

Calculus, Fall 2025, week 13

Recall

- $\log: (0, +\infty) \xrightarrow{1-1, \text{ onto}} \mathbb{R}$

$$\log x := \int_1^x \frac{1}{t} dt \quad \Rightarrow (\log x)' = \frac{1}{x}$$

- $\exp := (\log)^{-1}: \mathbb{R} \rightarrow (0, +\infty)$

$$\exp(\log y) = y \quad \forall y \in (0, \infty)$$

$$\log(\exp x) = x \quad \forall x \in \mathbb{R}$$

$$\Rightarrow \boxed{(\exp x)' = \exp x} \Rightarrow (e^{ax})' = a \cdot e^{ax}$$

$$(\text{or } \log e = 1)$$

- $\exp(x) = e^x$, where $e = \log^{-1}(1)$

$$\log y = \log_e y$$

$$= \log(e^{3x})' = 3e^{3x}$$

Example

$$\textcircled{1} \int_0^1 9e^{3x} dx = 3e^{3x} \Big|_0^1 = 3e^3 - 3 \quad \#$$

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

$$u = e^{3x} + 1 \Rightarrow du = 3e^{3x} dx$$

$$= \int_{u(0)=2}^{u(1)=e^3+1} \frac{1}{u} \cdot \frac{1}{3} du = \frac{1}{3} \log u \Big|_2^{e^3+1}$$

$$= \frac{1}{3} (\log(e^3+1) - \log 2) = \frac{1}{3} \log\left(\frac{e^3+1}{2}\right) \quad \#$$

$$\textcircled{3} \int_0^1 x e^x dx$$

$$\int_a^b u(x) v'(x) dx = u(x) \cdot v(x) \Big|_a^b - \int_a^b v(x) u'(x) dx$$

$$\begin{aligned} u(x) &= x & u'(x) &= 1 \\ v(x) &= e^x & v'(x) &= e^x \end{aligned}$$

$$= x e^x \Big|_0^1 - \int_0^1 e^x dx$$

$$= x e^x \Big|_0^1 - e^x \Big|_0^1$$

$$= e - (e - 1) = 1 \quad \#$$

Thm (Thm 7.6.1)

If

$(k \in \mathbb{R})$

$$\textcircled{*} \quad f'(x) = k \cdot f(x) \quad \forall x \in (a, b)$$

then $\exists C \in \mathbb{R}$ s.t.

$$f(x) = C \cdot e^{kx} \quad \forall x \in (a, b).$$

pf

$$\textcircled{*} \Rightarrow f'(x) - k f(x) = 0$$

$$\Rightarrow e^{-kx} \cdot (f'(x) - k f(x)) = 0$$

$$\begin{array}{c} \parallel \\ e^{kx} f'(x) - k e^{kx} f(x) \end{array}$$

$$\forall x \in (a, b)$$

$$\left(e^{-kx} f(x) \right)'$$

$$\Rightarrow \exists C \in \mathbb{R} \text{ s.t.}$$

$$e^{-kx} f(x) = C$$

$$\forall x \in (a, b)$$

$$\Rightarrow f(x) = C \cdot e^{kx}$$

#

Thm (§11.4)

a_n

$$\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n} \right)^n = e^x$$

In particular ($x=1$),

$$e = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n} \right)^n$$

pf

For $x=0$, LHS = 1 = RHS

For $x \neq 0$,

$$\log \left(\left(1 + \frac{x}{n} \right)^n \right) = n \cdot \log \left(1 + \frac{x}{n} \right)$$

$$= x \cdot \frac{\log \left(1 + \frac{x}{n} \right) - \log 1}{\frac{x}{n}}$$

$\rightarrow (\log t)' \Big|_{t=1}$

$$(\log t)' \Big|_{t=1} = \lim_{h \rightarrow 0} \frac{\log(1+h) - \log 1}{h}$$

$\updownarrow$

$\frac{x}{n} \parallel h$

$\Rightarrow$

$$\lim_{n \rightarrow \infty} \log\left(\left(1 + \frac{x}{n}\right)^n\right) = x \cdot \lim_{n \rightarrow \infty} \frac{\log\left(1 + \frac{x}{n}\right) - \log 1}{\frac{x}{n}}$$

$$= x \cdot (\log t)' \Big|_{t=1} = x \cdot \frac{1}{t} \Big|_{t=1} = x$$

$$\Rightarrow e^x = e^{\lim_{n \rightarrow \infty} \log\left(\left(1 + \frac{x}{n}\right)^n\right)}$$

differentiable
 $\Downarrow$
 $\because e^x$ is continuous

$$= \lim_{n \rightarrow \infty} e^{\log\left(\left(1 + \frac{x}{n}\right)^n\right)}$$

$$= \lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n \quad \#$$

Recall:

We learned:

$$10^5, 2^{\frac{1}{3}}, \pi^{-\frac{3}{2}}, e^{-\frac{1}{2}}, \dots$$

but we didn't define

$$10^{\sqrt{2}}, 2^{\pi}, \pi^{-\sqrt{3}}, e^{\pi}, \dots$$

Therefore, we define

previously, we define

$$e^x = \exp(x) = (\log)^{-1}(x) \quad \forall x \in \mathbb{R}$$

In general, we have

Def (7.5.1)

Let $a > 0$, $x \in \mathbb{R}$. (not necessarily in $\mathbb{Q}$)

Define

$$a^x := \underbrace{(\log)^{-1}}_{\parallel} (x \cdot \log a) = e^{x \log a}$$

which is the unique continuous function

coinciding with a^x with $x = \frac{p}{q} \in \mathbb{Q}$?



Thm (7.5.2)

$\forall x, y \in \mathbb{R}$, $a > 0$.

$p, q \in \mathbb{N}$

$$a^{x+y} = a^x \cdot a^y$$

$$\frac{p}{q} \quad \frac{r}{s} \rightarrow \frac{ps+rq}{qs}$$

$$\begin{aligned}
 \text{(ii)} \quad a^{x-y} &= \frac{a^x}{a^y} \\
 \text{(iii)} \quad (a^x)^y &= a^{xy}
 \end{aligned}
 \left. \vphantom{\begin{aligned} \text{(ii)} \\ \text{(iii)} \end{aligned}} \right\} \Rightarrow a^0 = 1 \quad a \text{ and } a^{-\frac{p}{q}} = \frac{1}{\sqrt[q]{a^p}}$$

pf

$$\begin{aligned}
 \text{(i)} \quad a^{x+y} &= e^{(x+y) \log a} = e^{x \log a + y \log a} \\
 &\stackrel{\substack{\text{by the properties} \\ \text{of } \exp(x) = e^x \text{ (last week)}}}{=} e^{x \log a} \cdot e^{y \log a} \\
 &= a^x \cdot a^y
 \end{aligned}$$

$$\begin{aligned}
 \text{(ii)} \quad a^{x-y} &= e^{(x-y) \log a} = e^{x \log a} / e^{y \log a} \\
 &= a^x / a^y
 \end{aligned}$$

$$\begin{aligned}
 \text{(iii)} \quad (a^x)^y &= (e^{x \log a})^y = e^{xy \log a} \\
 &= a^{xy}
 \end{aligned}$$

#

Cor

$$a^x = \exp(x \cdot \log a) = \sqrt[x]{a}$$

$$\forall p \in \mathbb{Z}, q \in \mathbb{N}, x = \frac{p}{q}$$

pf

If $x = 1$, then

$$a^1 = \exp(1 \cdot \log a) = e^{\log a} = a$$

If $x = p \in \mathbb{N}$, then

$$\begin{aligned} a^p &= a^{1+p-1} \stackrel{(i)}{=} a \cdot a^{\overbrace{1+p-2}^{p-1}} = a \cdot a \cdot a^{p-2} \\ &= \dots = \underbrace{a \cdot a \cdot a \dots a}_{p \text{ times}} \end{aligned}$$

If $x = \frac{1}{q}$, $q \in \mathbb{N}$, then

$$\left(a^{\frac{1}{q}} \right)^q \stackrel{(ii)}{=} a^{\frac{1}{q} \cdot q} = a^1 = a$$

$$\Rightarrow a^{\frac{1}{q}} = \sqrt[q]{a}$$

If $x = \frac{p}{q}$, then

$$a^{\frac{p}{q}} = \underbrace{a^{p \cdot \frac{1}{q}}}_{\substack{q \text{ times} \\ \sqrt[q]{}}} \stackrel{(iii)}{=} \left(a^{\frac{1}{q}} \right)^p = \sqrt[q]{a^p}$$

$$= \underbrace{u \cdots u}_n = u^n$$

If $x = 0$, then

$$a^0 = \exp(0 \cdot \log a) = e^0 = 1$$

If $x = -\frac{p}{q}$, then

$$1 = a^0 = a^{\frac{p}{q} + (-\frac{p}{q})} \stackrel{(\text{ii})}{=} a^{\frac{p}{q}} \cdot a^{-\frac{p}{q}}$$

$$\Rightarrow a^{-\frac{p}{q}} = \frac{1}{a^{\frac{p}{q}}} = \frac{1}{\sqrt[q]{a^p}}$$

#

Recall

$$\left(x^{\frac{p}{q}}\right)' = \frac{p}{q} \cdot x^{\frac{p}{q}-1}$$

Thm (7.5.3, 7.5.4)

Let $r \in \mathbb{R}$, $x > 0$.

Then

$$(x^r)' = r \cdot x^{r-1}$$

and for $r \neq -1$,

$$\int x^r dx = \frac{1}{r+1} x^{r+1} + C$$

pf

$$\frac{d}{dx}(x^r) = \frac{d}{dx}(e^{r \log x})$$

chain rule

$$= e^{r \log x} \cdot (r \log x)' = r \cdot \frac{1}{x}$$

$$= \underbrace{e^{r \log x}}_{x^r} \cdot r \cdot \frac{1}{x}$$

$$= r \cdot x^{r-1} \quad \#$$

Example

$$\textcircled{1} (x^\pi)' = \pi \cdot x^{\pi-1}$$

$$\textcircled{2} \int_0^1 \frac{x^3}{(2x^4+1)^\pi} dx = \int_{u(0)=1}^{u(1)=3} \frac{1}{u^\pi} \cdot \frac{1}{8} du$$

$$= \frac{1}{8} \left. \frac{u^{-\pi+1}}{-\pi+1} \right|_1^3 = \frac{3^{-\pi+1} - 1}{8(-\pi+1)} \quad \#$$

Thm (7.5.5, 7.5.6)

For $a > 0$, $f(x) = a^x$ is differentiable on $\mathbb{R}$ and

$$\frac{d}{dx} a^x = a^x \cdot \log a$$

and

$$\int a^x dx = \frac{1}{\log a} \cdot a^x + C$$

#

$$\frac{d}{dx} a^x = (e^{x \log a})' \stackrel{\text{chain rule}}{=} \underbrace{e^{x \log a}}_{= a^x} \log a$$
$$= a^x \cdot \log a \quad \#$$

Example

$$\textcircled{1} (3^{x^2})' \stackrel{\substack{\text{chain rule} \\ y=x^2}}{=} (3^{x^2} \cdot \log 3) \cdot (x^2)' = 2x 3^{x^2} \cdot \log 3$$

$\frac{d 3^{x^2}}{d y}$ $\frac{d y}{d x}$

↓ ↓

$$\textcircled{2} \quad \log(x^2+1)^{3x} \quad \text{---}'$$

$$\textcircled{2} \left(\underline{(x^2+1)} \right) = (e^{\dots})$$

$$= \left(e^{\frac{3x \cdot \log(x^2+1)}{y}} \right)'$$

chain

$$= \underbrace{e^{3x \cdot \log(x^2+1)}}_{(x^2+1)^{3x}} \cdot \underbrace{(3x \cdot \log(x^2+1))'}_{3 \log(x^2+1) + \frac{3x}{x^2+1} \cdot 2x}$$

$$= (x^2+1)^{3x} \cdot \left(3 \log(x^2+1) + \frac{6x^2}{x^2+1} \right) \quad \#$$

$$\textcircled{3} \int_0^1 x^5 \cdot \underline{-x^2} dx \quad u = -x^2 \quad du = -2x dx$$

$$= \int_{u(0)=0}^{u(1)=-1} \underbrace{\left(\frac{5^u}{\log 5} \right)'}_{5^u} \cdot \left(-\frac{1}{2} \right) du$$

Recall: $(5^u)' = 5^u \cdot \log 5$

$$= - \frac{5^u}{\log 5} \Big|_{-1}^0 = - \frac{5^0}{\log 5} + \frac{1}{\log 5}$$

$$= \frac{2 \log 5}{10} - \frac{1}{10 \log 5} \quad \#$$

Recall

Let $a > 0$.

The logarithm with base a ,

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

is the inverse function of

$$\mathbb{R} \rightarrow (0, \infty), \quad y \mapsto a^y$$

That is, $\log_a(a^y) = y \quad \forall y \in \mathbb{R}$

$$a^{\log_a x} = x \quad \forall x \in (0, \infty).$$

Thm (7.5.7, 7.5.8)

Let $a > 0, a \neq 1$, Then

$$e^{\frac{\log x}{\log a} \cdot \log a} = e^{\log x} = x$$

// def

$$\log_a(a^x) \stackrel{\text{def}}{=} x \quad \forall x \in \mathbb{R}$$

$$\log_a(x) = \frac{\log x}{\log a}$$

$$a^{\left(\frac{\log x}{\log a}\right)} \quad \forall x > 0$$

$$\frac{d}{dx}(\log_a(x)) = \frac{1}{(\log a) \cdot x} \quad \forall x > 0$$

Example

$$\textcircled{1} (\log_5 |x|)' = \left(\frac{\log |x|}{\log 5} \right)' = \frac{1}{x \cdot \log 5} \quad \#$$

$$\textcircled{2} (\log_2(3x^2+1))' = \left(\frac{\log(3x^2+1)}{\log 2} \right)'$$

$$= \frac{1}{\log 2} \cdot \frac{6x}{3x^2+1} \quad \#$$

$$\textcircled{3} \int \frac{1}{x \log 10} dx = \frac{\log |x|}{\log 10} + C$$

$$= \log_{10} |x| + C$$

#

Prop (§11.4) Let $a > 0$

$$(i) \lim_{n \rightarrow \infty} a^{\frac{1}{n}} = 1$$

$$\parallel \quad a^x \text{ is continuous}$$

$$a^{\lim_{n \rightarrow \infty} \frac{1}{n}} = a^0 = 1$$

$$(ii) \lim_{n \rightarrow \infty} \frac{1}{n^a} = 0$$

$$\parallel \quad \lim_{n \rightarrow \infty} e^{a \log \frac{1}{n}} = 0$$

$\rightarrow -\infty$

$$(iii) \lim_{n \rightarrow \infty} \frac{\log n}{n} = 0$$

Consider $\lim_{x \rightarrow \infty} \frac{\log x}{x} \xrightarrow{\infty} \frac{\infty}{\infty}$ L'Hôpital

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

$$(iv) \lim_{n \rightarrow \infty} \sqrt[n]{n} = 1$$

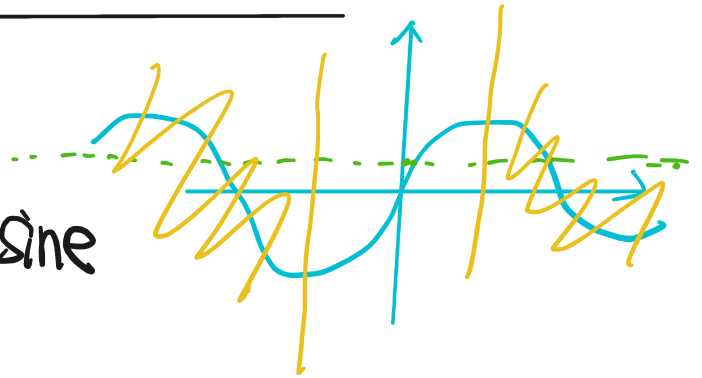
...

$$\begin{aligned}\lim_{x \rightarrow \infty} x^{\frac{1}{x}} &= \lim_{x \rightarrow \infty} e^{\log(x^{\frac{1}{x}})} \\ &= e^{\lim_{x \rightarrow \infty} \frac{\log x}{x}} = e^0 = 1\end{aligned}$$

Inverse trigonometric functions

Def

The restriction of sine function



$$\sin: \left[-\frac{\pi}{2}, \frac{\pi}{2}\right] \rightarrow [-1, 1]$$

is 1-1, onto, and its inverse is called arcsine, denoted by

$$\sin^{-1} \quad \text{or} \quad \arcsin$$

That is,

$$x = \sin(\sin^{-1} x) \quad \forall x \in [-1, 1]$$

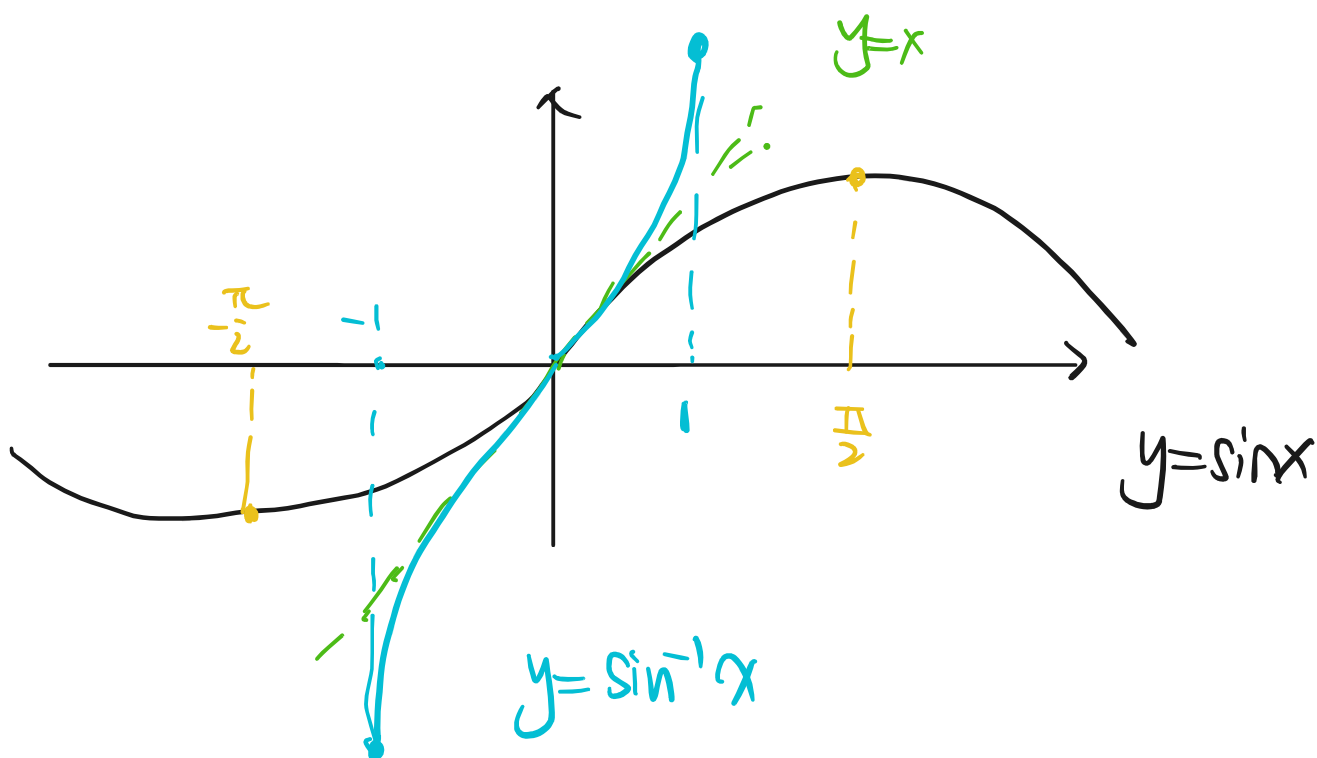
$$y = \sin^{-1}(\sin y) \quad \forall y \in \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$$

e.g.
 $\sin \frac{\pi}{6} = \frac{1}{2}$

$$\Rightarrow \sin^{-1}\left(\frac{1}{2}\right) = \frac{\pi}{6}$$

$$\textcircled{2} \quad \sin^{-1}\left(\sin\left(\frac{13}{6}\pi\right)\right) = \frac{\pi}{6}$$

$$\frac{13}{6}\pi \notin \left[-\frac{\pi}{2}, \frac{\pi}{2}\right]$$



Thm (7.7.3)

$f(x) = \sin^{-1} x$ is differentiable on $(-1, 1)$

and

$$(\sin^{-1}x)' = \frac{1}{\sqrt{1-x^2}}$$

Or equivalently,

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1}x + C$$

pf

$$\sin(\sin^{-1}x) = x$$

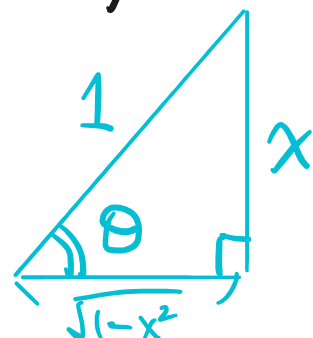
$\frac{d}{dx}$

$$1 = (x)' = \frac{d}{dx}(\sin(\sin^{-1}x))$$

$$= \cos(\sin^{-1}x) \cdot \frac{d}{dx}(\sin^{-1}x)$$

$$\Rightarrow (\sin^{-1}x)' =$$

$$\frac{1}{\cos(\sin^{-1}x)}$$



$$\sin \theta = x$$

$$\Rightarrow \sin^{-1}x = \theta$$

$$\Rightarrow \cos \theta = \sqrt{1-x^2}$$

$$= \frac{1}{\sqrt{1-x^2}}$$

#

Example

$$\textcircled{1} \sin^{-1}(1) = \frac{\pi}{2} \quad (\neq \frac{5}{2}\pi)$$

$$\sin^{-1}(0) = 0$$

$$\sin^{-1}\left(\frac{1}{2}\right) = \frac{\pi}{6}$$

$$\sin^{-1}\left(\frac{\sqrt{3}}{2}\right) = \frac{\pi}{3}$$

$$\sin^{-1}\left(\frac{1}{\sqrt{2}}\right) = \frac{\pi}{4}$$

$$\sin^{-1}\left(-\frac{1}{2}\right) = -\frac{\pi}{6}$$

$$\textcircled{2} \quad \left(\sin^{-1}(3x^2)\right)' = \frac{d}{dy} \sin^{-1}y \cdot \frac{dy}{dx}$$

$$= \frac{1}{\sqrt{1-y^2}} \cdot 6x$$

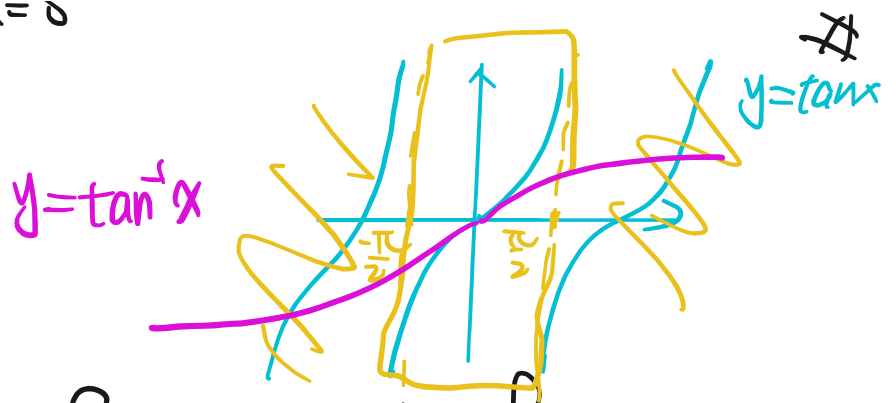
$$\textcircled{3} \quad \int_0^{\sqrt{3}} \frac{1}{\sqrt{4-x^2}} dx = \frac{1}{\sqrt{4}} \int_0^{\sqrt{3}} \frac{1}{\sqrt{1-\left(\frac{x}{2}\right)^2}} dx \quad \text{2du}$$

$$= \frac{1}{2} \int_{u(0)}^{u(\sqrt{3})} \frac{1}{\sqrt{1-u^2}} du$$

$u(\sqrt{3}) = \frac{\sqrt{3}}{2} \quad u = \frac{x}{2} \Rightarrow du = \frac{1}{2} dx$

$$= \sin^{-1}u \Big|_{\frac{0}{2}}^{\frac{\sqrt{3}}{2}} = \frac{\pi}{3} - 0 = \frac{\pi}{3}$$

$$u=0$$



Def

The restriction of tangent function

$$\tan : \left(-\frac{\pi}{2}, \frac{\pi}{2}\right) \rightarrow \mathbb{R}$$

is 1-1, onto, and its inverse is called arc tangent, denoted by

$$\tan^{-1} \quad \text{or} \quad \arctan$$

That is,

$$\tan(\tan^{-1} x) = x \quad \forall x \in \mathbb{R}$$

$$\tan^{-1}(\tan y) = y \quad \forall y \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$$

e.g. $\tan^{-1}(1) = \frac{\pi}{4}$, $\tan^{-1}(0) = 0$

$\tan^{-1}\left(\frac{1}{\sqrt{3}}\right) = \frac{\pi}{6}$, $\tan^{-1}(\sqrt{3}) = \frac{\pi}{3}$

Thm (7.7.8)

$f(x) = \tan^{-1}x$ is differentiable on $\mathbb{R}$.

and

$$(\tan^{-1}x)' = \frac{1}{1+x^2}$$

or

$$\int \frac{1}{1+x^2} dx = \tan^{-1}x + C$$

~~pf~~

$$x = \tan(\tan^{-1}x)$$

$$(\tan y)' = \sec^2 y$$

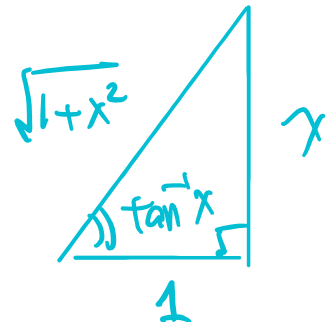
$\Rightarrow$

$$1 = \frac{d}{dx} (\tan(\tan^{-1}x))$$

$$= \sec^2(\tan^{-1}x) \cdot \frac{d}{dx}(\tan^{-1}x)$$

$$\Rightarrow (\tan^{-1}x)' = \cos^2(\tan^{-1}x)$$

$$= \left(\frac{1}{\sqrt{1+x^2}} \right)^2$$



$$= \frac{\quad}{1+x^2} \quad \#$$

Example

$$\textcircled{1} \left(\tan^{-1}\left(\frac{x}{3}\right) \right)' = \frac{1}{1 + \left(\frac{x}{3}\right)^2} \cdot \left(\frac{x}{3}\right)'$$

$$= \frac{1}{1 + \frac{x^2}{9}} \cdot \frac{1}{3} = \frac{3}{9+x^2}$$

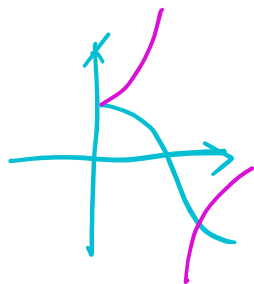
$$\textcircled{3} \int_0^2 \frac{1}{4+x^2} dx = \frac{1}{4} \int_0^2 \frac{1}{1 + \left(\frac{x}{2}\right)^2} dx \quad \# \quad \frac{du}{dx}$$

$$= \frac{1}{2} \int_{u(0)}^{u(1)} \frac{1}{1+u^2} du \quad \# \quad u = \frac{x}{2} \Rightarrow du = \frac{1}{2} dx$$

$$= \frac{1}{2} \int_0^{\frac{\pi}{4}} \frac{1}{1+u^2} du = \frac{1}{2} \tan^{-1} u \Big|_{u=0}^{\frac{\pi}{4}}$$

$$= \frac{1}{2} \left(\tan^{-1} \frac{\pi}{4} - \tan^{-1} 0 \right) = \frac{1}{2} \left(\frac{\pi}{4} - 0 \right)$$

$$= \frac{\pi}{8} \quad \#$$



Similarly,

$$\cos^{-1} = \arccos: [-1, 1] \rightarrow [0, \pi]$$

$$\sec^{-1} = \text{arcsec} : (-\infty, -1] \cup [1, \infty) \rightarrow [0, \frac{\pi}{2}) \cup (\frac{\pi}{2}, \pi]$$

$$\cot^{-1} = \text{arccot} : \mathbb{R} \rightarrow (0, \pi)$$

$$\csc^{-1} = \text{arccsc} : (-\infty, -1] \cup [1, \infty) \rightarrow [-\frac{\pi}{2}, 0) \cup (0, \frac{\pi}{2}]$$

Thm (7.7.3, 7.7.8, 7.7.12)

$$(\sin^{-1} x)' = \frac{1}{\sqrt{1-x^2}}$$

$$(\cos^{-1} x)' = \frac{-1}{\sqrt{1-x^2}}$$

$$(\tan^{-1} x)' = \frac{1}{1+x^2}$$

$$(\csc^{-1} x)' = \frac{-1}{|x| \sqrt{x^2-1}}$$

$$(\sec^{-1} x)' = \frac{1}{|x| \sqrt{x^2-1}}$$

$$(\cot^{-1} x)' = \frac{-1}{1+x^2}$$



$$x = \sec(\sec^{-1} x)$$

$$\Rightarrow 1 = \sec(\sec^{-1} x) \tan(\sec^{-1} x) \cdot (\sec^{-1} x)'$$

$$-\frac{x}{\sqrt{x^2-1}} \sin(\frac{\pi}{2} - x) = \cos x$$

Remark

$$\sin^{-1} x + \cos^{-1} x = \frac{\pi}{2}$$

$$x = \cos^{-1}(\cos x)$$

$$= \cos^{-1}(\sin(\frac{\pi}{2} - x))$$

$$\tan^{-1} x + \cot^{-1} x = \frac{\pi}{2}$$

$$\sec^{-1} x + \csc^{-1} x = \frac{\pi}{2}$$

$$x \in (0, \frac{\pi}{2})$$



$$\alpha + \theta = \pi - \frac{\pi}{2} = \frac{\pi}{2}$$

$$\theta = \sin^{-1} x$$

$$\alpha = \cos^{-1} x$$

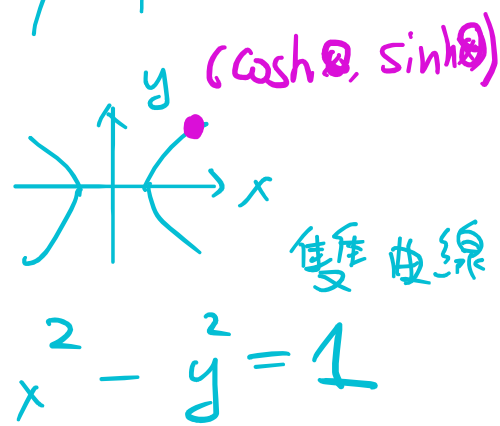
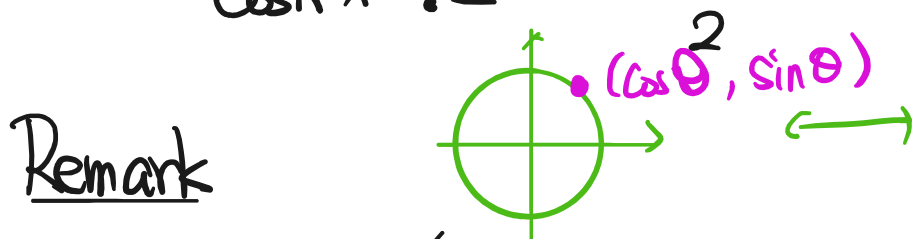
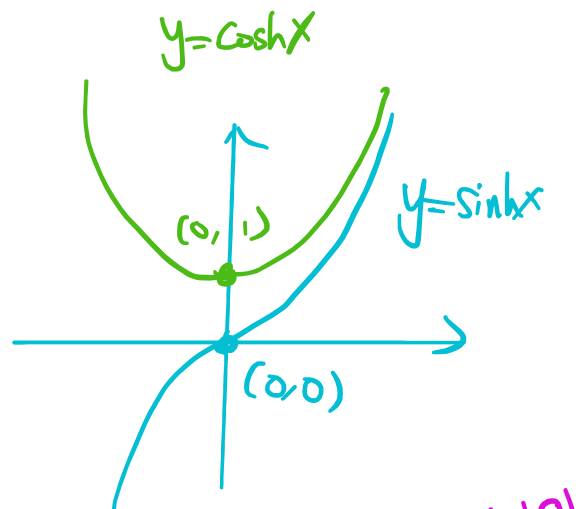
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Hyperbolic sine and cosine

The hyperbolic sine is

$$\sinh x := \frac{e^x - e^{-x}}{2}$$

The hyperbolic cosine is

$$\cosh x := \frac{e^x + e^{-x}}{2}$$


Remark

- $(\sinh x)' = \cosh x$

- $(\cosh x)' = \sinh x$

- $\cosh^2 x - \sinh^2 x = 1$

- $\sinh(x+y) = \sinh x \cosh y + \cosh x \sinh y$

- $\cosh(x+y) = \cosh x \cosh y + \sinh x \sinh y$

Example

$$\int_0^{\log 2} x \cosh x \, dx$$

$$\int u(x) v'(x) \, dx = u(x) v(x) - \int v(x) u'(x) \, dx$$

u v

$$v(x) = \sinh x$$

$$v'(x) = \cosh x$$

$$u(x) = x$$

$$u'(x) = 1$$

$$= \underbrace{x \sinh x} \Big|_0^{\log 2} - \int_0^{\log 2} \sinh x \, dx$$

$$\log 2 \cdot \sinh(\log 2) - 0$$

$$\log 2 \cdot \frac{e^{\log 2} - e^{-\log 2}}{2}$$

$$= \log 2 \cdot \frac{2 - \frac{1}{2}}{2} = \frac{3}{4} \log 2$$

$$= \frac{3}{4} \log 2 - \cosh x \Big|_0^{\log 2}$$

$$= \frac{3}{4} \log 2 - \frac{e^{\log 2 \cdot \frac{1}{2}} + e^{-\log 2}}{2} + \frac{e^0 + e^{-0}}{2}$$

$$= \frac{3}{4} \log 2 - \frac{5}{4} + 1$$

$$= \frac{3}{4} \log 2 - \frac{1}{4} \quad \#$$

Techniques of integration

Recall

$$\textcircled{1} \int x^r dx = \begin{cases} \frac{1}{r+1} x^{r+1} + C & r \neq -1 \\ \log|x| + C & r = -1 \end{cases}$$

$$\textcircled{2} \int e^x dx = e^x + C$$

$$\textcircled{3} \int \sin x dx = -\cos x + C$$

$$\textcircled{4} \int \cos x dx = \sin x + C$$

$$\textcircled{5} \int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1} x + C$$

$$\textcircled{6} \int \frac{1}{1+x^2} dx = \tan^{-1} x + C$$

$$\textcircled{7} \int f(u(x)) \cdot u'(x) dx = f(u(x)) + C$$

$$\textcircled{8} \int u(x) \cdot v'(x) dx = u(x) \cdot v(x) - \int v(x) u'(x) dx$$

Example

$$u(x) = \log x \quad u'(x) = \frac{1}{x}$$

$$v(x) = \frac{x^2}{2} \quad v'(x) = x$$

$$\textcircled{1} \int x \log x \, dx \stackrel{\textcircled{8}}{=} \frac{x^2}{2} \log x - \int \frac{x^2}{2} \cdot \frac{1}{x} \, dx$$

$$= \frac{x^2}{2} \log x - \frac{x^2}{4} + C \quad \#$$

$$u(x) = \cos x \quad u'(x) = -\sin x$$

$$v(x) = e^x \quad v'(x) = e^x$$

$$\textcircled{2} \int e^x \cos x \, dx \stackrel{\textcircled{8}}{=} e^x \cos x + \int e^x (-\sin x) \, dx$$

$$u(x) = \sin x \quad v'(x) = e^x$$

$$\stackrel{\textcircled{8}}{=} e^x \cos x + \left(e^x \sin x - \int e^x \cos x \, dx \right)$$

$$\Rightarrow \int e^x \cos x \, dx = \frac{e^x \cos x + e^x \sin x}{2} + C$$

double check:

$$\left(\frac{e^x (\cos x + \sin x)}{2} \right)' = \frac{e^x}{2} (\cos x + \sin x) + \frac{e^x}{2} (-\sin x + \cos x)$$

$$= e^x \cos x$$

#

$$\textcircled{3} \quad \int \overset{v'}{\underset{u}{1}} \cdot \overset{u'}{\log x} dx \stackrel{\textcircled{8}}{=} x \cdot \log x - \int x \cdot \frac{1}{x} dx$$

$$= x \cdot \log x - x + C \quad \#$$

$$\textcircled{4} \quad \int \overset{v'}{\underset{u}{1}} \cdot \overset{u'}{\sin^{-1} x} dx \stackrel{\textcircled{8}}{=} x \sin^{-1} x - \int x \cdot \frac{1}{\sqrt{1-x^2}} dx$$

$$= x \sin^{-1} x + \sqrt{1-x^2} + C$$

$\left(- (1-x^2)^{\frac{1}{2}} \right)'$

$$\textcircled{5} \quad \int \overset{v'}{\underset{u}{1}} \cdot \overset{u'}{\tan^{-1} x} dx \stackrel{\textcircled{8}}{=} x \tan^{-1} x - \int x \cdot \frac{1}{1+x^2} dx$$

$$= x \tan^{-1} x - \frac{1}{2} \log(1+x^2) + C \quad \#$$

$\left(\frac{1}{2} \log(1+x^2) \right)'$

Q:

$$\textcircled{*} \quad \int \sin^p x \cdot \cos^q x dx = ?$$

Recall

$$\sin(\alpha + \beta) = \sin \alpha \cos \beta + \cos \alpha \sin \beta$$

①

②

$$\sin(\alpha - \beta) = \sin \alpha \cos \beta - \cos \alpha \sin \beta \quad \text{①}$$

$$\cos(\alpha + \beta) = \cos \alpha \cos \beta - \sin \alpha \sin \beta \quad \text{②}$$

$$\cos(\alpha - \beta) = \cos \alpha \cos \beta + \sin \alpha \sin \beta \quad \text{③}$$

$$\frac{\text{①} + \text{③}}{2} :$$

$$\sin \alpha \cos \beta = \frac{1}{2} (\sin(\alpha + \beta) + \sin(\alpha - \beta))$$

$$\frac{\text{①} - \text{②}}{2} :$$

$$\cos \alpha \sin \beta = \frac{1}{2} (\sin(\alpha + \beta) - \sin(\alpha - \beta))$$

$$\frac{\text{②} + \text{③}}{2} :$$

$$\cos \alpha \cos \beta = \frac{1}{2} (\cos(\alpha + \beta) + \cos(\alpha - \beta))$$

$$\frac{\text{③} - \text{②}}{2} :$$

$$\sin \alpha \sin \beta = \frac{1}{2} (\cos(\alpha - \beta) - \cos(\alpha + \beta))$$

Example $\sin x \cdot \sin x = \frac{1}{2} (\cos(x-x) - \cos(x+x)) = \frac{1 - \cos 2x}{2}$

$$\textcircled{1} \int \sin^2 x \, dx = \int \frac{1 - \cos 2x}{2} \, dx$$

$$= \int \frac{1}{2} \, dx - \int \frac{1}{2} \cos 2x \, dx \quad \left(\frac{\sin 2x}{4} \right)'$$

$$= \frac{x}{2} - \frac{\sin 2x}{4} + C$$

$$\textcircled{2} \int \frac{\sin^2 x \cos^2 x}{(\sin x \cos x)^2} dx = \left(\frac{1}{2} \sin 2x \right)^2 = \frac{1}{2} \sin^2(2x)$$

$$= \frac{1}{4} \cdot \frac{1 - \cos 4x}{2}$$

$$= \frac{1}{8} \int 1 - \cos 4x \, dx = \frac{1}{8} \left(x - \frac{\sin 4x}{4} \right) + C$$

#



$p+q$ is even $\Rightarrow \textcircled{2}$ can be computed like $\textcircled{1}, \textcircled{2}$.

If $p+q$ is odd, then ...

$$\textcircled{3} \int \cos^2 x \sin x \, dx$$

$u = \cos x$
 $du = -\sin x \cdot dx$

$$= \int u^2 \, du = -\frac{u^3}{3} + C$$

$$= -\frac{\cos^3 x}{3} + C$$

✓

④ $1-u^2 = 1-\cos^2 x$ $\int \cos^2 x \sin^3 x dx$ $u = \cos x$ $-du$

1 Problem 1

Suppose $f \in \mathcal{C}^2[0, 1]$ such that $f(0) = f(1) = 0$ and $f''(x) < 0$ for all $x \in (0, 1)$. Prove that $f(x) > 0$ for all $x \in (0, 1)$.

- 證明 $f(0)$ 跟 $f(1)$ 是局部或全局最小無法直接得到 $f(x) > 0$ 。
- 本題不可以直接說 ”因為凹口向下所以 $f(x) > 0$ ”。

2 Problem 2

(a) $\lim_{x \rightarrow 1} \frac{x^{1/2} - x^{1/4}}{x - 1}$. (b) $\lim_{x \rightarrow 0} \frac{x + \sin(\pi x)}{x - \sin(\pi x)}$.

- 使用 L'Hospital 法則計算時請檢查（並註明）是不定型。非不定型的極限不可以使用 L'Hospital 法則。

