

# 1. Numbers and Limits.

## 1.1. Inequalities.

①. Law of Trichotomy:  $\forall a, a < 0$  or  $a = 0$  or  $a > 0$ .

②. The Triangle Inequality:  $|a+b| \leq |a| + |b|$

③. The A-G Inequality:  $\forall a, b > 0, \frac{a+b}{2} \geq \sqrt{ab}$

↳ Generalized Version. (with equality only for  $a=b$ )

$\forall a_n > 0, \text{ for } n \in \mathbb{N}$ .

$$\frac{a_1 + a_2 + \dots + a_n}{n} \geq (a_1 a_2 \dots a_n)^{\frac{1}{n}}$$

## 1.2. Numbers and the Least Upper Bound Theorem.

Def. Upper Bound of Set  $S$

: number  $k$  s.t.  $x \leq k$  for  $\forall x \in S$ .

Set  $S$  is bounded above  $\Leftrightarrow$  There is Upper Bound of  $S$ .

Least Upper Bound of  $S$ : number  $L$  s.t.  $L \leq k$  for  $k$  is UB of  $S$

Lower Bound of set  $S$  / Set is bounded below : Analogous.  
/ Greatest Lower Bound

Thm 1.2. Least Upper Bound Theorem.

: Every Set  $S$  that is Bounded above has a Least Upper Bound.

Thm 1.3. Greatest Lower Bound Theorem

: Analogous.

## 1.3. Sequences and Their Limits. (+ Series)

Def. Sequence: A list of numbers.

Sequence  $\{a_n\}$  converges to the number  $a$ :  $\lim_{n \rightarrow \infty} a_n = a$

$\Leftrightarrow \forall \epsilon > 0, \exists N \in \mathbb{N}$  s.t. if  $n > N$ , then  $|a_n - a| < \epsilon$ .

• the number  $a$  is called the limit of  $\{a_n\}$ .

• Sequence converges to number  $a \Rightarrow$  Sequence is convergent.

Sequence  $\{a_n\}$  diverges (is divergent): Sequence has no limit.

### 1.3. Sequences and their Limits. (+ Series) 7/15

Thm 1.6. Suppose  $\{a_n\}$  and  $\{b_n\}$  are convergent, and  
 $\lim_{n \rightarrow \infty} a_n = a$ ,  $\lim_{n \rightarrow \infty} b_n = b$ . Then,

(a)  $\lim_{n \rightarrow \infty} (a_n + b_n) = a + b$ .

(b)  $\lim_{n \rightarrow \infty} (a_n b_n) = ab$ .

(c) if  $a \neq 0$ , then (1) for  $n$  large enough,  $a_n \neq 0$

(2)  $\lim_{n \rightarrow \infty} \frac{1}{a_n} = \frac{1}{a}$

Thm 1.7. Suppose for  $n > N$ ,  $a_n \leq b_n \leq c_n$ .

and that  $\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} c_n = a$ .

Then,  $\lim_{n \rightarrow \infty} b_n = a$ .

Def. Sequence  $\{a_n\}$  is **increasing**: for  $n \in \mathbb{N}$ ,  $a_n \leq a_{n+1}$ .

Sequence  $\{a_n\}$  is **decreasing**: for  $n \in \mathbb{N}$ ,  $a_n \geq a_{n+1}$ .

Sequence  $\{a_n\}$  is **monotonic**: either  $\{a_n\}$  is increasing

or decreasing.  
Def. Sequence  $\{a_n\}$  is **bounded**:  $\exists B > 0$  s.t.  $|a_n| \leq B$   
for  $n \in \mathbb{N}$ .

• The number  $B$  is called **Bound**.

Sequence  $\{a_n\}$  is **bounded above by  $K$**

:  $\exists K$  s.t.  $a_n < K$  for  $n \in \mathbb{N}$ .

Sequence  $\{a_n\}$  is **bounded below by  $K$**

:  $\exists K$  s.t.  $a_n > K$  for  $n \in \mathbb{N}$ .

Thm. 1.8. **Every convergent sequence is bounded.**

Thm 1.10. **The monotone convergence theorem.**

: **A bounded monotone sequence converges.**

# 1.3. Sequences and their Limits. (+ Series) 7/1/21

Def. **Geometric Sequence**: Sequence of numbers that follow the pattern of multiplying by a fixed number to get the next number.

Thm. 1.11. the sequence  $\{r^n\}$

(a) Converges to 0 if  $|r| < 1$

(b) Converges to 1 if  $r = 1$

(c) diverges for  $r \leq -1, r > 1$

Def. The sequence  $\{a_n\}$  exist, then we define

$\Rightarrow$  ① **Partial Sums**:  $S_n = a_1 + a_2 + \dots + a_n = \sum_{i=1}^n a_i$

② **Series**:  $\lim_{n \rightarrow \infty} S_n = \sum_{n=1}^{\infty} a_n$

if ② exist, then we say the series converges.

otherwise, it diverges.

Thm. 1.12. if  $\sum_{n=1}^{\infty} a_n$  converges, then  $\lim_{n \rightarrow \infty} a_n = 0$ .

Thm. 1.13. **Geometric Series**. if  $|d| < 1$ ,  $S_n = (1 + d + d^2 + \dots + d^n)$  converges, and  $\lim_{n \rightarrow \infty} S_n = \sum_{n=0}^{\infty} d^n = \frac{1}{1-d}$ .  
if  $|d| > 1$ , it diverges.

Thm. 1.14. **Comparison theorem**: Suppose that for all  $n$ ,  $0 \leq a_n \leq b_n$   
if  $\sum_{n=1}^{\infty} b_n$  conv.,  $\sum_{n=1}^{\infty} a_n$  conv.

\*대우: for all  $n$ ,  $0 \leq a_n \leq b_n$ , if  $\sum_{n=1}^{\infty} a_n$  div.,  $\sum_{n=1}^{\infty} b_n$  div.

Thm. 1.15. **Limit Comparison Theorem**. Suppose that for all  $n$ ,  $a_n > 0$  and  $b_n > 0$   
if  $\lim_{n \rightarrow \infty} \frac{a_n}{b_n}$  exist and is a positive number, then  
 $\sum_{n=1}^{\infty} a_n$  converges if and only if  $\sum_{n=1}^{\infty} b_n$  converges

\*대우:  $\sim$ ,  $\sum_{n=1}^{\infty} a_n$  diverges if and only if  $\sum_{n=1}^{\infty} b_n$  diverges

Thm 1.16. If  $\sum_{n=1}^{\infty} |a_n|$  converges, then  $\sum_{n=1}^{\infty} a_n$  also converges.

$\hookrightarrow$  later, we say  $\sum_{n=1}^{\infty} a_n$  absolutely converges

### 1.3. Sequences and their Limits. (+ Series) 7/15.

Thm. 1.17. **Alternating Series Theorem.**

If  $a_n$  is positive, decreasing,  $\lim_{n \rightarrow \infty} a_n = 0$ ,  
then,  $\sum_{n=1}^{\infty} (-1)^n a_n$  converges.

Def 1.17. We say  $\sum_{n=1}^{\infty} a_n$  **converges conditionally**

If  $\sum_{n=1}^{\infty} a_n$  converges and  $\sum_{n=1}^{\infty} |a_n|$  diverges.

We say  $\sum_{n=1}^{\infty} a_n$  **converges absolutely** if both converge.

Thm 1.18. **Ratio test.** Suppose that  $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L$ , then

(a) if  $L < 1$ ,  $\sum_{n=1}^{\infty} a_n$  converges absolutely.

(b) if  $L > 1$ ,  $\sum_{n=1}^{\infty} a_n$  diverges.

if  $L = 1$ , nothing is conclusive.

Def. **Cauchy's criterion.**

A sequence  $\{a_n\}$  is called a **Cauchy sequence**

if  $\forall \epsilon > 0, \exists N \in \mathbb{N}$  s.t. if  $n, m > N$ ,

then  $|a_n - a_m| < \epsilon$ .

Thm. 1.20. Every Cauchy sequence is convergent.

# 1.4. The Number $e$ .

Def. Number  $e$  is the limit of Sequence  $E_n$ ,

$$\text{where } E_n = \left(1 + \frac{1}{n}\right)^n$$

⊗ Let's show that  $E_n$  converges.

① **Monotonicity of  $E_n$** : Let's think  $n+1$  numbers, which are  $\underbrace{\left(1 + \frac{1}{n}\right), \left(1 + \frac{1}{n}\right), \dots, \left(1 + \frac{1}{n}\right)}_{n \text{ times}}, 1$

$n$  is positive, so each terms are positive. Let's use A-G Inequality

$$\begin{aligned} \text{AM} &= \frac{n \cdot \left(1 + \frac{1}{n}\right) + 1}{n+1} = \frac{n+1+1}{n+1} = 1 + \frac{1}{n+1} \\ \text{GM} &= \left\{ \left(1 + \frac{1}{n}\right)^n \right\}^{\frac{1}{n+1}} \end{aligned} \quad \left. \begin{array}{l} \rightarrow \text{AM} \geq \text{GM} \\ \text{AM}^{n+1} \geq \text{GM}^{n+1} \end{array} \right\}$$

$$\text{So, } \left(1 + \frac{1}{n+1}\right)^{n+1} \geq \left(1 + \frac{1}{n}\right)^n, \quad E_{n+1} \geq E_n.$$

② **Boundness of  $E_n$** : let define  $f_n = \left(1 + \frac{1}{n}\right)^{n+1}$ .

we know that  $\left(1 + \frac{1}{n}\right) > 1$ , so  $E_n < f_n$ .

⊗ Let's think  $n+1$  numbers, which are  $\underbrace{\left(1 - \frac{1}{n}\right), \dots, \left(1 - \frac{1}{n}\right)}_{n \text{ times}}, 1$   
let's use AM-GM inequality.

$$\begin{aligned} \text{AM} &= \frac{n \left(1 - \frac{1}{n}\right) + 1}{n+1} = \frac{n}{n+1} \\ \text{GM} &= \left\{ \left(1 - \frac{1}{n}\right)^n \right\}^{\frac{1}{n+1}} \end{aligned} \quad \left. \begin{array}{l} \rightarrow \text{AM}^{n+1} \geq \text{GM}^{n+1} \end{array} \right\}$$

so,  $\left(\frac{n}{n+1}\right)^{n+1} \geq \left(1 - \frac{1}{n}\right)^n \Leftrightarrow \left(\frac{n}{n+1}\right)^n \geq \left(\frac{n+1}{n}\right)^{n+1}$   
 $\Leftrightarrow \left(1 + \frac{n}{n-1}\right)^n \geq \left(1 + \frac{1}{n}\right)^{n+1}$   
which means  $f_n \leq f_{n-1}$

By the box above, we know  $E_n < f_n < f_{n-1} < \dots < f_1$ ,

$$f_1 = \left(1 + \frac{1}{1}\right)^2 = 4, \quad \text{so } E_n < 4.$$

By ① and ②, and By **Monotone Convergence Theorem**,

$E_n$  Converges, and the limit is number  $e$ .

# Calculus

## Series Convergence Tests

Test	Series	Converges	Diverges	Remarks
<b>For Divergence (TFD)</b>	$\sum_{n=1}^{\infty} a_n$	<b>CANNOT show convergence</b>	$\lim_{n \rightarrow \infty} a_n \neq 0$	<b>always check first!</b>
<b>Geometric</b>	$\sum_{n=1}^{\infty} ar^{n-1}$	$ r  < 1$	$ r  \geq 1$	sum = $\frac{\text{first term}}{1-r}$
<b>Telescoping</b>	$\sum_{n=1}^{\infty} (b_n - b_{n+k})$	$\lim_{n \rightarrow \infty} b_{n+k} = L$ L has to be finite	$\lim_{n \rightarrow \infty} b_{n+k}$ D.N.E. or inf	write out several terms then cancel stuff to find partial sum
<b>P-Series</b>	$\sum_{n=1}^{\infty} \frac{1}{n^p}$	$p > 1$	$p \leq 1$	famous sum $\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$
<b>Integral</b>	$\sum_{n=1}^{\infty} a_n$ $a_n = f(n) \geq 0$	$\int_1^{\infty} f(x) dx$ Converges	$\int_1^{\infty} f(x) dx$ Diverges	$f(x)$ has to be positive, continuous & decreasing for $x \geq 1$
<b>Direct Comparison (DCT)</b>	$\sum_{n=1}^{\infty} a_n$ $a_n > 0$	$\sum_{n=1}^{\infty} a_n \leq$ a known convergent	$\sum_{n=1}^{\infty} a_n \geq$ a known divergent	try to use $p$ -series or geometric series to compare
<b>Limit Comparison (LCT)</b>	$\sum_{n=1}^{\infty} a_n$ $a_n > 0$	$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0$ & $\sum_{n=1}^{\infty} b_n$ is known to be convergent	$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0$ & $\sum_{n=1}^{\infty} b_n$ is known to be divergent	this version of LCT is inconclusive if $L = 0$ or $L = \infty$
<b>Alternating (AST)</b>	$\sum_{n=1}^{\infty} (-1)^{n-1} b_n$ $b_n \geq 0$	(1.) $\lim_{n \rightarrow \infty} b_n = 0$ (2.) $b_{n+1} \leq b_n$	use TFD $\lim_{n \rightarrow \infty} (-1)^{n-1} b_n \neq 0$	$(-1)^{n-1}$ $= \cos((n-1)\pi)$
<b>Ratio</b>	$\sum_{n=1}^{\infty} a_n$	$\lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right  = L < 1$	$\lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right  = L > 1$	inconclusive if $L = 1$ great for ! and $( )^n$
<b>Root</b>	$\sum_{n=1}^{\infty} a_n$	$\lim_{n \rightarrow \infty} \sqrt[n]{ a_n } = L < 1$	$\lim_{n \rightarrow \infty} \sqrt[n]{ a_n } = L > 1$	inconclusive if $L = 1$ great for $( )^n$

If  $\sum_{n=1}^{\infty} |a_n|$  converges, then  $\sum_{n=1}^{\infty} a_n$  is **absolute convergent** (which implies  $\sum_{n=1}^{\infty} a_n$  also converges)

If  $\sum_{n=1}^{\infty} a_n$  converges but  $\sum_{n=1}^{\infty} |a_n|$  diverges, then  $\sum_{n=1}^{\infty} a_n$  is **conditional convergent**

## 2. Function and Continuity

### 2.1. The Notion of a Function.

Def. **function**: a rule that assigns to every number  $x$  in a collection  $D$ , a number  $f(x)$ .

- The set  $D$  is called the domain of the function
- $f(x)$  is called the value of the function at  $x$
- The set of all values of a function is called its range.
- The set of ordered pairs  $(x, f(x))$  is called the graph of  $f$

Def. A function  $f$  is **bounded**:  $\exists m > 0$  s.t.  $|f(x)| \leq m$ .

A function  $g$  is **bounded away from 0**:  $\exists p > 0$  s.t.  $|g(x)| > p$

### 2.2. Continuity.

Def. **A function is continuous at  $c$**

:  $\forall \epsilon > 0, \exists \delta > 0$  s.t. if  $|x - c| < \delta$ , then  $|f(x) - f(c)| < \epsilon$

Def. **The Limit of a function  $f(x)$**

**as  $x$  tends to  $c$  is  $L$**

:  $\lim_{x \rightarrow c} f(x) = L \Leftrightarrow \forall \epsilon > 0, \exists \delta > 0$  s.t. if  $0 < |x - c| < \delta$ , then  $|f(x) - L| < \epsilon$ .

Def. **A function is continuous at  $c$**

$\Rightarrow$  we can also say  $\lim_{x \rightarrow c} f(x) = f(c)$ .

$f$  is not continuous at  $c$

:  $f$  is discontinuous at  $c$ .

## 2.2. Continuity. 7/15

Thm 2.1. If  $\lim_{x \rightarrow c} f(x) = L_1$ ,  $\lim_{x \rightarrow c} g(x) = L_2$ , then the following holds:

(a)  $\lim_{x \rightarrow c} (f(x) + g(x)) = L_1 + L_2$ .

(b)  $\lim_{x \rightarrow c} f(x)g(x) = L_1 L_2$ .

(c) If  $L_1 \neq 0$ , then  $\lim_{x \rightarrow c} \frac{1}{f(x)} = \frac{1}{L_1}$

Thm 2.2. **Squeeze Theorem.**

If  $f(x) \leq g(x) \leq h(x)$  for all  $x$  in open interval containing  $c$ , except possibly at  $x=c$ ,

and if  $\lim_{x \rightarrow c} f(x) = \lim_{x \rightarrow c} h(x) = L$ , then  $\lim_{x \rightarrow c} g(x) = L$ .

Thm 2.3. Suppose  $f, g, h$  is continuous at  $c$ , and  $h(c) \neq 0$

Then  $f+g, fg, \frac{f}{h}$  are continuous at  $c$ .

Def. A function  $f$  is continuous on an open interval  $(a, b)$

:  $\forall c \in (a, b)$  s.t.  $f$  is continuous at  $c$ .

A function  $f$  is continuous on an closed interval  $[a, b]$

:  $f$  is continuous at an interval  $(a, b)$

&  $\forall \epsilon > 0, \exists \delta > 0$  s.t. if  $0 \leq x - a < \delta$ ,

then  $|f(x) - f(a)| < \epsilon$  ( $\Leftrightarrow \lim_{x \rightarrow a^+} f(x) = f(a)$ )

&  $\forall \epsilon > 0, \exists \delta > 0$  s.t. if  $-\delta < x - b \leq 0$ ,

then  $|f(x) - f(b)| < \epsilon$  ( $\Leftrightarrow \lim_{x \rightarrow b^-} f(x) = f(b)$ ).

Def. A function  $f$  is called Uniformly continuous

on an interval  $I$ :  $\forall \epsilon > 0, \exists \delta > 0$  s.t. if  $|x - z| < \delta, x, z \in I$ ,  
then  $|f(x) - f(z)| < \epsilon$ .

Thm. 2.4. If a function  $f$  is continuous on an closed interval  $[a, b]$ ,  
then  $f$  is uniformly continuous on  $[a, b]$ .

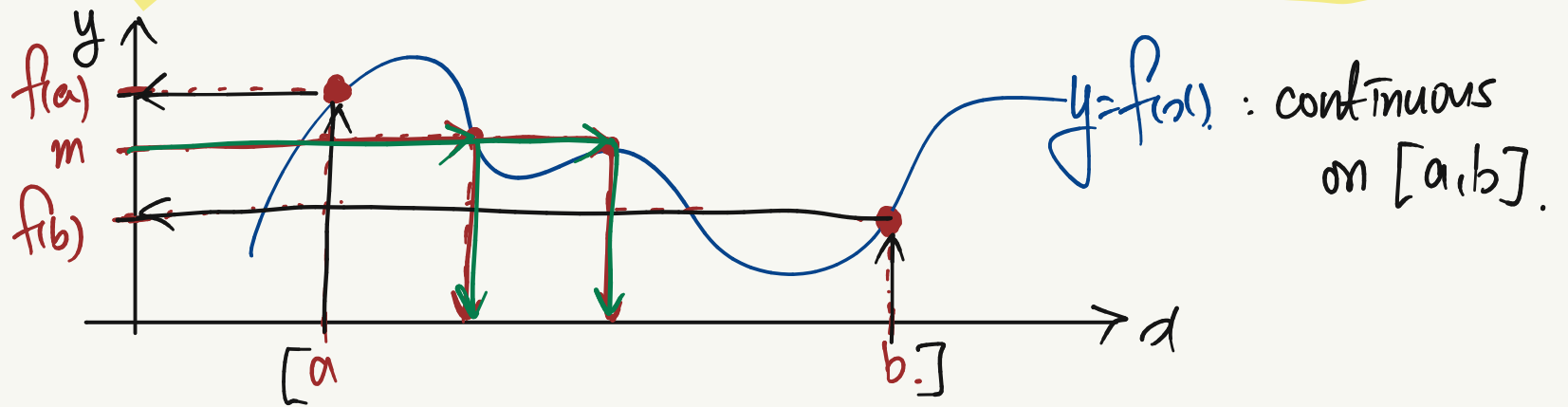


## 2.2. Continuity. 7-1/2.

Thm. 2.5. The Intermediate Value Theorem (IVT) (사잇값 정리)

If  $f$  is continuous on a closed interval  $[a, b]$ ,

then  $f$  takes on all values between  $f(a)$  and  $f(b)$ .



Thm 2.6. The Extreme Value Theorem (EVT) (극값 정리)

If  $f$  is continuous on a closed interval  $[a, b]$ ,

then  $f$  takes both a maximum value and

a minimum value at some points in  $[a, b]$ .

Cor: If  $f$  is continuous on  $(a, b)$ , and  $\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow b^-} f(x) = \infty$ , then  $f$  has minimum value at some point in  $(a, b)$ .

Similarly,  $\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow b^-} f(x) = -\infty$ ,

then  $f$  has maximum value at some point in  $(a, b)$ .

## 2.3. Composition and Inversions of Functions.

Def. Let  $f$  and  $g$  be two functions, and suppose that all range of  $g$  is included in the domain of  $f$ . Then

The composition of  $f$  with  $g \Leftrightarrow f \circ g := (f \circ g)(x) = f(g(x))$ .

Thm. 2.7. The composition of two continuous function is continuous.

Thm. 2.8. Suppose  $f \circ g$  is defined on an open interval containing  $c$ , that

$\lim_{x \rightarrow c} g(x) = L$ , and that  $f$  is continuous at  $L$ .

Then,  $\lim_{x \rightarrow c} (f \circ g)(x) = f(L)$ , that is,  $\lim_{x \rightarrow c} f(g(x)) = f(\lim_{x \rightarrow c} g(x))$ .

## 2.3. Composition and Inversions of Functions. 7/15.

Def. A function  $g$  is called **invertible**

: If function  $g$  has the property that different inputs always lead to different outputs,

(i.e.  $x_1 \neq x_2$  implies  $f(x_1) \neq f(x_2)$ )

then we can determine its input from output.

**Inverse function  $f$  of invertible function  $g$**

: the **domain of  $f$**  is **the range of  $g$** .

**$f(y)$**  is defined as **the number  $x$**  for which  **$g(x) = y$** .

• We denote  $f$  as  $g^{-1}$  (i.e.  $f = g^{-1}$ ).

Def. A function  $f$  is **increasing**:  **$f(a) < f(b)$**  whenever  **$a < b$** .

A function  $f$  is **decreasing**:  **$f(a) > f(b)$**  whenever  **$a < b$** .

A function  $f$  is **nondecreasing**:  **$f(a) \leq f(b)$**  whenever  **$a < b$** .

A function  $f$  is **nonincreasing**:  **$f(a) \geq f(b)$**  whenever  **$a < b$** .

A function  $f$  is **strictly monotonic**:  $f$  is either **increasing** or **decreasing**.

A function  $f$  is **monotonic**:  $f$  is either **nonincreasing** or **nondecreasing**.

Lemma. If the function  $f$  is **strictly monotonic**, then  $f$  is **invertible**.

Thm. 2.9. **Inversion Theorem**.

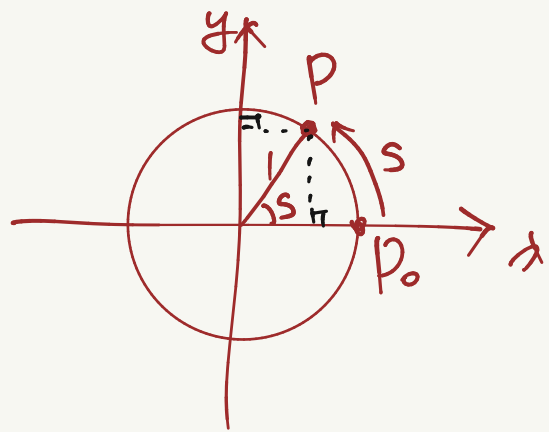
Suppose that  $f$  is **continuous** and **strictly monotonic** function defined on an interval  **$[a, b]$** .

Then, its inverse  $g$  is **continuous strictly monotonic** function defined on the closed interval between  **$f(a)$**  and  **$f(b)$** .

## 2.4 Sine and Cosine / 2.5 Exponential Function.

### Def. Sine and Cosine.

Let's think Unit Circle which centered at origin.  
 $s$  is the distance along the arc between  $P_0$  and  $P$ .



Denote  $x$  and  $y$ -coordinates of  $P(s)$  by  $x(s)$  and  $y(s)$ .

We define  $\begin{cases} \cos s = x(s) \\ \sin s = y(s) \end{cases}$ .

### Def. Exponential Function

: every continuous function  $f$  that satisfies

$$f(x+y) = f(x)f(y) \text{ and } a = f(1) > 0.$$

$\Rightarrow$  We can prove  $f(x) = a^x$  for  $x \in \mathbb{R}$ .

$\hookrightarrow$  ① positive integer

② positive integer reciprocal.

③ positive rational number

④ Zero and negative rational number  
 $\Rightarrow$  rational number.

⑤ Thus  $f$  is continuous, irrational numbers

$\Rightarrow$  Real number

Thm. Exponential Growth. For  $a > 1$ ,

$$\lim_{x \rightarrow \infty} \frac{a^x}{x^k} = \infty, \text{ no matter how } k \text{ is big integer.}$$

Def. Logarithm: Since  $f(x) = a^x$  ( $a \neq 1$ ) is continuous strictly monotonic function,  $f$  is invertible.

We denote the inverse of  $f(x) = a^x$  as  $g(x) = \log_a x$ .

When  $a$  is the number  $e$ , we defined before,

Simply denote as  $g(x) = \log x$ .

## 2.6. Sequence of Functions and Their Limits.

Def. A sequence of functions

: List of functions  $f_1, f_2, f_3, \dots$  with a common domain  $D$

The sequence of functions  $f_n$  converges pointwise to a function  $f$  on  $D$

:  $\lim_{n \rightarrow \infty} f_n(x) = f(x)$  for each  $x \in D$

$\Leftrightarrow \forall x \in D, \forall \epsilon > 0, \exists N \in \mathbb{N}$  s.t. if  $n > N$ , then  $|f_n(x) - f(x)| < \epsilon$ .

The sequence of functions  $f_n$  converges uniformly to a function  $f$  on  $D$

:  $\forall \epsilon > 0, \exists N \in \mathbb{N}$  s.t. if  $n > N$ , then

$|f_n(x) - f(x)| < \epsilon$  for all  $x \in D$ .

Thm. 2.11. Let  $\{f_n\}$  be a sequence of functions,

each continuous on the closed interval  $[a, b]$ .

If  $\{f_n\}$  converges uniformly to  $f$  on  $[a, b]$ , then  $f$  is continuous on  $[a, b]$ .

Thm. 2.12. Suppose  $\{f_n\}, \{g_n\}$  are uniformly convergent sequences of continuous functions on  $[a, b]$ , converging to  $f$  and  $g$ .

Then, (a)  $f_n + g_n$  converges uniformly to  $f + g$  on  $[a, b]$ .

(b)  $f_n g_n$  " "  $f g$  "

(c) If  $f \neq 0$  on  $[a, b]$ , then (1) for large  $n$ ,  $f_n \neq 0$ .  
(2)  $\frac{1}{f_n}$  converges uniformly to  $\frac{1}{f}$  on  $[a, b]$ .

(d) If  $h$  is a continuous function with range contained in  $[a, b]$ , then  $g_n \circ h$  converges uniformly to  $g \circ h$  on  $[a, b]$ .

(e) If  $k$  is a continuous function on a closed interval contains the range of  $g_n$  and  $g$ , then  $k \circ g_n$  converges uniformly to  $k \circ g$  on  $[a, b]$ .

## 2.6. Sequences of Functions and Their Limits 7/15

Def. The sequence of functions  $\{f_n\}$  exist, then we define

$\Rightarrow$  ① Partial Sums:  $S_n = f_1 + f_2 + \dots + f_n = \sum_{i=1}^n f_i$

② Series:  $\lim_{n \rightarrow \infty} S_n = \sum_{n=1}^{\infty} f_n$

if  $\lim_{n \rightarrow \infty} S_n(x)$  exist, denote it by  $f(x)$ ,

then we say the series converges to  $f(x)$  at  $x$ .

We write  $\sum_{n=0}^{\infty} f_n(x) = f(x)$ .

if the sequence of partial sums converges uniformly on  $D$ ,

then we say the series converges uniformly on  $D$ .

Def. A power series is a series of the form  $\sum_{n=0}^{\infty} A_n(x-a)^n$

• Coefficient: The numbers  $A_n$ .

• Center of the power series: The number  $a$ .

Thm. 2.13. For a power series  $\sum_{n=0}^{\infty} A_n(x-a)^n$ , one of following must hold:

(a) The series converge absolutely for every  $x$ .

(b) " only for  $x=a$ .

(c) There is a positive number  $R$ , called the radius of convergence, such that

the series converges absolutely for  $|x-a| < R$

diverges for  $|x-a| > R$ .

In case (c), the series might or might not

converge at  $x=a \pm R$

Thm 2.14. A power series  $\sum_{n=0}^{\infty} A_n(x-a)^n$  converges uniformly to its limit function on every closed interval  $[a-r, a+r]$ , where  $0 < r < R$ ,  $R$  is the radius of convergence.

In particular, the limit function is continuous on  $(a-R, a+R)$

## 2.6. Sequences of Functions and Their Limits 7/15

Thm. (by problem 2.6(1)).

Consider a power series  $\sum_{n=0}^{\infty} A_n x^n$ .

Suppose  $L = \lim_{n \rightarrow \infty} |A_n|^{1/n}$  exists and is positive.

Then, the radius of convergence ( $R$ ) is  $\frac{1}{L}$ .

## 3. The Derivative and Differentiation.

### 3.1. The Concept of Derivative

Def. A function  $f$  is differentiable at  $a$

: The limit  $\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$  exists.

This limit is called derivative of  $f$  at  $a$ , and denoted by  $f'(a)$

$$\text{i.e. } f'(a) = \lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

Def. Linear approximation to  $f$  at  $a$

$$: L(x) = f(a) + f'(a)(x-a)$$

Thm. 3.1. A function is differentiable at  $a$

implies the function is continuous at  $a$ .

⊗ Some Uses for the Derivatives.

Speed = Rate of change of distance as a function of time.

Velocity = " position " time

Slope = " height " horizontal distance

Current = " amount of electric charge " time

## 3.2. Differential Rules.

Thm. 3.2. Derivative of sums and constant multiples.

If  $f$  and  $g$  are differentiable at  $a$ , and  $c$  is any constant,

then  $f+g$ ,  $cf$  are differentiable at  $a$ , and

$$(f+g)'(a) = f'(a) + g'(a) \quad / \quad (cf)'(a) = cf'(a).$$

Thm. 3.3. Product Rule.

If  $f$  and  $g$  are differentiable at  $a$ ,

then their product is differentiable at  $a$ , and

$$(fg)'(a) = f(a)g'(a) + f'(a)g(a).$$

Thm 3.4. Power Rule

For every positive integer  $n$ ,

$$(x^n)' = nx^{n-1}$$

Thm 3.5. Reciprocal Rule

If  $f$  is differentiable at  $a$  and  $f(a) \neq 0$ ,

then  $\frac{1}{f}$  is differentiable at  $a$ , and

$$\left(\frac{1}{f}\right)'(a) = \frac{-f'(a)}{\{f(a)\}^2}$$

Thm 3.6. Quotient Rule.

If  $f$  and  $g$  are differentiable at  $a$  and

$g(a) \neq 0$ , then their Quotient is differentiable at  $a$ ,

$$\text{and } \left(\frac{f}{g}\right)'(a) = \frac{f'(a)g(a) - f(a)g'(a)}{\{g(a)\}^2}$$

### 3.2. Differential Rules. Mts.

Thm 3.7. Chain Rule.

If  $f$  is differentiable at  $g(x)$  and  $g$  is differentiable at  $x$ , then  $f \circ g$  is differentiable at  $x$ , and

$$(f \circ g)'(x) = f'(g(x)) \cdot g'(x).$$

Thm. 3.8. Power Rule for Rational exponents.

For every rational number  $r \neq 0$ , and for every  $x > 0$ ,

$$(x^r)' = r x^{r-1}$$

### 3.3. Derivative of $e^x$ and $\log x$ .

Thm. 3.9.  $(e^x)' = e^x$ .

Thm.  $(\log x)' = \frac{1}{x}$  ( $x > 0$ ) /  $(\log |x|)' = \frac{1}{x}$  ( $x \neq 0$ )

Thm. 3.10. Power Rule (Complete!)

If  $r \neq 0$  and  $x > 0$ , then  $x^r$  is differentiable and  $(x^r)' = r x^{r-1}$ .

Thm. 3.11. Suppose  $y$  is a function of  $x$  for which

$$y' = ky$$

where  $k$  is a constant. Then there is a constant

$$C \text{ such that } y = Ce^{kx}$$

(pf). we need to show that the function  $\frac{y}{e^{kx}}$  is constant.

$$\begin{aligned} \Rightarrow \frac{d}{dx} \left( \frac{y}{e^{kx}} \right) &= \frac{d}{dx} (y e^{-kx}) = y' e^{-kx} + y \cdot (-k) e^{-kx} \\ &= (ky - ky) e^{-kx} = 0. \end{aligned}$$

$$\text{So, } \frac{d}{dx} \left( \frac{y}{e^{kx}} \right) = 0, \quad \frac{y}{e^{kx}} = C \text{ (constant)}, \quad y = Ce^{kx}$$



### 3.4. Derivatives of Trigonometric Functions.

Thm. 3.12.  $\sin' t = \cos t$  and  $\cos' t = -\sin t$

Thm. 3.13. Denote by  $f$  a solution of  $f'' + f = 0$  for which  $f(c)$  and  $f'(c)$  are both 0 at some point  $c$ . Then  $f(t) = 0$  for all  $t$ .

(pf).  $f'' + f = 0$ . multiply both sides by  $2f'$ .

$$\Rightarrow 2f''f' + 2ff' = 0.$$

By  $\begin{cases} \textcircled{1} (f^2)' = 2ff' \\ \textcircled{2} (f'^2)' = 2f''f' \end{cases}$ ,  $(f')^2 + f^2$  is constant.

$\Rightarrow$  at  $c$ ,  $0 + 0 = 0$  is constant.

So,  $(f')^2 + f^2 = 0$  for every  $t$ .

So,  $f' = f = 0$  for every  $t$ .

Thm. 3.14. Suppose  $f_1$  and  $f_2$  are two solutions of  $f'' + f = 0$  and that there is a number  $c$  for which  $f_1(c) = f_2(c)$  and  $f_1'(c) = f_2'(c)$ .

Then  $f_1(t) = f_2(t)$  for every  $t$ .

(pf) let  $f = f_1 - f_2$

then,  $f(c) = 0$ ,  $f'(c) = 0$ . By Thm 3.13,

$f(t) = 0$  for every  $t$ . so,  $f_1(t) = f_2(t)$  for every  $t$ .

Thm. 3.15. Addition law for the sine and cosine.

$$\cos(t+s) = \cos t \cos s - \sin t \sin s.$$

$$\sin(t+s) = \sin t \cos s + \cos t \sin s.$$

### 3.4. Derivatives of Trigonometric Functions.

Thm. Derivatives of Inverse Trigonometric Functions.

$$(\sin^{-1} x)' = \frac{1}{\sqrt{1-x^2}} \quad (-1 < x < 1)$$

$$(\cos^{-1} x)' = \frac{-1}{\sqrt{1-x^2}} \quad (-1 < x < 1)$$

$$(\tan^{-1} x)' = \frac{1}{1+x^2}$$

Thm. Derivatives of Various Trigonometric Functions.

$$\tan' x = \sec^2 x.$$

$$\sec' x = \sec x \tan x.$$

$$\cot' x = -\csc^2 x.$$

$$\csc' x = -\csc x \cot x.$$

Def. The hyperbolic cosine:  $\cosh x = \frac{e^x + e^{-x}}{2}$

The hyperbolic sine:  $\sinh x = \frac{e^x - e^{-x}}{2}$

Thm.  $(\cosh x)' = \sinh x$ .  $(\sinh x)' = \cosh x$

Thm. 3.1b. Suppose  $f_1$  and  $f_2$  are two solutions of  $f'' - f = 0$  and that there is a number  $c$  for which  $f_1(c) = f_2(c)$  and  $f_1'(c) = f_2'(c)$ .

Then  $f_1(t) = f_2(t)$  for every  $t$ .

## 3.5. Derivatives of Power Series.

Thm. 3.17. Term-by-term differentiation.

If the power series  $f(x) = \sum_{n=0}^{\infty} a_n x^n$

converges on  $-R < x < R$ ,

then  $f$  is differentiable on  $(-R, R)$ , and

$$f'(x) = \sum_{n=1}^{\infty} n a_n x^{n-1}.$$