pi(r_2^2 - r_1^2)h \\ &= \pi(r_2 + r_1)(r_2 - r_1)h \\ &= 2\pi\left(\frac{r_2+r_1}{2}\right)h(r_2 - r_1) \\ &= 2\pi r h \Delta r \end{aligned}$$

Now, consider the graph given in **Figure 2**. Revolution of the region R_x about y -axis generates a solid given in **Figure 3**.

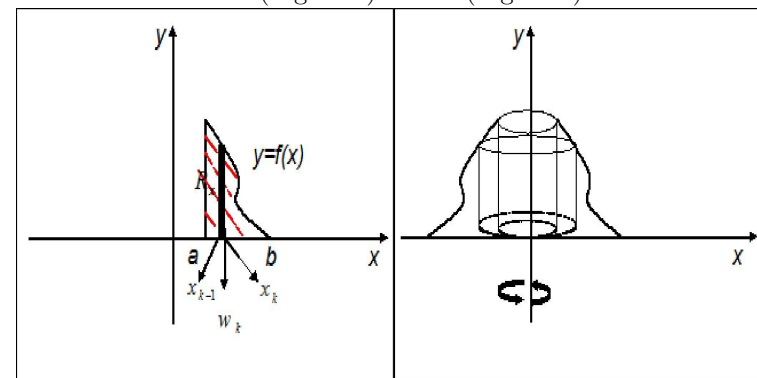
Let P be a partition of the interval $[a, b]$ and let w_k be the mid point of $[x_{k-1}, x_k]$ (see **Figure 2**).

Revolution of the rectangular given in **Figure 2** about y -axis generates a cylindrical shell where
 average radius = w_k
 high = $f(w_k)$
 thickness = Δx_k

(Figure 2)



(Figure 3)



Hence, the volume of the cylindrical shell

$$V_k = 2\pi w_k f(w_k) \Delta x_k$$

To evaluate the volume of the whole solid, we sum the volume of all cylindrical shells. This means

$$V = \sum_{k=1}^n V_k = 2\pi \sum_{k=1}^n w_k f(w_k) \Delta x_k$$

From Riemann Sum $\sum_{k=1}^n w_k f(w_k) \Delta x_k = \int_a^b x f(x) dx$, we have

$$V = 2\pi \int_a^b x f(x) dx$$

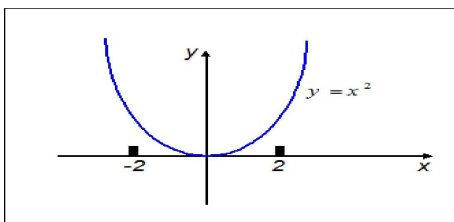
Similarly, if the revolution of the region about x -axis, the volume of the solid of revolution is

$$V = 2\pi \int_c^d y f(y) dy$$

If f is continuous, the graph of $y = f(x)$ is called a plane curve.

(2) $x = 2 \sin t, y = 3 \cos t, 0 \leq t \leq 2\pi$

Example: Let $y = x^2$ for $-2 \leq x \leq 2$. The equation is continuous and its graph given in the following figure.



Now, let $x = t$ and $y = t^2$ for $-2 \leq t \leq 2$. then, we have the same graph. The last equations are called parametric equations for the curve C .

(3) $x = t^2, y = 2 \ln t, t > 0$

Note:

(1) Parametric equations give the same graph of $y = f(x)$

(2) Parametric equations give the orientation of C .

(3) To find the parametric equations, we introduce a third variable t called a parameter. Rewrite x and y as functions of t , then we have the parametric equations

$x = f(t)$ parametric equation for x

$y = g(t)$ parametric equation for y

Exercise 1: For the following curves,

(a) find an equation in x and y whose graph contains the points on the curve.

(b) sketch the graph of C .

(c) indicate the orientation.

(1) $x = t - 2, y = 2t + 3, 0 \leq t \leq 5$

(4) $x = \sin t, y = \cos t, 0 \leq t \leq \pi$

Lecture 27

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9.2 Arc Length and Surface Area

Here, we are going to find **the slope of the tangent, the second derivative, the length of the arc and the area of the surface of revolution.**

(1) Slope of the tangent line at a point:

If a smooth curve C given by $x = f(t)$ and $y = g(t)$, then the slope of tangent line to C at point $P(x, y)$ is

$$y' = \frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} \text{ if } \frac{dx}{dt} \neq 0$$

(2) Second derivative in a parametric form:

$$y'' = \frac{d^2y}{dx^2} = \frac{d(y')}{dx} = \frac{\frac{dy'}{dt}}{\frac{dx}{dt}}$$

(3) Length of the arc of the curve:

The length of the curve $x = f(t)$, $y = g(t)$ where $a \leq t \leq b$ is given by

$$L = \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

(4) Area of the surface of revolution of a curve:

(i) Let the curve C is given by $x = f(t)$, $y = g(t)$ where $a \leq t \leq b$. If $y \geq 0$ on $[a, b]$, then the area $S.A$ of the surface generated by revolving C about **x-axis** is

$$S.A = 2\pi \int_a^b y \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

(ii) If the curve C is revolved about **y-axis** where $x = f(t) \geq 0$ on $[a, b]$, then the area $S.A$ of the surface

$$S.A = 2\pi \int_a^b x \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Exercise 2: Choose the correct answer

1) The slope of the tangent line at the point corresponding to $t = \frac{\pi}{4}$ on the curve given parametrically by the equations $x = \sin t$, $y = \cos t$;

$0 \leq t \leq 2\pi$ is

- (a) -1 (b) 1 (c) 0 (d) $\frac{1}{3}$

.....

2) The length of the curve $C: x = 2 \cos t$, $y = 2 \sin t$, $0 \leq t \leq 1$ is equal to

- (a) 1 (b) $\sqrt{2}$ (c) 2 (d) 4

.....

3) The surface area resulting by revolving the graph of the parametric equation $x = 3t$, $y = 3t$, $0 \leq t \leq 1$ around the x-axis is equal to

- (a) $9\sqrt{2}\pi$ (b) $18\sqrt{2}\pi$ (c) $24\sqrt{2}\pi$ (d) $\frac{9}{2}\sqrt{2}\pi$

.....

Exercise 3: Find $\frac{dy}{dx}$ and $\frac{d^2y}{dx^2}$, then evaluate each at the indicated value of the parameter.

$x = 2 \cos t$, $y = 2 \sin t$ at $t = \frac{\pi}{4}$.

.....

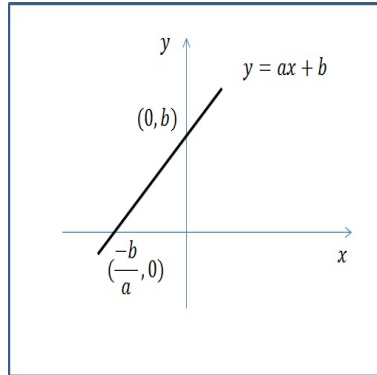
Lecture 27

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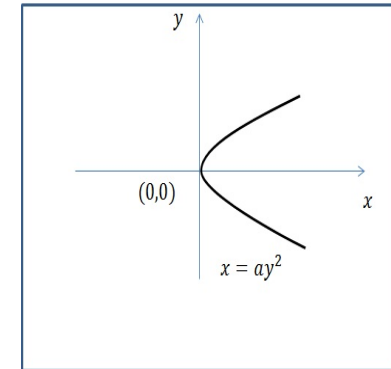
Day:

9.1 Parametric Equations of Plane Curves

(1) Straight line

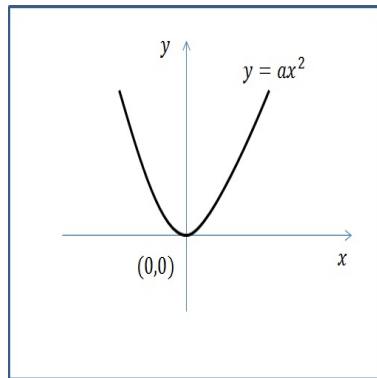


(C)

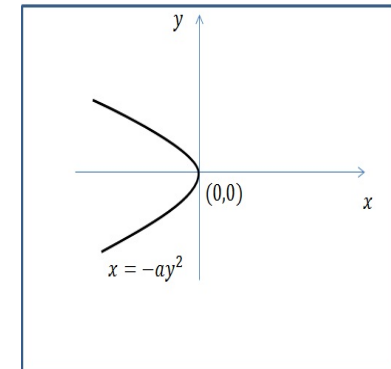


(2) Parabola

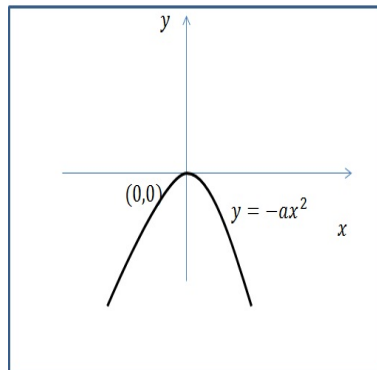
(A)



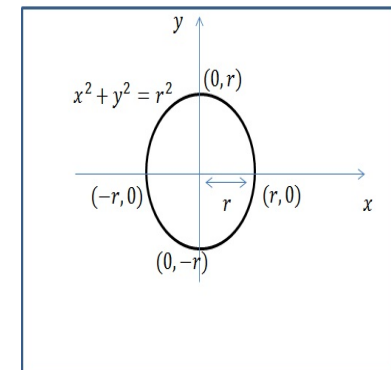
(D)



(B)



(3) Circle



Lecture 27

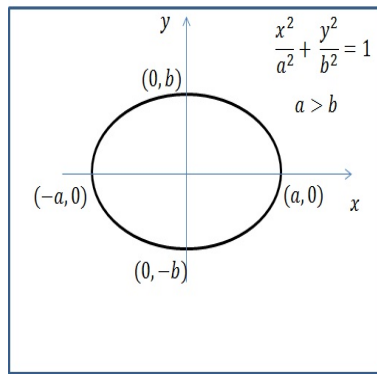
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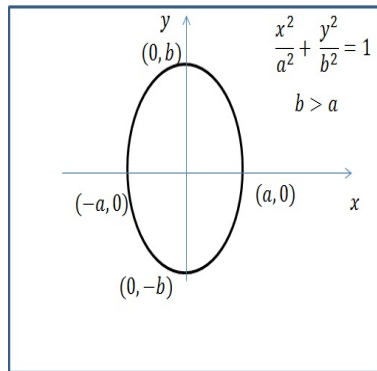
9.1 Parametric Equations of Plane Curves

(4) Ellipse

(A)

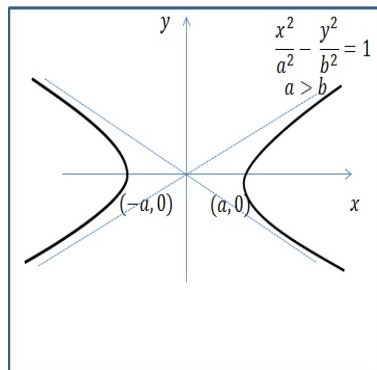


(B)

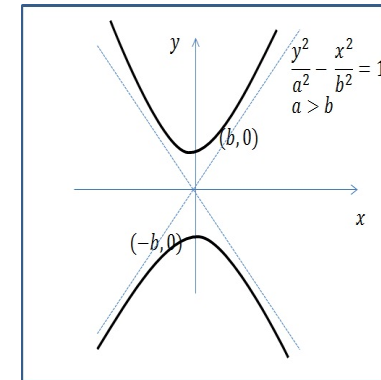


(5) Hyperbola

(A)



(B)



Previously, we used Cartesian coordinate to determine points (x, y) as shown in **Figure 1**. We are going to study a new coordinate system called **Polar Coordinates**.

The polar coordinate is a two-dimensional coordinate system. It contains a fixed point O (Pole) and each point on a plane is determined by a distance (r) from the pole and an angle (θ) from a fixed direction as shown in **Figure 2**.

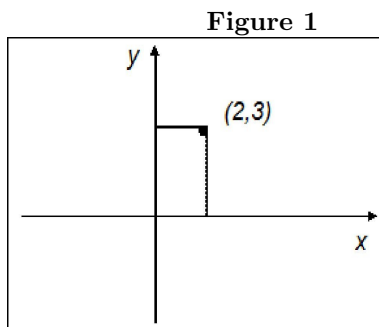


Figure 1

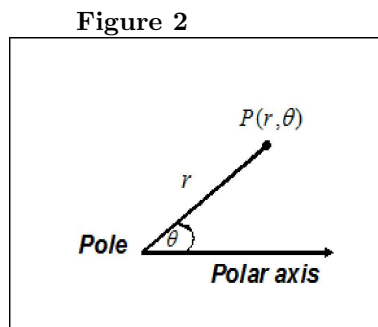
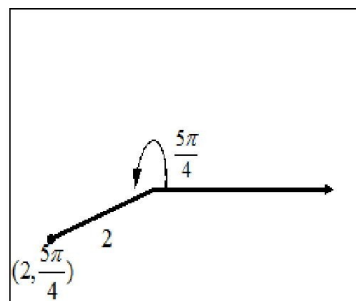
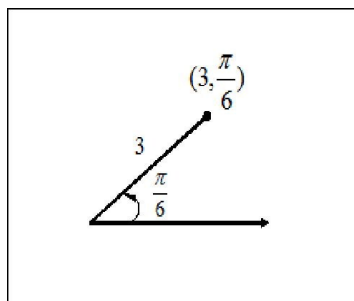


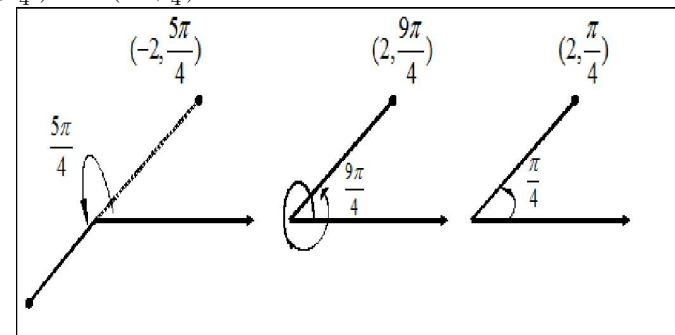
Figure 2

Example 1:



Note: In the Cartesian coordinate system, each point in the plane corresponds to a unique ordered pair (x, y) of numbers. However, this is not true in the polar coordinate where each point has infinite number of polar coordinate pairs.

Example 2: Represent the following polar coordinates $(2, \frac{\pi}{4})$, $(2, \frac{9\pi}{4})$ and $(-2, \frac{\pi}{4})$.

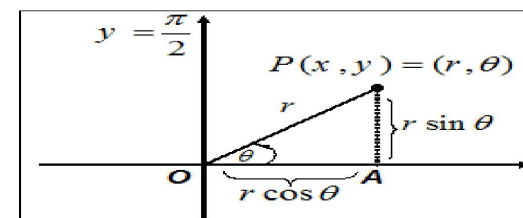


Conclusion: the polar coordinates represent the same point. Generally, we can write

$$(r, \theta + 2n\pi) = (r, \theta) = (-r, \theta + (2n + 1)\pi) \quad n \in \mathbb{Z}$$

(1) Relationship between Polar and Rectangular Coordinates

Let (x, y) be rectangular a coordinate and (r, θ) be a polar coordinate. Let the pole on the origin point and polar axis on x-axis, and the line $\theta = \frac{\pi}{2}$ on y-axis as shown in the following figure.



From the triangle O A P

$$\cos \theta = \frac{x}{r} \Rightarrow x = r \cos \theta$$

$$\sin \theta = \frac{y}{r} \Rightarrow y = r \sin \theta$$

From this,
 $x^2 + y^2 = (r \cos \theta)^2 + (r \sin \theta)^2 \Rightarrow x^2 + y^2 = r^2(\cos^2 \theta + \sin^2 \theta)$
 Then, $x^2 + y^2 = r^2$.

(3) Graphs in Polar Coordinates

Test of Symmetry in Polar System:

(a) Symmetry about the polar axis (x-axis)

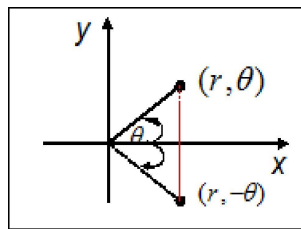
The graph of $r = f(\theta)$ is symmetric with respect to the polar axis if substitution of

$$-\theta \text{ for } \theta$$

does not change the equation $r = f(\theta)$.

Example 1: Consider the graph of $r = 4 \cos \theta$.

Since $\cos(-\theta) = \cos \theta$, then the graph is symmetric about the polar axis.



(b) Symmetry about the vertical line $\theta = \frac{\pi}{2}$ (y-axis)

The graph of $r = f(\theta)$ is symmetric with respect to the vertical line if substitution of

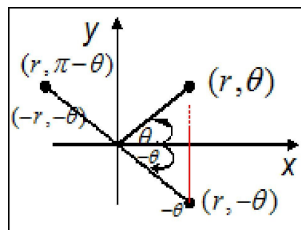
(i) $\pi - \theta$ for θ OR

(ii) $-r$ for r and $-\theta$ for θ

does not change the equation $r = f(\theta)$.

Example 2: Consider the graph of $r = 4 \sin \theta$.

Since $\sin(\pi - \theta) = \sin \theta$ and also, $-r \sin(-\theta) = r \sin \theta$, then the graph is symmetric about the vertical line $\theta = \frac{\pi}{2}$.



(c) Symmetry about the pole $\theta = 0$ (origin in xy-plane)

The graph of $r = f(\theta)$ is symmetric with respect to the pole if substitution of

(i) $-r$ for r OR

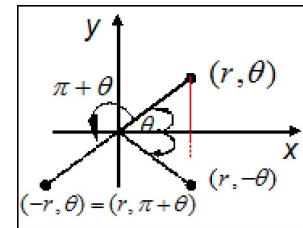
(ii) $\pi + \theta$ for θ

does not change the equation $r = f(\theta)$.

Example 3: Consider the graph of $r^2 = a^2 \sin 2\theta$.

Note: $(-r)^2 = a^2 \sin 2\theta = r^2 = a^2 \sin 2\theta$. Also, $r^2 = a^2 \sin[2(\pi + \theta)] = a^2 \sin(2\pi + 2\theta) = a^2 \sin 2\theta$.

This means the graph is symmetric about the pole.



1 Lines in Polar Coordinates

(i) General equation of a straight line $ax + by = c$, its polar equation is

$$r = \frac{c}{a \cos \theta + b \sin \theta}$$

(ii) Equation of a vertical line $x = k$, its polar equation is

$$r = k \sec \theta$$

HOW? $r = k \sec \theta \Rightarrow r = \frac{k}{\cos \theta} \Rightarrow r \cos \theta = k \Rightarrow x = k$.

(iii) Equation of a horizontal line $y = k$, its polar equation is

$$r = k \csc \theta$$

HOW? $r = k \csc \theta \Rightarrow r = \frac{k}{\sin \theta} \Rightarrow r \sin \theta = k \Rightarrow y = k$.

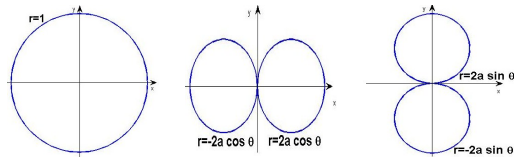
(iv) Equation of a line that passes the origin point and makes an angle θ_0 :

$$\theta = \theta_0$$

Example: Sketch the graph of the polar equation $\theta = \frac{\pi}{2}$.

2 Circles in Polar Coordinates

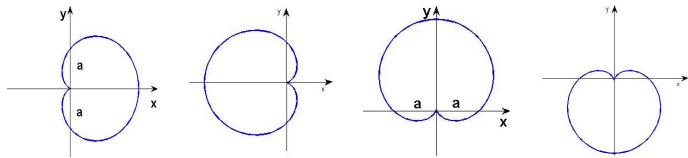
- (i) A circle its center at O and radius a : $r = a$
- (ii) A circle its center at $(a, 0)$ and radius $|a|$: $r = 2a \cos \theta$
- (iii) A circle its center at $(0, a)$ and radius $|a|$: $r = 2a \sin \theta$



3 Cardioid

$r = a(1 \pm \cos \theta)$ OR $r = a(1 \pm \sin \theta)$

$r = a(1 + \cos \theta)$ $r = a(1 - \cos \theta)$ $r = a(1 + \sin \theta)$ $r = a(1 - \sin \theta)$



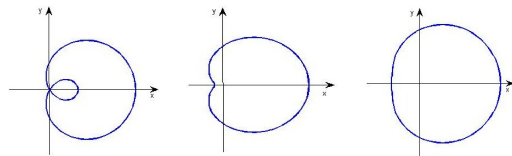
4 Limacons

$r = a \pm b \cos \theta$ OR $r = a \pm b \sin \theta$

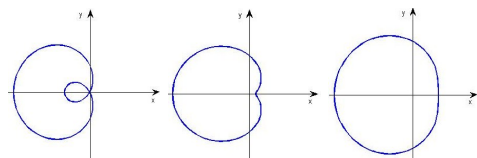
(1) $r = a \pm b \cos \theta$

(i) $r = a + b \cos \theta$

$\frac{a}{b} < 1$ $1 < \frac{a}{b} < 2$ $\frac{a}{b} \geq 2$

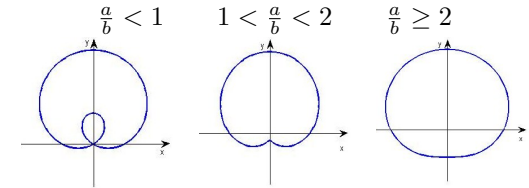


(ii) $r = a - b \cos \theta$

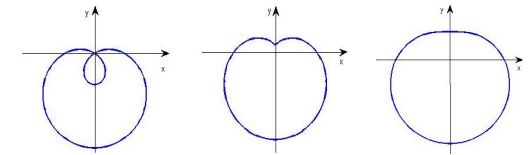


(2) $r = a \pm b \sin \theta$

(i) $r = a + b \sin \theta$



(ii) $r = a - b \sin \theta$



5 Roses

$r = a \cos n\theta$ OR $r = a \sin n\theta$ where $n \in \mathbb{N}$.

(i) $r = a \cos n\theta$

$n = 2$

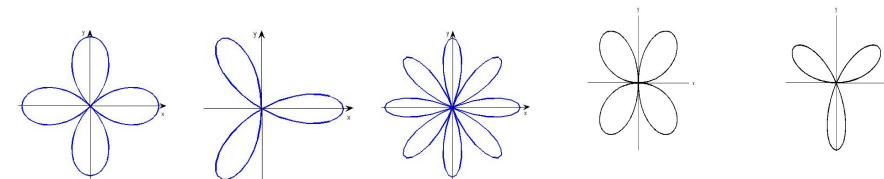
$n = 3$

$n = 4$

(ii) $r = a \sin n\theta$

$n = 2$

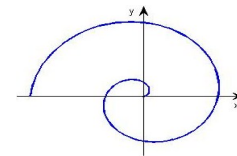
$n = 3$



Note: If n is odd, there are n petals. If n is even, there are $2n$ petals.

6 Spiral of Archimedes

$r = a\theta$ where $a > 0$.



Exercise: Sketch the following:

• $r = 3$.

• $r = 2 \cos \theta$.

• $r = 6 \sin \theta$.

• $r = 6 - 6 \sin \theta$.

