

## IMPORTANT THEOREMS AND DEFINITIONS

### 1. LIMITS AND CONTINUITY

**Definition 1.** Let  $f$  be defined on an open interval around  $a$  but not necessarily at the point  $a$  itself. We write  $\lim_{x \rightarrow a} f(x) = L$  if for all  $\epsilon > 0$  there is a  $\delta > 0$  such that if  $x$  satisfies  $0 < |x - a| < \delta$ , then  $|f(x) - L| < \epsilon$ .

**Definition 2.** We write  $\lim_{x \rightarrow a^+} f(x) = L$ , the right hand limit of  $f(x)$  as  $x$  approaches  $a$ , if for all  $\epsilon > 0$  there is a  $\delta > 0$  such that if  $x$  satisfies  $0 < x - a < \delta$ , then  $|f(x) - L| < \epsilon$ . We write  $\lim_{x \rightarrow a^-} f(x) = L$ , the left hand limit of  $f(x)$  as  $x$  approaches  $a$ , if for all  $\epsilon > 0$  there is a  $\delta > 0$  such that if  $x$  satisfies  $0 < a - x < \delta$ , then  $|f(x) - L| < \epsilon$ .

**Definition 3.** We write  $\lim_{x \rightarrow a} f(x) = \infty$ , if for all  $M > 0$  there is a  $\delta > 0$  such that if  $x$  satisfies  $0 < |x - a| < \delta$ , then  $f(x) > M$ . We write  $\lim_{x \rightarrow a} f(x) = -\infty$ , if for all  $M < 0$  there is a  $\delta > 0$  such that if  $x$  satisfies  $0 < |x - a| < \delta$ , then  $f(x) < M$ .

**Definition 4.** We write  $\lim_{x \rightarrow \infty} f(x) = L$  if for all  $\epsilon > 0$  there is an  $M > 0$  such that if  $x > M$ ,  $|f(x) - L| < \epsilon$ . We write  $\lim_{x \rightarrow -\infty} f(x) = L$  if for all  $\epsilon > 0$  there exists an  $M < 0$  such that if  $x < M$ , then  $|f(x) - L| < \epsilon$ .

**Definition 5.** We write  $\lim_{x \rightarrow \infty} f(x) = \infty(-\infty)$  if for all  $M > 0$  ( $m < 0$ ) there is an  $N > 0$  such that if  $x < N$ , then  $f(x) > M$  ( $f(x) < m$ ). We write  $\lim_{x \rightarrow -\infty} f(x) = \infty(-\infty)$  if for all  $M > 0$  ( $m < 0$ ) there is an  $N < 0$  such that if  $x < N$ , then  $f(x) > M$  ( $f(x) < m$ ).

**Theorem 1.** If  $\lim_{x \rightarrow a} f(x) = L$  and  $\lim_{x \rightarrow a} g(x) = M$  ( $a = \pm\infty$  also works), and  $c$  is any constant,

- (1)  $\lim_{x \rightarrow a} c = c$
- (2)  $\lim_{x \rightarrow a} cf(x) = c(\lim_{x \rightarrow a} f(x))$  (Constant Multiple Law)
- (3)  $\lim_{x \rightarrow a} f(x) \pm g(x) = L \pm M$  (Sum and Difference Laws)
- (4)  $\lim_{x \rightarrow a} f(x)g(x) = LM$  (Product Law)
- (5) If  $M \neq 0$ ,  $\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{L}{M}$  (Quotient Law)
- (6)  $\lim_{x \rightarrow a} \sqrt{f(x)} = \sqrt{L}$ , if  $L > 0$

**Theorem 2.** Let  $r > 0$  be any real number. Then

$$\lim_{x \rightarrow \infty} \frac{1}{x^r} = 0$$

If  $x^r$  is defined on  $(-\infty, 0)$ , then

$$\lim_{x \rightarrow -\infty} \frac{1}{x^r} = 0$$

**Theorem 3** (Squeeze Theorem). *Suppose that  $f(x) \leq g(x) \leq h(x)$  for all  $x$  in an interval around  $a$ . Then if  $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} h(x) = L$ , then  $\lim_{x \rightarrow a} g(x) = L$ .*

**Definition 6.** *A function  $f$  is said to be **continuous at  $a$**  if  $\lim_{x \rightarrow a} f(x) = f(a)$ . There are three implications of this definition:*

- (1)  $f(a)$  is defined.
- (2)  $\lim_{x \rightarrow a} f(x)$  exists.
- (3)  $\lim_{x \rightarrow a} f(x) = f(a)$

**Definition 7.** *A function is continuous on an open interval if it is continuous at every point in the open interval. A function is said to be **continuous from the left** or **continuous from the right** of a point  $a$  if  $\lim_{x \rightarrow a^-} f(x) = f(a)$  or  $\lim_{x \rightarrow a^+} f(x) = f(a)$ , respectively. A function is said to be continuous on an interval  $I$  if it is continuous on every open interval contained in  $I$  and is continuous from the left or right of any right or left hand endpoints that are contained in  $I$ . A function is continuous on its domain if it is continuous on every point in its domain.*

**Lemma 1.** *If  $f$  and  $g$  are continuous at a point  $a$  and  $c$  is any constant, then the following are continuous at  $a$ :*

- (1)  $cf$
- (2)  $f + g$
- (3)  $f - g$
- (4)  $fg$
- (5)  $\frac{f}{g}$  if  $g(a) \neq 0$

**Theorem 4.** *The following functions are known to be continuous at every point in their domain.*

- (1) Polynomials.
- (2) Rational functions.
- (3) Root functions.
- (4) Trigonometric functions.
- (5) Logarithmic and Exponential functions.

**Theorem 5** (The Intermediate Value Theorem). *Suppose that  $f$  is continuous on a closed interval  $[a, b]$  and that  $N$  is some number strictly between  $f(a)$  and  $f(b)$ , then there exists a number  $c$  in  $(a, b)$  such that  $f(c) = N$ .*

**Theorem 6.** *Three limits involving trigonometric functions commonly appear. They are:*

- (1)  $\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1$
- (2)  $\lim_{x \rightarrow 0} \frac{1 - \cos(x)}{x} = 0$
- (3)  $\lim_{x \rightarrow 0} \sin\left(\frac{1}{x}\right)$  DNE

**Definition 8.** *A function  $f$  is said to have a **vertical asymptote** at  $x = a$  if any one of the following four conditions occurs:*

- (1)  $\lim_{x \rightarrow a^+} f(x) = \pm\infty$
- (2)  $\lim_{x \rightarrow a^-} f(x) = \pm\infty$

**Definition 9.** A function is said to have a **horizontal asymptote** at  $y = L$  if either of the following two conditions occurs. It is therefore possible to have more than one horizontal asymptote.

- (1)  $\lim_{x \rightarrow \infty} f(x) = L$
- (2)  $\lim_{x \rightarrow -\infty} f(x) = L$

## 2. DERIVATIVES

**Definition 10.** The **derivative** of  $f$  at the point  $a$ , denoted  $f'(a)$ , is defined to be

$$f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

if the limit exists. Equivalently,

$$f'(a) = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$$

A function  $f$  is said to be **differentiable** at  $a$  if the above limits exist at  $a$ . The **derivative function** is the function whose domain is the set of points where  $f$  is differentiable and whose value at a point  $x$  is  $f'(x)$ , the derivative of  $f$  at  $x$ . If  $y = f(x)$ , the derivative function is often denoted by  $y'$  and by  $\frac{d}{dx}y = \frac{dy}{dx} = f'(x)$

**Definition 11.** The **tangent line** to a function  $f$  at a point  $a$  is the line through the point  $(a, f(a))$  with slope  $f'(a)$ . The equation of this line is  $y = f(a) + f'(a)(x - a)$ .

**Theorem 7.** If  $f$  is differentiable at  $a$ , then  $f$  is continuous at  $a$ . The converse of this statement is not true.

**Theorem 8.** Suppose that  $f$  and  $g$  are differentiable at a point  $x$  and  $c$  is a constant. Then the following are differentiable at  $x$  with the derivative given.

- (1)  $\frac{d}{dx}c = 0$
- (2)  $\frac{d}{dx}cf(x) = cf'(x)$
- (3)  $\frac{d}{dx}f(x) \pm g(x) = f'(x) \pm g'(x)$  (Sum and Difference Rules)
- (4)  $\frac{d}{dx}f(x)g(x) = f'(x)g(x) + g'(x)f(x)$  (Product Rule)
- (5)  $\frac{d}{dx} \frac{f(x)}{g(x)} = \frac{g(x)f'(x) - g'(x)f(x)}{[g(x)]^2}$ , as long as  $g(x) \neq 0$  (Quotient Rule)

**Theorem 9.** The following functions are known to be differentiable at all points in their domain with the derivative given:

- (1)  $\frac{d}{dx}x^n = nx^{n-1}$  for all real  $n$ , for  $x$  where  $x^n$  is defined.
- (2)  $\frac{d}{dx}\sin(x) = \cos(x)$
- (3)  $\frac{d}{dx}\sec(x) = \sec(x)\tan(x)$

$$(4) \frac{d}{dx} \tan(x) = \sec^2(x)$$

$$(5) \frac{d}{dx} \cos(x) = -\sin(x)$$

$$(6) \frac{d}{dx} \csc(x) = -\csc(x)\cot(x)$$

$$(7) \frac{d}{dx} \cot(x) = -\csc^2(x)$$

**Theorem 10** (Chain Rule). *If  $u = g(x)$  is differentiable at  $x$  and  $y = f(u)$  is differentiable at  $u = g(x)$ , then  $(f \circ g)(x)$  is differentiable at  $x$  and the derivative is:*

$$\frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

or equivalently:

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}$$

There are three interpretations of the derivative of a differentiable function  $f$  at a point  $a$ :

- (1) The derivative at  $a$  is the slope of the tangent line at  $a$ .
- (2) The derivative is the limit of the slopes of the secant lines through  $a$ .
- (3) The derivative is the instantaneous rate of change of function with respect to its variable. Similarly, the derivative is the limit of the average rates of change.

**Definition 12.** *The linearization of a differentiable function  $f$  is defined to be*

$$P_1(x) = f(a) + f'(a)(x - a)$$

*The linearization is the best linear approximation to a differentiable function at a point. The best quadratic approximation to a function  $f$  at a point  $a$  is given by*

$$P_2(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2}(x - a)^2$$

*The Taylor Remainder is defined to be  $R_i(x) = f(x) - P_i(x)$ , for  $i=1,2$ .*

**Theorem 11** (Taylor's Remainder Theorem). *If  $|f''(x)| \leq M$  for all  $x$  satisfying  $|x - a| < \delta$ , then*

$$|R_1(x)| \leq \frac{M}{2}(x - a)^2$$

*for all  $x$  such that  $|x - a| < \delta$ .*

*If  $|f'''(x)| \leq M$  for all  $x$  satisfying  $|x - a| < \delta$ , then*

$$|R_2(x)| \leq \frac{M}{6}|x - a|^3$$

*for all  $x$  such that  $|x - a| < \delta$ .*

**Definition 13.** Let  $y = f(x)$  where  $f$  is differentiable. We define a new independent variable  $dx$  called the differential. Associated to this independent variable is the dependent variable  $dy$ , also called a differential. The differential  $dy$  is defined by the equation  $dy = f'(x)dx$ .

### 3. APPLICATIONS OF THE DERIVATIVE

**Definition 14.** Let  $f$  be a function.  $f$  is said to have an **absolute maximum** at  $c$  if  $f(x) \leq f(c)$  for all  $x$  in the domain of  $f$ . The number  $f(c)$  is called the maximum value of  $f$ .  $f$  is said to have an **absolute minimum** at  $c$  if  $f(c) \leq f(x)$  for all  $x$  in the domain of  $f$ . The number  $f(c)$  is called the minimum value of  $f$ . The word “global” is often used instead of “absolute”.

**Definition 15.** Let  $f$  be a function.  $f$  is said to have a **local maximum** at  $c$  if  $f(x) \leq f(c)$  for all  $x$  in some open interval  $I$  containing  $c$ , where  $I$  must be contained in the domain of  $f$ . Let  $f$  be a function.  $f$  is said to have a **local minimum** at  $c$  if  $f(c) \leq f(x)$  for all  $x$  in some open interval  $I$  containing  $c$ , where  $I$  must be contained in the domain of  $f$ . The word “relative” is often used instead of “local”.

**Theorem 12** (The Extreme Value Theorem). Let  $f$  be a continuous function defined on a closed interval  $[a, b]$ . Then  $f$  achieves an absolute maximum and an absolute minimum somewhere in  $[a, b]$ . In other words, there exists a  $c$  and  $d$  such that  $f(x) \leq f(c)$  for all  $x$  in  $[a, b]$  and  $f(d) \leq f(x)$  for all  $x$  in  $[a, b]$ .

**Theorem 13** (Fermat’s Theorem). If  $f$  has a local maximum or a local minimum at a point  $c$  and  $f'(c)$  exists, then  $f'(c) = 0$ .

**Definition 16.** A **critical number** of a function  $f$  is a point  $c$  in the domain of  $f$  such that  $f'(c) = 0$  or  $f'(c)$  does not exist.

**Theorem 14** (The Closed Interval Method). Let  $f$  be a continuous function on a closed interval  $[a, b]$ .

- (1) Find the values of  $f$  at the critical numbers of  $f$ .
- (2) Find the values of  $f$  and the endpoints  $a$  and  $b$ .
- (3) The largest of the values from (1) and (2) is the absolute maximum value. The smallest of the values from (1) and (2) is the absolute minimum value.

**Theorem 15** (Rolle’s Theorem). Let  $f$  be a function defined on  $[a, b]$  that satisfies the following three conditions.

- (1)  $f$  is continuous on  $[a, b]$
- (2)  $f$  is differentiable on  $(a, b)$
- (3)  $f(a) = f(b)$

Then there is a  $c$  in  $(a, b)$  such that  $f'(c) = 0$ .

**Theorem 16** (The Mean Value Theorem). Let  $f$  be a function defined on  $[a, b]$  that satisfies the following two conditions.

- (1)  $f$  is continuous on  $[a, b]$ .
- (2)  $f$  is differentiable on  $(a, b)$ .

Then there is a  $c$  in  $[a, b]$  such that  $f'(c) = \frac{f(b)-f(a)}{b-a}$ .

**Definition 17.** A function  $f$  is said to be **increasing** on an interval  $I$  if  $x_1 < x_2$  implies  $f(x_1) < f(x_2)$  for all  $x_1 < x_2$  in  $I$ . A function  $f$  is said to be **decreasing** on an interval  $I$  if for all  $x_1 < x_2$  implies  $f(x_2) < f(x_1)$  for all  $x_1, x_2$  in  $I$ .

**Theorem 17 (Increasing/Decreasing Test).** If  $f'(x) > 0$  for all  $x$  in an interval then  $f$  is increasing on  $I$ . If  $f'(x) < 0$  for all  $x$  in  $I$ , then  $f$  is decreasing on  $I$ .

**Theorem 18 (The First Derivative Test).** Let  $f$  be continuous on an open interval  $I$  and let  $c$  be a critical point of  $f$ .

- (1) If  $f'$  is positive to the near left of  $c$  and negative to the near right of  $c$ , then  $f$  has a local maximum at  $c$ .
- (2) If  $f'$  is negative to the near left of  $c$  and positive to the near right of  $c$ , then  $f$  has a local minimum at  $c$ .
- (3) If  $f'$  does not change sign at  $c$ , then  $f$  has neither a local maximum nor a local minimum at  $c$ .

**Definition 18.** A function is said to be **concave up** on an interval  $I$  if for all  $x$  and  $y$  in  $I$ , the secant line connecting the points  $(x, f(x))$  and  $(y, f(y))$  lies on or above the graph of  $f$ . A function is said to be **concave down** on an interval  $I$  if for all  $x$  and  $y$  in  $I$ , the secant line connecting the points  $(x, f(x))$  and  $(y, f(y))$  lies on or below the graph of  $f$ . Linear functions are both concave up and concave down.

**Theorem 19 (Concavity Test).** If  $f''(x) > 0$  for all  $x$  on an interval  $I$  then  $f$  is concave up on  $I$ . If  $f''(x) < 0$  for all  $x$  on an interval  $I$  then  $f$  is concave down on  $I$ .

**Definition 19.** A function  $f$  is said to have an **inflection point** at a point  $c$  in its domain if the concavity of  $f$  is opposite to the near left of  $c$  than it is to the near right of  $c$ .

**Theorem 20 (The Second Derivative Test).** Suppose that  $f''$  exists and is continuous near  $c$ .

- (1) If  $f'(c) = 0$  and  $f''(c) < 0$ , then  $f$  has a local maximum at  $c$ .
- (2) If  $f'(c) = 0$  and  $f''(c) > 0$ , then  $f$  has a local minimum at  $c$ .

**Theorem 21 (The First Derivative Test for Absolute Extrema).** Suppose that  $c$  is a critical number of a continuous function  $f$  defined on an interval.

- (1) If  $f'(x) > 0$  for  $x < c$  and  $f'(x) < 0$  for  $x > c$ , then  $f$  has an absolute maximum at  $c$ .
- (2) If  $f'(x) < 0$  for  $x < c$  and  $f'(x) > 0$  for  $x > c$ , then  $f$  has an absolute minimum at  $c$ .

**Definition 20.** A function  $F$  is said to be an **antiderivative** of  $f$  on an interval  $I$  if  $F'(x) = f(x)$  for all  $x$  in  $I$ .

**Definition 21.** The **indefinite integral** of a function  $f$  on an interval  $I$  is the class of antiderivatives of  $f$  on  $I$  i.e. the class of functions whose derivative is  $f$  on  $I$ . This class is denoted by the symbols

$$\int f(x) dx$$

The function  $f$  is called the **integrand** and the symbol  $\int$  is called the **integral sign**.

**Theorem 22.** If  $f'(x) = 0$  for all  $x$  in an interval  $I$ , then  $f$  is a constant on  $I$ .

**Theorem 23.** If  $f'(x) = g'(x)$  for all  $x$  is an interval  $I$ , then  $f - g$  is a constant on  $I$ .

**Theorem 24.** Let  $F$  be any antiderivative of  $f$  on an interval  $I$ . Then the indefinite integral of  $f$  on  $I$  is the set of translations of  $F$  by a constant. Therefore we write:

$$\int f(x) dx = F(x) + C$$

**Theorem 25** (Properties of the Indefinite Integral). Let  $f$  and  $g$  be functions and  $a$  a constant. Then

- (1)  $\int a dx = ax + C$
- (2)  $\int cf(x) dx = c \int f(x) dx$
- (3)  $\int f(x) \pm g(x) dx = \int f(x) dx \pm \int g(x) dx$

Some common antiderivatives are:

$$\begin{aligned} \int x^n dx &= \frac{1}{n+1}x^{n+1} + C; x \neq -1 & \int cf(x) \pm g(x)dx &= c \int f(x)dx \pm \int g(x)dx \\ \int \sin(x)dx &= -\cos(x) + C & \int \cos(x)dx &= \sin(x) + C \\ \int \sec(x)\tan(x)dx &= \sec(x) + C & \int \csc(x)\cot(x)dx &= -\csc(x) + C \\ \int \csc^2(x)dx &= -\cot(x) + C & \int \sec^2(x)dx &= \tan(x) + C \end{aligned}$$

#### 4. AREA AND THE DEFINITE INTEGRAL

**Definition 22.** Let  $f \geq 0$  be a function. Let  $P$  be any partition of  $[a, b]$ ,

$$P = \{a_0 = a < a_1 < a_2 < \dots < a_{n-1} < a_n = b\}$$

Let  $\Delta x_k = a_k - a_{k-1}$  for  $1 \leq k \leq n$ . Define  $\|P\| = \max\{\Delta x_k\}$ . Choose points  $x_k^*$  in the intervals  $[a_{k-1}, a_k]$ . Then the area below the function and above the  $x$  axis is

$$A = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n f(x_k^*)\Delta x_k$$

if the limit exists.

**Definition 23.** Let  $f$  be a function defined on a closed interval  $[a, b]$ . Let  $P$  be any partition of  $[a, b]$ ,

$$P = \{a_0 = a < a_1 < a_2 < \dots < a_{n-1} < a_n = b\}$$

Let  $\Delta x_k = a_k - a_{k-1}$  for  $1 \leq k \leq n$ . Define  $\|P\| = \max\{\Delta x_k\}$ . Choose points  $x_k^*$  in the intervals  $[a_{k-1}, a_k]$ . Then the **definite integral** of  $f$  from  $a$  to  $b$  is

$$\int_a^b f(x) dx = \lim_{\|P\| \rightarrow 0} \sum_{k=1}^n f(x_k^*) \Delta x_k$$

if the limit exists. If the limit does exist,  $f$  is said to be **integrable**.  $\sum_{k=1}^n f(x_k^*) \Delta x_k$  is called a **Riemann sum**.  $a$  is called the **lower limit** of integration and  $b$  is called the **upper limit** of integration. The function  $f$  is referred to as the **integrand** and the symbol  $\int$  is referred to as the **integral sign**.

**Definition 24.** Some common choices for the points  $x_k^*$  are:

- (1) Left endpoint method:  $x_k^* = a_{k-1}$  for  $1 \leq k \leq n$ .
- (2) Right endpoint method:  $x_k^* = a_k$  for  $1 \leq k \leq n$ .
- (3) Midpoint method:  $x_k^* = \frac{a_k + a_{k-1}}{2}$  for  $1 \leq k \leq n$ .
- (4) Maximum value method:  $x_k^* =$  point where  $f$  achieves its largest value on  $[a_{k-1}, a_k]$  for  $1 \leq k \leq n$ .
- (5) Minimum value method:  $x_k^* =$  point where  $f$  achieves its smallest value on  $[a_{k-1}, a_k]$  for  $1 \leq k \leq n$ .

**Definition 25.** A partition is said to be **regular** if  $\Delta x_k = \Delta x_j$  for all  $k$  and  $j$ .

**Theorem 26.** If  $f$  is integrable on  $[a, b]$  then  $\int_a^b f(x) dx$  may be found using a sequence of regular partitions and any choice of  $x_k^*$ . For example, if  $f$  is integrable we can find  $\int_a^b f(x) dx$  by using the right endpoint method with  $\Delta x = \frac{b-a}{n}$ . In this case,

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{k=1}^n f\left(a + \frac{b-a}{n}k\right) \frac{b-a}{n}$$

**Theorem 27.** If  $f$  is continuous on  $[a, b]$ , increasing on  $[a, b]$ , or decreasing on  $[a, b]$ , then  $f$  is integrable on  $[a, b]$ .

**Theorem 28** (Properties of the Definite Integral). If all of the following integrals exist, then

- (1)  $\int_a^a f(x) dx = 0$ .
- (2)  $\int_a^b f(x) dx = -\int_b^a f(x) dx$

- (3) For any real number  $c$ ,  $\int_a^b c \, dx = c(b - a)$
- (4)  $\int_a^b f(x) \pm g(x) \, dx = \int_a^b f(x) \, dx \pm \int_a^b g(x) \, dx$ .
- (5)  $\int_a^b f(x) \, dx = \int_a^c f(x) \, dx + \int_c^b f(x) \, dx$ .

**Theorem 29** (Order Properties of the Definite Integral). *If all the definite integrals below exist and  $a \leq b$ , then*

- (1) If  $f \geq 0$  then  $\int_a^b f(x) \, dx \geq 0$ .
- (2) If  $f(x) \geq g(x)$  for all  $x$  in  $[a, b]$  then  $\int_a^b f(x) \, dx \geq \int_a^b g(x) \, dx$ .
- (3) If  $m \leq f(x) \leq M$  for all  $x$  in  $[a, b]$ , then

$$m(b - a) \leq \int_a^b f(x) \, dx \leq M(b - a)$$

- (4)  $\left| \int_a^b f(x) \, dx \right| \leq \int_a^b |f(x)| \, dx$

**Theorem 30** (The Fundamental Theorem of Calculus). *Let  $f$  be a continuous function defined on a closed interval  $[a, b]$ .*

- (1) Define  $g(x) = \int_a^x f(t) \, dt$ . Then  $g'(x) = f(x)$ .
- (2) If  $F$  is any antiderivative of  $f$ , then

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

**Theorem 31** (The Substitution Rule). *If  $u = g(x)$  is a differentiable function whose range is an interval  $I$  and  $f$  is continuous on  $I$ , then*

$$\int f(g(x)) \, dx = \int f(u) \, du$$

**Theorem 32** (The Substitution Rule for Definite Integrals). *If  $g'$  is continuous on  $[a, b]$  and  $f$  is continuous on the range of  $g$ , then*

$$\int_a^b f(g(x)) \, dx = \int_{g(a)}^{g(b)} f(u) \, du$$

**Definition 26.** *The area between the curves  $y = f(x)$  and  $y = g(x)$  from  $x = a$  to  $x = b$  is*

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

## 5. VECTORS AND VECTOR ANALYSIS

**Definition 27.** *A **2 – dimensional vector**, denoted  $\vec{v}$ , is an ordered pair of real numbers  $\langle v_1, v_2 \rangle$ . A **representation** of the vector  $\vec{v} = \langle v_1, v_2 \rangle$  is a directed line segment in the plane from a point  $A(x, y)$  to  $B(x + v_1, y + v_2)$ . The **position vector** of a point  $P(x, y)$  is  $\langle x, y \rangle$  with chosen representation the directed line segment from the origin to  $P(x, y)$ .*

**Theorem 33.** Given a directed line segment from  $A(x_1, y_1)$  to  $B(x_2, y_2)$ , we may recover the vector  $\vec{v}$  which it represents via the following formula:

$$\vec{v} = \langle x_2 - x_1, y_2 - y_1 \rangle$$

**Definition 28.** The **length** of a vector  $\vec{v} = \langle v_1, v_2 \rangle$  is defined to be

$$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2}$$

**Definition 29** (Definition of Vector Operations).

- (1) The **zero vector**, denoted  $\vec{0}$ , is  $\langle 0, 0 \rangle$ .
- (2) Let  $\vec{a} = \langle a_1, a_2 \rangle$  and  $\vec{b} = \langle b_1, b_2 \rangle$ .

$$\vec{a} + \vec{b} = \langle a_1 + b_1, a_2 + b_2 \rangle$$

- (3) Let  $c$  be a real number and  $\vec{v} = \langle v_1, v_2 \rangle$ . We define **scalar multiplication** by

$$c\vec{v} = \langle cv_1, cv_2 \rangle$$

**Definition 30.** Two vectors  $\vec{x}$  and  $\vec{y}$  are said to be **parallel** if  $\vec{x} = c\vec{y}$  for some real number  $c$ . If two vectors are parallel and the constant  $c$  is negative, the two vectors are said to be **antiparallel**.

**Theorem 34** (Properties of the Vector Operations). If  $\vec{x}$ ,  $\vec{y}$ , and  $\vec{z}$  are vectors and  $a$ ,  $b$ ,  $c$  are scalars, then the following hold:

- (1)  $\vec{x} + (\vec{y} + \vec{z}) = (\vec{x} + \vec{y}) + \vec{z}$  (Associative Property)
- (2)  $\vec{x} + \vec{y} = \vec{y} + \vec{x}$  (Commutative Property)
- (3)  $a(\vec{x} + \vec{y}) = a\vec{x} + a\vec{y}$  (A Distributive Property)
- (4)  $(a + b)\vec{x} = a\vec{x} + b\vec{x}$  (Another Distributive Property)
- (5)  $\vec{x} + \vec{0} = \vec{x}$
- (6)  $\vec{x} + (-\vec{x}) = \vec{0}$
- (7)  $1\vec{x} = \vec{x}$
- (8)  $0\vec{x} = \vec{0}$

**Definition 31.** The **standard basis vectors** of the plane are  $\vec{i} = \langle 1, 0 \rangle$  and  $\vec{j} = \langle 0, 1 \rangle$ . A **unit vector** is any vector  $\vec{u}$  such that  $\|\vec{u}\| = 1$ .

**Theorem 35** (Properties of the Norm).

- (1)  $\|\vec{v}\| = 0$  if and only if  $\vec{v} = \vec{0}$
- (2)  $\|c\vec{v}\| = |c| \|\vec{v}\|$
- (3)  $\|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$  (The Triangle Inequality)

**Theorem 36.** Every nonzero vector is parallel to a unit vector.

**Definition 32.** A **vector valued function**  $\vec{r}$  of one variable is a function that assigns to each  $t$  in a set  $A$  of real numbers a unique vector  $\vec{r}(t)$  in the plane.

**Definition 33.** Let  $\vec{r}(t)$  be a vector valued function. We write

$$\lim_{t \rightarrow a} \vec{r}(t) = \vec{L}$$

if for all  $\epsilon > 0$  there is a  $\delta > 0$  such that if  $0 < |t-a| < \delta$  then  $\|\vec{r}(t) - \vec{L}\| < \epsilon$ .

**Definition 34.** Let  $\vec{s}$  be a vector valued function. Then the **derivative** of  $\vec{s}$  at a point  $t$  is:

$$\vec{s}'(t) = \lim_{h \rightarrow 0} \frac{1}{h} [\vec{s}(t+h) - \vec{s}(t)]$$

if the limit exists.  $\vec{s}'$  is also called the **velocity** at  $t$ . The **speed** is defined to be  $\|\vec{s}'(t)\|$ .

**Theorem 37.** Suppose  $\vec{s}(t) = \langle x(t), y(t) \rangle$  where  $x$  and  $y$  are real valued functions. If  $x$  and  $y$  are differentiable at  $t$ , then

$$\vec{s}'(t) = \langle x'(t), y'(t) \rangle$$

**Theorem 38.** Suppose that the curve  $y = f(x)$  is parameterized by the vector valued function  $\vec{r}(t) = \langle x(t), y(t) \rangle$ , i.e.  $y(t) = f(x(t))$ . If  $x$  is differentiable at  $t$  and  $f$  is differentiable at  $x(t)$  and  $x'(t) \neq 0$ , then  $y$  is differentiable at  $x(t)$  and

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$$