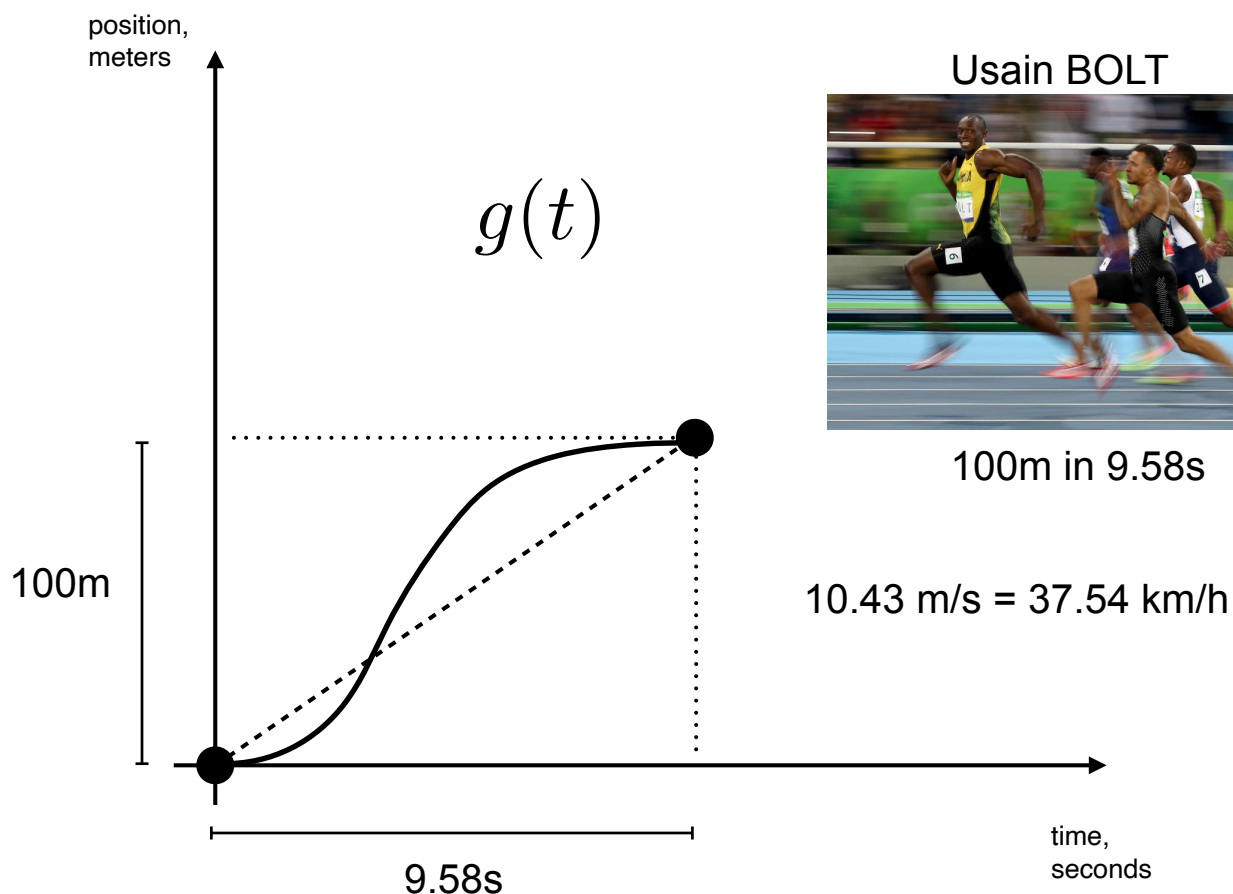


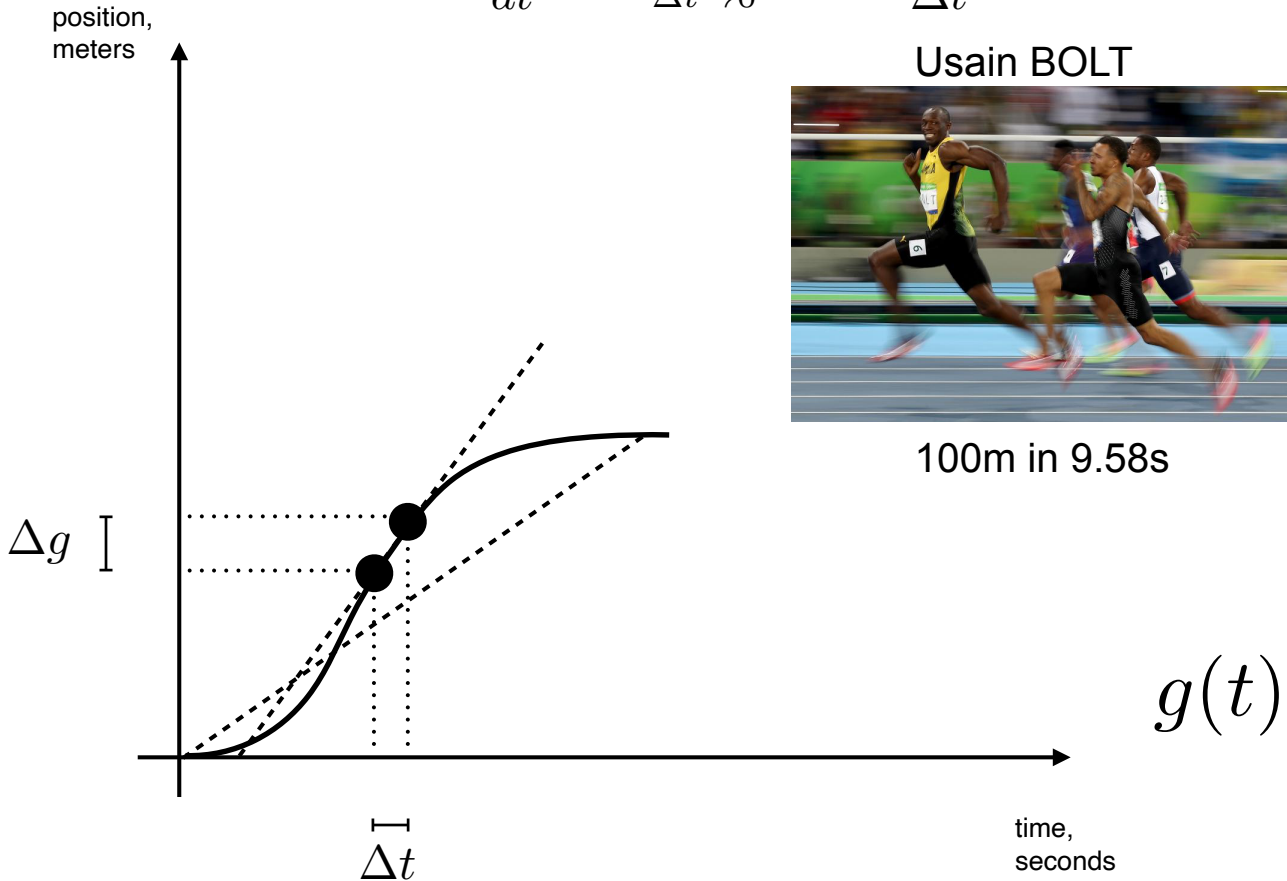
elementary math refresher

- (Mathematical) **functions** of one variable
- The **graph** of a function
- Adding or multiplying by a constant: how does the graph change?
- Straight lines, exponentials, logarithms,...

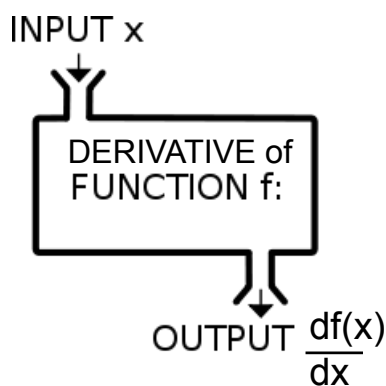
- First derivative of a function of one variable
- Definite and indefinite integrals (of a function of one variable)



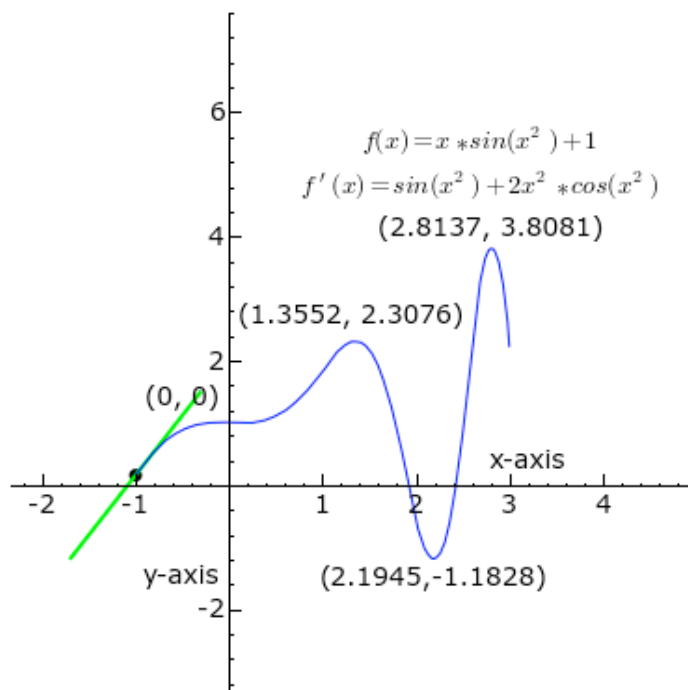
$$g'(t) = \frac{dg(t)}{dt} = \lim_{\Delta t \rightarrow 0} \frac{g(t + \Delta t) - g(t)}{\Delta t}$$



The Derivative of a function



$$\frac{d}{dx} f(x) \quad f'(x) \quad \dot{f}(x)$$

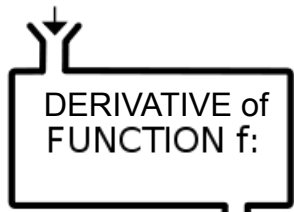


$$\lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$



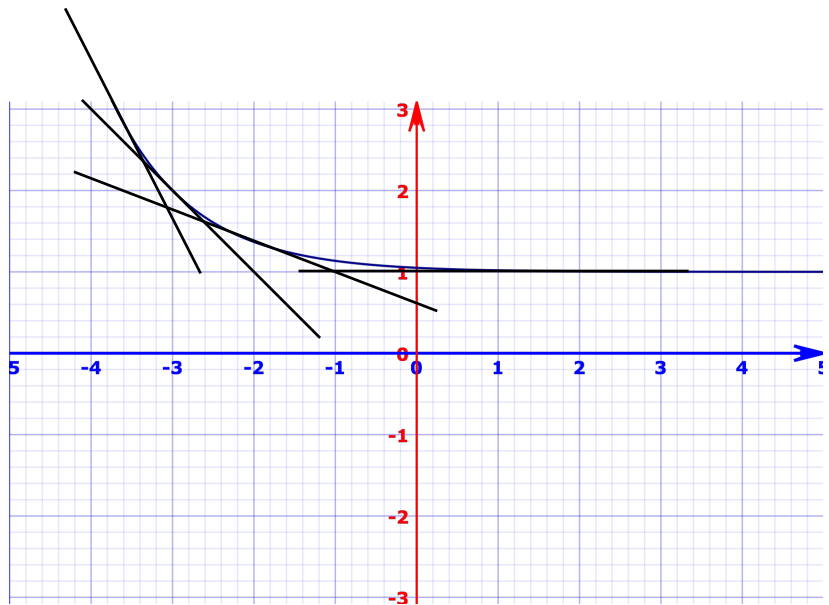
The Derivative of a function

INPUT x



OUTPUT $\frac{df(x)}{dx}$

$$f(x) = 1 + e^{-x-3}$$



$$\lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x}$$

<http://www.mathsisfun.com/data/function-grapher.php>

$1+e^{-(x-3)}$

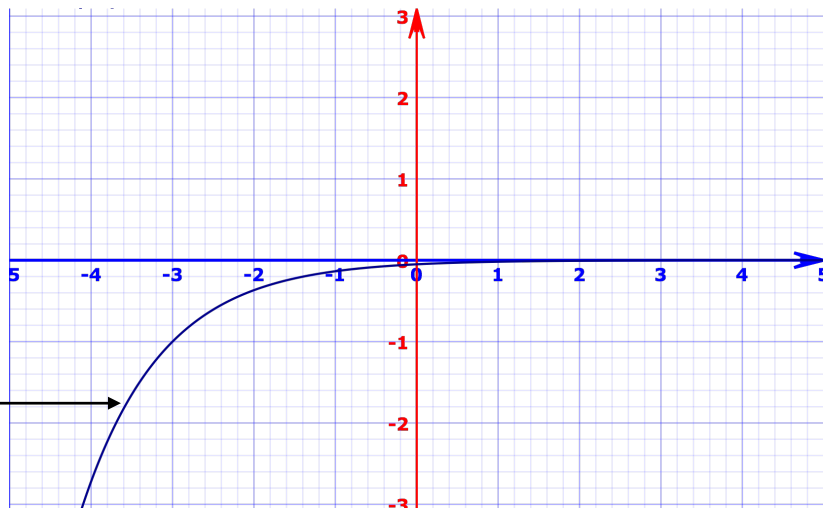
The Derivative of a function

INPUT x



OUTPUT $\frac{df(x)}{dx}$

$$f(x) = 1 + e^{-x-3}$$



$$\frac{df(x)}{dx} = 0 - e^{-x-3}$$

<http://www.mathsisfun.com/data/function-grapher.php>

$1+e^{-(x-3)}$

Derivatives of elementary functions

$$\frac{d}{dx} a = 0$$

$$\frac{d}{dx} x = 1 \qquad \frac{d}{dx} x^n = n x^{n-1}$$

$$\frac{d}{dx} \ln(x) = \frac{1}{x}$$

$$\frac{d}{dx} e^x = e^x$$

$$\frac{d}{dx} \sin(x) = \cos(x) \qquad \frac{d}{dx} \cos(x) = -\sin(x)$$

$$\frac{d}{dx} [af(x)] = a \frac{d}{dx} f(x) \qquad \text{multiplication by a constant}$$

$$\frac{d}{dx} [af(x) + bg(x)] = a \frac{d}{dx} f(x) + b \frac{d}{dx} g(x) \qquad \text{linear combination}$$

$$\frac{d}{dx} [f(x)g(x)] = g(x) \frac{d}{dx} f(x) + f(x) \frac{d}{dx} g(x) \qquad \text{product}$$

$$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{g(x) \frac{d}{dx} f(x) - f(x) \frac{d}{dx} g(x)}{g(x)^2} \qquad \text{ratio}$$

$$\frac{d}{dx} [f(g(x))] = \frac{d}{du} f(u) \frac{d}{dx} g(x) \qquad \text{composition (chain-rule)}$$

$u = g(x)$

$$\frac{d}{dx} [3\sin(x)] = 3\cos(x)$$

multiplication by a constant

$$\frac{d}{dx} [\sin(x) - e^x] = \cos(x) - e^x$$

linear combination

$$\frac{d}{dx} [x^4 \ln(x)] = 4x^3 \ln(x) + \frac{x^4}{x}$$

product

$$\frac{d}{dx} \left[\frac{1}{x} \right] = -\frac{1}{x^2}$$

ratio

$$\frac{d}{dx} \left[e^{-x/a} \right] = -\frac{e^{-x/a}}{a}$$

composition (chain-rule)

Indefinite Integrals

(inverse operation of the derivatives)

$$g(t) \rightarrow \frac{d}{dt} g(t)$$

$$\int f(x) dx = F(x) + \text{constant}$$

$$\frac{d}{dx} (F(x) + \text{constant}) = f(x)$$

Integrals of elementary functions

$$\int a \, dx = a x + \text{constant}$$

$$\int x \, dx = \frac{1}{2} x^2 + \text{constant} \quad \int x^n \, dx = \frac{1}{n+1} x^{n+1} + \text{constant}$$

$$\int \frac{1}{x} \, dx = \ln(x) + \text{constant}$$

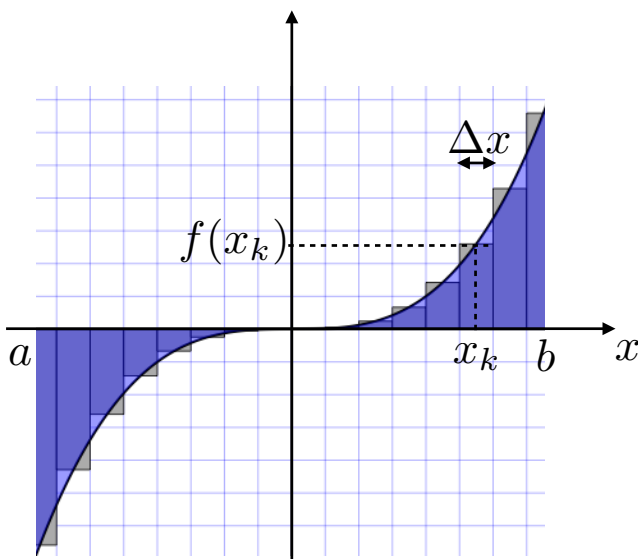
$$\int e^{a x} \, dx = \frac{1}{a} e^{a x} + \text{constant}$$

$$\int \cos(x) \, dx = \sin(x) + \text{constant}$$

$$\int \sin(x) \, dx = -\cos(x) + \text{constant}$$

Definite Integrals

(fundamental theorem of integral calculus)



$$\begin{aligned} A = & f(a)\Delta x + \dots \\ & + f(x_k)\Delta x + f(x_{k+1})\Delta x + \\ & + f(x_{k+2})\Delta x + f(x_{k+3})\Delta x + \dots \\ & \dots + f(b)\Delta x \end{aligned}$$

$$A = \sum_{k=1}^N f(x_k)\Delta x$$

$$A = \sum_{k=0}^N f(x_k) \Delta x \rightarrow \int_a^b f(x) dx$$

$$\int_a^b f(x) dx = F(b) - F(a)$$

$$\int_a^b \frac{d}{dx} F(x) dx = F(b) - F(a)$$

$$\int f(x) dx = F(x) + \text{constant}$$
$$\frac{d}{dx} (F(x) + \text{constant}) = f(x)$$

