

Formula/Concepts You Need To Know

Review of some needed Trig. Identities for Integration

- Your answers should be an angle in **RADIANS**.

- $\arccos\left(\frac{1}{2}\right) = \frac{\pi}{3}$
 $\arccos\left(-\frac{1}{2}\right) = \frac{2\pi}{3}$
- $\arcsin\left(\frac{1}{2}\right) = \frac{\pi}{6}$
 $\arcsin\left(-\frac{1}{2}\right) = -\frac{\pi}{6}$
- Can you do similar problems?

- Double-angle formulas. Your answer should involve trig functions of θ , and not of 2θ .

- $\cos(2\theta) = \cos^2 \theta - \sin^2 \theta$
 $\sin(2\theta) = 2 \sin \theta \cos \theta$

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

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

- 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?

In this part, a is a constant and $a > 0$.

- If $u \neq 0$, then $\int \frac{du}{u} = \ln |u| + C$
- If $a \neq 1$, then $\int a^u du = \frac{a^u}{\ln a} + C$
- $\int \cos u du = \sin u + C$
- $\int \sec^2 u du = \tan u + C$
- $\int \sec u \tan u du = \sec u + C$
- $\int \sin u du = -\cos u + C$
- $\int \csc^2 u du = -\cot u + C$
- $\int \csc u \cot u du = -\csc u + C$
- $\int \tan u du = \ln |\sec u| \text{ or } -\ln |\cos u| + C$
- $\int \cot u du = -\ln |\csc u| \text{ or } \ln |\sin u| + C$
- $\int \sec u du = \ln |\sec u + \tan u| \text{ or } -\ln |\sec u - \tan u| + C$
- $\int \csc u du = -\ln |\csc u + \cot u| \text{ or } \ln |\csc u - \cot u| + C$
- $\int \frac{1}{\sqrt{a^2 - u^2}} du = \sin^{-1}\left(\frac{u}{a}\right) + C$
- $\int \frac{1}{a^2 + u^2} du = \frac{1}{a} \tan^{-1}\left(\frac{u}{a}\right) + C$
- $\int \frac{1}{u\sqrt{u^2 - a^2}} du = \frac{1}{a} \sec^{-1}\left(\frac{|u|}{a}\right) + C$

Integration from Calculus II

- Partial Fraction Decomposition. Let's integrate $y = \frac{f(x)}{g(x)}$, where f and g are polynomials, by 1st finding its PDF.
 - If $[\text{degree of } f] \geq [\text{degree of } g]$, then one must first do long division.
 - If $[\text{degree of } f] < [\text{degree of } g]$, 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 $m \geq 1$, 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 $n \geq 1$, 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,

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

- Integration by parts formula: $\int u \, dv = \underline{uv - \int v \, du}$
- 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 $u = \underline{a \sec \theta}$.

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 $n > N$ then $|L - a_n| < \epsilon$.
 - If the limit of $\{a_n\}_{n=1}^{\infty}$ is $L \in \mathbb{R}$, then we denote this by $\lim_{n \rightarrow \infty} a_n = L$.
 - $\{a_n\}_{n=1}^{\infty}$ converges provided there exists a real number L so that $\lim_{n \rightarrow \infty} a_n = L$.
 - $\{a_n\}_{n=1}^{\infty}$ diverges provided $\{a_n\}_{n=1}^{\infty}$ does not converge.
 - $\{a_n\}_{n=1}^{\infty}$ diverges provided $\lim_{n \rightarrow \infty} a_n$ does not exist (i.e., DNE).
- Practice taking basic limits. (Important, e.g., for Ratio and Root Tests.)
 - $\lim_{n \rightarrow \infty} \frac{5n^{17} + 6n^2 + 1}{7n^{18} + 9n^3 + 5} = \underline{0}$
 - $\lim_{n \rightarrow \infty} \frac{36n^{17} - 6n^2 - 1}{4n^{17} + 9n^3 + 5} = \underline{\frac{36}{4} \text{ or } 9}$
 - $\lim_{n \rightarrow \infty} \frac{-5n^{18} + 6n^2 + 1}{7n^{17} + 9n^3 + 5} = \underline{\text{DNE or } -\infty}$
 - $\lim_{n \rightarrow \infty} \sqrt{\frac{36n^{17} - 6n^2 - 1}{4n^{17} + 9n^3 + 5}} = \underline{\sqrt{\frac{36}{4}} \text{ or } 3}$
 - Can you do similar problems?
- Let $-\infty < r < \infty$. (Needed for Geometric Series. Warning, don't confuse sequences with series.)
 - If $|r| < 1$, then $\lim_{n \rightarrow \infty} r^n = \underline{0}$.
 - If $r = 1$, then $\lim_{n \rightarrow \infty} r^n = \underline{1}$.
 - If $r > 1$, then $\lim_{n \rightarrow \infty} r^n = \underline{\text{DNE (tends to } \infty)}$.
 - If $r = -1$, then $\lim_{n \rightarrow \infty} r^n = \underline{\text{DNE (oscillates between 1 and } -1)}$.
 - If $r < -1$, then $\lim_{n \rightarrow \infty} r^n = \underline{\text{DNE } (r^{2n} \rightarrow \infty \text{ while } r^{2n+1} \rightarrow -\infty)}$.

Series

►. In this section, all series \sum are understood to be $\sum_{n=1}^{\infty}$, unless otherwise indicated.

- For a formal series $\sum_{n=1}^{\infty} a_n$, 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 $\sum a_n$

- converges if and only if the $\lim_{N \rightarrow \infty} s_N$ exists
- converges to $L \in \mathbb{R}$ if and only if the $\lim_{N \rightarrow \infty} s_N$ exists and equals L
- diverges if and only if the $\lim_{N \rightarrow \infty} s_N$ does not exist.

Now assume, furthermore, that $a_n \geq 0$ 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

or

- is not bounded above (by some finite number), in which case the series $\sum a_n$ diverges.

- The **n^{th} -term test** for an arbitrary series $\sum a_n$.

If $\lim_{n \rightarrow \infty} a_n \neq 0$ or $\lim_{n \rightarrow \infty} a_n$ does not exist, then $\sum a_n$ diverges.

- Fix $r \in \mathbb{R}$. For $N \geq 17$, let $s_N = \sum_{n=17}^N r^n$ (Note the sum starts at 17). Then, for $N > 17$,

- $s_N = \frac{r^{17} + r^{18} + \dots + r^N}{}$ (your answer can have ...'s but not a \sum sign)
- $r s_N = \frac{r^{18} + \dots + r^N + r^{N+1}}{}$ (your answer can have ...'s but not a \sum sign)
- $(1-r) s_N = \frac{r^{17} - r^{N+1}}{}$ (your answer should have neither ...'s nor a \sum sign)
- and if $r \neq 1$, then $s_N = \frac{r^{17} - r^{N+1}}{1-r}$ (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 $|r|$ ≥ 1 .

- **Integral Test** for a positive-termed series $\sum a_n$ where $a_n \geq 0$. Let $f: [1, \infty) \rightarrow \mathbb{R}$ be so that $a_n = f(\text{ } n \text{ })$ for each $n \in \mathbb{N}$ and $y = f(x)$ is a continuous, positive, decreasing
(nonincreasing is also ok) function. Then we have the following.

(1) For each $N > 2$,

$$\sum_{n=\text{ } 2 \text{ }}^{\text{ } N \text{ }} a_n \leq \int_{x=1}^{x=N} f(x) dx \leq \sum_{n=\text{ } 1 \text{ }}^{\text{ } N-1 \text{ }} a_n. \quad (1)$$

Fill in, as so to give the best estimate one can, each of the 4 boxes with: a number, N , $N-1$, or $N+1$.

Hint. Approximate (below and above) the $\int_1^N f(x) dx$ by the area of $N-1$ Riemann rectangles, each of base length $\Delta x = 1$.

- (2) From the bounds in (1), we see that $\sum a_n$ converges if and only if $\int_{x=1}^{x=\infty} f(x) dx$ converges.

- (3) Now let $\sum a_n$ converge. We want to approximate the infinite sum $\sum_{n=1}^{\infty} a_n$ by the finite sum $\sum_{n=1}^N a_n$ within an error (i.e., remainder) of R_N . To figure out how good this approximation is, define R_N as below and get a good (as one can) lower and upper approximation of R_N , again using Riemann sums. Fill in the 3 boxes with: a number, N , $N - 1$, or $N + 1$.

$$\boxed{0} \leq R_N \stackrel{\text{def}}{=} \sum_{n=1}^{\infty} a_n - \sum_{n=1}^N a_n = \sum_{n=\boxed{N+1}}^{\infty} a_n \leq \int_{x=\boxed{N}}^{\infty} f(x) dx.$$

- **p -series** where $0 < p < \infty$. The series $\sum \frac{1}{n^p}$

- converges if and only if p $\boxed{> 1}$.
- diverges if and only if p $\boxed{\leq 1}$.

This can be shown by using the integral test and comparing $\sum \frac{1}{n^p}$ to (the easy to compute) $\int_{x=1}^{\infty} \frac{1}{x^p} dx$.

- **Comparison Test** for a positive-termed series $\sum a_n$ where $a_n \geq 0$. (Fill in the blanks with a_n and/or b_n .)

- If $0 \leq a_n \leq b_n$ for all $n \in \mathbb{N}$ and $\sum \boxed{b_n}$ converge, then $\sum \boxed{a_n}$ converge.
- If $0 \leq b_n \leq a_n$ for all $n \in \mathbb{N}$ and $\sum \boxed{b_n}$ diverge, then $\sum \boxed{a_n}$ diverge.

Hint: sing the song to yourself.

- **Limit Comparison Test** for a positive-termed series $\sum a_n$ where $a_n \geq 0$. Let $b_n > 0$ and $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L$.

If $\boxed{0} < L < \boxed{\infty}$, then $\sum a_n$ converges if and only if $\boxed{\sum b_n \text{ converges}}$.

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

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

- If ρ $\boxed{< 1}$ then $\sum a_n$ converges absolutely.
- If ρ $\boxed{> 1}$ then $\sum a_n$ diverges.
- If ρ $\boxed{= 1}$ then the test is inconclusive (in other words, the test fails).

- **Alternating Series Test (AST) & Alternating Series Estimation Theorem (ASET).**

Consider an alternating series $\sum (-1)^n u_n$ where $u_n > 0$ for each $n \in \mathbb{N}$.

If

- u_n $\boxed{>}$ u_{n+1} for each $n \in \mathbb{N}$
- $\lim_{n \rightarrow \infty} u_n = \boxed{0}$

then

- $\sum (-1)^n u_n$ $\boxed{\text{converges}}$
- we can estimate (i.e., approximate) the infinite sum $\sum_{n=1}^{\infty} (-1)^n u_n$ by the finite sum $\sum_{n=1}^N (-1)^n u_n$ and the error (i.e. remainder) satisfies

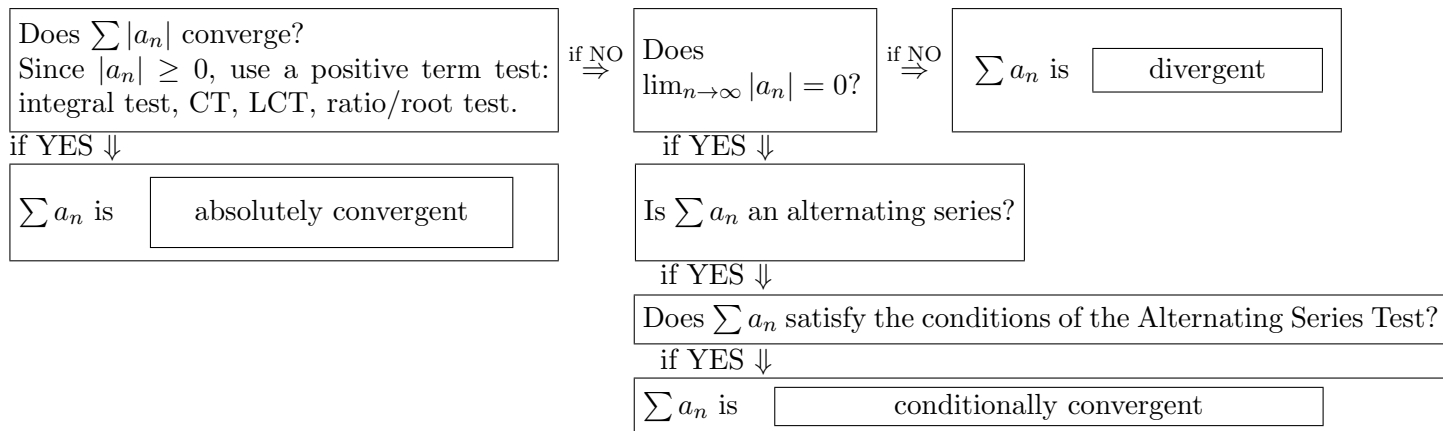
$$\left| \sum_{n=1}^{\infty} (-1)^n u_n - \sum_{n=1}^N (-1)^n u_n \right| \leq \boxed{u_{N+1}}.$$

- By definition, for an arbitrary series $\sum a_n$, (fill in these 4 boxes with converges or diverges).

- $\sum a_n$ is absolutely convergent if and only if $\sum |a_n|$ $\boxed{\text{converges}}$.
- $\sum a_n$ is conditionally convergent if and only if $\sum a_n$ $\boxed{\text{converges}}$ and $\sum |a_n|$ $\boxed{\text{diverges}}$.

- $\sum a_n$ is divergent if and only if $\sum a_n$ diverges.

- Fill in the 3 blank boxes with absolutely convergent, conditionally convergent, or divergent) on the following FLOW CHART from class used to determine the behavior of a series $\sum_{n=1}^{\infty} a_n$.



Power Series

Consider a (formal) power series

$$h(x) = \sum_{n=0}^{\infty} a_n (x - x_0)^n, \quad (2)$$

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.)

- Fill in the next four boxes with one of the following 4 choices: **[a.]** is always absolutely convergent (AC)
[b.] is always conditionally convergent (CC) **[c.]** is always divergent (DIV) **[d.]** can do anything,
 i.e., there are examples showing that it can be AC, CC, or DIV.

- (1) For $x = x_0$, the power series $h(x)$ in (2) a.
- (2) For $x \in \mathbb{R}$ such that $|x - x_0| < R$, the power series $h(x)$ in (2) a.
- (3) For $x \in \mathbb{R}$ such that $|x - x_0| > R$ the power series $h(x)$ in (2) c.
- (4) If $R > 0$, then for the endpoints $x = x_0 \pm R$, the power series $h(x)$ in (2) d.

- For the next 2 problems, let $R > 0$ and fill-in the boxes. Consider the function $y = h(x)$ defined by the power series in (2).

- (1) The function $y = h(x)$ is always differentiable 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, on this interval

$$h'(x) = \sum_{n=1}^{\infty} \left[\text{ } n a_n (x - x_0)^{n-1} \text{ } \right]. \quad (3)$$

What can you say about the radius of convergence of the power series in (3)? It's the same R .

- (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). Furthermore, if α and β are in this interval, then

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

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 N^{th} -order Taylor polynomial of $y = f(x)$ about x_0 .

Let $y = R_N(x)$ be the N^{th} -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 \dots and without a \sum -sign)

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

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

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

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

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

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

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

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

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

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 $y = \arctan x$ is $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$, which is valid precisely when $x \in [-1, 1]$.

Polar Coordinates

►. Here, CC stands for *Cartesian coordinates* while PC stands for *polar coordinates*.

- A point with PC (r, θ) also has PC $(\boxed{r}, \theta + 2\pi)$ as well as $(\boxed{-r}, \theta + \pi)$.
- A point $P \in \mathbb{R}^2$ 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 s of $f(\theta) = \sin(k\theta)$ is $\boxed{\frac{2\pi}{k}}$. To sketch these graphs, we divide the period by $\boxed{4}$ and make *the chart*, in order to detect the $\boxed{\text{max/min/zero's of the function } r = f(\theta)}$.
- Now consider a function $r = f(\theta)$ which determines a curve in the plane where
 - (1) $f: [\alpha, \beta] \rightarrow [0, \infty]$
 - (2) f is continuous on $[\alpha, \beta]$
 - (3) $\beta - \alpha \leq 2\pi$.

Then the area bounded by polar curves $r = f(\theta)$ and the rays $\theta = \alpha$ and $\theta = \beta$ is

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

Area and Volume of Revolutions

Let's start with some region R in the (2 dimensional) xy -plane and revolve R around an axis of revolution to generate a (3 dimensional) solid of revolution S . Next we want to find the area of R as well as the volume of S .

- **In parts a, fill in the boxes with:** x or y .
- **In parts b, c, and d, fill in the boxes with a formula involving *some* of:**
 2 , π , radius , base , radius_{big} , radius_{little} , average radius , height , and/or thickness .

►. **Area via Riemann Sums.** Let's find the area of R by forming typical rectangles.

a. We first partition either the x -axis or the y -axis. (We can pick either.)

□. Next, using the partition, we form typical rectangles. Then we find the area of each typical rectangle.

b. If we partition the z -axis, where z is either x or y , the $\Delta z =$ base of a typical rectangle.

c. The area of a typical rectangle is (height) (base).

►. **Disk/Washer Method.** Let's find the volume of the solid of revolution S using the disk/washer method.

a. If the axis of revolution is:

- the x -axis, or parallel to the x -axis, then we partition the x -axis.
- the y -axis, or parallel to the y -axis, then we partition the y -axis.

□. Next, using the partition, we form typical disk/washer's. Then we find the volume of each typical disk/washer.

b. If we partition the z -axis, where z is either x or y , the $\Delta z =$ height of a typical disk/washer.

c. If we use the **disk method**, then the volume of a typical disk is:

$$\pi (\text{radius})^2 (\text{height})$$

d. If we use the **washer method**, then the volume of a typical washer is: (either form is fine)

$$\pi (\text{radius}_{\text{big}})^2 (\text{height}) - \pi (\text{radius}_{\text{little}})^2 (\text{height}) \quad \text{or} \quad \pi [(\text{radius}_{\text{big}})^2 - (\text{radius}_{\text{little}})^2] (\text{height})$$

►. **Shell Method.** Let's find the volume of this solid of revolution S using the shell method.

a. If the axis of revolution is:

- the x -axis, or parallel to the x -axis, then we partition the y -axis.
- the y -axis, or parallel to the y -axis, then we partition the x -axis.

□. Next, using the partition, we form typical shells. Then we find the volume of each typical shell.

b. If we partition the z -axis, where z is either x or y , the $\Delta z =$ thickness of a typical shell.

Also acceptable is $\Delta z = \text{radius}_{\text{big}} - \text{radius}_{\text{little}}$.

c. The volume of a typical shell is: (either form is fine)

$$2\pi (\text{average radius}) (\text{height}) (\text{thickness}) \quad \text{or} \quad 2\pi (\text{radius}) (\text{height}) (\text{thickness})$$