Mathematical and Statistics
MSC. Sarai Hamza
First Stage
Five Lector

## The Limits

A limit is the value that a function or sequence "approaches" as the input or index approaches some value. We say that the limit of $f(x)$ is as $x$ approaches $a$ and write this as $\lim _{x \rightarrow a} f(x)=L$

## Proposition

1. If $a$ and $c$ are constants then $\quad \lim _{x \rightarrow a} c=c$
2. $\lim _{x \rightarrow a} x=a$

Let $f_{1}(x)=L_{1}$ and $f_{2}(x)=L_{2}$ then
3. $\lim _{x \rightarrow a}\left(f_{1}(x)+f_{2}(x)\right)=L_{1}+L_{2}$
4. $\lim _{x \rightarrow a}\left(f_{1}(x)-f_{2}(x)\right)=L_{1}-L_{2}$
5. $\lim _{x \rightarrow a}\left(f_{1}(x) \cdot f_{2}(x)\right)=L_{1} \cdot L_{2}$
6. $\lim _{x \rightarrow a}\left(\frac{f_{1}(x)}{f_{2}(x)}\right)=\frac{L_{1}}{L_{2}} ; L_{2} \neq 0$
7. If $\lim _{x \rightarrow a} g(x)=L$ then $\lim _{x \rightarrow a} f(g(x))=f(L)$

## Example

1. $\lim _{x \rightarrow 3} \frac{\sqrt{x}-\sqrt{3}}{x-3}=\lim _{x \rightarrow 3} \frac{\sqrt{x}-\sqrt{3}}{(\sqrt{x}-\sqrt{3})(\sqrt{x}+\sqrt{3})}=\lim _{x \rightarrow 3} \frac{1}{(\sqrt{x}+\sqrt{3})}=\frac{1}{2 \sqrt{3}}$
2. $\lim _{x \rightarrow \infty} \frac{5 x^{2}+3}{7 x^{2}+2 x-5}$

Divide top and bottom by $x^{2}$, then we get
$\lim _{x \rightarrow \infty} \frac{5 x^{2}+3}{7 x^{2}+2 x-5}=\lim _{x \rightarrow \infty} \frac{5+\left(3 / x^{2}\right)}{7+(2 / x)-\left(5 / x^{2}\right)}=\frac{5}{7}$

Example: Find the following limits

1. $\lim _{x \rightarrow 3} \frac{\sqrt{x}-\sqrt{3}}{x-3}=\lim _{x \rightarrow 3} \frac{\sqrt{x}-\sqrt{3}}{(\sqrt{x}-\sqrt{3})(\sqrt{x}+\sqrt{3})}=\lim _{x \rightarrow 3} \frac{1}{(\sqrt{x}+\sqrt{3})}=\frac{1}{2 \sqrt{3}}$
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$$
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$$

## 3.

$$
\begin{aligned}
\lim _{x \rightarrow 0} \frac{\sqrt{4+x}-2}{x} & =\lim _{x \rightarrow 0} \frac{\sqrt{4+x}-2}{x} \times \frac{\sqrt{4+x}+2}{\sqrt{4+x}+2} \\
& =\lim _{x \rightarrow 0} \frac{4+x-4}{x \sqrt{4+x}+2}=\lim _{x \rightarrow 0} \frac{x}{x \sqrt{4+x}+2}=\frac{1}{4}
\end{aligned}
$$

## Derivatives

Rules for finding derivatives

1. Constant Rule The derivative of a constant is always zero. That is if $f(x)=c$ then $f(x)=0$.
2. Power Rule The derivative of a power function, $\boldsymbol{f}(\boldsymbol{x})=x^{n}$. Here $n$ is a number of any kind: integer, rational, positive, negative, even irrational, as in $x$. The derivative is $f(x)=n x^{n-1}$
3. Multiplication by constant: The derivative of $c f(x)$ is $c f^{\prime}(x)$
4. Sum Rule: The derivative of $f(x)+g(x)$ is $f(x)+g(x)$
5. Difference Rule: The derivative of $f(x)-g(x)$ is $f(x)-g(x)$
6. Product Rule: The derivative of the product of two functions is not the product of the functions' derivatives; rather, it is described by the equation below

$$
\frac{d}{d x}(f(x) \times g(x))=f(x) \times g(x)+f(x) \times g(x)
$$

7. Quotient Rule: The derivative of the quotient of two functions is not the quotient of the functions' derivatives; rather, it is described by the equation below:

$$
\frac{d}{d x}\left(\frac{f(x)}{g(x)}\right)=\frac{g(x) \times f(x)-f(x) \times g(x)}{(g(x))^{2}}
$$

## Example: Find derivatives of the functions

1. $y=(2 x+3)^{4} \Rightarrow \frac{d y}{d x}=4(2 x+3)^{3} \times 2=8(2 x+3)^{3}$
2. $y=\sqrt{x^{2}+3 x} \Rightarrow y=\left(x^{2}+3 x\right)^{1 / 2}$

$$
\frac{d y}{d x}=\frac{1}{2}\left(x^{2}+3 x\right)^{-1 / 2}(2 x+3)=\frac{(2 x+3)}{2 \sqrt{x^{2}+3 x}}
$$

3. $y=\frac{x}{\sqrt{x^{2}+1}} \Rightarrow \frac{d y}{d x}=\frac{\sqrt{x^{2}+1} \times 1-x \times(1 / 2)\left(x^{2}+1\right)^{-1 / 2} \times 2 x}{x^{2}+1}$

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

## Trigonometric functions

Definitions of trigonometric functions for a right triangle A right triangle is a triangle with a right angle $\left(90^{\circ}\right)$ For every angle $\theta$ in the triangle, there is the side of the triangle adjacent to it, the side opposite of it and the hypotenuse such that $a^{2}+b^{2}=c^{2}$.

Trigonometric functions of negative angles

$$
\sin (-\theta)=-\sin \theta \quad, \quad \cos (-\theta)=\cos \theta \quad \text { and } \tan (-\theta)=-\tan \theta
$$

Some useful relationships among trigonometric functions

1. $\quad \sin ^{2} x+\cos ^{2} x=1 \quad, \quad \sec ^{2} x-\tan ^{2} x=1 \quad, \quad \csc ^{2} x-\cot ^{2} x=1$
2. $\sin 2 x=2 \sin x \cos x, \quad \cos 2 x=\cos ^{2} x-\sin ^{2} x=1-2 \sin ^{2} x=2 \cos ^{2} x-1$
3. $\sin ^{2} x=\frac{1-\cos 2 x}{2} \quad, \quad \cos ^{2} x=\frac{1+\cos 2 x}{2}$

## Derivatives of trigonometric functions

If $\mathcal{u}$ is a function $\boldsymbol{x}$, the chain rule version of this differentiation rule is

$$
\begin{aligned}
& \text { 1. } \frac{d}{d x}(\sin u)=\cos u \cdot \frac{d u}{d x} \\
& \text { 2. } \frac{d}{d x}(\cos u)=-\sin u \cdot \frac{d u}{d x} \\
& \text { 3. } \frac{d}{d x}(\tan u)=\sec ^{2} u \cdot \frac{d u}{d x} \\
& \text { 4. } \frac{d}{d x}(\cot u)=-\csc ^{2} u \cdot \frac{d u}{d x} \\
& \text { 5. } \frac{d}{d x}(\sec u)=\sec u \tan u \cdot \frac{d u}{d x} \\
& \text { 6. } \frac{d}{d x}(\csc u)=-\csc u \cot u \cdot \frac{d u}{d x}
\end{aligned}
$$

Example: Find derivatives of the functions

1. $y=\sin ^{2} x \Rightarrow y=(\sin x)^{2} \Rightarrow \frac{d y}{d x}=2 \sin x \cos x=\sin 2 x$
2. $y=\cos \left(x^{2}\right) \Rightarrow \frac{d y}{d x}=-2 x \sin \left(x^{2}\right)$
3. $y=\tan \sqrt{x} \Rightarrow \frac{d y}{d x}=\sec ^{2} \sqrt{x} \times \frac{1}{2 \sqrt{x}}=\frac{\sec ^{2} \sqrt{x}}{2 \sqrt{x}}$
4. $y=x^{2} \sec 3 x \Rightarrow \frac{d y}{d x}=3 x^{2} \sec 3 x \tan 3 x+2 x \sec 3 x=x \sec 3 x(2+3 x \tan 3 x)$
5. $y=\sqrt{\sin 2 x} \Rightarrow y=(\sin 2 x)^{1 / 2} \Rightarrow \frac{d y}{d x}=\frac{1}{2}(\sin 2 x)^{-1 / 2} \times \cos 2 x \times 2$

$$
=\frac{\cos 2 x}{\sqrt{\sin 2 x}}
$$

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## Integral

If the function $F(x)$ is an ant derivative of $f(x)$ then the expression $F(x)+C$ where $C$ is an arbitrary constant, is called the indefinite integral of $f(x)$ and we write

$$
\int f(x) d x=F(x)+c
$$

## The integral of the power function

If $u$ is a function of $x$, then

1. $\int u^{n} d u=\frac{u^{n+1}}{n+1}+c ; n \in \mathbb{R}, \quad n \neq-1$
2. $\int \frac{d u}{u}=\ln |u|+c$

## Examples

1. $\int \sqrt{3 x+1} d x=\frac{1}{3} \int 3(3 x+1)^{\frac{1}{2}} d x=\frac{1}{3}(3 x+1)^{\frac{3}{2}} \times \frac{2}{3}+c=\frac{2}{9}(3 x+1)^{\frac{3}{2}}+c$
2. $\int \frac{x d x}{\sqrt{x^{2}-3}}=\frac{1}{2} \int 2 x\left(x^{2}-3\right)^{-1 / 2} d x=\frac{1}{2}\left(x^{2}-3\right)^{1 / 2} \times 2+c=\sqrt{x^{2}-3}+c$
3. $\int \frac{x d x}{x^{2}-3}=\frac{1}{2} \ln \left|x^{2}-3\right|+c$

## The integrals of trigonometric functions

If $u$ is a function of $x$, then

1. $\int \sin u d u=-\cos u+c$
2. $\int \cos u d u=\sin u+c$
3. $\int \sec ^{2} u d u=\tan u+c$
4. $\int \csc ^{2} u d u=-\cot u+c$
5. $\int \sec u \tan u d u=\sec u+c$
6. $\int \csc u \cot u d u=-\csc u+c$
7. $\int \tan u d u=-\ln |\cos u|+c=\ln |\sec u|+c$
8. $\int \cot u d u=\ln |\sin u|+c=-\ln |\csc u|+c$

## Example

4. $\int \sqrt{1+\cos 2 x} d x=\int \sqrt{2 \cos ^{2} x} d x=\int \sqrt{2} \cos x d x=\sqrt{2} \sin x+c$
5. $\int \frac{\sin 2 x}{\sqrt{1+\cos 2 x}} d x=\int(1+\cos 2 x)^{-1 / 2} \sin 2 x d x=-\sqrt{1+\cos 2 x}+c$
6. $\int \frac{\sin 2 x}{1+\cos 2 x} d x=\frac{1}{2} \int \frac{2 \sin 2 x}{1+\cos 2 x} d x=\frac{1}{2} \ln (1+\cos 2 x)+c$
