

Chaper 5 Logarithmic, Exponential and Other Transcendental Functions

5.1. The Natural Logarithmic Function and Differentiation

Definition of Natural Logarithmic Function

The Natural Logarithmic Function is defined by

$$\ln x = \int_1^x \frac{1}{t} \cdot dt \quad , \quad x > 0$$

Logarithmic properties.

If a & b are positive numbers and n is rational, then following properties are true.

1. $\ln(1) = 0$
2. $\ln(a \cdot b) = \ln a + \ln b$
3. $\ln(a^n) = n \cdot \ln a$
4. $\ln(a/b) = \ln a - \ln b$.

Ex: expanding the function of $f(x) = \ln \frac{(x^2 + 3)^2}{x \cdot \sqrt[3]{x^2 + 1}}$

Sol: 原式 = $\ln(x^2 + 3)^2 - \ln(x \cdot \sqrt[3]{x^2 + 1})$

$$= 2 \cdot \ln(x^2 + 3) - \left[\ln x + \ln(x^2 + 1)^{\frac{1}{3}} \right]$$

$$= 2 \cdot \ln(x^2 + 3) - \ln x - \frac{1}{3} \ln(x^2 + 1)$$

Derivative of the Natural Logarithmic Function

Let u be differentiable function of x.

1. $\frac{d}{dx} [\ln x] = \frac{1}{x}, x > 0$

2. $\frac{d}{dx} [\ln u] = \frac{1}{u} \cdot \frac{du}{dx} = \frac{u'}{u}, u > 0$

Ex.: Differentiation $\frac{d}{dx} [\ln(x^2 + 1)]$

$$\text{Sol: } 3 \left[\ln(x^2 + 1) \right]^2 \cdot \frac{1}{x^2 + 1} \cdot 2x = \frac{6x}{x^2 + 1} \left[\ln(x^2 + 1) \right]^2$$

5.2 The Natural Logarithmic Function and Integration

Let u be a differentiable function of x .

$$1. \int \frac{1}{x} \cdot dx = \ln |x| + c$$

$$2. \int \frac{1}{u} \cdot dx = \ln |u| + c$$

$$\text{Ex1: } \int \frac{2}{x} \cdot dx = 2 \int \frac{1}{x} \cdot dx = 2 \ln x + c$$

$$\text{Ex2: } \int \cot x \cdot dx$$

$$= \int \frac{\cos x}{\sin x} \cdot dx = \int \frac{u}{du} = \ln |u| + c \quad du = \cos x, u = \sin x$$

Integrals of six Basic Trigonometric Functions.

$$1. \int \sin u \cdot du = -\cos u + c$$

$$2. \int \cos u \cdot du = \sin u + c$$

$$3. \int \tan u \cdot du = \ln |\cos u| + c$$

$$4. \int \cot u \cdot du = \ln |\sin u| + c$$

$$5. \int \sec u \cdot du = \ln |\sec u + \tan u| + c$$

$$6. \int \csc u \cdot du = -\ln |\csc u + \cot u| + c$$

$$\text{Ex: } \int_0^{\frac{4}{\pi}} \sqrt{1 + \tan^2 x} \cdot dx$$

$$\begin{aligned} \text{Sol: 原式} &= \int_0^{\frac{4}{\pi}} \sec x \cdot dx = \left[\ln|\sec x + \tan x| \right]_0^{\frac{4}{\pi}} \\ &= \left[\ln\left| \sec \frac{4}{\pi} + \tan \frac{4}{\pi} \right| \right] - \left[\ln|\sec 0 + \tan 0| \right] \\ &= \ln|\sqrt{2} + 1| + \ln|1| = \ln(\sqrt{2} + 1) \end{aligned}$$

5.3 Inverse Functions

Definition of Inverse Functions $f^{-1}(x) = g(x)$ $f(g(x)) = x$

A function g is the inverse of the function f if

$f(g(x)) = x$ for each x in the domain of g

and

$g(f(x)) = x$ for each x in the domain of f

Ex: show that the following functions are inverses of each other

$$f(x) = 2x^3 - 1 \quad \text{and} \quad g(x) = \sqrt[3]{\frac{x+1}{2}}$$

Sol:

$$f(g(x)) = f\left(\sqrt[3]{\frac{x+1}{2}}\right) = 2 \cdot \left(\sqrt[3]{\frac{x+1}{2}}\right)^3 - 1 = x$$

$$g(f(x)) = g(2x^3 - 1) = \sqrt[3]{\frac{(2x^3 - 1) + 1}{2}} = x$$

5.4 Exponential Function :Differentiation and Integration

Definition of the natural exponential functions The inverse of natural unction $f(x) = \ln x$ is Called the natural exponential function and

denoted by $f^{-1}(x) = e^x$

Ex: Find the x from $e^{x+1} = 7$

Sol:

$$\ln(e^{x+1}) = \ln 7$$

$$x + 1 = 7$$

$$\therefore x = \ln 7 - 1 = 0.946$$

5.5 Bases other than e and Applications

Definition of Logarithmic Function to Base a

If a is a positive real number ($a \neq 1$) and x is any positive real Number, then Logarithmic Function to the base a is denoted by $\log_a x$ and is defined as :

$$\log_a x = \frac{1}{\ln a} \cdot \ln x$$

Some properties:

$$1. \log_a 1 = 0 \quad \therefore \frac{1}{\ln a} \cdot \ln 1 = 0$$

$$\therefore \frac{1}{\ln a} \ln(x \cdot y)$$

$$2. \log_a x \cdot y = \log_a x + \log_a y = \frac{1}{\ln a} \cdot \ln x + \frac{1}{\ln a} \ln y = \log_a x + \log_a y$$

$$3. \log_a \left(\frac{x}{y}\right) = \log_a x - \log_a y$$

$$4. \log_a x^n = n \cdot \log_a x$$

Ex: solve for x in the following equations

$$3^x = \frac{1}{27}$$

Sol:

$$3^x = \frac{1}{27}$$

$$\log_3 \cdot 3^x = \log_3\left(\frac{1}{27}\right)$$

$$x = \log_3(3^{-3}) = -3$$

5.6 Differential Equations :Growth and Decay

Ex: solve the differential equation. $y' = \frac{2x}{y}$

Slo:

$$\frac{dy}{dx} = 2x/y$$

$$y \cdot dy = 2x \cdot dx$$

$$\int y \cdot dy = 2 \cdot \int x \cdot dx$$

$$\frac{1}{2}y^2 = x^2 + C_1$$

$$y^2 - 2x^2 = C$$

5.7 Differential Equations:Separation of Variables

Sparation of Variables

$$M(x) + N(y) \cdot \frac{dy}{dx} = 0$$

$$M(x) \cdot dx = -N(y) \cdot dy$$

Ex: Find the greal solution of $(x^2 + 4) \cdot \frac{dy}{dx} = x \cdot y$

Sol: $(x^2 + 4) \cdot \frac{dy}{dx} = x \cdot y$

變數分離 $\rightarrow \frac{1}{y} \cdot dy = \left(\frac{x}{x^2 + 4}\right) \cdot dx$

$$\int \frac{1}{y} \cdot dy = \int \left(\frac{x}{x^2 + 4}\right) \cdot dx$$

$$\ln|y| = \int \frac{d(x^2 + 4)}{(x^2 + 4)} \cdot \frac{1}{2} = \frac{1}{2} \ln(x^2 + 4) + C_1$$

$$|y| = \exp\left[\frac{1}{2} \ln(x^2 + 4) + C_1\right] = \sqrt{x^2 + 4} \cdot e^{C_1}$$

$$|y| = \pm e^{C_1} \cdot \sqrt{x^2 + 4}$$

$$y = C \cdot \sqrt{x^2 + 4}$$

為 General Solution

5.8 Inverse Trigonometric Functions and Differentiation

Ex: Differentiate $y = \sin^{-1} x + x \cdot \sqrt{1 - x^2}$

$$\begin{aligned} \frac{dy}{dx} &= \frac{1}{\sqrt{1-x^2}} + x \cdot \frac{1}{2} \cdot (1-x^2)^{-\frac{1}{2}} \cdot (-2x) + \sqrt{1-x^2} \\ &= \frac{1}{\sqrt{1-x^2}} - \frac{x^2}{\sqrt{1-x^2}} \neq \sqrt{1-x^2} \\ &= 2 \cdot \sqrt{1-x^2} \end{aligned}$$

5.9 Inverse Trigonometric Functions and Intergration

Let u be a differentiable function of x , and Let $a > 0$

$$1. \int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1}\left(\frac{u}{a}\right) + C \quad 2. \int \frac{du}{a^2 + u^2} = \frac{1}{a} \tan^{-1}\left(\frac{u}{a}\right) + C_1$$

$$3. \int \frac{du}{u \cdot \sqrt{u^2 - a^2}} = \frac{1}{a} \sec^{-1}\left(\frac{|u|}{a}\right) + C_1$$

5.10 Hyperbolic Function : Differentiation & Integration.

Defn of Hyperbolic Functions.

$$\begin{aligned}\sinh x &= \frac{e^x - e^{-x}}{2} & \cosh x &= \frac{e^x + e^{-x}}{2} \\ \tanh x &= \frac{\sinh x}{\cosh x} & \coth x &= \frac{1}{\tanh x}, x \neq 0 \\ \operatorname{sech} x &= \frac{1}{\cosh x} & \operatorname{csch} x &= \frac{1}{\sinh x}, x \neq 0\end{aligned}$$

Chapter 6 Applications of Integration

Area of Region Between Two Curves

If f & g are Continuous on $[a, b]$ & $g(x) \leq f(x)$ for all x in $[a, b]$, then the region bounded by the graphs of f & g and the vertical lines $x=a$ & $x=b$ is

$$A = \int_a^b (f(x) - g(x)) \cdot dx$$

Ex: Find the area of the region bounded by graphs of

$$y = x^2 + 2, y = -x, x = 0 \quad x = 0 \text{ and } x = 1$$

$$\int_0^1 [(x^2 + 2) + x] \cdot dx$$

Sol:
$$= \left[\frac{x^3}{3} + \frac{x^2}{2} + 2x \right]_0^1 = \frac{1}{3} + \frac{1}{2} + 2 = \frac{17}{6}$$

Ex: Find the arc length of the graph of

$$y = \frac{x^3}{6} + \frac{1}{2x} \quad \text{on the interval } \left[\frac{1}{2}, 2 \right]$$

Sol:

$$\begin{aligned} \frac{dy}{dx} &= \frac{3x^2}{6} + \frac{1}{2}(-1)x^{-2} \\ &= \frac{x^2}{2} - \frac{1}{2}x^{-2} = \frac{1}{2}\left(x^2 - \frac{1}{x^2}\right) \end{aligned}$$

$$S = \int_{\frac{1}{2}}^2 \sqrt{1 + \frac{1}{4}\left(x^2 + \frac{1}{x^2}\right)^2} \cdot dx$$

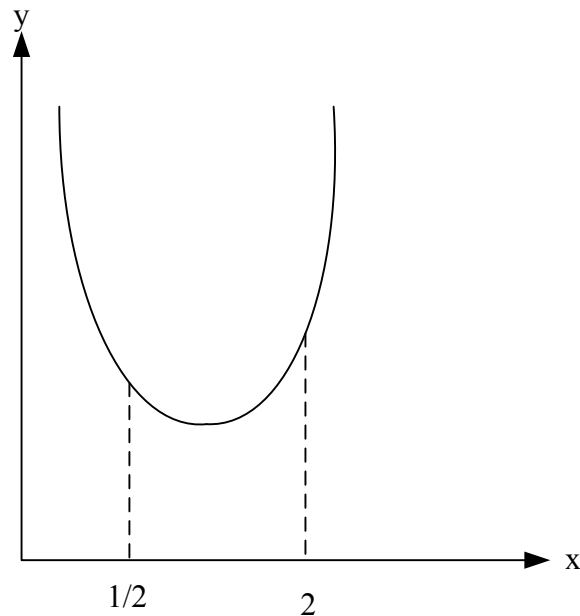
$$= \int_{\frac{1}{2}}^2 \sqrt{\frac{1}{4}\left(x^4 - 2 + \frac{1}{x^4}\right) + 1} \cdot dx$$

$$= \int_{\frac{1}{2}}^2 \sqrt{\frac{1}{4}\left(x^4 - 2 + \frac{1}{x^4}\right)} \cdot dx$$

$$= \int_{\frac{1}{2}}^2 \frac{1}{2} \sqrt{\left(x^2 + \frac{1}{x^2}\right)} \cdot dx$$

$$= \frac{1}{2} \int_{\frac{1}{2}}^2 \left(x^2 + \frac{1}{x^2}\right) \cdot dx$$

$$= \frac{1}{2} \left[\frac{x^3}{3} - \frac{1}{x} \right]_{\frac{1}{2}}^2 = \frac{33}{16}$$



Ex: Find the centroid of the region bounded by the graphs of

$$f(x) = 4 - x^2 \quad \& \quad g(x) = x + 2$$

Sol: 求交點

$$4 - x^2 = x - 2$$

$$x^2 + x - 2 = 0$$

$$(x + 2)(x - 1) = 0$$

$$x = -2, x = 1$$

$$\begin{aligned} A &= \int_{-2}^1 [f(x) - g(x)] \cdot dx \\ &= \int_{-2}^1 [4 - x^2 - x - 2] \cdot dx \\ &= \int_{-2}^1 (-x^2 - x + 2) \cdot dx = \frac{9}{2} \end{aligned}$$

$$\begin{aligned} \bar{x} &= \frac{1}{A} \cdot \int_{-2}^1 x \cdot [f(x) - g(x)] \cdot dx \\ &= \frac{2}{9} \cdot \int_{-2}^1 x(-x^2 - x + 2) \cdot dx = \frac{2}{9} \cdot \int_{-2}^1 (-x^3 - x^2 + 2x) \cdot dx = -\frac{1}{2} \end{aligned}$$

Chapter 7 Integration Techniques , Lhopitals Rule , and Improper Integrals

Basic Integration Rule (a > 0)

1. $\int kf(u) \cdot du = k \cdot \int f(u) \cdot du$
2. $\int (f(u) \pm g(u)) \cdot du = \int f(u) \cdot du \pm \int g(u) \cdot du$
3. $\int du = u + c$
4. $\int u^n \cdot du = \frac{u^{n+1}}{n+1} + C$
5. $\int \frac{du}{u} = \ln|u| + C$
6. $\int e^u du = e^u + C$

$$7. \int a^u du = \frac{a^u}{\ln a} + C$$

$$8. \int \sin u \cdot du = -\cos u + C$$

$$9. \int \cos u \cdot du = \sin u + C$$

$$10. \int \tan u \cdot du = -\ln|\cos u| + C$$

$$11. \int \cot u \cdot du = \ln|\sin u| + C$$

$$12. \int \sec u \cdot du = \ln|\sin u + \tan u| + C$$

$$13. \int \csc u \cdot du = -\ln|\cot u + \csc u| + C$$

$$14. \int \sec^2 u \cdot du = \tan u + C$$

$$15. \int \csc^2 u \cdot du = -\cot u + C$$

$$16. \int \sec u \cdot \tan u \cdot du = \sec u + C$$

$$17. \int \csc u \cdot \cot u \cdot du = -\csc u + C$$

$$18. \int \frac{du}{\sqrt{a^2 - u^2}} = \sin^{-1} \frac{u}{a} + C$$

$$19. \int \frac{du}{a^2 + u^2} = \frac{1}{a} \tan^{-1} \frac{u}{a} + C$$

$$20. \int \frac{du}{u\sqrt{u^2 - a^2}} = \frac{1}{a} \sec^{-1} \frac{|u|}{a} + C$$

$$\text{Ex.6 } \int \cot x \cdot \ln(\sin x) \cdot dx$$

$$\int u \cdot du = \frac{1}{2}u^2 + C = \frac{1}{2}[\ln(\sin x)]^2 + C$$

$$\text{令 } u = \ln \sin x$$

$$du = \frac{\cos x}{\sin x} \cdot dx$$

$$du = \cot x \cdot dx$$

$$\text{Ex: } \int \frac{x \cdot e^x}{(1+x)^2} \cdot dx$$

$$\text{Sol: 令 } u = x \cdot e^x$$

$$du = (x \cdot e^x + e^x) dx = e^x (1+x) \cdot dx$$

$$dv = \frac{dx}{(1+x)^2} = \frac{d(1+x)}{(1+x)^2}, v = \frac{1}{(1+x)}$$

$$\therefore \text{原式} = -\frac{x \cdot dx}{1+x} + \int \frac{e^x (1+x)}{(1+x)} \cdot dx$$

$$= -\frac{x \cdot e^x}{1+x} + e^x + C$$

$$= \frac{e^x}{1+x} + C$$

Chaper 8 infinite series

8.1 sequences

Definition of a Monotoic Sequence

A sequence $\{a_n\}$ is monotonic if its terms are mondecreasing

$$a_1 \leq a_2 \leq a_3 \leq \dots \leq a_n \leq \dots$$

or if its terms are nonincreasing

$$a_1 \geq a_2 \geq a_3 \geq a_4 \geq a_5 \geq \dots \geq a_n \geq \dots$$

Definition of Monotonic Sequence

Ex.8. Determine wheter each sequence having the given n^{th} term is monotonic

a. $a_n = 3 + (-1)^n$ b. $b_n = \frac{2n}{1+n}$

Sol: a. This sequence alternates between 2 and 4. Therefore, it is not monotonic

$$b. \quad b_n = \frac{2n}{1+n} < \frac{2(n+1)}{1+(n+1)} = b_{n+1}$$

$$2n(n+2) < 2(n+1)^2$$

$$2n^2 + 4n < 2n^2 + 4n + 2$$

$$0 < 2 \text{ (O.K.)}$$

(each successive term is larger than its predecessor, this sequence is monotonic)

8.2 series and convergence

Definition of convergent and Divergent series

$$S_n = a_1 + a_2 + a_3 + \dots + a_n \quad (\text{n}^{\text{th}} \text{ partial sum})$$

$$\lim_{n \rightarrow \infty} \sum_{n=1}^{\infty} a_n = \text{有限值, 则级数 } \sum_{n=1}^{\infty} a_n \text{ 收敛}$$

Then the series $\sum a_n$ converges

$$\text{Ex.1. find the sum } \sum_{n=1}^{\infty} \frac{1}{2^n} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \dots$$

$$\text{Sol: } S_1 = \frac{1}{2}$$

$$S_2 = \frac{1}{2} + \frac{1}{4} = \frac{3}{4}$$

$$S_3 = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} = \frac{7}{8}$$

$$S_n = \dots = \frac{2^n - 1}{2^n} \quad \therefore \text{the series converges (Geometric Series)}$$

8.3 The Integral Test and p-series

Theorem 8.11 convergence of p-series

The p-series

$$\sum_{n=1}^{\infty} \frac{1}{n^p} = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots$$

1. convergence if $p > 1$, and
2. divergence if $0 < p \leq 1$

Ex.3 Discuss The convergence or divergence of

(a). $\sum_{n=1}^{\infty} \frac{1}{n}$ (b). $\sum_{n=1}^{\infty} \frac{1}{n^2}$

Sol: (a) $\sum_{n=1}^{\infty} \frac{1}{n}$: $p=1$ \therefore diverges

(b) $\sum_{n=1}^{\infty} \frac{1}{n^2}$: $p=2$ \therefore convergence

8.4 Comparisons of series

Theorem 8.12 Direct comparison test

Let $0 \leq a_n \leq b_n$ for all n

1. if $\sum_{n=1}^{\infty} b_n$ Converges, then $\sum_{n=1}^{\infty} a_n$ Converges.

2. If $\sum_{n=1}^{\infty} a_n$ diverges, then $\sum_{n=1}^{\infty} b_n$ diverges.

Ex.2 Determine the Convergence or divergence of $\sum_{n=1}^{\infty} \frac{1}{2+\sqrt{n}}$

Sol: 1. $2 + \sqrt{n} > \sqrt{n}$

$$\therefore \frac{1}{2+\sqrt{n}} < \frac{1}{\sqrt{2}}$$

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{2}} = \sum_{n=1}^{\infty} \frac{1}{n^{1/2}} \text{ diverges, But } \frac{1}{2+\sqrt{n}} \text{ unknown}$$

2. $n \geq 2 + \sqrt{n}$ if $n \geq 4$

$$\therefore \frac{1}{n} \leq \frac{1}{2+\sqrt{n}} \text{ if } n \geq 4$$

$$\sum_{n=1}^{\infty} \frac{1}{n} \text{ diverges } \therefore \sum_{n=1}^{\infty} \frac{1}{2+\sqrt{n}} \text{ diverges}$$

8.5 Alternating series 交錯級數

Theorem 8.14 Alternating series test

Let $a_n > 0$, The alternating series

$$\sum_{n=1}^{\infty} (-1)^n a_n \quad \text{and} \quad \sum_{n=1}^{\infty} (-1)^{n+1} a_n$$

Converge if the following two conditions are met

1. $\lim_{n \rightarrow \infty} a_n = 0$
2. $a_{n+1} < a_n$ for all n

Ex.1 Determine the convergence or divergence of $\sum_{n=1}^{\infty} (-1)^{n+1} \cdot \frac{1}{n}$

Sol: $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$ $a_{n+1} = \frac{1}{n+1} < \frac{1}{n} = a_n$
 \therefore the series converges

8.6 The Ratio Test

Theorem 8.17 Ratio Test

Let $\sum a_n$ be series with nonzero terms

1. $\sum a_n$ converges absolutely if $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$

2. $\sum a_n$ diverges if $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| > 1$ or $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$

3. The Ratio test is inconclusive if $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = 1$

Ex.1 Determine the convergence or divergence of $\sum_{n=0}^{\infty} \frac{2^n}{n!}$

Sol: $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\frac{2^{n+1}}{(n+1)!}}{\frac{2^n}{n!}} \right| = \lim_{n \rightarrow \infty} \frac{2}{n+1} = 0 \quad \therefore$ Converges