Review of some needed Trig. Identities for Integration

- •. Your answers should be an angle in **RADIANS**.
 - $\operatorname{arccos}(\frac{1}{2}) = \frac{\pi}{3}$ $\operatorname{arcsin}(\frac{1}{2}) = \frac{\pi}{6}$ • $\operatorname{arccos}(-\frac{1}{2}) = \underline{\frac{2\pi}{3}}$ • $\operatorname{arcsin}(-\frac{1}{2}) = \underline{\frac{-\pi}{6}}$
 - Can you do similar problems?
- •. Double-angle formulas. Your answer should involve trig functions of θ , and not of 2θ .

•
$$\cos(2\theta) = \left| \cos^2 \theta - \sin^2 \theta \right|$$
 • $\sin(2\theta) = \left| 2 \sin \theta \cos \theta \right|$

•. Half-angle formulas. Your answer should involve $\cos(2\theta)$.

•
$$\cos^2(\theta) = \boxed{\frac{1 + \cos(2\theta)}{2}}$$
 • $\sin^2(\theta) = \boxed{\frac{1 - \cos(2\theta)}{2}}$

- •. Since $\cos^2 \theta + \sin^2 \theta = 1$, we know that the corresponding relationship between:
 - tangent (i.e., tan) and secant (i.e., sec) is $1 + \tan^2 \theta = \sec^2 \theta$. cotangent (i.e., cot) and cosecant (i.e., csc) is $1 + \cot^2 \theta = \csc^2 \theta$.

Remember Your Calculus I Integration Basics?

•. $\int \frac{du}{u} \stackrel{u \neq 0}{=}$	$\ln u $	+ C
•. $\int u^n du \stackrel{n \neq -1}{=}$	$rac{u^{n+1}}{n+1}$	+C
•. $\int e^u du =$	e^u	+C
•. $\int a^u du \stackrel{a \neq 1}{=}$	$\frac{a^u}{\ln a}$	+ C
•. $\int \cos u du =$	$\sin u$	+C
•. $\int \sec^2 u du =$	$\tan u$	+ <i>C</i>
•. $\int \sec u \tan u du =$	$\sec u$	+ <i>C</i>
•. $\int \sin u du =$	$-\cos u$	+ <i>C</i>
•. $\int \csc^2 u du =$	$-\cot u$	+ <i>C</i>
•. $\int \csc u \cot u du =$	- $\csc u$	+ <i>C</i>
•. $\int \tan u du =$	$\ln \sec u \stackrel{or}{=} -\ln \cos u $	+ C
•. $\int \cot u du =$	$-\ln \csc u \stackrel{or}{=} \ln \sin u $	+ C
•. $\int \sec u du =$	$\ln \sec u + \tan u \stackrel{or}{=} - \ln \sec u - \tan u $	+ C
•. $\int \csc u du =$	$-\ln \csc u + \cot u \stackrel{or}{=} \ln \csc u - \cot u $	+C
•. $\int \frac{1}{\sqrt{a^2 - u^2}} du \stackrel{a > 0}{=}$	$\sin^{-1}\left(\frac{u}{a}\right)$	+ <i>C</i>
•. $\int \frac{1}{a^2 + u^2} du \stackrel{a \ge 0}{=}$	$\frac{1}{a} \tan^{-1}\left(\frac{u}{a}\right)$	+ C
•. $\int \frac{1}{u\sqrt{u^2-a^2}} du \stackrel{a>0}{=}$	$\frac{1}{a} \operatorname{sec}^{-1}\left(\frac{ u }{a}\right)$	+C

Integration from Calculus II

- •. Integration by parts formula: $\int u \, dv = uv \int v \, du$
- •. To integrate $\frac{f(x)}{g(x)}$, where f and g are polyonomials, 1st find its Partial Fraction Decomposition (PDF).
 - If [degree of f] \geq [degree of g], then one must first does long division
 - If [degree of f] < [degree of g] (i.e., have strictly bigger bottoms) then first factor y = g(x) into: * linear factors px + q and * irreducible quadratic factors $ax^2 + bx + c$ (to be sure it's irreducible, you need $b^2 - 4ac < 0$).

Next, collect up like terms and follow the following rules.

Rule 1: For each factor of the form $(px+q)^m$ where $m \ge 1$, the decomposition of $y = \frac{f(x)}{g(x)}$ contains a sum of m partial fractions of the form, where each A_i is a real number,

$$\frac{A_1}{(px+q)^1} + \frac{A_2}{(px+q)^2} + \dots + \frac{A_m}{(px+q)^m}$$

Rule 2: For each factor of the form $(ax^2 + bx + c)^n$ where $n \ge 1$, the decomposition of $y = \frac{f(x)}{g(x)}$ contains a sum of n partial fractions of the form, where the A_i 's and B_i 's are real number,

$$\frac{A_1x + B_1}{(ax^2 + bx + c)^1} + \frac{A_2x + B_2}{(ax^2 + bx + c)^2} + \dots + d\frac{A_nx + B_n}{(ax^2 + bx + c)^n}$$

- •. Trig. Substitution. (Recall that the *integrand* is the function you are integrating.) Here, a is a constant and a > 0.
 - if the integrand involves $a^2 u^2$, then one makes the substitution $u = \underline{a \sin \theta}$
 - if the integrand involves $a^2 + u^2$, then one makes the substitution $u = \underline{a \tan \theta}$.
 - if the integrand involves $u^2 a^2$, then one makes the substitution $u = \underline{a \sec \theta}$

Improper Integrals

0. Fill-in-the boxes. Below, $a, b, c \in \mathbb{R}$ with a < c < b.

•. If $f: [0, \infty) \to \mathbb{R}$ is continuous, then we define the improper integral $\int_0^\infty f(x) \, dx$ by

$$\int_{0}^{\infty} f(x) \, dx = \lim_{t \to \infty} \int_{0}^{t} f(x) \, dx$$

•. If $f: (-\infty, 0] \to \mathbb{R}$ is continuous, then we define the improper integral $\int_{-\infty}^{0} f(x) dx$ by

•. If $f: (-\infty, \infty) \to \mathbb{R}$ is continuous, then we define the improper integral $\int_{-\infty}^{\infty} f(x) dx$ by

$$\int_{-\infty}^{\infty} f(x) \, dx = \boxed{\left[\lim_{t \to -\infty} \int_{t}^{0} f(x) \, dx\right] + \left[\lim_{s \to \infty} \int_{0}^{s} f(x) \, dx\right]}$$

•. If $f: (a, b] \to \mathbb{R}$ is continuous, then we define the improper integral $\int_a^b f(x) dx$ by

$$\int_{a}^{b} f(x) dx = \lim_{t \to a^{+}} \int_{t}^{b} f(x) dx$$

•. If $f: [a, b) \to \mathbb{R}$ is continuous, then we define the improper integral $\int_{a}^{b} f(x) dx$ by

$$\int_{a}^{b} f(x) dx = \lim_{t \to b^{-}} \int_{a}^{t} f(x) dx$$

•. If $f: [a,c) \cup (c,b] \to \mathbb{R}$ is continuous, then we define the improper integral $\int_a^b f(x) dx$ by

$$\int_{a}^{b} f(x) dx = \left[\lim_{t \to c^{-}} \int_{a}^{t} f(x) dx \right] + \left[\lim_{s \to c^{+}} \int_{s}^{b} f(x) dx \right]$$

•. An improper integral as above *converges* precisely when

 \underline{each} of the limits involves converges to a \underline{finite} number.

•. An improper integral as above *diverges* precisely when

the improper integral does not converge.

•. An improper integral as above *diverges to* ∞ precisely when

at least one of the involved limits diverges to ∞ AND each of the other involved limits either diverges to ∞ or converges to a **finite** number.

•. An improper integral as above diverges to $-\infty$ precisely when

at least one of the involved limits diverges to $-\infty$ AND each of the other involved limits either diverges to $-\infty$ or converges to a **finite** number.

Sequences

- •. Let $\{a_n\}_{n=1}^{\infty}$ be a sequence of real numbers. Complete the below sentences.
 - The limit of $\{a_n\}_{n=1}^{\infty}$ is the real number L provided for each $\epsilon > 0$ there exists a natural number N so that if the natural number n satisfies $\underline{n} > \underline{N}$ then $|L a_n| < \underline{\epsilon}$.
 - If the limit of $\{a_n\}_{n=1}^{\infty}$ is $L \in \mathbb{R}$, then we denote this by $\lim_{n \to \infty} a_n = L$.
 - $\{a_n\}_{n=1}^{\infty}$ converges provided ______ there exists a real number L so that $\lim_{n\to\infty} a_n = L$ ______.
 - $\{a_n\}_{n=1}^{\infty}$ diverges provided $\{a_n\}_{n=1}^{\infty}$ does not converge

•. Practice taking basic limits. (Important, e.g., for Ratio and Root Tests.)

- $\lim_{n \to \infty} \frac{5n^{17} + 6n^2 + 1}{7n^{18} + 9n^3 + 5} = \underline{0}$ • $\lim_{n \to \infty} \frac{36n^{17} - 6n^2 - 1}{4n^{17} + 9n^3 + 5} = \underline{\frac{36}{4} \text{ or } 9}$ • $\lim_{n \to \infty} \frac{-5n^{18} + 6n^2 + 1}{7n^{17} + 9n^3 + 5} = \underline{\text{DNE or } -\infty}$ • $\lim_{n \to \infty} \sqrt{\frac{36n^{17} - 6n^2 - 1}{4n^{17} + 9n^3 + 5}} = \underline{\sqrt{\frac{36}{4}} \text{ or } 3}$
- Can you do similar problems?
- •. Commonly Occurring Limits (Thomas Book §10.1, Theorem 5 page 578)



•. Let $-\infty < r < \infty$. (Needed for Geometric Series. Warning, don't confuse sequences with series.)



Series

- ▶. In this section, all series \sum are understood to be $\sum_{n=1}^{\infty}$, unless otherwise indicated.
- •. For a formal <u>series</u> $\sum_{n=1}^{\infty} a_n$, where each $a_n \in \mathbb{R}$, consider the corresponding sequence $\{s_N\}_{N=1}^{\infty}$ of partial sums, so $s_N = \sum_{n=1}^{N} a_n$. Then the formal series $\sum a_n$:
 - the $\lim_{N\to\infty} s_N$ exists in \mathbb{R} • converges if and only if
 - converges if and only if ______ the $\lim_{N\to\infty} s_N$ exists in \mathbb{R} and equals $L \in \mathbb{R}$ converges to $L \in \mathbb{R}$ if and only if ______ the $\lim_{N\to\infty} s_N$ exists in \mathbb{R} and equals $L \in \mathbb{R}$
 - the $\lim_{N\to\infty} s_N$ does not exist in \mathbb{R} • diverges if and only if

Now assume, furthermore, that $a_n \ge 0$ for each n. Then the sequence $\{s_N\}_{N=1}^{\infty}$ of partial sums either

- is bounded above (by some finite number), in which case the series $\sum a_n$ converges
 - is not bounded above (by some finite number), in which case the series $\sum a_n$ diverges to $+\infty$.
- •. State the *n*th-term test for an arbitrary series $\sum a_n$. If $\lim_{n\to\infty} a_n \neq 0$ (which includes the case that $\lim_{n\to\infty} a_n$ does not exist), then $\sum a_n$ diverges.
- •. Fix $r \in \mathbb{R}$. For $N \ge 17$, let $s_N = \sum_{n=17}^N r^n$ (Note the sum starts at 17). Then, for N > 17,
 - $s_N = \underline{r^{17} + r^{18} + \ldots + r^N}_{(1-r) s_N}$ (your answer can have ...'s but not a \sum sign) $rs_N = \underline{r^{17} + r^{18} + \ldots + r^N + r^{N+1}}_{(1-r) s_N}$ (your answer can have ...'s but not a \sum sign) $(1-r)s_N = \underline{r^{17} r^{N+1}}_{(1-r)}$ (your answer should have neither ...'s nor a \sum sign) and if $r \neq 1$, then $s_N = \underline{r^{17} r^{N+1}}_{(1-r)}$ (your answer should have neither ...'s nor a \sum sign)

•. Geometric Series where $-\infty < r < \infty$. The series $\sum r^n$ (hint: look at the previous questions):

- converges if and only if
 - |r| < 1• diverges if and only if $|r| \geq 1$
- •. *p*-series where $0 . The series <math>\sum \frac{1}{n^p}$
 - p > 1• converges if and only if
 - diverges if and only if p < 1

This can be shown by using the <u>integral test</u> $\langle here, name the test one uses \rangle$ and comparing (the hard to compute series) $\sum \frac{1}{n^p}$ to (the easy to compute improper integral) $\int_{x=1}^{\infty} \frac{1}{x^p} dx$.

or



0.1. State the **Integral Test with Remainder Estimate** for a <u>positive</u>-termed series $\sum a_n$.





• $\sum a_n$ converges if and only if $\int_{x=1}^{x=\infty} f(x) dx$ converges. • and if $\sum a_n$ converges, then $0 \leq \left(\sum_{k=1}^{\infty} a_k\right) - \left(\sum_{k=1}^{N} a_k\right) \leq \int_{x=N}^{x=\infty} f(x) dx$.

0.2. State the **Direct Comparison Test** for a <u>positive</u>-termed series $\sum a_n$.

• If	$0 \le a_n \le c_n$ (only $a_n \le c_n$ is also ok b/c given $a_n \ge 0$)	when $n \ge 17$ and	$\sum c_n$ converges	, then $\sum a_n$ converges.
• If	$0 \le d_n \le a_n$ (need $0 \le d_n$ part here)	when $n \ge 17$ and	$\sum d_n$ diverges], then $\sum a_n$ diverges.

Hint: sing the song to yourself.

0.3. State the Limit Comparison Test for a <u>positive</u>-termed series $\sum a_n$.

Let
$$b_n > 0$$
 and $L = \lim_{n \to \infty} \frac{a_n}{b_n}$.
• If $0 < L < \infty$, then $[\sum b_n \text{ converges } \iff \sum a_n \text{ converges }]$
• If $L = 0$, then $[\sum b_n \text{ converges } \implies \sum a_n \text{ converges }]$.
• If $L = \infty$, then $[\sum b_n \text{ diverges } \implies \sum a_n \text{ diverges }]$.

Goal: cleverly pick positive b_n 's so that you know what $\sum b_n$ does (converges or diverges) and the sequence $\left\{\frac{a_n}{b_n}\right\}_n$ converges.

0.4. Helpful Intuition Fill in the 3 boxes using: e^x , $\ln x$, x^q . Use each once, and only once.

Consider a positive power q > 0. There is (some big number) $N_q > 0$ so that if $x \ge N_q$ then

$$\ln x \leq x^q \leq e^x.$$



0.5. By definition, for an arbitrary series $\sum a_n$, (fill in these 3 boxes with convergent or divergent).

- $\sum a_n$ is absolutely convergent if and only if $\sum |a_n|$ is convergent
- $\sum a_n$ is <u>conditionally convergent</u> if and only if



• $\sum a_n$ is <u>divergent</u> if and only if $\sum a_n$ is divergent.

0.6. State the **Ratio and Root Tests** for arbitrary-termed series $\sum a_n$ with $-\infty < a_n < \infty$. Let

$$\rho = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| \quad \text{or} \quad \rho = \lim_{n \to \infty} \left| a_n \right|^{\frac{1}{n}}.$$

If ρ < 1 then Σa_n converges absolutely.
If ρ > 1 then Σa_n diverges.
If ρ = 1 then the test is inconclusive.

0.7. State the Alternating Series Test (AST) & Alternating Series Estimation Theorem.

Let

- (1) $u_n \ge 0$ for each $n \in \mathbb{N}$
- (2) $\lim_{n \to \infty} u_n = 0$ (3) $u_n > (\text{also ok} \ge) \quad u_{n+1} \text{ for each } n \in \mathbb{N}.$

Then

- the series $\sum (-1)^n u_n$ converges. (also ok: $\sum (-1)^{n+1} u_n$ converges or $\sum (-1)^{n-1} u_n$ converges)
- and we can estimate (i.e., approximate) the infinite sum $\sum_{n=1}^{\infty} (-1)^n u_n$ by the finite sum $\sum_{k=1}^{N} (-1)^k u_k$ and the error (i.e. remainder) satisfies

$$\left|\sum_{k=1}^{\infty} (-1)^{k} u_{k} - \sum_{k=1}^{N} (-1)^{k} u_{k}\right| \leq u_{N+1}$$

Power Series

Condsider a (formal) power series

$$h(x) = \sum_{n=0}^{\infty} a_n (x - x_0)^n , \qquad (1.1)$$

with radius of convergence $R \in [0, \infty]$.

(Here $x_0 \in \mathbb{R}$ is fixed and $\{a_n\}_{n=0}^{\infty}$ is a fixed sequence of real numbers.)

Without any other further information on $\{a_n\}_{n=0}^{\infty}$, answer the following questions.

•. The choices for the next 4 boxes are: AC, CC, DIVG, anything. Here,

AC stands for: always absolutely convergent

 ${\bf CC}$ stands for: always conditionally convergent

DIVG stands for: is always divergent

anything stands for: can do anything, i.e., there are examples showing that it can be AC, CC, or DIVG.

	(1) At the center $x = x_0$, the power series in (1.1) At	С		
	(2) For $x \in \mathbb{R}$ such that $ x - x_0 < R$, the power series in (1.1)		AC .	
	(3) For $x \in \mathbb{R}$ such that $ x - x_0 > R$, the power series in (1.1)	Ι	DIVG .	
	(4) If $R > 0$, then for the endpoints $x = x_0 \pm R$, the power series in	n (1.1)	anything	
_				

•. For this part, fill in the 7 boxes.

Let R > 0 and consider the function y = h(x) defined by the power series in (1.1).

(1) The function y = h(x) is <u>always differentiable</u> on the interval $(x_0 - R, x_0 + R)$ (make this interval as large as it can be, but still keeping the statement true). Furthermore, if x is in this interval, then

$$h'(x) = \sum_{n=1}^{\infty} \left[n a_n (x - x_0)^{n-1} \right].$$
(1.2)

What can you say about the radius of convergence of the power series in (1.2)?

The power series in (1.2) has the same radius of convergence as the power series in (1.1).

(2) The function y = h(x) always has an antiderivative on the interval $(x_0 - R, x_0 + R)$ (make this interval as large as it can be, but still keeping the statement true). Futhermore, if α and β are in this interval, then

$$\int_{x=\alpha}^{x=\beta} h(x) \, dx = \sum_{n=0}^{\infty} \left[\frac{a_n}{n+1} \, (x-x_0)^{n+1} \right]_{\mathbf{x}=\alpha}^{\mathbf{x}=\beta}$$

Taylor/Maclaurin Polynomials and Series

Let y = f(x) be a function with derivatives of all orders in an interval I containing x_0 .

Let $y = P_N(x)$ be the Nth-order Taylor polynomial of y = f(x) about x_0 .

Let $y = R_N(x)$ be the Nth-order Taylor remainder of y = f(x) about x_0 .

Let $y = P_{\infty}(x)$ be the Taylor series of y = f(x) about x_0 .

Let c_n be the n^{th} Taylor coefficient of y = f(x) about x_0 .

a. The formula for c_n is

$$c_n = \frac{f^{(n)}(x_0)}{n!}$$

b. In open form (i.e., with \ldots and without a \sum -sign)

$$P_N(x) = \left| f(x_0) + f'(x_0)(x - x_0) + \frac{f^{(2)}(x_0)}{2!}(x - x_0)^2 + \frac{f^{(3)}(x_0)}{3!}(x - x_0)^3 + \dots + \frac{f^{(N)}(x_0)}{N!}(x - x_0)^N \right|$$

 ${\bf c.}$ In closed form (i.e., with a $\sum\text{-sign}$ and without $\ \ldots \)$

$$P_N(x) = \sum_{n=0}^{N} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

d. In open form (i.e., with \dots and without a \sum -sign)

$$P_{\infty}(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{f^{(2)}(x_0)}{2!}(x - x_0)^2 + \dots + \frac{f^{(n)}(x_0)}{n!}(x - x_0)^n + \dots$$

 ${\bf e.}$ In closed form (i.e., with a $\sum\text{-sign}$ and without $\ \ldots \)$

$$P_{\infty}(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

f. We know that $f(x) = P_N(x) + R_N(x)$. Taylor's BIG Theorem tells us that, for each $x \in I$,

$R_N(x) =$	$\frac{f^{(N+1)}(c)}{(N+1)!} (x - x_0)^{(N+1)}$	for some c between	x	and	x_0].

g. A Maclaurin series is a Taylor series with the center specifically specified as $x_0 = |$

0

Commonly Used Taylor Series

▶. Here, *expansion* refers to the power series expansion that is the Maclaurin series.

•. An expansion for
$$y = e^x$$
 is $\sum_{n=0}^{\infty} \frac{x^n}{n!}$, which is valid precisely when $x \in (-\infty, \infty)$.
•. An expansion for $y = \cos x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$, which is valid precisely when $x \in (-\infty, \infty)$.
•. An expansion for $y = \sin x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$, which is valid precisely when $x \in (-\infty, \infty)$.
•. An expansion for $y = \frac{1}{1-x}$ is $\sum_{n=0}^{\infty} x^n$, which is valid precisely when $x \in (-1, 1)$.
•. An expansion for $y = \ln(1+x)$ is $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$, which is valid precisely when $x \in (-1, 1]$.
•. An expansion for $y = \ln(1+x)$ is $\sum_{n=1}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$, which is valid precisely when $x \in (-1, 1]$.

Parametric Curves

In this part, fill in the 4 boxes. Consider the curve \mathcal{C} parameterized by

$$\begin{aligned} x &= x\left(t\right) \\ y &= y\left(t\right) \end{aligned}$$

for $a \leq t \leq b$. dy1) Express $\frac{dy}{dx}$ in terms of derivatives with respect to t. Answer: $\frac{dy}{dx}$ = dtdxdt $\frac{dy}{dx}$ 2) The tangent line to C when $t = t_0$ is y = mx + b where m is evaluated at $t = t_0$. 3) Express $\frac{d^2y}{dr^2}$ using derivatives with respect to t. Answer: $\frac{d^2y}{dr^2}$ = \overline{dt} dxdt4) The arc length of \mathcal{C} , expressed as on integral with respect to t, is

Arc Length =
$$\int_{t=a}^{t=b} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Polar Coordinates

▶. Here, CC stands for *Cartresian coordinates* while PC stands for *polar coordinates*.

- A point with PC (r, θ) also has PC ([r], θ + 2π) as well as ([-r], θ + π).
 A point P ∈ ℝ² with CC (x, y) and PC (r, θ) satisfies the following.

$$x = \boxed{r \cos \theta} \quad \& \quad y = \boxed{r \sin \theta} \quad \& \quad r^2 = \boxed{x^2 + y^2} \quad \& \quad \boxed{\tan \theta} = \begin{cases} \frac{y}{x} & \text{if } x \neq 0\\ \text{DNE} & \text{if } x = 0 \end{cases}$$

•. The period of $f(\theta) = \cos(k\theta)$ and of $f(\theta) = \sin(k\theta)$ is $\left|\frac{2\pi}{k}\right|$ To sketch these graphs, we divide the period by 4 and make the chart, in order to detect the $\max/\min/\operatorname{zero's}$ of the function $r = f(\theta)$

•. Now consider a sufficiently *nice* function $r = f(\theta)$ which determines a curve in the plane. The the area bounded by polar curves $r = f(\theta)$ and the rays $\theta = \alpha$ and $\theta = \beta$ is

Area =
$$\int_{\theta=\alpha}^{\theta=\beta}$$
 $\frac{1}{2} [f(\theta)]^2$ $d\theta$.

The arc length of the polar curves $r = f(\theta)$ is

Arc Length =
$$\int_{\theta=\alpha}^{\theta=\beta} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$
.

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