

Review

L'Hospital's Rule Suppose $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} g(x) = 0$ or

$\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} g(x) = \pm\infty$ and $f(x), g(x)$ are differentiable.

Then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} \quad \text{if it exists}$$

i.e. LHR works for " $\frac{0}{0}$ " or " $\frac{\pm\infty}{\pm\infty}$ "

Other types of limits where LHR can be used

1. " $0 \cdot \infty$ ", i.e. $\lim_{x \rightarrow a} f(x)g(x)$ where $\lim_{x \rightarrow a} f(x) = 0$, $\lim_{x \rightarrow a} g(x) = \pm\infty$

$$\text{Write as } fg = \frac{f}{1/g} \left(\frac{0}{0} \right) \text{ or } fg = \frac{g}{1/f} \left(\frac{\infty}{\infty} \right)$$

and try LHR

2. " $\infty - \infty$ ", try to get $f(x) - g(x)$ as a quotient where LHR applies.

3. " 0^0 ", " ∞^0 ", " 1^∞ " indeterminate powers

Try taking \ln of each side, get

$$\lim_{x \rightarrow a} \ln y \quad \text{and then}$$

$$\lim_{x \rightarrow a} y = e^{\lim_{x \rightarrow a} \ln y}$$

Example

$$\lim_{x \rightarrow 0} (1-2x)^{1/x} \quad \text{type } = 1^{\infty}$$

$$y = (1-2x)^{1/x}$$

$$\ln y = \frac{1}{x} \ln(1-2x) = \frac{\ln(1-2x)}{x} \quad \text{type } \frac{0}{0}$$

$$\lim_{x \rightarrow 0} \ln y = \lim_{x \rightarrow 0} \frac{\ln(1-2x)}{x} = \lim_{x \rightarrow 0} \frac{-2}{1-2x} \quad \text{by LHR} \\ = -2.$$

Thus as $x \rightarrow 0$, $\ln y \rightarrow -2$ so $y \rightarrow e^{-2}$

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

Techniques of Integration

Review

FTOC $\int_a^b F'(x) dx = F(b) - F(a)$, thus we can integrate

functions which we recognize as derivatives of something else.

* Every differentiation formula has a corresponding integral formula.

Example $y = \ln |\sin x| \quad y' = \frac{\cos x}{\sin x} = \cot x$ Thus

$$\boxed{\int \cot x dx = \ln |\sin x| + C}$$

Formulas so far are on page 306

Suppose (as usual) we have an integral not on our list.

Example $\int \frac{x^2+2x}{x^3+3x^2+1} dx$

We make a substitution so it appears on this list!
 $u = x^3 + 3x^2 + 1 \quad du = 3x^2 + 6x$

$\rightarrow = \frac{1}{3} \int \frac{1}{u} du = \frac{1}{3} \ln|u| + C$
 $= \frac{1}{3} \ln|x^3 + 3x^2 + 1| + C$

Let $y = \frac{1}{3} \ln|x^3 + 3x^2 + 1| \quad y' = \frac{1}{3} \cdot \frac{1}{x^3 + 3x^2 + 1} \cdot (3x^2 + 6x)$
 $= \frac{x^2 + 2x}{x^3 + 3x^2 + 1}$

** u-substitution is the chain rule run in reverse **

Integration by Parts - Product Rule in Reverse

Recall $(f(x)g(x))' = f'(x)g(x) + f(x)g'(x)$. Thus

$\int (f(x)g'(x)) dx = f(x)g(x) - \int f'(x)g(x) dx$

a.k.a $\int u dv = uv - \int v du$

$u = f(x) \quad v = g(x) \quad dv = g'(x) dx$

Integration by Parts converts $\int u dv$ into $\int v du$,
hope is that $\int v du$ is simpler!

Example

$$\int x e^x dx$$

$$u = x \quad du = 1 dx$$

$$dv = e^x dx \quad v = e^x dx$$

$$\int u dv = uv - \int v du$$

$$= x e^x - \int e^x dx = x e^x - e^x + C$$

$$\boxed{\int x e^x dx = x e^x - e^x + C}$$

check by differentiation

Example

$$\int \ln x dx$$

$$u = \ln x \quad dv = dx$$

$$du = \frac{1}{x} dx \quad v = x$$

$$\int u dv = uv - \int v du$$

$$= x \ln x - \int x \cdot \frac{1}{x} dx$$

$$= x \ln x - x$$

$$\boxed{\int \ln x dx = x \ln x - x}$$

Example

$$\int x^2 e^x dx$$
$$u = x^2 \quad dv = e^x dx$$
$$du = 2x dx \quad v = e^x$$

$$\int u dv = uv - \int v du$$
$$= x^2 e^x - \int 2x e^x$$
$$= x^2 e^x - 2 \cdot (x e^x - e^x) + C$$

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

Example

$$\int e^x \cos x dx$$
$$u = e^x \quad dv = \cos x dx$$
$$du = e^x dx \quad v = \sin x$$

$$\int e^x \cos x dx = e^x \sin x - \int e^x \cos x dx$$
$$u = e^x \quad dv = \cos x dx$$
$$du = e^x dx \quad v = \sin x$$
$$= e^x \sin x - (-e^x \cos x + \int e^x \cos x dx)$$

$$\int e^x \cos x dx = e^x \sin x + e^x \cos x - \int e^x \cos x dx$$

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