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## References:

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2. **G Stephenson** Mathematical Methods for Science Students (1983).
3. Anton Bivens Davis *Calculus* (2002).

## 1 L'Hopital's Rule

**THEOREM L'Hopital's Rule:** Suppose that  $f(a) = g(a) = 0$  or  $\infty$ , that  $f$  and  $g$  are differentiable on an open interval  $I$  containing  $a$ , and that  $g'(x) \neq 0$  on  $I$  if  $x \neq a$ . Then

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

### Indeterminate Form 0/0

EXAMPLE 1

$$(a) \lim_{x \rightarrow 0} \frac{3x - \sin x}{x} = \lim_{x \rightarrow 0} \frac{3 - \cos x}{1} = \frac{3 - \cos x}{1} \Big|_{x=0} = 2$$

$$(b) \lim_{x \rightarrow 0} \frac{\sqrt{1+x} - 1}{x} = \lim_{x \rightarrow 0} \frac{\frac{1}{2\sqrt{1+x}}}{1} = \frac{1}{2}$$

$$(c) \lim_{x \rightarrow 0} \frac{\sqrt{1+x} - 1 - x/2}{x^2}$$

$$= \lim_{x \rightarrow 0} \frac{(1/2)(1+x)^{-1/2} - 1/2}{2x}$$

$$= \lim_{x \rightarrow 0} \frac{-(1/4)(1+x)^{-3/2}}{2} = -\frac{1}{8}$$

$$(d) \lim_{x \rightarrow 0} \frac{x - \sin x}{x^3}$$

$$= \lim_{x \rightarrow 0} \frac{1 - \cos x}{3x^2}$$

$$= \lim_{x \rightarrow 0} \frac{\sin x}{6x}$$

$$= \lim_{x \rightarrow 0} \frac{\cos x}{6} = \frac{1}{6}$$

EXAMPLE 2

$$\lim_{x \rightarrow 0} \frac{1 - \cos x}{x + x^2}$$

$$= \lim_{x \rightarrow 0} \frac{\sin x}{1 + 2x} = \frac{0}{1} = 0.$$

EXAMPLE 3

$$(a) \lim_{x \rightarrow 0^+} \frac{\sin x}{x^2}$$

$$= \lim_{x \rightarrow 0^+} \frac{\cos x}{2x} = \infty$$

$$(b) \lim_{x \rightarrow 0^-} \frac{\sin x}{x^2}$$

$$= \lim_{x \rightarrow 0^-} \frac{\cos x}{2x} = -\infty$$

### Indeterminate Forms $\infty/\infty$ , $\infty \cdot 0$ and $\infty - \infty$

EXAMPLE 4: find the limit:

$$(a) \lim_{x \rightarrow \pi/2^-} \frac{\sec x}{1 + \tan x} \quad (b) \lim_{x \rightarrow \infty} \frac{\ln x}{2\sqrt{x}} \quad (c) \lim_{x \rightarrow \infty} \frac{e^x}{x^2}.$$

Solution:

$$(a) \lim_{x \rightarrow (\pi/2)^-} \frac{\sec x}{1 + \tan x} = \frac{\infty}{\infty} \text{ from the left}$$

$$= \lim_{x \rightarrow (\pi/2)^-} \frac{\sec x \tan x}{\sec^2 x} = \lim_{x \rightarrow (\pi/2)^-} \sin x = 1$$

$$(b) \lim_{x \rightarrow \infty} \frac{\ln x}{2\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{1/x}{1/\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{1}{\sqrt{x}} = 0 \quad \frac{1/x}{1/\sqrt{x}} = \frac{\sqrt{x}}{x} = \frac{1}{\sqrt{x}}$$

$$(c) \lim_{x \rightarrow \infty} \frac{e^x}{x^2} = \lim_{x \rightarrow \infty} \frac{e^x}{2x} = \lim_{x \rightarrow \infty} \frac{e^x}{2} = \infty$$

**EXAMPLE 5:** Find the limits of these  $\infty \cdot 0$  forms:

$$(a) \lim_{x \rightarrow \infty} \left( x \sin \frac{1}{x} \right) \quad (b) \lim_{x \rightarrow 0^+} \sqrt{x} \ln x$$

$$(a) \lim_{x \rightarrow \infty} \left( x \sin \frac{1}{x} \right) = \lim_{h \rightarrow 0^+} \left( \frac{1}{h} \sin h \right) = \lim_{h \rightarrow 0^+} \frac{\sin h}{h} = 1 \quad \infty \cdot 0; \text{ Let } h = 1/x.$$

$$\begin{aligned} (b) \lim_{x \rightarrow 0^+} \sqrt{x} \ln x &= \lim_{x \rightarrow 0^+} \frac{\ln x}{1/\sqrt{x}} && \infty \cdot 0 \text{ converted to } \infty/\infty \\ &= \lim_{x \rightarrow 0^+} \frac{1/x}{-1/2x^{3/2}} && \text{l'Hôpital's Rule} \\ &= \lim_{x \rightarrow 0^+} (-2\sqrt{x}) = 0 \end{aligned}$$

**EXAMPLE 6** Find the limit of this  $\infty - \infty$  form:

$$\lim_{x \rightarrow 0} \left( \frac{1}{\sin x} - \frac{1}{x} \right).$$

**Solution** If  $x \rightarrow 0^+$ , then  $\sin x \rightarrow 0^+$  and

$$\frac{1}{\sin x} - \frac{1}{x} \rightarrow \infty - \infty.$$

Similarly, if  $x \rightarrow 0^-$ , then  $\sin x \rightarrow 0^-$  and

$$\frac{1}{\sin x} - \frac{1}{x} \rightarrow -\infty - (-\infty) = -\infty + \infty.$$

**Solution** If  $x \rightarrow 0^+$ , then  $\sin x \rightarrow 0^+$  and

$$\frac{1}{\sin x} - \frac{1}{x} \rightarrow \infty - \infty.$$

Similarly, if  $x \rightarrow 0^-$ , then  $\sin x \rightarrow 0^-$  and

$$\frac{1}{\sin x} - \frac{1}{x} \rightarrow -\infty - (-\infty) = -\infty + \infty.$$

Neither form reveals what happens in the limit. To find out, we first combine the fractions:

$$\frac{1}{\sin x} - \frac{1}{x} = \frac{x - \sin x}{x \sin x} \quad \text{Common denominator is } x \sin x.$$

Then we apply l'Hôpital's Rule to the result:

$$\begin{aligned}\lim_{x \rightarrow 0} \left( \frac{1}{\sin x} - \frac{1}{x} \right) &= \lim_{x \rightarrow 0} \frac{x - \sin x}{x \sin x} && \frac{0}{0} \\ &= \lim_{x \rightarrow 0} \frac{1 - \cos x}{\sin x + x \cos x} && \text{Still } \frac{0}{0} \\ &= \lim_{x \rightarrow 0} \frac{\sin x}{2 \cos x - x \sin x} = \frac{0}{2} = 0.\end{aligned}$$

■

### Indeterminate Powers

**EXAMPLE 7** Apply l'Hôpital's Rule to show that  $\lim_{x \rightarrow 0^+} (1 + x)^{1/x} = e$ .

**Solution** The limit leads to the indeterminate form  $1^\infty$ . We let  $f(x) = (1 + x)^{1/x}$  and find  $\lim_{x \rightarrow 0^+} \ln f(x)$ . Since

$$\ln f(x) = \ln(1 + x)^{1/x} = \frac{1}{x} \ln(1 + x),$$

l'Hôpital's Rule now applies to give

$$\begin{aligned}\lim_{x \rightarrow 0^+} \ln f(x) &= \lim_{x \rightarrow 0^+} \frac{\ln(1 + x)}{x} && \frac{0}{0} \\ &= \lim_{x \rightarrow 0^+} \frac{\frac{1}{1+x}}{1} \\ &= \frac{1}{1} = 1.\end{aligned}$$

If  $\lim_{x \rightarrow a} \ln f(x) = L$ , then

$$\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} e^{\ln f(x)} = e^L.$$

Here  $a$  may be either finite or infinite.

Therefore,  $\lim_{x \rightarrow 0^+} (1 + x)^{1/x} = \lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} e^{\ln f(x)} = e^1 = e$ .

**EXAMPLE 8** Find  $\lim_{x \rightarrow \infty} x^{1/x}$ .

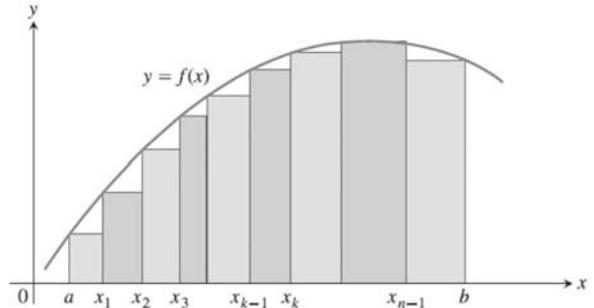
**Solution** The limit leads to the indeterminate form  $\infty^0$ . We let  $f(x) = x^{1/x}$  and find  $\lim_{x \rightarrow \infty} \ln f(x)$ . Since

$$\ln f(x) = \ln x^{1/x} = \frac{\ln x}{x},$$

L'Hôpital's Rule gives

$$\begin{aligned}\lim_{x \rightarrow \infty} \ln f(x) &= \lim_{x \rightarrow \infty} \frac{\ln x}{x} \quad \frac{\infty}{\infty} \\ &= \lim_{x \rightarrow \infty} \frac{1/x}{1} \\ &= \frac{0}{1} = 0.\end{aligned}$$

Therefore  $\lim_{x \rightarrow \infty} x^{1/x} = \lim_{x \rightarrow \infty} f(x) = \lim_{x \rightarrow \infty} e^{\ln f(x)} = e^0 = 1.$  ■



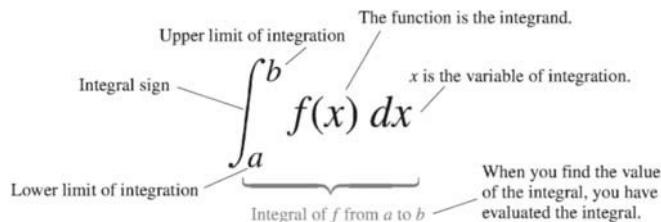
## 2 INTEGRATION:

### 1) The Definite Integral

$$S_n = \sum_{k=1}^n f(c_k) \Delta x_k = \sum_{k=1}^n f(c_k) \left( \frac{b-a}{n} \right),$$

$$\Delta x_k = \Delta x = (b-a)/n \text{ for all } k$$

$$J = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \left( \frac{b-a}{n} \right) = \lim_{n \rightarrow \infty} \sum_{k=1}^n f(c_k) \Delta x. \quad \Delta x = (b-a)/n$$



### Rules satisfied by definite integrals

$$1. \text{ Order of Integration: } \int_b^a f(x) dx = - \int_a^b f(x) dx \quad \text{A Definition}$$

$$2. \text{ Zero Width Interval: } \int_a^a f(x) dx = 0 \quad \text{A Definition when } f(a) \text{ exists}$$

$$3. \text{ Constant Multiple: } \int_a^b kf(x) dx = k \int_a^b f(x) dx \quad \text{Any constant } k$$

$$4. \text{ Sum and Difference: } \int_a^b (f(x) \pm g(x)) dx = \int_a^b f(x) dx \pm \int_a^b g(x) dx$$

$$5. \text{ Additivity: } \int_a^b f(x) dx + \int_b^c f(x) dx = \int_a^c f(x) dx$$

$$6. \quad f(x) \geq g(x) \text{ on } [a, b] \Rightarrow \int_a^b f(x) dx \geq \int_a^b g(x) dx$$

$$f(x) \geq 0 \text{ on } [a, b] \Rightarrow \int_a^b f(x) dx \geq 0 \quad (\text{Special Case})$$