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Appunti universitari

Tesi di laurea

Cartoleria e cancelleria

Stampa file e fotocopie

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Rilegature

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A P P U N T I

STUDENTE: Calabrese

MATERIA: Analisi Matematica I + Eserc. Prof. Boteri

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**ATTENZIONE: QUESTI APPUNTI SONO FATTI DA STUDENTIE NON SONO STATI VISIONATI DAL DOCENTE.
IL NOME DEL PROFESSORE, SERVE SOLO PER IDENTIFICARE IL CORSO.**

→ The set of all subsets of A is called the power set of A

The symbol is $P(A)$

$$A = \{a; b; c\}$$

Power sets: $\emptyset; \{a\}; \{b\}; \{c\}; \{a, b\}; \{a, c\}; \{b, c\}; \{a, b, c\}$

8 subsets in this case

3 elements \rightarrow 8 subsets $= 2^3$

so that means that if A has n elements, then $P(A)$ has 2^n elements

The COMPLEMENTS

Given a subset $A \subseteq X$, the complement of A (in X) (we write \bar{A} or $\complement A$ or $\complement_x A$) is the set of x elements that don't belong to A

$$\complement A = \{x \in X : x \notin A\}$$

Properties

$$\complement \complement X = X \quad \complement \emptyset = X \quad \complement(\complement A) = A$$

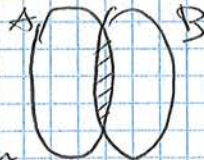
INTERACTION BETWEEN SETS [A - B]

UNION SET: $A \cup B$

set of all x belonging to A or to B or both



INTERSECTION SET $A \cap B$



The common elements between A and B

when there is not any common element we are talking about

DISJOINED SET: $A \cap B = \emptyset$

THE DIFFERENCE SET $A \setminus B$

is The set of elements that which belong to A but not to B



THE SYMMETRIC DIFFERENCE $A \Delta B$

set of x elements that belong to A and not to B or "vice versa"



we can see the symmetric difference as an union without the intersection

$$A \Delta B = (A \cup B) \setminus (A \cap B)$$

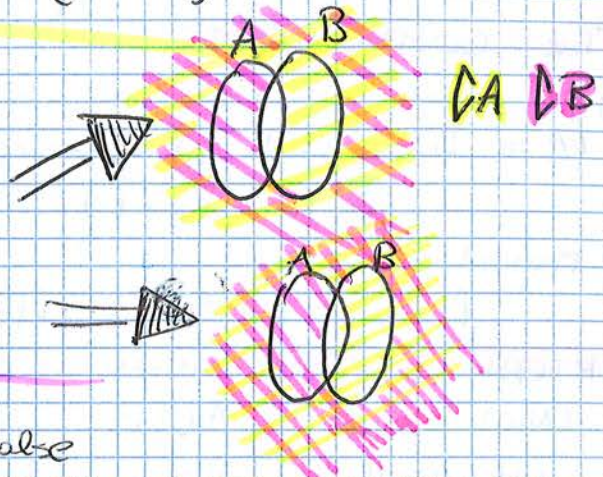
other properties:

$$\rightarrow \complement_X A = X \setminus A$$

\rightarrow De Morgan Laws

$$\complement(A \cup B) = (\complement A) \cap (\complement B)$$

$$\complement(A \cap B) = (\complement A) \cup (\complement B)$$



Propositions:

statement could be true or false

$3 < 4$ true mathematical statement

$3 > 4$ false mathematical statement

The negation of a proposition has the following symbol $[\neg P]$
 IF $\neg P$ is true P is false, and false if P is true $\neg P$
not P

P	$\neg P$
T	F
F	T

\rightarrow TRUTH TABLE

The conjunction of P and Q is symbolised by the following
 "and" $\Rightarrow P \wedge Q$

The conjunction of two proposition is true when both the formulas are true, false in all other cases

P	Q	$P \wedge Q$
T	T	T
T	F	F
F	T	F
F	F	F

De Morgan laws

The Morgan laws allow the expression of conjunction and disjunction purely in terms of each other via negation

1) The negation of a conjunction is the disjunction of the negations
 the negation of a disjunction is the conjunction of the negation

⇒ Not (A and B) is the same as (¬A) or (¬B)

$$\neg(P \wedge Q) \iff (\neg P) \vee (\neg Q)$$

⇒ $\neg(P \text{ or } Q)$ is the same as $(\neg P) \wedge (\neg Q)$

$$\neg(P \vee Q) \iff (\neg P) \wedge (\neg Q)$$

① → se un elemento non appartiene alla "congiunzione" degli insiemi: $P \in A$ [¬(P∩Q)] allora non appartiene o a P [¬P] o non appartiene a Q [¬Q]

Allo stesso modo se P e Q sono affermazioni entrambe non vere se congiunte P vero se anche Q allora una tra P e Q deve essere falsa

② → Se un elemento non appartiene all'unione di P e Q [¬(P∪Q)] allora non appartiene né a P (¬P) né a Q (¬Q)

P	Q	P∩Q	¬(P∩Q)	¬P	¬Q	(¬P)∨(¬Q)
T	T	T	F	F	F	F
T	F	F	T	F	T	T
F	T	F	T	T	F	T
F	F	F	T	T	T	T

$$\Rightarrow \neg(P \cap Q) = (\neg P) \cup (\neg Q)$$

$$\neg(A \cup B) = (\neg A) \cap (\neg B)$$

starting from $\exists x, \forall y: P(x,y)$ we wanna see the negation

$$\neg(\exists x, \forall y: P(x,y)) = \forall x \exists y: \neg P(x,y)$$

For all people there is not any job that could be done by everybody.

"Ex falso quodlibet sequitur"

THE IMPLICATION

$$P \Rightarrow Q \text{ (if P then Q)}$$

$P \Rightarrow$ hypothesis

$Q \Rightarrow$ consequence

If P than Q

P	Q	$P \Rightarrow Q$	$Q \Rightarrow P$	$P \Leftrightarrow Q$
T	T	T	T	T
T	F	F	T	F
F	T	T	F	F
F	F	T	T	T

not used
just philosopher
stuff

starting from a false assumption u can arrive to a false or true conclusion

* $(P \Rightarrow Q)$ and $(Q \Rightarrow P)$

$$P \Leftrightarrow Q \text{ P if and only if Q}$$

We can say that P is a necessary and sufficient condition for Q and vice versa

The simple implication $A \Rightarrow B$ is a deal of subset that means

$$\forall x: (x \in A) \Rightarrow (x \in B)$$

every element of A is exactly an element of B



Otherwise the iff implication $A \Leftrightarrow B$ means

$$\forall x: (x \in A) \Leftrightarrow (x \in B) \quad A=B \quad A \subseteq B \quad B \subseteq A$$

this implication is not true because it is true that an element belongs to A but it is not sure that an element of B belongs to A

OPERATION: is something that given an x and y belonging to a set, that $x \oplus y$ gives an other element z belonging to the same set

$$\forall x, y \in E: x \oplus y \in E$$

THE SUM

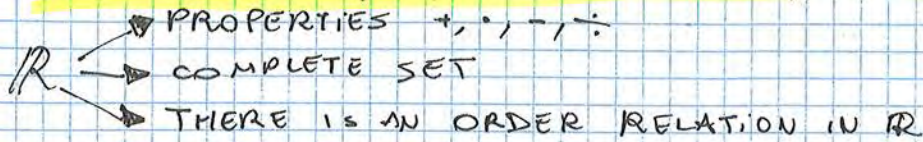
$$x+y = y+x \Rightarrow \text{COMMUTATIVE PROPERTY}$$

$$(x+y)+z = (y+z)+x \Rightarrow \text{ASSOCIATIVE PROPERTY}$$

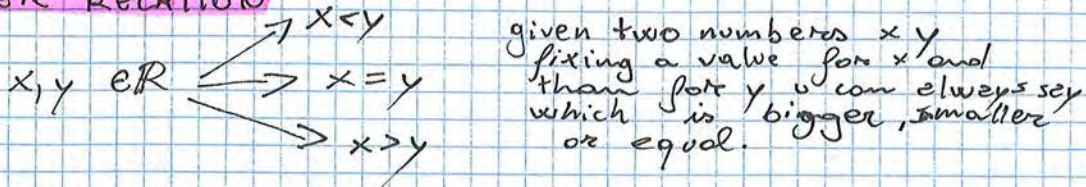
	\mathbb{N}	\mathbb{Z}	\mathbb{Q}	\mathbb{R}
commutative	✓	✓	✓	✓
associative	✓	✓	✓	✓
0 as neutral element	✓	✓	✓	✓
INVERSE	x	✓	✓	✓

\mathbb{R} is the set of numbers that has the property
 $\forall x \in \mathbb{R} \exists$ one and only one corresponding point P on the line
 in the same way is true the opposite predicate
 \forall point P on the line \exists one and only one $x \in \mathbb{R}$

\Rightarrow FOR ALL POINT THERE IS A NUMBER $x \in \mathbb{R}$ AND FOR ALL NUMBERS THERE IS A POINT ON THE LINE!



ORDER RELATION



The order relation of \mathbb{R} interacts with the algebraic operations in the following way:

$$\forall x, y, z \in \mathbb{R} : x \leq y \Leftrightarrow x + z \leq y + z$$

$$\forall x, y \in \mathbb{R}, \forall z \in \mathbb{R}, z > 0 \quad x \cdot z \leq y \cdot z$$

There are some important subsets of \mathbb{R} we can store that into two groups:

BOUNDED INTERVALS and **UNBOUNDED INTERVALS**

BOUNDED INTERVALS

$[a; b]$ the set of $x \in \mathbb{R}$ such that $a \leq x \leq b \Rightarrow$ **CLOSED INTERVAL**

$(a; b]$ the set of $x \in \mathbb{R}$ such that $a < x \leq b \Rightarrow$ **HALF OPEN (on the left) INTERVAL**

$[a; b)$ the set of $x \in \mathbb{R}$ such that $a \leq x < b \Rightarrow$ **HALF OPEN (on the right) INTERVAL**

$(a; b)$ the set of $x \in \mathbb{R}$ such that $a < x < b \Rightarrow$ **OPEN INTERVAL**



THE UNBOUNDED INTERVALS OR HALFLINES

- \mathbb{R} The real line
- $(-\infty; a]$ $S = \{ \forall x \in \mathbb{R} : x \leq a \}$ unbounded closed interval
- $(-\infty; a)$ $S = \{ \forall x \in \mathbb{R} : x < a \}$ unbounded open interval
- $[a; +\infty)$ $S = \{ \forall x \in \mathbb{R} : x \geq a \}$ unbounded closed interval
- $(a; +\infty)$ $S = \{ \forall x \in \mathbb{R} : x > a \}$ unbounded open interval

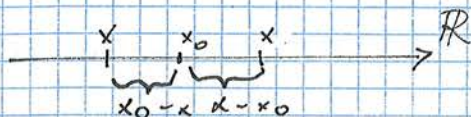
The **INTERVAL**: it is always a subset of \mathbb{R} . All intervals satisfy this property

$$\forall x \in I, \forall y \in I, \forall z \in \mathbb{R} : x < z < y \Rightarrow z \in I$$

given a point x_0 belonging to \mathbb{R} we can measure the distance between the point x and x_0

x_0 is called **SYMMETRIC POINT**

$$|x - x_0| = \begin{cases} x - x_0 & x \geq x_0 \\ x_0 - x & x < x_0 \end{cases}$$



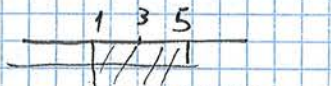
$$\{x \in \mathbb{R} : |x - x_0| = a\} = \{x_0 - a; x_0 + a\} \Rightarrow \text{all the } x \text{ with the same distance from } x_0$$

$$\{x \in \mathbb{R} : |x - x_0| < a\} = (x_0 - a; x_0 + a) \Rightarrow \text{all the } x \text{ with distance smaller than } a \text{ from the point } x_0$$

Exp $S = (1; 5)$

$$|x - 3| \leq 2$$

$$\begin{cases} x - 3 \leq 2 & x \leq 5 \\ -x + 3 \leq 2 & x \geq 1 \end{cases}$$



$$S = (1; 5) = \{x \in \mathbb{R} : |x - 3| < 2\}$$

$$A = \{x \in \mathbb{R} : |x - 5| \leq 3\} = (2; 8)$$

$$B = (-\infty; 4)$$

$$A \cup B = (-\infty; 8)$$

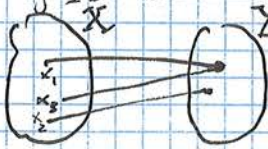
$$A \cap B = (2; 4)$$

$$A \setminus B = \{4, 8, 7, 5, 6\}$$

$$A \Delta B = (-\infty; 1) \cup \{8, 7, 5, 6\}$$

WHAT IS A FUNCTION

Given X and Y not empty sets, A function f defined on X with values in Y is a correspondence associating to each element of X at most one $y \in Y$



"at most one" means to each x my law can associate nothing or maximum one element

The set of $x \in X$ to which f associates an element $e \in Y$ is the domain of f

$$\text{Function } f: \text{dom } f \subseteq X \rightarrow Y$$

domain $\text{dom } f = \{x \in X : \exists y \in Y, y = f(x)\}$

The element $y \in Y$ associated to an element $x \in \text{dom } f$ is called image of x under f and denoted $y = f(x)$

$$f: x \rightarrow f(x)$$

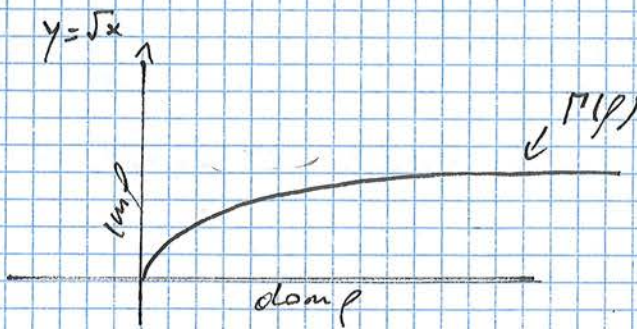
$$\text{im } f = \{y \in Y : \exists x \in X, y = f(x)\}$$

The set of images $y = f(x)$ of all points in the domain constitutes the RANGE OF f , a subset of Y indicated by $\text{im } f$

The graph of f is the subset $\Gamma(f)$ of the Cartesian product $X \times Y$ made of points $(x, f(x))$ when $x \in X$

$$\Gamma(f) = \{(x, f(x)) \in X \times Y : x \in \text{dom } f\}$$

Ex



$$\text{dom } f = X = \mathbb{R}_+$$

$$\text{im } f = Y = \mathbb{R}_+$$

$$f: \text{dom } f \subseteq \mathbb{R}_+ \rightarrow \mathbb{R}_+$$

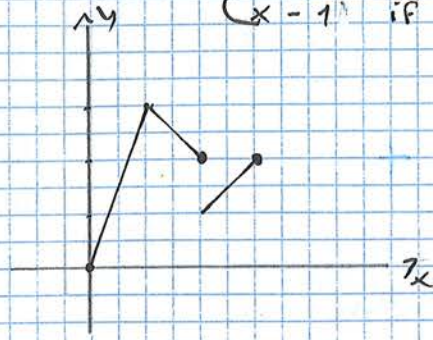
$$-10 \notin \text{dom } f$$

$$0 \in \text{dom } f$$

$$-3 \notin \text{dom } f$$

The Piecewise FUNCTION

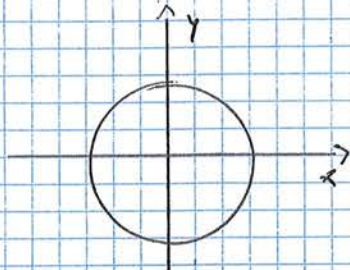
$$f: [0; 3] \rightarrow \mathbb{R}, \quad f(x) = \begin{cases} 3x & \text{if } 0 \leq x \leq 1 \\ 4-x & \text{if } 1 < x \leq 2 \\ x-1 & \text{if } 2 < x \leq 3 \end{cases}$$



If f is a function $\Rightarrow \Gamma(f) \subseteq \mathbb{R}^2$

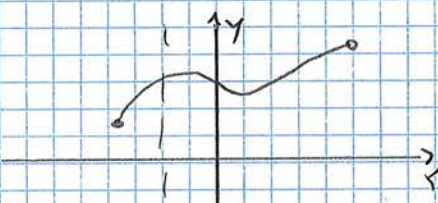
$$A \subseteq \mathbb{R}$$

this is not always the graph a function
Is the circle equation a function?



No, it is not because to every element of the Domain between (-1 and 1) associates 2 element of $y \in \mathbb{R}$

this is a function

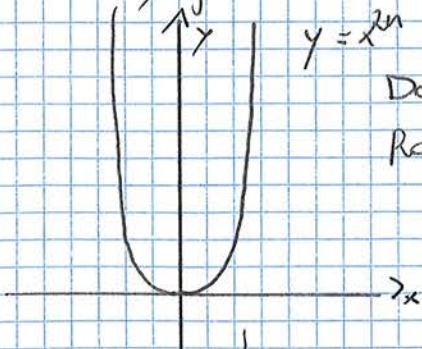


to every element of $x \in D$ associates one or more element of $y \in \mathbb{R}$

Elementary function

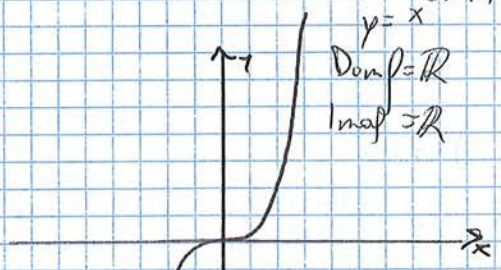
$$y = x^{2n} \quad n \in \mathbb{Z}$$

Dom $f = \mathbb{R}$
Range - Im $f = \mathbb{R}_+$



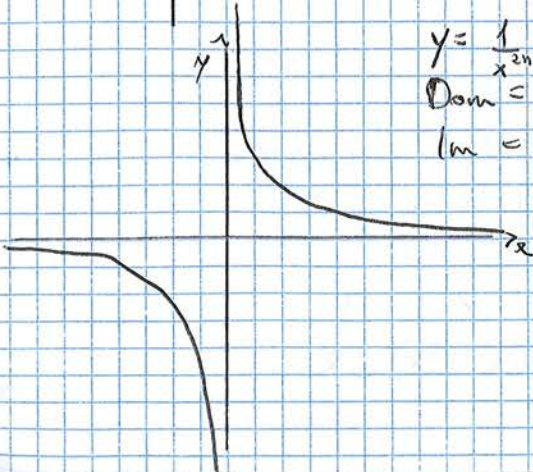
$$y = x^{2n+1}$$

Dom $f = \mathbb{R}$
Im $f = \mathbb{R}$



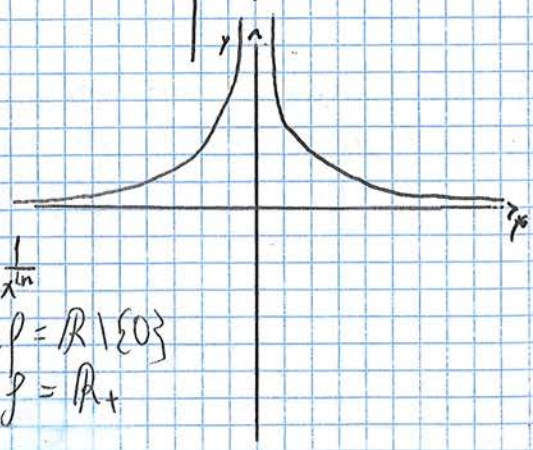
$$y = \frac{1}{x^{2n+1}}$$

Dom = $\mathbb{R} \setminus \{0\}$
Im = $\mathbb{R} \setminus \{0\}$



$$y = \frac{1}{x^{2n}}$$

Dom $f = \mathbb{R} \setminus \{0\}$
Im $f = \mathbb{R}_+$

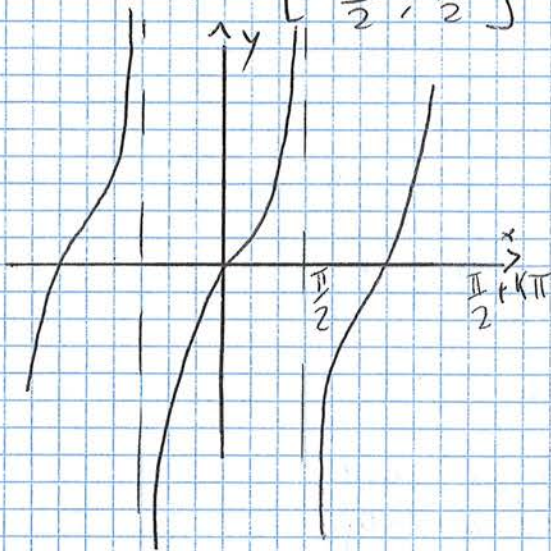


$y = \text{tg } x$

$\text{Dom } f = \mathbb{R} - \left\{ \frac{\pi}{2} + k\pi \right\}$

$\text{Im } f = \mathbb{R}$

$T = \left[-\frac{\pi}{2}, \frac{\pi}{2} \right]$



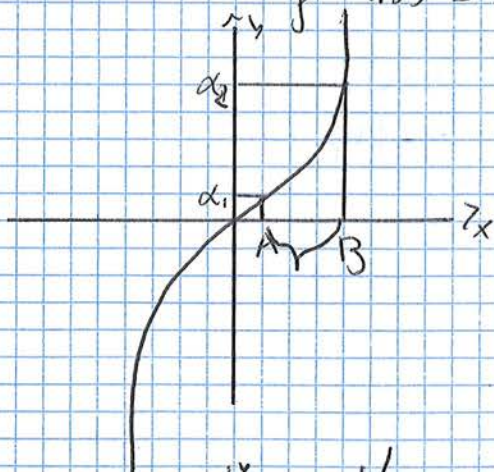
if $A \subseteq X$ the image of A under f is the set

$f(A) = \{ f(x) : x \in A \}$

$B \subseteq Y$

Pre image of B under f

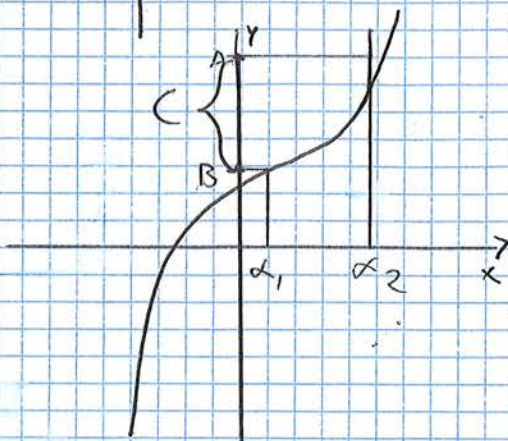
$f^{-1}(B) = \{ x \in \text{dom } f : f(x) \in B \}$



SUBSET C

What is the image of the subset C

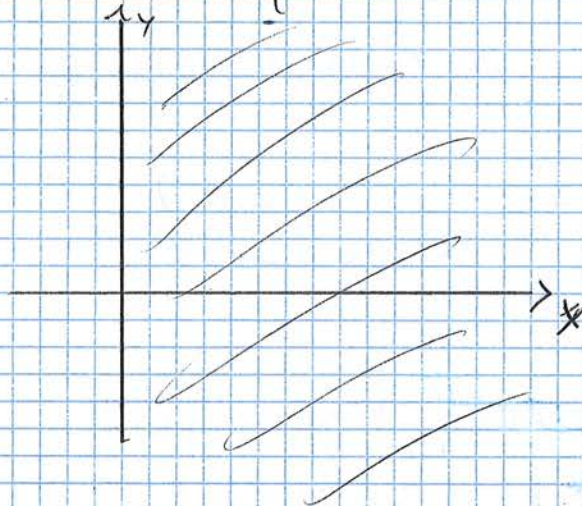
$f(C) = \{ f(x) : x \in C \} = (\alpha_2 - \alpha_1)$



What's the pre image of C

$f^{-1}(C) = \{ x \in D : f(x) \in C \}$
 $= \{ \alpha_2 - \alpha_1 \}$

$$A = \{(x, y) \in \mathbb{R}^2 : x > 0\}$$



Mathematical symbols

\sum SUM SIGMA

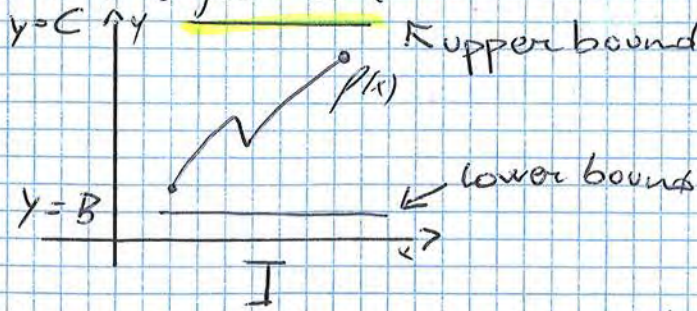
$$\sum_{n=1}^3 \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{8}$$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{4} + \frac{1}{9} + \frac{1}{16} + \dots$$

$$\prod_{n=1}^3 \frac{1}{n^2} = 1 \cdot \frac{1}{2^2} \cdot \frac{1}{3^2}$$

$$\bigcup_{k=1}^3 (k, k+1) = (1, 2) \cup (2, 3) \cup (3, 4)$$

BOUND A FUNCTION
 IF I take a function defined in the I it can be bounded by below or from above

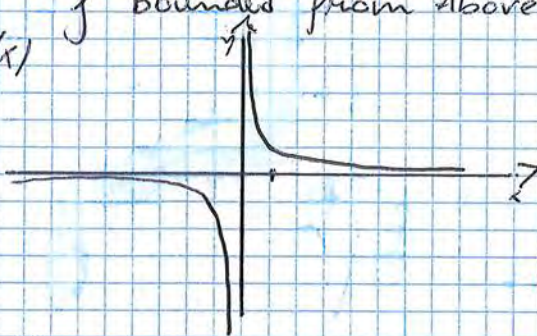


IF I take a constant function always bigger or smaller than $f(x)$ I can define the bounds of the function

C upper bound for f in $I \Rightarrow \forall x \in I f(x) \leq C$
 bounded from above

C lower bound for f in $I \Rightarrow \forall x \in I f(x) \geq B$
 bounded by below

f bounded from above and by below $\Rightarrow f(x)$ is bounded
 Dom $=(0, 1]$ bounded by below not from above



Dom $[1, +\infty)$ bounded from above

Dom $[-1, 1]$ not bounded

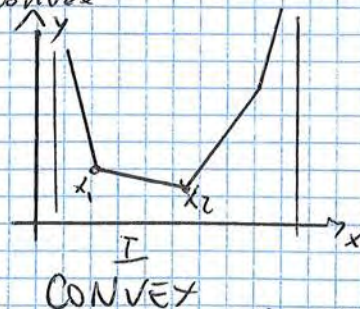
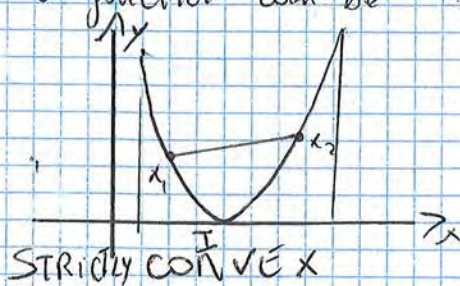
typical examples of functions bounded by below and from above are $\sin x, \cos x, \tan x$

CONVEX AND CONCAVE

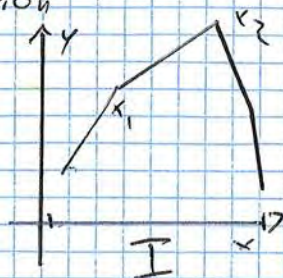
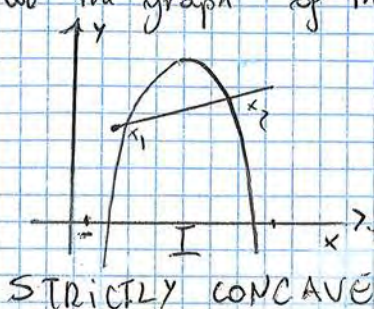
A function defined in an interval I, if the line segment between any two points taken on the graph of the function lies above the graph

a^x and x^{2n} are typical examples of convex functions

We can describe a strictly convex function when there are not two points which describe a line segment coinciding with the graph. Instead a function can be only convex



Instead a concave function is defined on an interval I if the line segment lies below the graph of the function

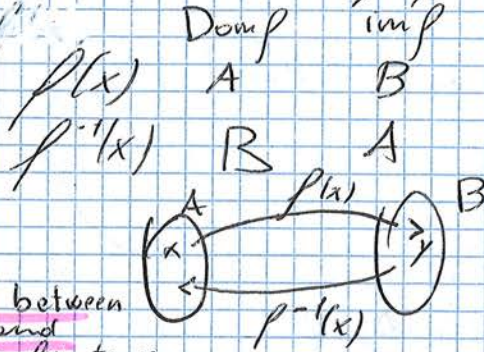


INVERSE FUNCTION

A Bijective correspondence determine a function defined on Y , with values on X called inverse function

An inverse function is that function that brings back the value f from X to Y and then from Y to X

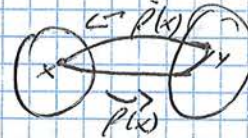
\Rightarrow in other words: the inverse function " f^{-1} " of $f(x)$ is that function that relates to any $y \in B$ the unique value $x \in A$



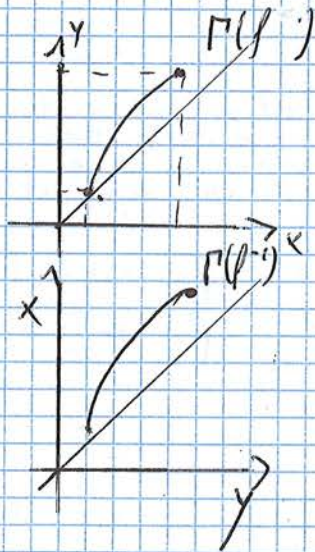
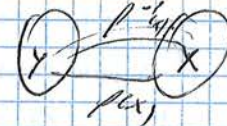
* IF A FUNCTION IS NOT INJECTIVE OR NOT

\Rightarrow Relation between function and inverse function

$$\forall x \in A \Rightarrow f(f^{-1}(x)) = x$$



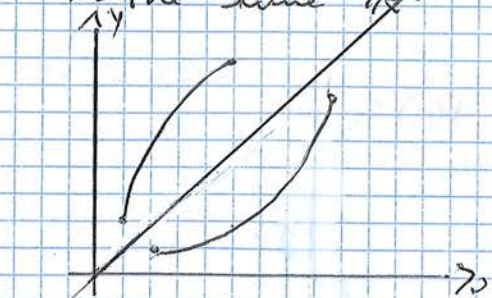
$$\forall y \in B \Rightarrow f^{-1}(f(y)) = y$$



$f(A) = B$
 f inv on A

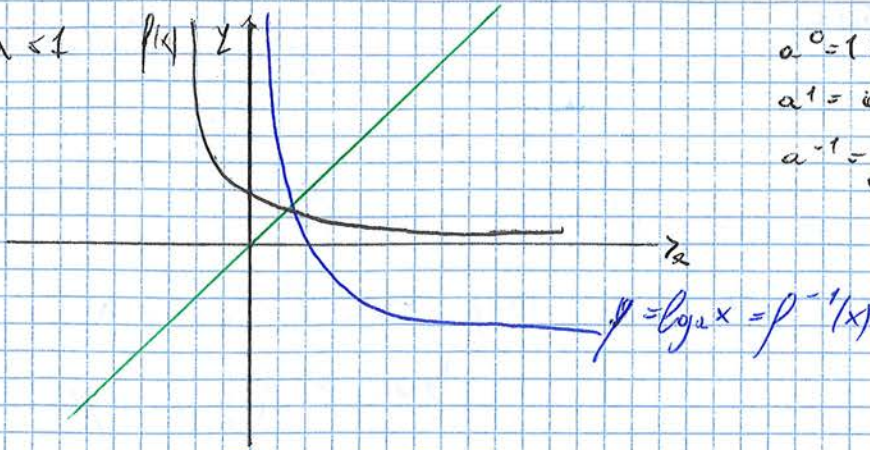
\Rightarrow if

$f(x)$ the variable is x
 $f^{-1}(y)$ the variable is y
 swapping the components we have defined the inverse function in the same \mathbb{R}^2



in this way we have both the component on the same \mathbb{R}^2 map $x \leftrightarrow y$ by using the symmetric property function $y = x$

3) $0 < a < 1$



$$a^0 = 1 \Rightarrow \log_a 1 = 0$$

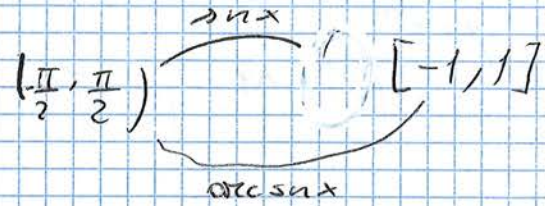
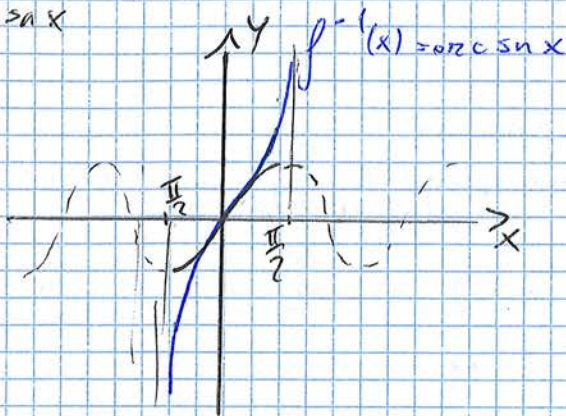
$$a^1 = a \Rightarrow \log_a a = 1$$

$$a^{-1} = \frac{1}{a} \Rightarrow \log_a a^{-1} = -1$$

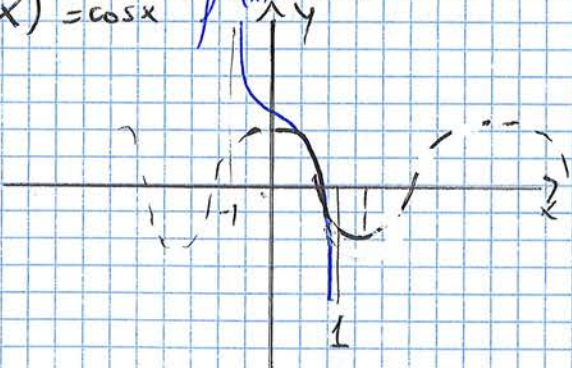
$$\log_e e = 1$$

$$e \approx 2,71$$

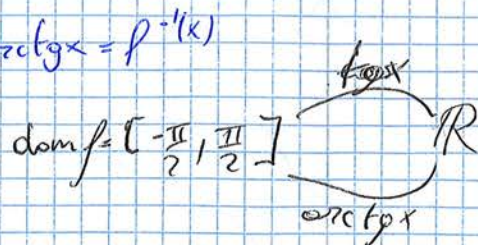
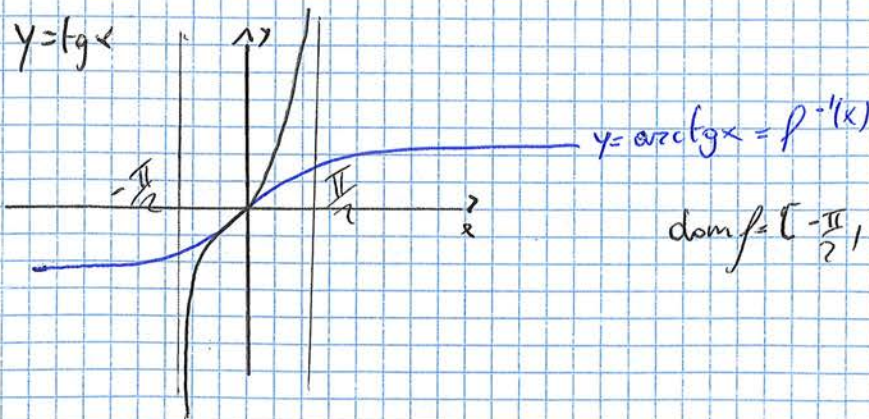
$f(x) = \sin x$



$f(x) = \cos x$ $f^{-1}(x) = \arccos x$



$y = \tan x$



$f \rightarrow I \subseteq \text{dom } f \quad I \text{ interval}$
 $\searrow A \subseteq \text{dom } f \quad A \text{ set}$

The function f is **increasing** on I , if given two different x_1 and x_2 so $x_1 < x_2$ in I the correspondences $f(x_1)$ and $f(x_2)$ are $f(x_1) \leq f(x_2)$

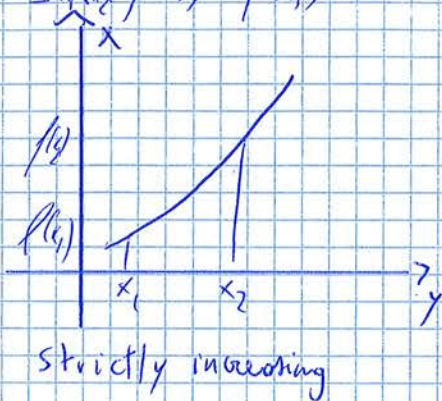
$$\forall x_1, x_2 \in I \quad x_1 < x_2 \mid f(x_2) \leq f(x_1)$$

Decreasing function

$$\forall x_1, x_2 \in I \quad x_1 < x_2 \mid f(x_2) > f(x_1)$$

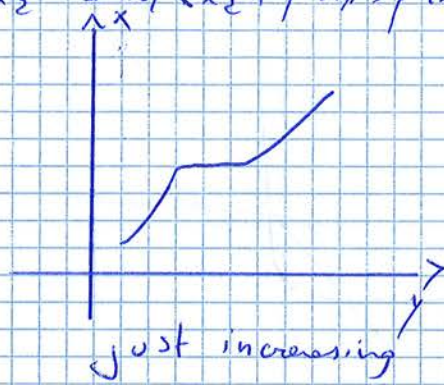
Strictly increasing

$$\forall x_1, x_2 \in I \quad x_1 < x_2 \mid f(x_1) < f(x_2)$$



Strictly decreasing

$$\forall x_1, x_2 \in I \quad x_1 < x_2 \mid f(x_1) > f(x_2)$$



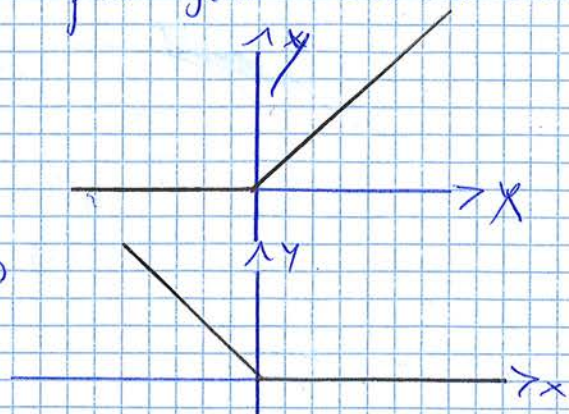
A function is **monotone** if on its domain is increasing or decreasing

BASIC FUNCTIONS

$$1) f(x) = \begin{cases} x & x \in \mathbb{Q} \\ -x & x \in \mathbb{R} \setminus \mathbb{Q} \end{cases}$$

impossible to draw

f is injective but not monotone



Associative

$$2) f(x) = x^+ = \begin{cases} x & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}$$

$$3) f(x) = x^- = \begin{cases} 0 & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$

$$x^+ + x^- = |x|$$

$$x^+ - x^- = x$$

$$\begin{cases} x^+ + x^- = |x| \\ x^+ - x^- = x \end{cases} \Rightarrow 2x^+ = |x| + x \Rightarrow x^+ = \frac{|x| + x}{2}$$

$M[\sin x]$

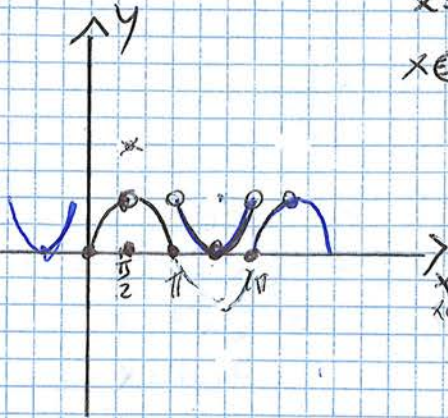
$M(x) = \sin x - [\sin x]$

$x=0 \Rightarrow 0$

$x \in (0, \frac{\pi}{2}) \Rightarrow [\sin x] = 0$
 $M(x) = \sin x - 0$

$x = \frac{\pi}{2} \rightarrow 2$

$x \in (\pi, 2\pi) M(\sin x) = \sin x + 1$



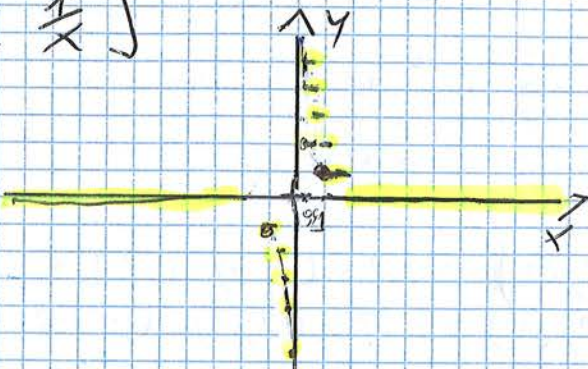
$[\frac{1}{x}]$

$x \in (0, 1) \Rightarrow \frac{1}{x}$

$x \in 1 \Rightarrow \frac{1}{x} = 1$

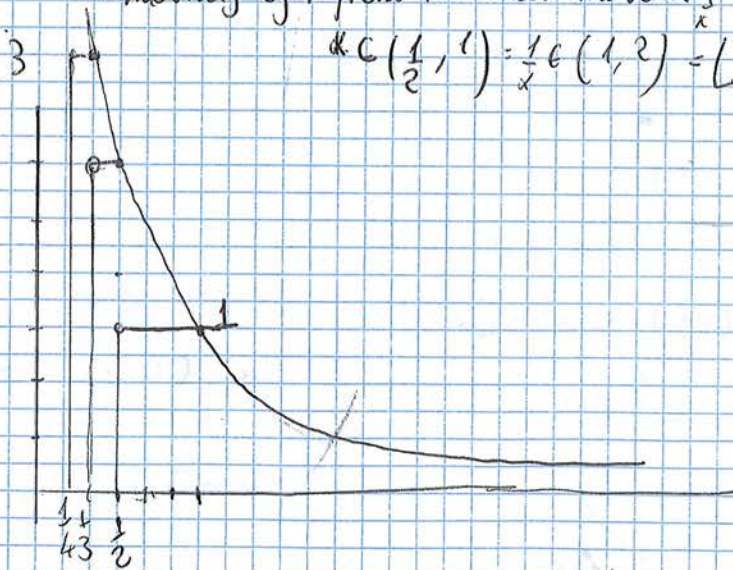
$x = \frac{1}{2} \Rightarrow \frac{1}{x} = 2$

$x \in (1, +\infty)$



moving left from 1 when the value of x becomes 1

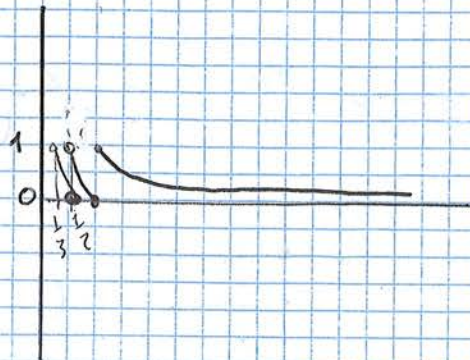
$M(\frac{1}{2}, 1) = \frac{1}{x} - [\frac{1}{x}] = [1, 2]$



$M(\frac{1}{x})$

$x \in (\frac{1}{2}, 1) = \frac{1}{x} - 1$

$x \in (\frac{1}{3}, \frac{1}{2}) = \frac{1}{x} - 2$



1 ODD FUNC
 $\frac{1}{x}$
 SUM
 THE INTEGER
 PART
 IS NOT EVEN OR ODD

LIMITS

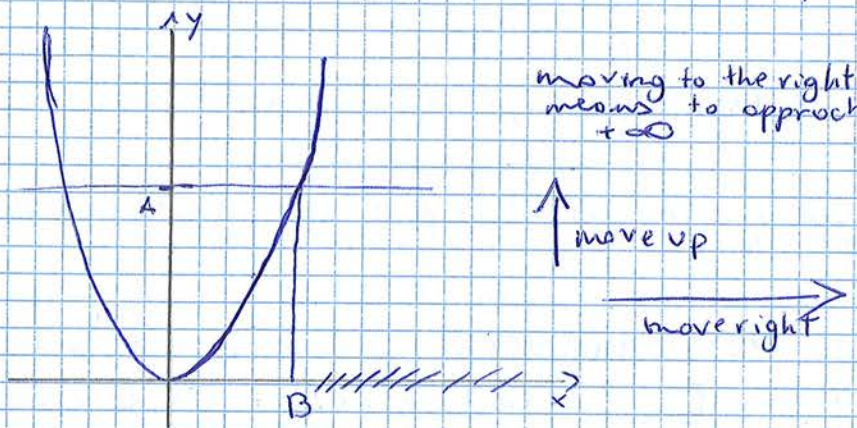
First of all we need to say that exist two kind of growing functions. Functions that grow unlimitately by x and by y (such as $f(x) = a^x$, $f(x) = b \cdot x$) and the functions that grow to a certain value limit (such as $\arctan x$, $y = \arcsin(x)$)

LIMITS AT INFINITY

If we fix a point A on the Y axis, and we fix the corresponding point on the X axis I can see that if I move from B to the right by function is always bigger than A

A is considered as a Barrier

$\left\{ \begin{array}{l} \text{BARRIER } A \\ \exists B \forall x \geq B f(x) > A \end{array} \right. \Rightarrow$ that means that given over Fixed point A the Function never goes under the line $y=A$

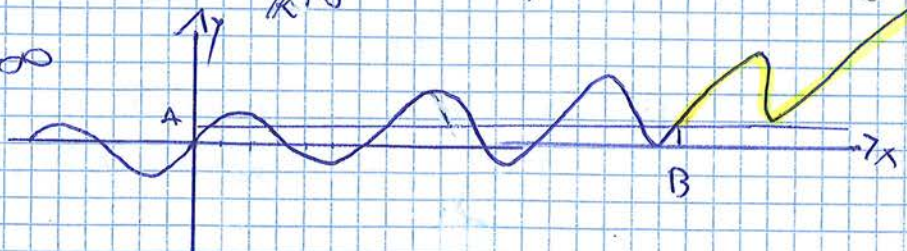


$$f: [a, +\infty) \rightarrow \mathbb{R}$$

$$\lim_{x \rightarrow +\infty} f(x) = +\infty$$

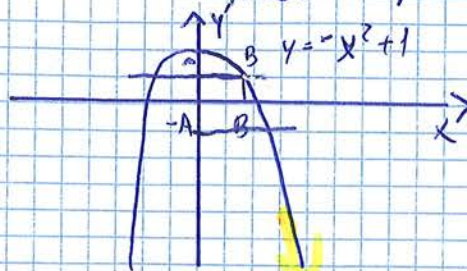
$$\forall A > 0 \quad \exists B \geq 0 : \forall x \in \text{dom } f, x > B \Rightarrow f(x) > A$$

$$\lim_{x \rightarrow +\infty} \frac{x}{10} + \sin x = +\infty$$



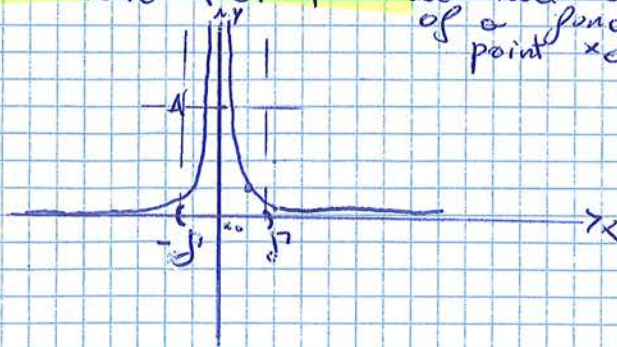
$$\lim_{x \rightarrow +\infty} f(x) = -\infty$$

$$\forall A < 0 \quad \exists B \geq 0 : \forall x \in \text{dom } f, x > B \Rightarrow f(x) < -A$$



LIMITS AT REAL POINT : we need to observe the behaviour of a function in an unknown point x_0

$f(x) = \frac{1}{x^2}$



$\lim_{x \rightarrow x_0} f(x) = +\infty$

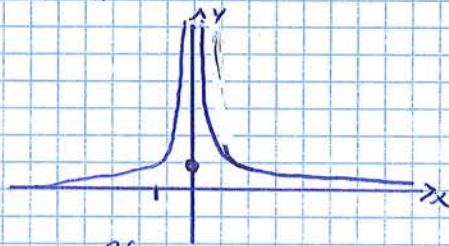
I need to find a neighbourhood in which my $f(x)$ is always included $(-\delta, \delta)$, with x_0 excluded of radius δ and given on A on the y -axis my function is still included in the neighbourhood above A .
 Even if I restrict my neighbourhood I will always find a value A such that my function is included in the neighbourhood.

$\forall A > 0 \quad \exists \delta > 0$

$\forall x: x \in \text{dom } f : 0 < |x - x_0| < \delta \Rightarrow f(x) > A$
 \hookrightarrow excluded x_0

when we have a neighbourhood of x_0 we never consider its center

Ex $f(x) = \begin{cases} \frac{1}{x^2} & x \neq 0 \\ 1 & x = 0 \end{cases}$

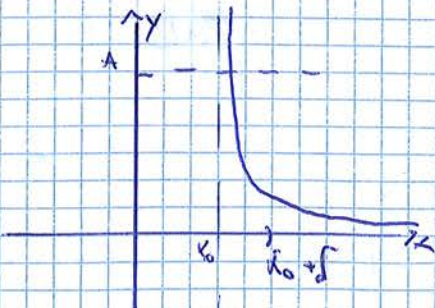


$\lim_{x \rightarrow 0} f(x) = 0$

because we consider $0 < |x - x_0| < \delta$
 $\underline{\underline{0 \text{ excluded}}}$

ONE SIDE LIMITS

$\lim_{x \rightarrow x^+} f(x) = +\infty$

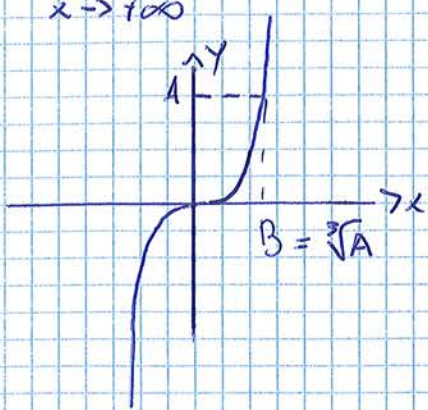


$\forall A > 0 \quad \exists \delta > 0$

$\forall x \in \text{dom } f \quad 0 < x - x_0 < \delta \Rightarrow f(x) > A$

Ex nr 1

$$\lim_{x \rightarrow +\infty} x^n = +\infty$$



$$f(x) = x^3 \quad \forall A > 0 \quad \exists B > 0$$

$$\forall x \in \text{dom } f \quad x > B \Rightarrow x^3 > A$$

$$x^3 = A \Rightarrow B = \sqrt[3]{A}$$

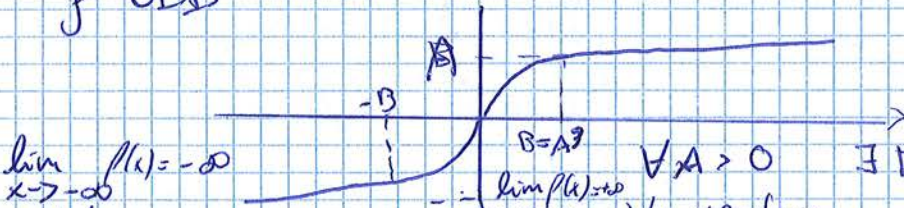
\Rightarrow I have to find the pre-image of A under $f(x) = x^3$

$$\Rightarrow \lim_{x \rightarrow \pm\infty} x^n \begin{cases} \nearrow +\infty \text{ EVEN} \\ \searrow \pm\infty \text{ ODD} \end{cases}$$

\Rightarrow generally if $f(x)$ is even and u find its right limit for $x \rightarrow +\infty$ without any computation u can say that left limit is also to

Ex nr 2 Ex: $y = x^2 = \lim_{x \rightarrow -\infty} f(x) = \lim_{x \rightarrow +\infty} f(x) = +\infty$

f ODD



$$\lim_{x \rightarrow -\infty} f(x) = -\infty$$

$$\forall A > 0 \quad \exists B$$

$$\forall x \in \text{dom } f \quad x < -B \Rightarrow f(x) < -A$$

$$B = -\sqrt[3]{A} \Rightarrow \text{negative value}$$

$$\forall A > 0 \quad \exists B \geq 0$$

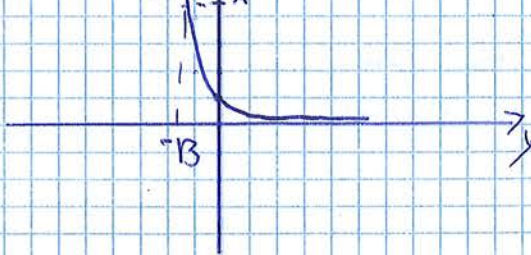
$$\forall x \in \text{dom } f \quad x > B \Rightarrow f(x) > A$$

A is a positive number so we have found the positive $B = A^3$

$$\lim_{x \rightarrow +\infty} f(x) = - \lim_{x \rightarrow -\infty} f(x) = +$$

Ex nr 3

$$f(x) = \left(\frac{1}{2}\right)^x$$



$$\lim_{x \rightarrow -\infty} \left(\frac{1}{2}\right)^x = +\infty$$

$$\forall A > 0 \quad \exists B \geq 0$$

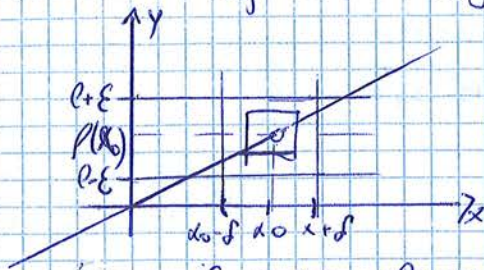
$$\forall x \in \text{dom } f \quad x < -B \Rightarrow f(x) > A$$

A given

$$\left(\frac{1}{2}\right)^x > A \Rightarrow x < \log_{\frac{1}{2}} A$$

$$x < -\log_2 A$$

If I take an $l \in \mathbb{R}$ $f(x)$ defined in $I(x_0) \setminus \{x_0\}$
 I have to define a neighbourhood of x_0



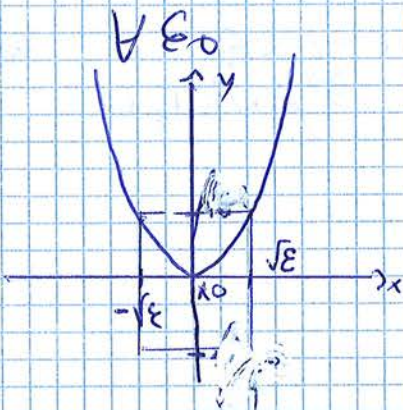
since if u go closer and closer the point $(x_0, f(x_0))$ or point l is included in this square u can define that

$$\forall \epsilon > 0 \quad \exists \delta \geq 0 \quad f(x_0) = l$$

$$\forall x \in \text{dom} f \quad 0 < |x - x_0| < \delta \Rightarrow |f(x) - l| < \epsilon$$

$l = x_0$ excluded $l - \epsilon < f(x) < l + \epsilon$

Ex nr 1 $\lim_{x \rightarrow 0} x^2 = 0$ $f(x) = x^2$



$$\forall \epsilon > 0 \quad \exists \delta \geq 0$$

$$\forall x \in \text{dom} f \quad |x - x_0| < \delta \Rightarrow |x^2 - 0| < \epsilon$$

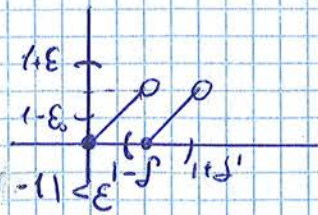
$$\delta \leq \sqrt{\epsilon}$$

Any δ smaller or equal to $\sqrt{\epsilon}$ satisfy this property

Ex nr 2 $\lim_{x \rightarrow 1^-} M(x) = 1$

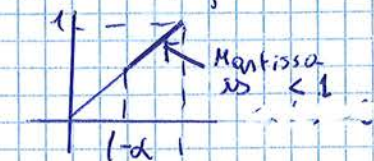
$$\forall \epsilon > 0 \quad \exists \delta \geq 0$$

$$\forall x \in \text{dom} f \quad |x - x_0| < \delta \Rightarrow |M(x) - 1| < \epsilon$$



$$2) M(x) - 1 > -\epsilon$$

I am in a negative neighbourhood of 1



$$-\epsilon < x - 1 < 1$$

$$1 - \delta < x - 1 < 1$$

$$\Rightarrow x > 1 - \epsilon$$

$$-\epsilon < M(x) - 1 < \epsilon$$

$$-\epsilon < x - [x] - 1 < \epsilon$$

the mantissa is always < 1

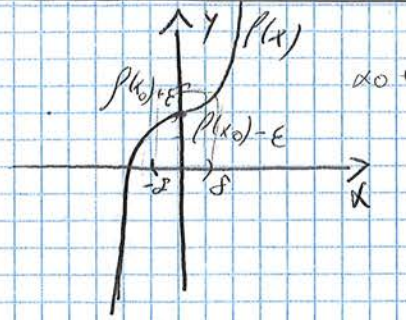
$$1) \text{ so } M(x) - 1 > 0$$

$$M(x) - 1 < \epsilon$$

negative positive

CONTINUOUS FUNCTIONS

1) $f(x) = x^3 + 1$
 $\lim_{x \rightarrow 0} x^3 + 1 = 1$



$\forall \epsilon > 0 \exists \delta > 0$

$\forall x: x \in \text{dom} f \quad 0 < |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon$

$\Rightarrow \forall \epsilon > 0 \exists \delta > 0 \quad \forall x: x \in \mathbb{R} \quad 0 < |x - 0| < \delta \Rightarrow |x^3 + 1 - 1| < \epsilon$
 $|x^3| < \epsilon \Rightarrow |x^3| = |x \cdot x \cdot x| = |x| \cdot |x| \cdot |x|$
 $|x|^3 < \epsilon$

$0 < |x| < \delta \Rightarrow |x|^3 < \epsilon$
 $\delta \leq \sqrt[3]{\epsilon}$

Definition

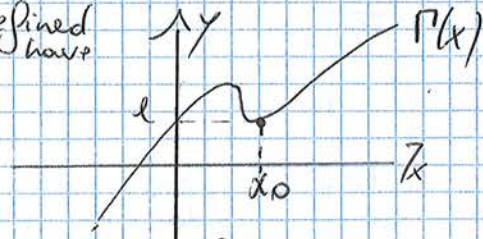
given f defined in $I(x_0)$, if $\lim_{x \rightarrow x_0} f(x) = f(x_0)$ the function is continuous in x_0

\Rightarrow A function is continuous when the limit of one point is the value of that function of that point

$\forall \epsilon > 0 \exists \delta > 0 \quad \forall x: x \in \text{dom} f \quad |x - x_0| < \delta \Rightarrow |f(x) - f(x_0)| < \epsilon$

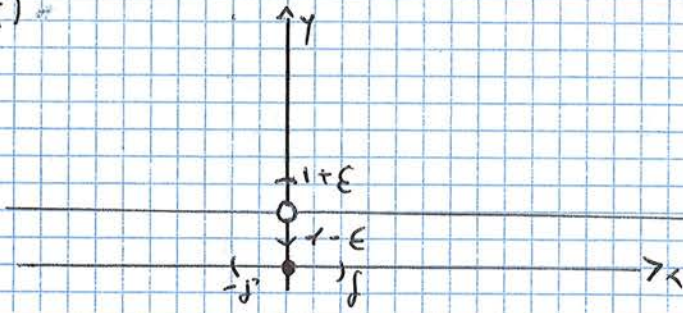
\hookrightarrow the function is defined in the point x_0 so we have not to write < 0

$\Rightarrow \lim_{x \rightarrow x_0} f(x) = f(x_0)$



$f(x_0)$	$g(x_0)$	$g(x) + f(x)$	$k f(x)$	$\frac{f(x)}{g(x)}$
C	C	C	C	C $\frac{f(x)}{g(x)} \neq 0$

$f(x) = \sin(x^2)$



$\lim_{x \rightarrow 0} \sin(x^2) = 1$

For all the point of $(-\delta, \delta)$ excluding its center I have to find the function included between $(1-\epsilon, 1+\epsilon)$

$\forall \epsilon > 0 \exists \delta > 0 \forall x: x \in \mathbb{R}, 0 < |x| < \delta \Rightarrow |\sin(x^2) - 1| < \epsilon$

it's given $\epsilon > 0$ so the inequation $|\sin(x^2) - 1| < \epsilon$ already proved to be true for all ϵ so this limit is proved independently from any $\delta > 0$

DEFINITION 2

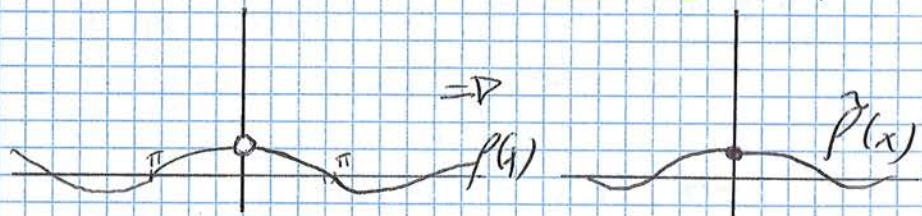
IF f is defined in $I(x_0)$ and if we have

$\lim_{x \rightarrow x_0} f(x) = l \neq f(x_0)$

we say that x_0 is a **REMOVABLE SINGULARITY** for $f(x)$

1) $f(x) = \frac{\sin x}{x}$

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



it's possible to prove that $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$ and complete my function just adding a point $(0,1)$

DEFINITION

f DEFINED in $I(x_0) \setminus \{x_0\}$
 $\lim_{x \rightarrow x_0} f(x) = l \in \mathbb{R}$

that's a **REMOVABLE SINGULARITY** FOR l to which we can just add a point

so the function $f(x)$ becomes the **fillde** $f\tilde{~}(x)$

$f\tilde{~}(x) = \begin{cases} f(x) & x \neq x_0 \\ l & x = x_0 \end{cases}$

\Rightarrow also called **CONTINUOUS PROLONGATION** OF f

PROPERTIES OF LIMITS

GIVEN

$$\lim_{x \rightarrow y} f(x) = l \in \mathbb{R} \quad \text{and} \quad \lim_{x \rightarrow y} g(x) = m \in \mathbb{R}$$

we have

1) $\lim_{x \rightarrow y} f(x) \pm g(x) = l \pm m$

2) $\lim_{x \rightarrow y} f(x) \cdot g(x) = l \cdot m$

$$\lim_{x \rightarrow y} \frac{f(x)}{g(x)} = \frac{l}{m} \quad \text{if } m \neq 0$$

So if f, g are defined in $I(x_0) \Rightarrow \begin{matrix} \lim_{x \rightarrow x_0} f(x) \pm g(x) = l \pm m \\ \lim_{x \rightarrow x_0} f(x) \cdot g(x) = l \cdot m \\ \lim_{x \rightarrow x_0} \frac{f(x)}{g(x)} = \frac{l}{m} \end{matrix}$ are provided $g(x) \neq 0$

the function $h(x) = f(x) + g(x)$ is still continuous at x_0

\Rightarrow if you take 2 continuous functions at the same point x_0 you can do all the possible operations apart from dividing by 0

\Rightarrow so you can operate with continuous functions and keep staying in the continuous function set

f continuous in $A \subset \mathbb{C}$ dom if f is continuous at $x_0 \forall x_0 \in A$

$\forall x_0 \in A \quad f \in C^0(A)$
 \hookrightarrow set of all continuous functions on A

Examples

$g(x) = x^n \Rightarrow$ product of n continuous functions

$$x^n \in C^0(\mathbb{R})$$

$\cdot \lim(x) = c \cdot x^n \Rightarrow$ monomial function

3) Polynomial function

$$P_n(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$$

$$a_n, a_{n-1}, \dots, a_0 \in \mathbb{R}$$

$P_n(x)$ Polynomial function of degree n

$P_n(x) \Rightarrow$ continuous $P_n(x) \in C^0(\mathbb{R})$

THEOREM

Suppose that two functions $f(x)$ and $g(x)$ are equal in a neighbourhood $I(\delta) \setminus \{x\}$ and that

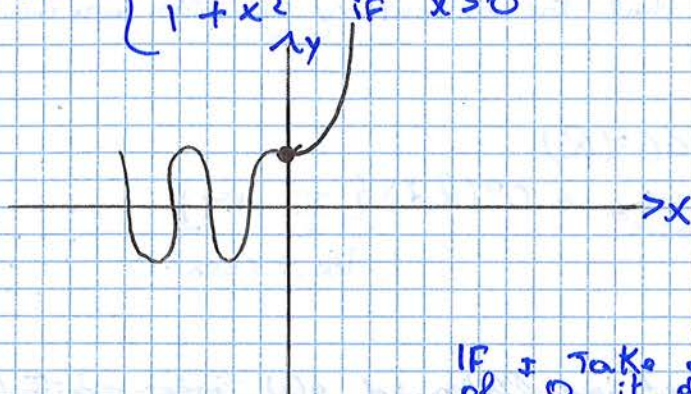
$\lim_{x \rightarrow y} f(x) (= \lambda)$ exists.

\Rightarrow Also the limit $g(x)$ exists and it is λ

"IF 2 Functions are equal in the same neighbour I also their limit is equal"

EXP

$$f(x) = \begin{cases} \cos x & \text{if } x \leq 0 \\ 1+x^2 & \text{if } x > 0 \end{cases}$$



IF $x > 0$
Any $I(x_0)$ I take
I find that my
function is
continuous

IF $x < 0$
For any $I(x_0)$
my function
is continuous
as $\cos x$ is
continuous

$x = 0$
IF \neq Take a neighbourhood
of 0 it doesn't correspond
to a single function
so I need to distinguish
between

$$\left. \begin{array}{l} \text{a) } \lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} 1+x^2 = 1 \\ \text{b) } \lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^-} \cos x = 1 \end{array} \right\} \lim_{x \rightarrow 0} f(x) = 1$$

so $f(0) = \cos(0)$

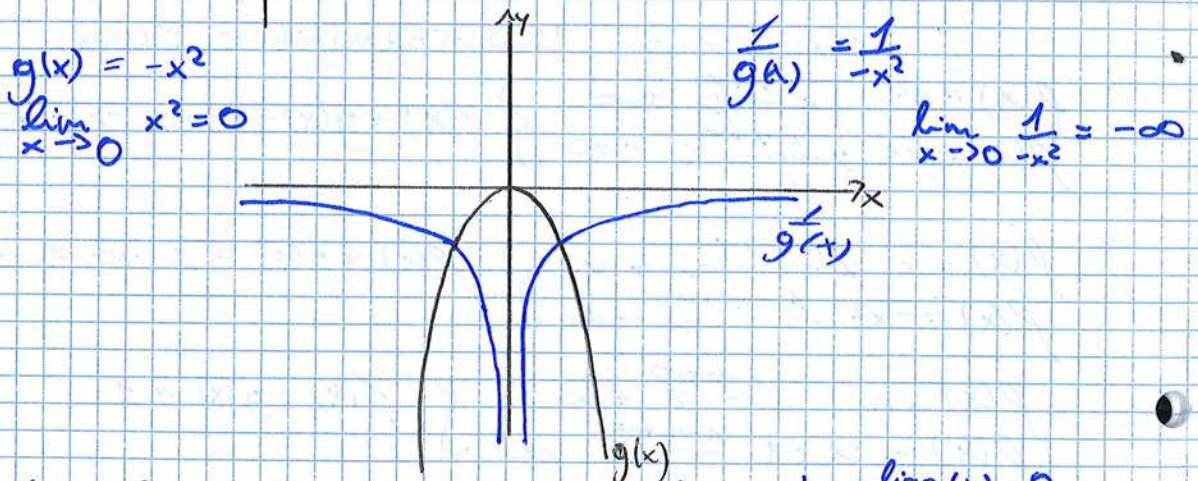
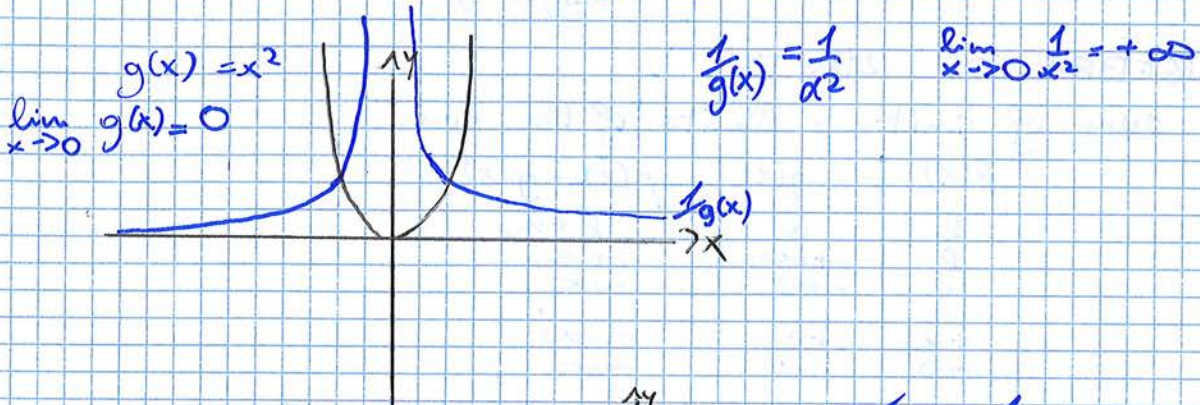
f is continuous at 0
 $\Rightarrow f(x) \in C^0(\mathbb{R})$

$$\left. \begin{aligned} f(x) &= x^2 & x \xrightarrow{+\infty} +\infty \\ g(x) &= \frac{1}{x} & x \xrightarrow{+\infty} 0 \end{aligned} \right\} f(x)g(x) = x \xrightarrow{+\infty} +\infty$$

THE RECIPROCAL

$$\begin{array}{l} g(x) \\ n \neq 0 \\ \infty \\ 0 \end{array} \quad \begin{array}{l} \frac{1}{g(x)} \\ \frac{1}{\infty} \\ 0 \end{array}$$

$\nearrow +\infty \quad g(x) > 0$
 $\searrow -\infty \quad g(x) < 0$

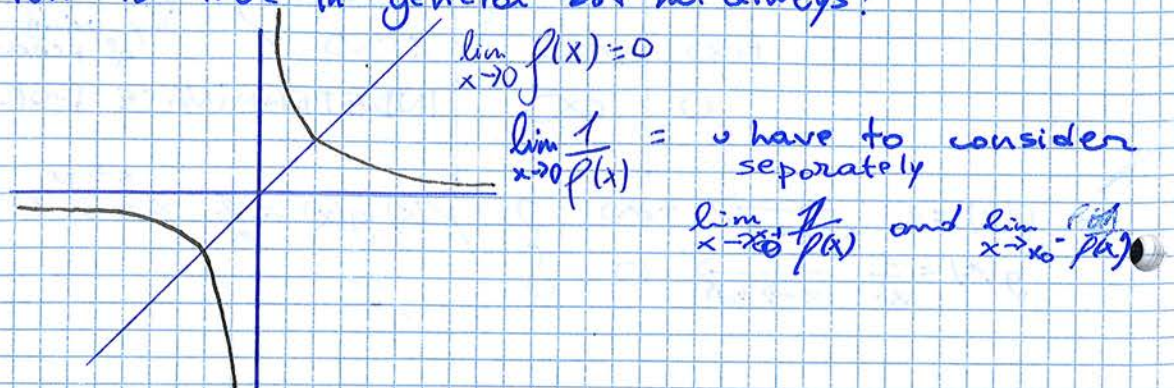


the limit of an inverse function $\frac{1}{g(x)}$ when $\lim_{x \rightarrow x_0} g(x) = 0$

$\rightarrow +\infty$ if $g(x) > 0$
 $\rightarrow -\infty$ if $g(x) < 0$

This rule is true in general but not always!

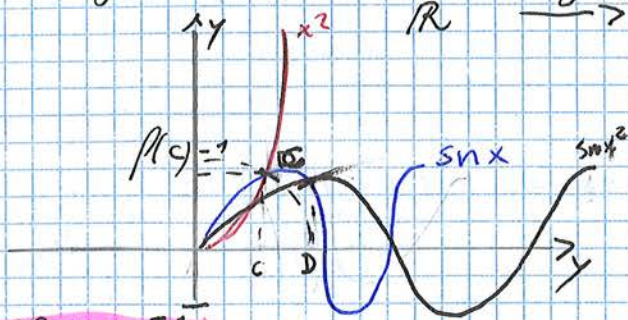
Exp



$f(x) = x^2$
 $g(x) = \sin x$

$g(f(x)) = \sin x^2$

Dom $f: \mathbb{R} \rightarrow [0; +\infty)$
 $\mathbb{R} \xrightarrow{g}]-1; 1]$



Founded D through the translation of $C \in f(x)$ and moving it depending on $f(x)$ and $g(x)$ we can draw the graph of $g(f(x))$

PROPERTIES

- $f(x): I \rightarrow J$ injective in I $f(I) = J \Rightarrow g \circ f$ is injective in I
 $g(x): J \rightarrow K$ injective in J \Rightarrow INVERTIBLE

- $f(x)$ injective in I
 $g(x)$ injective in $J = f(I)$ \Rightarrow the composed function in I is invertible

$(g \circ f)^{-1} = f^{-1} \circ g^{-1}$
 $\Rightarrow f^{-1}(g^{-1}(g(f(x)))) = f^{-1}(f(x)) = x$
 The identity

EXM

$f(x) = y = x - 6$
 $g(x) = \sqrt{x}$

$f(g(x)) = \sqrt{x-6} \rightarrow$ defined in $I = [6; +\infty)$

$g(x) \wedge f(x)$ increasing in I

$\Rightarrow (g \circ f)^{-1} = (f^{-1} \circ g^{-1}) = x^2 + 6$

$h(x) = 2^{\sin x}$

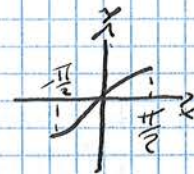
$-\frac{\pi}{2} < x < \frac{\pi}{2}$ $\sin x$ is injective

2^x is always injective

$x \xrightarrow{f} \sin x \xrightarrow{g} 2^{\sin x} = I$

$h^{-1}(x) \Rightarrow z = 2^{\sin x} \Rightarrow x = \arcsin(\lg_2 z)$

$I \xrightarrow{g^{-1}} \lg_2 I \xrightarrow{f^{-1}} \arcsin \lg_2 z$



Limit of a composition

$$\lim_{x \rightarrow \gamma} g(f(x)) = \mu$$

$$\textcircled{1} \quad \lim_{x \rightarrow \gamma} f(x) = \lambda$$

$$\textcircled{2} \quad \gamma = f(x)$$

$$\textcircled{3} \quad \lim_{y \rightarrow \lambda} g(y) = \mu$$

$$\textcircled{4} \quad \lim_{x \rightarrow \gamma} g(f(x)) = \lim_{x \rightarrow \lambda} g(y) = \mu?$$

$$\lim_{x \rightarrow 5} \sqrt{x^2 + 2} = \sqrt{27}$$

$$y = x^2 + 2$$

$$\lim_{x \rightarrow 5} x^2 + 2 = 27$$

$$\lim_{y \rightarrow 27} \sqrt{y} = \sqrt{27}$$

1st case) λ as a number

$$1) \quad \lim_{x \rightarrow \gamma} f(x) = l \in \mathbb{R}$$

2) g is defined in a $I(\gamma)$ and continuous at l

$$\Rightarrow \lim_{x \rightarrow \gamma} g(f(x)) = g(\lim_{x \rightarrow \gamma} f(x)) = g(l)$$

"The limit of g is the g times the limit!!"

Theorem

Suppose that

1) $f(x)$ is defined and continuous at x_0

$$\Rightarrow \lim_{x \rightarrow x_0} f(x) = l = f(x_0)$$

2) g is defined in $I(f(x_0))$ and continuous in $I(f(x_0))$

$f(g(x)) \rightarrow$

$$\Rightarrow \lim_{x \rightarrow x_0} g(f(x_0)) = g(f(x_0))$$

\Rightarrow the composition of two continuous function is a continuous function!!

$f \rightarrow g$

Theorem

1) $\lim_{x \rightarrow \gamma} f(x) = +\infty$ or $\lim_{x \rightarrow \gamma} f(x) = -\infty$

2) $\lim_{x \rightarrow \gamma} g(f(x))$ exists or $\lim_{x \rightarrow \pm\infty} g(f(x))$ exists

$\Rightarrow \lim_{x \rightarrow \gamma} g(f(x)) = \lim_{y \rightarrow +\infty} g(y)$ or $\lim_{y \rightarrow -\infty} g(y)$

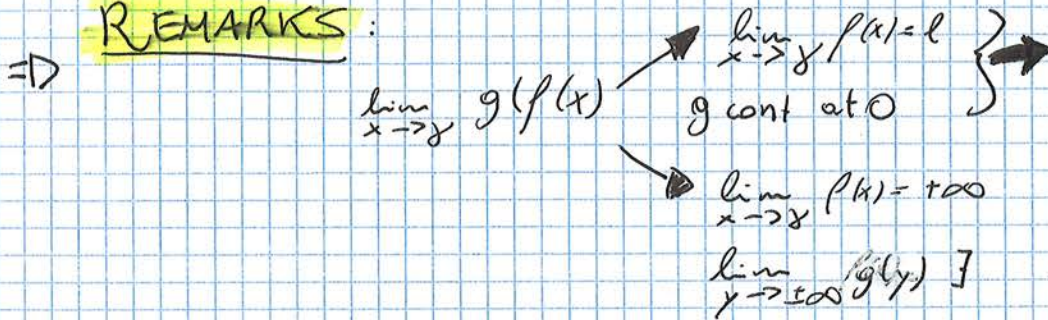
Ex

$\lim_{x \rightarrow \frac{\pi}{2}^-} e^{-\tan x}$

$y = -\tan x$ $\lim_{x \rightarrow \frac{\pi}{2}^-} -\tan x = +\infty$

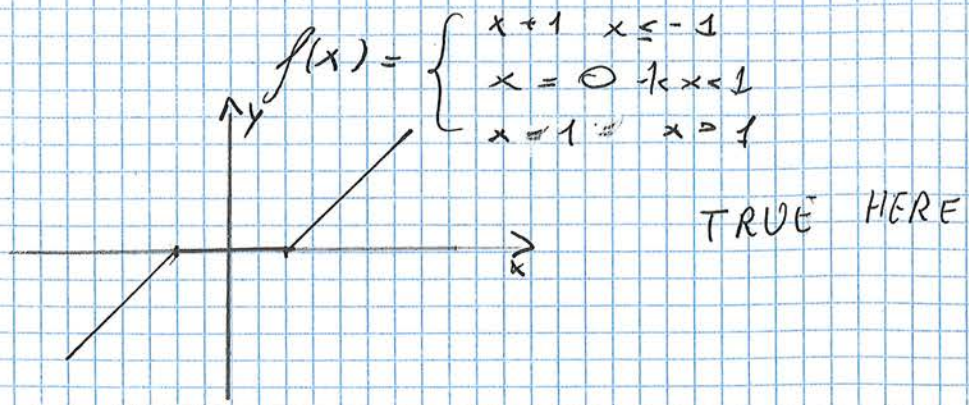
$\Rightarrow \lim_{x \rightarrow \frac{\pi}{2}^-} e^{-\tan x} = \lim_{y \rightarrow +\infty} e^{-y} = 0$

REMARKS:



$\lim_{x \rightarrow x_0} f(x) = l \quad || \quad \lim_{y \rightarrow l} f(x) = n$

$\lim_{x \rightarrow x_0} g(f(x)) = m$ in general No!



Theorem of UNIQUENESS

→ suppose that f has $\lim_{x \rightarrow c} f(x)$ exists and it is equal l
 Then this limit is unique

⇒ Then f admits no other limits for $x \rightarrow c$

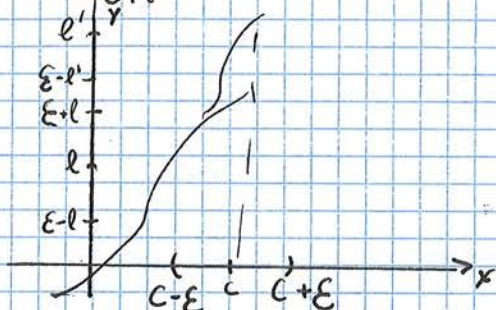
⇒ We assume there exist two limits $l \neq l'$ and infer a contradiction

if $l \neq l'$ we have

$$\lim_{x \rightarrow c} f(x) = l$$

such that $I(l) \cap I(l') = \emptyset$

$$\lim_{x \rightarrow c} f(x) = l'$$



we take an ϵ smaller than the half distance or equal

$$\epsilon \leq \frac{1}{2} |l - l'|$$

then we apply the definition of limit to a definite point!

$$\forall x: x \in \text{dom } f \quad x \in I(c) \setminus \{c\} \Rightarrow f(x) \in I(l)$$

$$\forall x: x \in \text{dom } f \quad x \in I'(c) \setminus \{c\} \Rightarrow f(x) \in I(l')$$

$$I''(c) \cap I(c) = I''(c)$$

$I''(c)$ is a neighbourhood of c in which there exist infinite points belonging to $I(c)$ and $I'(c)$

$$\Rightarrow \exists x \in I''(c) \mid f(x) \in I(l) \cap I(l')$$

so the first assumption

$I(l) \cap I(l')$ is absolutely not true!

⇒ "given a function, given a point may happen that the limit of the function in that point is unique or it doesn't exist"

Theorem signum and limit

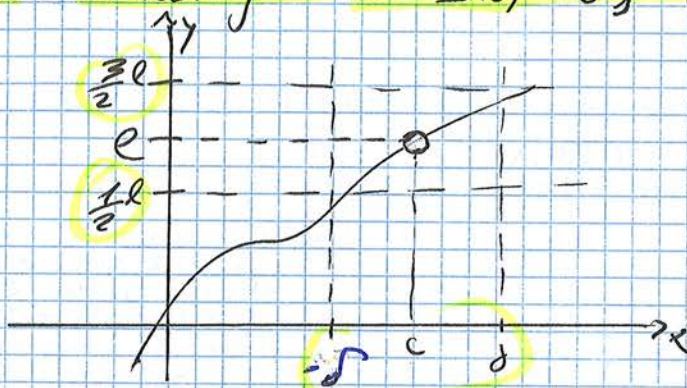
- della permanenza del segno

Suppose f admits limit l as $x \rightarrow c$ and $l > 0$ or $l = +\infty$, there exists a neighbourhood of c $I(c)$ in which the function is positive. Instead, if my limit is m , $m < 0$ or $-\infty$ my function is negative in a neighbourhood of d $I(d)$.

PROOF Hp: $\lim_{x \rightarrow c} f(x) = \begin{matrix} \rightarrow l > 0 \\ \rightarrow +\infty \end{matrix} \Rightarrow \exists I(c) \setminus \{c\} \mid f(x) \geq 0 \forall x \in I(c) \setminus \{c\}$

l is finite, positive value and we take a neighbourhood of radius $\epsilon = \frac{l}{2}$. According to the definition, there is a neighbourhood $I(c)$ of c satisfying

$$\forall \epsilon > 0 \exists \delta > 0 \forall x: x \in \text{dom } f \quad x \in I(c) \setminus \{c\} \mid f(x) \in I(l)$$



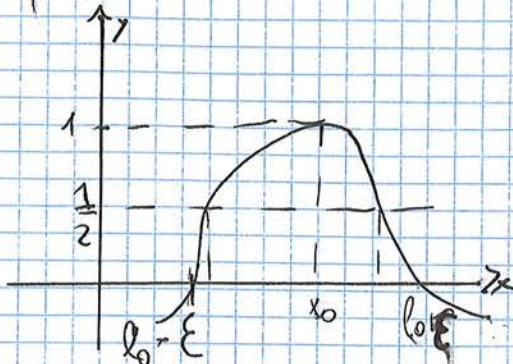
As $I_\epsilon(l) = (\frac{l}{2}; \frac{3l}{2})$ and we got a positive ϵ all values of $f(x)$ are positive

\Rightarrow If $l = +\infty$ it is sufficient to take a neighbourhood $I_A(+\infty) = (A, +\infty)$ of $+\infty$ ($A > 0$) and apply

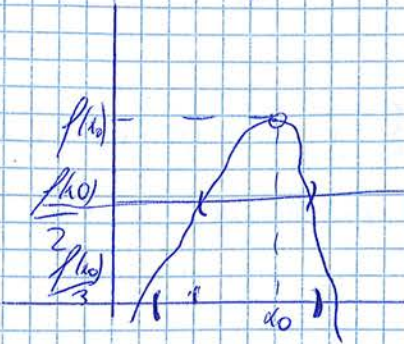
the definition of limit

"colorally"

\Rightarrow if we have a positive ϵ we will always find a smaller neighbourhood of that point in which the function is positive



If 0 have or positive limit there exists a neighbourhood where my function must be positive.



$$\lim_{x \rightarrow x_0} f(x) = l > 0$$

$$\exists I(x) : \forall x \in I(x) \setminus \{x_0\} \quad f(x) > \frac{l}{2}$$

Corollary
The Theorem of sign and limit

Assume f admits a limit $\lim_{x \rightarrow c} f(x) = l$ and exists a neighbourhood $I(c) \setminus \{c\}$ in which my function is ~~strict~~ positive or equal zero $f(x) \geq 0$ then $l \geq 0$ or $+\infty$

$$\lim_{x \rightarrow c} f(x) = \text{exists}$$

$$\Rightarrow \lim_{x \rightarrow c} f(x) = l \begin{matrix} \nearrow +\infty \\ \searrow -\infty \end{matrix}$$

$$f(x) \geq 0 \quad \forall x \in I(c) \setminus \{c\}$$

PROOF BY CONTRADICTION

$P \Rightarrow Q \Rightarrow$ leads to contradiction!

1) $\lim_{x \rightarrow c} f(x)$ exists

2) $f(x) \geq 0 \quad \forall x \in I(c) \setminus \{c\}$

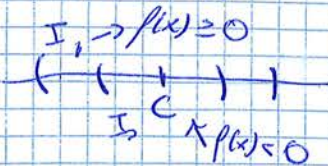
3) $\lim_{x \rightarrow c} f(x) = l \begin{matrix} \nearrow -\infty \\ \searrow < 0 \end{matrix}$

\hookrightarrow then we apply the sign and limit theorem

$$\exists I_2(c) \setminus \{c\} \quad f(x) < 0 \quad \forall x \in I_2(c) \setminus \{c\}$$

\hookrightarrow This contradicts my hypothesis

course it's impossible to exist a neighbourhood $I_3(c) = I_2(c) \cap I(c)$ in which my function is positive and negative



$I_3(c) = I_2(c) \cap I(c) =$ In the same neighbourhood the negation of the thesis brings me to see that my function is negative and positive in the same time

Comparison theorem to infinite

- f, g defined in $I_1(c) \setminus \{c\}$
- $\lim_{x \rightarrow c} f(x) = \lambda$ and $\lim_{x \rightarrow c} g(x) = \mu$
- $\exists I_2(c) f(x) \leq g(x) \quad \forall x \in I_2(c) \setminus \{c\}$

$$\Rightarrow \lim_{x \rightarrow c} f(x) = \lambda \leq \lim_{x \rightarrow c} g(x) = \mu$$

$$\lambda \leq \mu$$

If λ is $+\infty$ and μ is $+\infty$ there is nothing to prove. Otherwise, consider the function $h(x) = g(x) - f(x)$ \Rightarrow this is a positive function by definition in $I_2(c) \setminus \{c\}$ so $h(x) \geq 0$.

then we have $\lim_{x \rightarrow c} h(x) = \lim_{x \rightarrow c} g(x) - \lim_{x \rightarrow c} f(x) = \mu - \lambda > 0$

(ALGEBRA OF LIMITS)

Applying the corollary of the signum and limit we have that

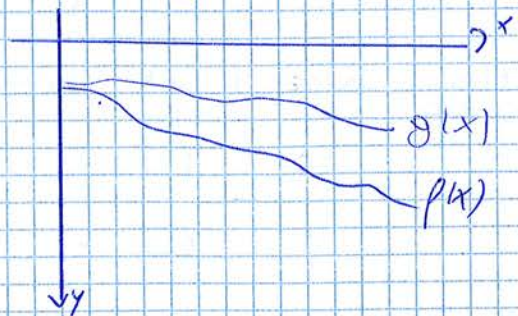
$$\mu < \lambda$$

2nd comparison Theorem INFINITE CASE

1) $f(x)$ and $g(x)$ defined in $I \setminus \{x\}$
 $f(x) \leq g(x)$

1st case $\rightarrow \lim_{x \rightarrow x} f(x) = +\infty \Rightarrow \lim_{x \rightarrow x} g(x) = +\infty = \infty$

2nd case $\rightarrow \lim_{x \rightarrow x} g(x) = -\infty \Rightarrow \lim_{x \rightarrow x} f(x) = -\infty$



$y = \frac{\sin x}{x}$

$\lim_{x \rightarrow +\infty} \frac{\sin x}{x} = \frac{0}{\infty}$

$\lim_{x \rightarrow +\infty} \sin x = 1$

\Rightarrow we know

$-1 \leq \sin x \leq 1$

$-\frac{1}{x} \leq \frac{\sin x}{x} \leq \frac{1}{x}$



we multiply for x without alternating the inequality $x > 0$

then we apply the 2nd comparison theorem

$\lim_{x \rightarrow +\infty} \frac{\sin x}{x} = 0$

Let us prove the fundamental limit

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

$y = \frac{\sin x}{x} \Rightarrow$ even for $\frac{\sin(-x)}{-x} = \frac{-\sin x}{-x} = \frac{\sin x}{x}$

\Rightarrow we know that $|\sin x| < |x| \Rightarrow$

for proving $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$

$\Rightarrow \sin x < x \Rightarrow \frac{\sin x}{x} < 1$

To find a lower bound in order to apply the squeeze theorem we suppose to have $x < \frac{\pi}{2}$ and the unit circle

$$\lim_{x \rightarrow \delta} f(x) = 0 \quad \Rightarrow \quad \lim_{x \rightarrow \delta} |f(x)| = 0$$

\Rightarrow that's a composition of functions of $f(x) = x$ and $g(x) = |x|$

it is true also the opposite assumption

$$\lim_{x \rightarrow \delta} |f(x)| = 0 \quad \Rightarrow \quad \lim_{x \rightarrow \delta} f(x) = 0$$

$$\begin{array}{ccc} -|f(x)| < f(x) < |f(x)| & & \\ x \rightarrow \delta \quad \downarrow & \Downarrow & \downarrow x \rightarrow \delta \\ 0 & 0 & 0 \end{array}$$

==

$$\lim_{x \rightarrow +\infty} x - M(x) = +\infty$$

we already know

$$0 \leq M(x) \leq 1$$

$$-1 \leq -M(x) \leq 0$$

$$\underline{x - 1 \leq -M(x) + x \leq x}$$

Applying
the 2nd comparison
to $+\infty$

$$\underbrace{-M(x) + x}_{\rightarrow +\infty} \leq x - 1 \leq x \rightarrow +\infty$$

$\Rightarrow X \subseteq \mathbb{R}$

X is bounded if and only if it is bounded by below and from above

Remarks: if X has an upper bound or or lower bound then it has infinitely many upper or lower bounds
 $\forall x: x > b$ or $\forall x: x \leq c$

Ex 1] $X = [0, 3)$ upper bound $b = 10$
 or $b = 3$ - - -

lower bound $c = 0$
 $c = 1$
 $c = -5$ - - -

Ex 2] $\mathbb{N} \subseteq \mathbb{R}$ lower bound $c = -1$
 $c = 0$

upper bound \exists

Ex 3] $(-\infty; 1)$ \Rightarrow not bounded by below but bounded from above

ex 4] $X = \left\{ x \in \mathbb{R} : x = \frac{n}{n+1}, n \in \mathbb{N} \right\}$

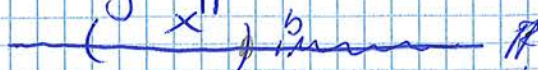


bounded by below $c \in (-\infty; 0]$
 bounded from above $b \in [1; +\infty)$
 \hookrightarrow has no maximum

$\min X = 0$
 $\max X = \exists$

X is bounded from above and by below!

$X \subseteq \mathbb{R}$ X bounded from above
 \Rightarrow The set of upper bounds has no max



and is bounded by below having minimum a called:

Least upper bound of X
 or

Supremum of $X \Rightarrow \sup X$

Ex 1) $X = (0, 3)$ \Leftrightarrow bounded by below and from above
 $(-\infty; a] \Rightarrow \inf X = 0$
 $(3; +\infty) \Rightarrow \sup X = 3$

Ex 2) $X = (-\infty; 5]$ Lower bound \emptyset $\inf X = -\infty$
 set of upper bounds $(5; +\infty)$ $\sup X = 5$

Ex 3) \mathbb{N} $\inf \mathbb{N} = 0$
 $\sup \mathbb{N} = +\infty$

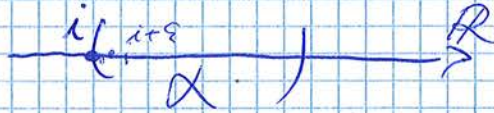
\mathbb{Z} $\inf \mathbb{Z} = -\infty$
 $\sup \mathbb{Z} = +\infty$

$\rightarrow X$ bounded from above
 $s \in \mathbb{R} : s = \sup X$

- 1) $\forall x \in X \quad x \leq s$ \Leftrightarrow "The last upper bound"
 2) $\forall \varepsilon > 0 \quad \exists x \in X \quad x > s - \varepsilon$
 $s - \varepsilon$ is not an upper bound!

$\rightarrow X$ bounded by below
 $i \in \mathbb{R} \quad i = \inf X$

- 1) $\forall x \in X \quad x \geq i$
 $\forall \varepsilon > 0 \quad \exists x \in X \quad x < i + \varepsilon$



$\rightarrow X \neq \emptyset \quad x_M = \max X$ is the $\sup X$?
 yes

- 1) $\forall x \in X \quad x \leq x_M$

- 2) $\forall \varepsilon > 0 \quad \exists x \in X \quad x > x_M - \varepsilon$
 \downarrow
 it is x_M itself

\Rightarrow if a set has a max then $\max X = \sup X$
 $\Rightarrow \min X = \inf X$

SEQUENCES

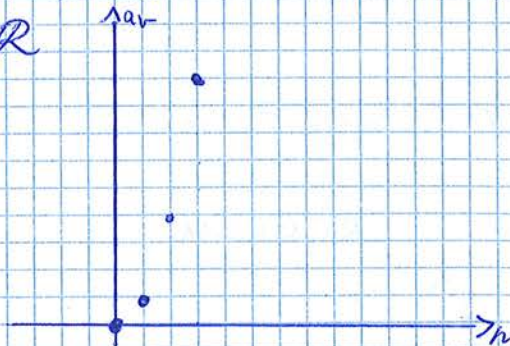
the sequence is a function defined on \mathbb{N} or in general $\{n \in \mathbb{N} : n \geq n_0\}$

$y = f(x) \quad y = f(n) = f_n$

The sequence $\{a_n\}, \{b_n\}, \{x_n\}$

$\Rightarrow n \mapsto a_n \in \mathbb{R}$
 $a_n = n^2$

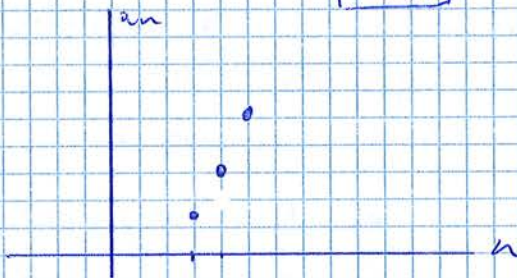
n	a _n
0	0
1	1
2	4
3	9



The graph of a sequence is an infinite set of points in the 1st and 4th quadrants

$b_n = \sqrt{n^2 - 7}$

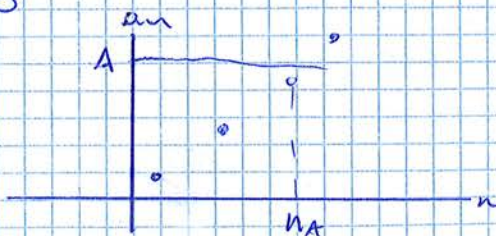
$n^2 - 7 \geq 0$
 $n \geq 3$



The limit we are interested in is to $+\infty$

$\lim_{n \rightarrow +\infty} a_n = \lim_{N \rightarrow \infty} a_n$

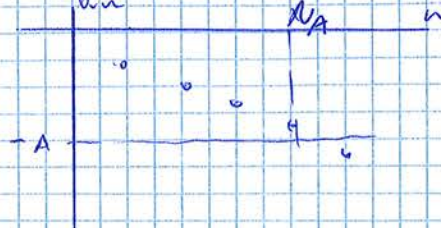
1) $\lim_{n \rightarrow \infty} a_n = +\infty$



$\forall A > 0 \exists n_A \in \mathbb{N}$

$\forall n \geq n_0 \quad n > n_A \Rightarrow a_n > A$
 \Rightarrow DIVERGENT TO $+\infty$

2) $\lim_{n \rightarrow \infty} a_n = -\infty$



$\forall A > 0 \exists n_A \in \mathbb{N}$

$\forall n : n \geq n_0 \quad n > n_A \Rightarrow a_n < -A$
 \Rightarrow DIVERGENT TO $-\infty$

We can apply this theorem iff the $f(x)$ is defined

$f(x) = (-1)^x$ is undefined
 $[f(x) = a^x \quad a > 0 \Rightarrow \text{it is defined also for } a > 0]$

$f(n) = (-1)^n$

2] $a_n = n!$

$0! = 1! = 1$
 $n! = n \cdot (n-1)!$

\Rightarrow we don't apply the limit of the function when we cannot know the function or is too difficult to study it

$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot n$

factorial is the product of all the integers up to n

\Rightarrow There is a function defined on \mathbb{R} but it is defined on Imaginary set numbers

If comparison theorem (+ INFINITE)

$\lim_{n \rightarrow \infty} n! = \infty$

$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-1) \cdot n$
 $n! > n$
 $\downarrow +\infty$
 $\downarrow +\infty$



Many theorems are the same on sequence or function's theorems

- Uniqueness of limit
- Algebra of limits
- indeterminate forms
- comparison Theorem

SIGNUM AND LIMIT THEOREM

$\lim_{x \rightarrow \infty} a_n = l > 0 \Rightarrow \exists n \quad \forall n > n \quad a_n > 0$

LOCAL BOUNDEDNESS \Rightarrow GLOBAL BOUNDEDNESS THEOREM

$\lim_{n \rightarrow \infty} a_n = l \in \mathbb{R}$

$\exists n \quad \forall n > n \quad |a_n| < K$

\Rightarrow all the sequence is bounded

$$\lim_{n \rightarrow \infty} \frac{1}{n!+2} \Rightarrow 0$$

$$\lim_{n \rightarrow \infty} \frac{1}{n!+2} \cdot (5n(n!) + 3) \Rightarrow 0$$

\downarrow
 inf

\downarrow
 bounded

GEOMETRIC SEQUENCE.

A geometric progression or geometric sequence, is a sequence of numbers where each term after the first is found by multiplying the previous one by a fixed, non zero number called the common ratio

Ex 2, 6, 18, 54 is a geometric progression with common ratio 3

$2 \rightarrow 2 \cdot 3 = 6 \rightarrow 6 \cdot 3 = 18 \rightarrow 18 \cdot 3 = 54$

Fixed $a \in \mathbb{R} \quad n \mapsto a^n \quad n \in \mathbb{N}$

property! $\Rightarrow x_{n+1} = a^{n+1} \Rightarrow \frac{x_{n+1}}{x_n} = \frac{a^{n+1}}{a^n} = a$

$x_n = a^n$

\Rightarrow the ratio between the term and the following term is always a

In this geometrical sequence we need to distinguish several cases depending on the value of a !

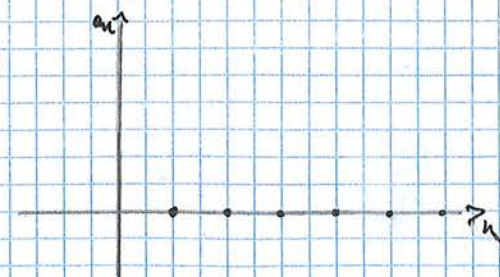
1) $a > 0$ associating a^n to a^x we have

$\lim_{n \rightarrow \infty} a^n = \lim_{x \rightarrow \infty} a^x = \begin{cases} \rightarrow +\infty & a > 1 \\ \rightarrow 1 & a = 1 \\ \rightarrow 0 & 0 < a < 1 \end{cases}$

2) $a = 0 \quad n \geq 1$

$a^n = \{0\}$

$\lim_{n \rightarrow \infty} a^n = 0$



3) $-1 < a < 0$

$a = -\frac{1}{2}$

$n = \left\{ 1, -\frac{1}{2}, \frac{1}{4}, -\frac{1}{8}, \frac{1}{16}, -\frac{1}{32}, \dots \right\}$

The a^n of a^n is oscillating between a positive and a negative value

$\lim_{x \rightarrow \infty} a^n = ?$

$-|a|^n < a^n < |a|^n \quad a^n > |a|^n$

$\downarrow \quad \downarrow \quad \downarrow$
 $0 \quad 0 \quad 0$

$0 < |a| < 1$

COMPOSITIONS OF SEQUENCE: are possible iff the first sequence is $\phi_n \rightarrow a_n$ $a_n \in \mathbb{N}$

INVERSE FUNCTION: is possible iff the function

is defined on $n \mapsto a_n$ $a_n \in \mathbb{N}$

\Rightarrow I can always apply a function to a value

$$n \mapsto a_n \xrightarrow{f} f(a_n)$$

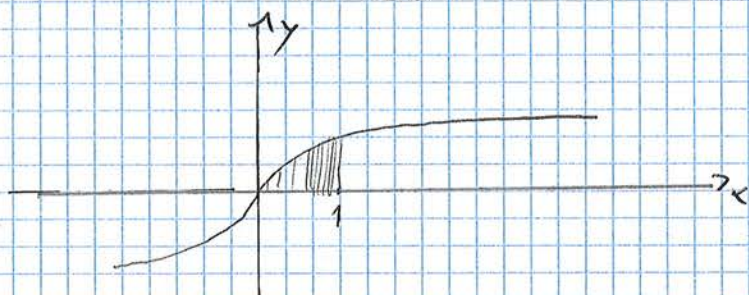
It is not possible if the range of f is different from the image of n

Ex: $n \rightarrow -n^2 \rightarrow \log(-n^2)$ IMPOSSIBLE

$n > 1$

$n \rightarrow \frac{1}{n} \rightarrow \arctan\left(\frac{1}{n}\right)$

$\lim_{n \rightarrow \infty} \arctan\left(\frac{1}{n}\right) = 0$



Theorem

Suppose that $\lim_{n \rightarrow \infty} a_n = \lambda$ $\begin{cases} \lambda \in \mathbb{R} \\ \pm \infty \end{cases}$

1) if $\lambda \in \mathbb{R}$ and g is continuous at λ

$$\lim_{n \rightarrow \infty} g(a_n) = g\left(\lim_{n \rightarrow \infty} a_n\right) = g(\lambda)$$

2) if $\lambda = \pm \infty$

$$\lim_{n \rightarrow \infty} g(a_n) = \lim_{y \rightarrow \lambda} g(y)$$

$$\lim_{n \rightarrow \infty} \cos \frac{1}{n^2} = 1$$

$$\begin{cases} \lim_{n \rightarrow \infty} \frac{1}{n^2} = 0 \end{cases}$$

$\cos x$ is continuous at 0

$$\Rightarrow \lim_{n \rightarrow \infty} \cos \frac{1}{n^2} = \cos\left(\lim_{n \rightarrow \infty} \frac{1}{n^2}\right) = 1$$

$$\lim_{n \rightarrow \infty} e^{-\sqrt{n}}$$

$$\begin{cases} \lim_{n \rightarrow \infty} -\sqrt{n} = -\infty \\ y = e^x \rightarrow \text{continuous} \end{cases}$$

$$\Rightarrow \lim_{n \rightarrow \infty} e^{-\sqrt{n}} = \lim_{\substack{y \rightarrow -\infty \\ y = -\sqrt{n}}} e^y = 0$$

SUFFICIENT CONDITION FOR EXISTENCE OF LIMITS

monoton sequences $\Rightarrow \lim \exists$

ex $a_n = (-1)^n$ for $a > 1$

\Rightarrow if I have a monotone sequence or function it goes always to $\pm\infty$ or to an asymptot, in both case we do find a limit

\Rightarrow so we can tell there is a strong and deep relation between Monotony and existence of limit

Monotony \Rightarrow EXIST A LIMIT

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

\hookrightarrow this function is not monotone but there is a limit

DEFINITION OF MONOTONOUS INCREASING SEQUENCE

$\forall n \geq n_0 \quad a_n \geq a_{n+1}$

DEFINITION OF MONOTONOUS DECREASING SEQUENCE

$a_n \leq a_{n+1}$

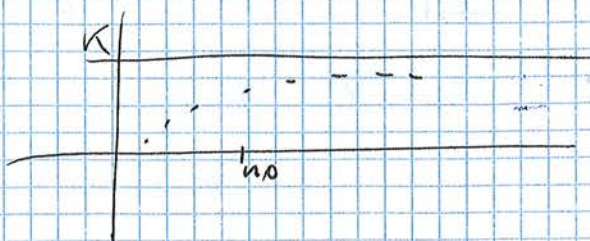
SEQUENCE BOUNDED FROM ABOVE

$\exists K \in \mathbb{R} \quad a_n \leq K \quad \forall n \geq n_0$

SEQUENCE BOUNDED BY BELOW

$\exists K \in \mathbb{R} \quad a_n \geq K \quad \forall n \geq n_0$

$\exists K \in \mathbb{R}$



⇒ we also have similar results for functions!

Ex 1) $f(x) = \sqrt[3]{x}$

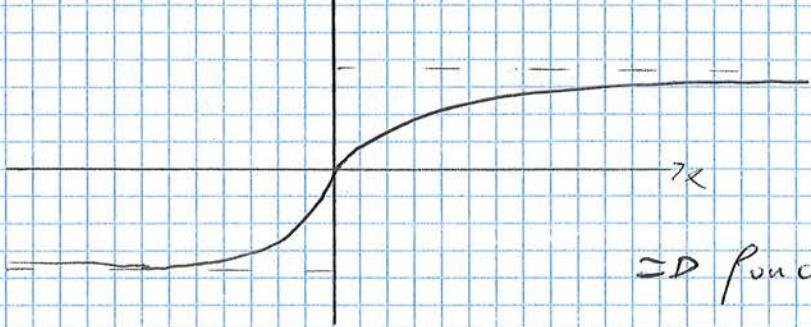


$\exists \lim_{x \rightarrow \infty} \sqrt[3]{x} = \sup f(x) = +\infty$

$\exists \lim_{x \rightarrow -\infty} \sqrt[3]{x} = \inf f(x) = -\infty$

function unbounded

Ex 2 $y = \arctan x$

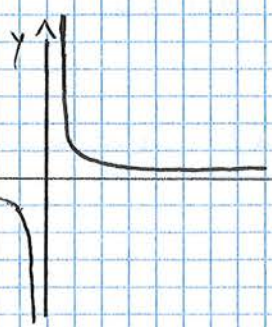


$\exists \lim_{x \rightarrow +\infty} \arctan x = \frac{\pi}{2} = \sup f(x)$

$\exists \lim_{x \rightarrow -\infty} \arctan x = -\frac{\pi}{2} = \inf f(x)$

⇒ function globally bounded

Ex 3



$y = \frac{1}{x}$ $\lim_{x \rightarrow +\infty} \frac{1}{x} = \inf f(x) = 0$

$f(0, +\infty)$ decreasing function

$\lim_{x \rightarrow 0^+} \frac{1}{x} = \sup \left\{ \frac{1}{x} \mid x \in (0, 1) \right\} = +\infty$

Ex 4

$f(x)$ defined in $(-1, 1)$

$\lim_{x \rightarrow -1^+} f(x) = -\infty$

$\lim_{x \rightarrow 1^-} f(x) = +\infty$

what happens in $x=0$

$\forall x \in (-1, 1) f(x)$ increasing!

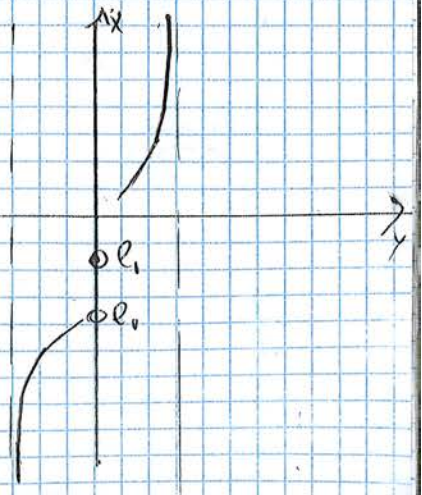
we study the limit in 0

$\lim_{x \rightarrow 0^-} f(x) = \sup_{x \in (-1, 0)} f(x) = l_1$

↳ it cannot be $+\infty$ since the function is increasing ⇒ l_1 can be just $f(x)$ or any other point above $f(x)$

$\lim_{x \rightarrow 0^+} f(x) = \inf_{x \in (0, 1)} f(x) = l_2$

⇒ if $l_1 = l_2$ ⇒ cont function
if $l_1 \neq l_2$ ⇒ not continuous



DERIVATIVE

f is defined in $I(x_0)$

$$f: \text{dom } f \subseteq \mathbb{R} \rightarrow \mathbb{R}$$

◦ increment of the independent variable (increment of x -axis)

$$h = \Delta x = x - x_0 \Rightarrow x = x_0 + h$$

* h can be a positive or negative quantity depending on its position respect to x_0

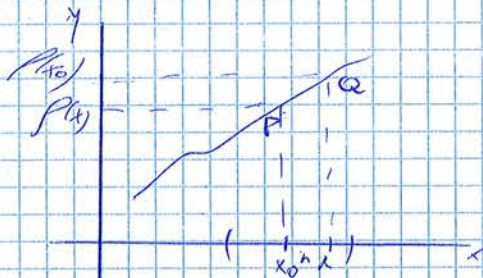
◦ increment of the dependent value (increment of y -axis)

$$\Delta f = f(x) - f(x_0) \Rightarrow f(x_0 + h) - f(x_0)$$

→ DEFINED $\forall x \in I(x_0) \setminus \{x_0\}$

The ratio $\frac{\Delta f}{\Delta x}$ is called difference quotient of f between x_0 and x

$$\frac{\Delta f}{\Delta x} = \frac{f(x) - f(x_0)}{x - x_0} = \frac{f(x_0 + h) - f(x_0)}{x - x_0}$$



This mean represent the absolute increment of the function when x_0 goes to x

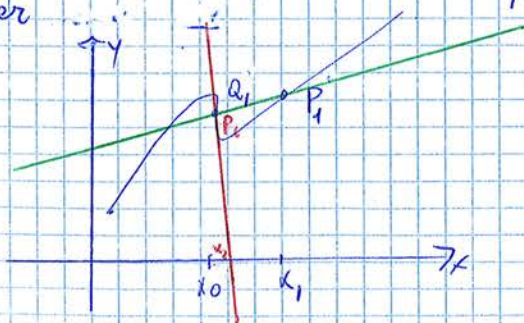
$\frac{\Delta f}{\Delta x}$ → how much the function has varied while x has increased.

What happens when I take a smaller interval Δx ?

We do know that the line passing through the point $P(x, f(x_0))$ and $Q(x_0 + h; f(x_0 + h))$ is a secant.

$$\frac{f(x) - f(x_0)}{x - x_0} \Rightarrow \text{secant}$$

When closer $x \rightarrow x_0$ the two points on the graph are getting



So when x_1 goes to x_0 we have

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \text{tangent}$$

REMARKS!

→ f is continuous at x_0 doesn't imply that f is differentiable at x_0

f cont x_0 ~~≠~~ f diff at x_0

→ f not cont at x_0 ⇒ f is not differentiable at x_0

⇒ Mantissa, sign not derivable at 0,1 and so on

Definition of elementary derivatives

1) $f(x) = K$ $f'(x) = 0$

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{x \rightarrow x_0} \frac{K - K}{x - x_0} = \frac{0}{x - x_0} = 0$$

$f(x) = x$

2) $f(x) = x$ $f'(x) = 1$

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} = \lim_{x \rightarrow x_0} \frac{x - x_0}{x - x_0} = 1$$

$f(x) = \sin x$

3) $f(x) = \sin x$

$$\lim_{h \rightarrow 0} \frac{f(x_0+h) - f(x_0)}{x - x_0} = \lim_{h \rightarrow 0} \frac{\sin(x_0+h) - \sin(x_0)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\sin x_0 \cosh + \sin h \cos x_0 - \sin x_0}{h} = \lim_{h \rightarrow 0} \frac{\sin x_0 (\cosh - 1) + \sin h \cos x_0}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\sin x_0 (\cosh - 1)}{h^2} + \lim_{h \rightarrow 0} \frac{\sin h \cos x_0}{h} = 0 + \cos x_0 = \cos x_0$$

4) $f(x) = \cos x$

$$\lim_{h \rightarrow 0} \frac{f(x_0+h) - f(x_0)}{h} = \lim_{h \rightarrow 0} \frac{\cos(x_0+h) - \cos(x_0)}{h}$$

$$= \lim_{h \rightarrow 0} \frac{\cos x_0 \cosh - \sin x_0 \sinh - \cos x_0}{h} = \lim_{h \rightarrow 0} \frac{\cos x_0 (\cosh - 1) - \sin x_0 \sinh}{h^2}$$

$$= \lim_{h \rightarrow 0} \frac{\sin x_0 \sinh}{h} = 0 - \sin x_0 = -\sin x_0$$

5) $y = a^x$

$$\lim_{h \rightarrow 0} \frac{f(x_0+h) - f(x_0)}{h} = \lim_{h \rightarrow 0} \frac{a^{x_0+h} - a^{x_0}}{h} = \lim_{h \rightarrow 0} \frac{a^{x_0}(a^h - 1)}{h}$$

$$= a^{x_0} \ln a$$

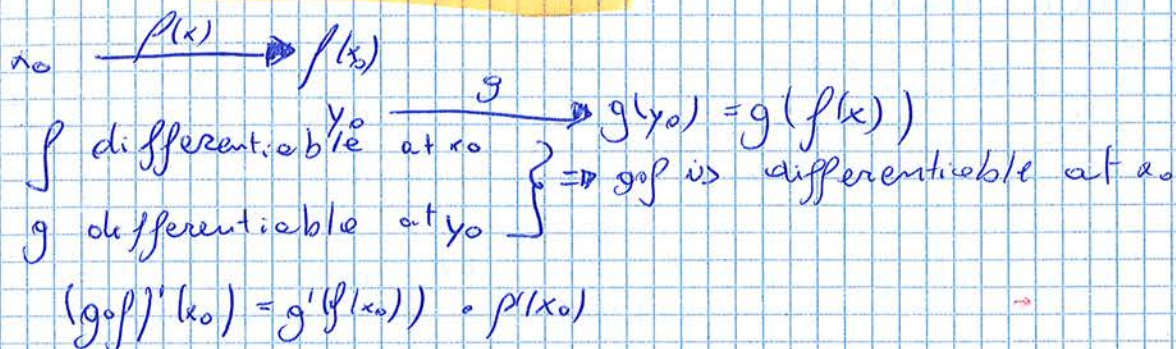
6) $f(x) = e^x \rightarrow f'(x) = e^x$

↳ the derivate is equal to its function (also for $y = 0$)

7) $y = \frac{1}{x^n} \quad \left(\frac{1}{x^n}\right)' = \frac{-n x^{n-1}}{x^{2n}} = -n x^{n-1}$

Ex $y = \tan x = \frac{\sin x}{\cos x} \quad y' = \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = 1 + \tan^2 x$
 true for $\cos x \neq 0 \quad x \neq \frac{\pi}{2} + k\pi$

DERIVATE OF COMPOSITION CHAIN RULE



$y = 2^{\sin x} \quad D(2^{\sin x})$
 $x \xrightarrow{f} \sin x \xrightarrow{g} 2^y$
 $f(x) = \sin x \quad f'(x) = \cos x$
 $g(x) = 2^x \quad g'(x) = 2^x \cdot \lg 2$

$y' = 2^{\sin x} \cdot \lg 2 \cdot \cos x$

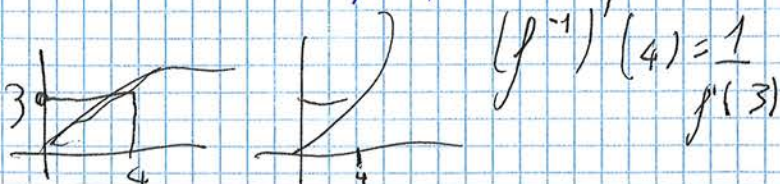
$D \sin(x^2) = (\cos x^2) \cdot 2x$

$D \sin^2 x = 2 \sin x \cos x$

DERIVATE OF THE INVERSE FUNCTION

$y_0 = f(x_0)$
 f is continuous, invertible in $I(x_0)$
 f is diff at x_0
 $f'(x) \neq 0 \Rightarrow f^{-1}(y)$ is differentiable at $y_0 = f(x_0)$

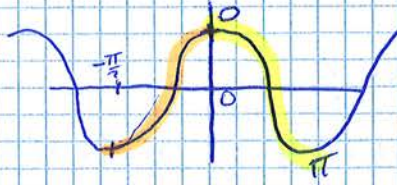
$(f^{-1})(y_0) = \frac{1}{f'(x_0)} \quad f'(3) = 4$



Def.

$$y = \arccos x$$

$$x = \cos y$$



cos x def in

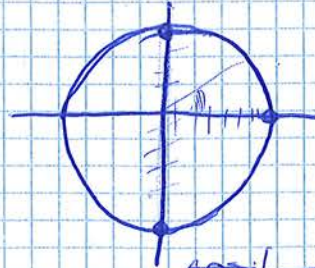
$$f^{-1}(\cos x) = [-\frac{\pi}{2}, \frac{\pi}{2}]$$

$$\text{dom } \cos x = [-1, 1]$$

$$\text{dom } \arccos = [-1, 1]$$

$$f^{-1}(\arccos x) = [-\frac{\pi}{2}, \frac{\pi}{2}]$$

$$D \arccos x = \frac{1}{D \cos y} = \frac{1}{-\sin y} = -\frac{1}{\sqrt{1-x^2}}$$



$$0 < x < \frac{\pi}{2}$$

$$\cos y = \sqrt{1 - \sin^2 y}$$

$$0 < y < \frac{\pi}{2}$$

$$\sin y = \sqrt{1 - \cos^2 y}$$

$$y = \cotg x = \frac{\cos x}{\sin x}$$

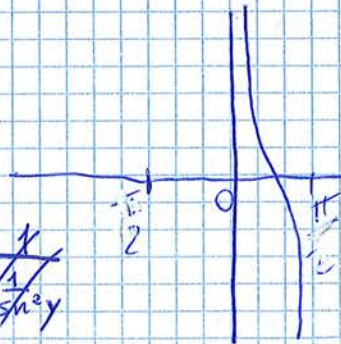
$$y' = \frac{-\sin^2 x + \cos^2 x}{\sin^2 x} = -(1 + \cotg^2 x) \text{ or } -\frac{1}{\sin^2 x}$$

$$y = \text{arctg } x$$

$$x = \text{tg } y$$

$$D \text{arctg } x = \frac{1}{D \text{tg } y} = \frac{1}{\frac{1}{\cos^2 y}}$$

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



$$D \cotg x = (0, \pi)$$

$$f' \cotg x = \mathbb{R}^*$$

$$D \text{arctg } x = \mathbb{R}$$

$$f' \text{arctg } x = (0, \pi)$$

Handwritten notes and calculations, including a small diagram of a right-angled triangle with sides labeled 1, x, and sqrt(1+x^2).

$$f(x) = x + e^x$$

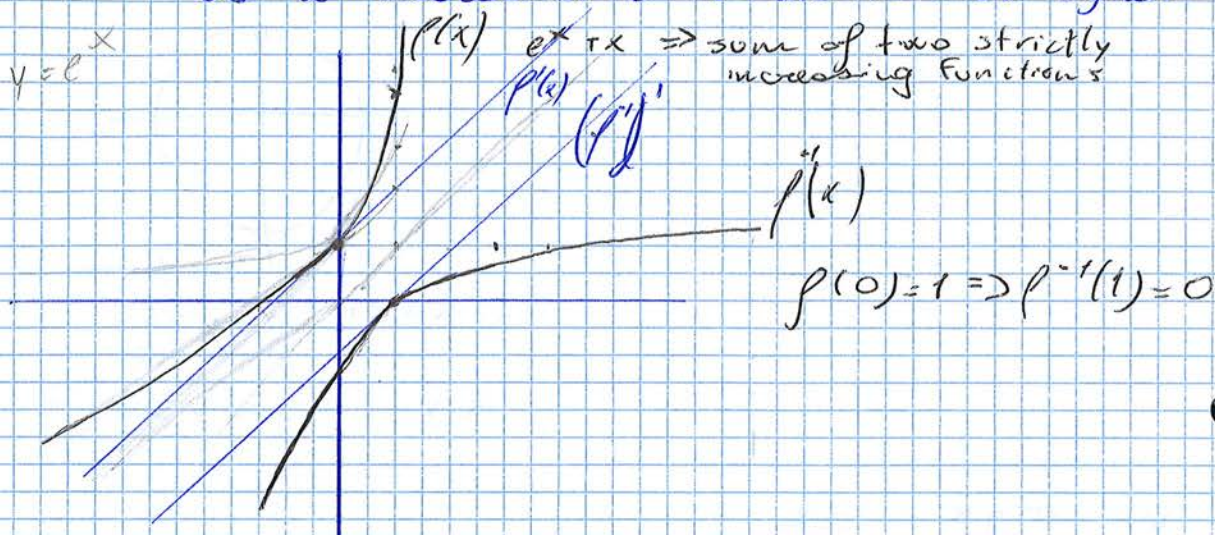
it is invertible?

Strictly MONOTONE \Rightarrow INJECTIVE \Rightarrow INVERTIBLE

$$y = x + e^x \Rightarrow \text{strictly monotone}$$

"as x increases e^x can become much higher"

$$y = e^x$$



$f^{-1}(x)$ exists but it is impossible to define its function

$$(Df^{-1})(y_0) = \frac{1}{f'(x_0)} = \frac{1}{1+e^x}$$

$$h(x) = f(x)^{g(x)}$$

$$\text{dom } f(x)^{g(x)} = \{x \in \mathbb{R} : f(x) > 0\}$$

$$h(x) = f(x)^{g(x)} = e^{g(x) \cdot \lg f(x)}$$

$$h'(x) = e^{g(x) \cdot \lg f(x)} \cdot \left[g'(x) \cdot \lg f(x) + g(x) \cdot \frac{1}{f(x)} \cdot f'(x) \right]$$

$$= f(x)^{g(x)} \cdot \left(g'(x) \cdot \lg f(x) + \frac{g(x) \cdot f'(x)}{f(x)} \right)$$

$$x \cdot e^x = 0 \cdot y_0$$

$$Df^{-1}(y_0) = \frac{1}{f'(x_0)}$$

f differentiable at $x_0 \Rightarrow f$ cont at x_0

f is not continuous at $x_0 \Rightarrow f$ is not differentiable at x_0

f continuous at $x_0 \rightarrow f$ (cont) and indifferentiable at x_0
 $\rightarrow f$ (cont) and ~~not~~ diff at x_0

Points of non differentiability

f diff at $x_0 \Leftrightarrow \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0} \exists$ finite

\hookrightarrow if this limit is not finite we have a point of non differentiability

\Rightarrow if we consider $\lim_{x \rightarrow x_0^+} f'(x)$ and $\lim_{x \rightarrow x_0^-} f'(x)$ we can have
 or a CUSP or a CORNER POINT or a VERTICAL INFLECTION POINT

1] $g(x) = \sqrt[3]{x}$

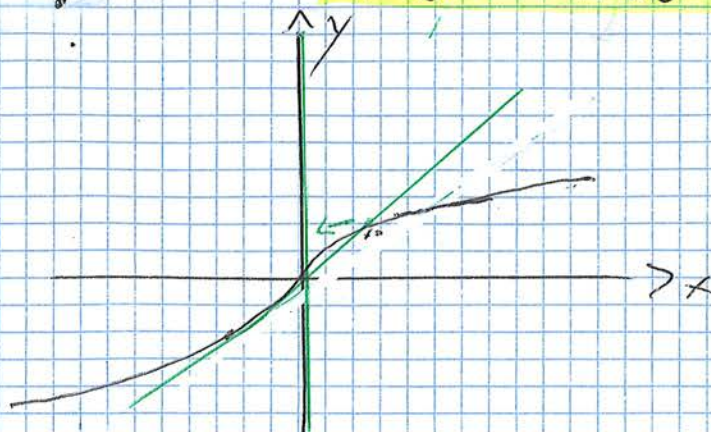
$D'(g(x)) = \frac{1}{3\sqrt[3]{x^2}}$

Differentiable $\forall x \in \mathbb{R} \setminus \{0\}$

$\lim_{x \rightarrow 0^+} \frac{1}{3\sqrt[3]{x^2}} = +\infty = \lim_{x \rightarrow 0^-} \frac{1}{3\sqrt[3]{x^2}}$

\Rightarrow VERTICAL INFLECTION POINT

if $\lim_{x \rightarrow 0^+} f'(x) = \lim_{x \rightarrow 0^-} f'(x) = \begin{matrix} +\infty \\ \text{or} \\ -\infty \end{matrix}$



$$f(x) = |x|$$

$$x > 0$$

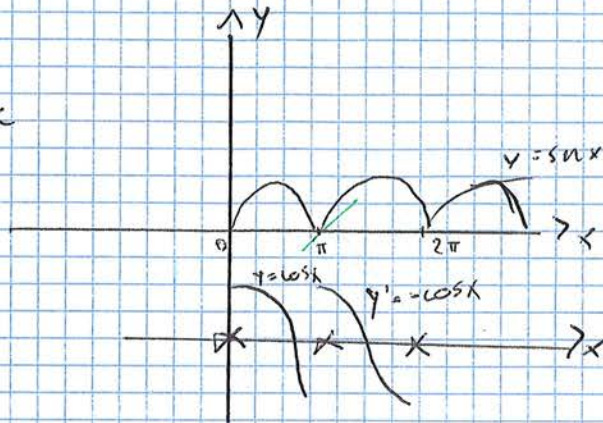
$$\lim_{x \rightarrow 0^+} \frac{x}{x} = 1 \quad \lim_{x \rightarrow 0^-} \frac{-x}{x} = -1 \quad \Rightarrow \text{CORNER POINT}$$

$$y' = \sin x \text{ or } \frac{|x|}{x}$$

$$f(x) = |\sin x|$$

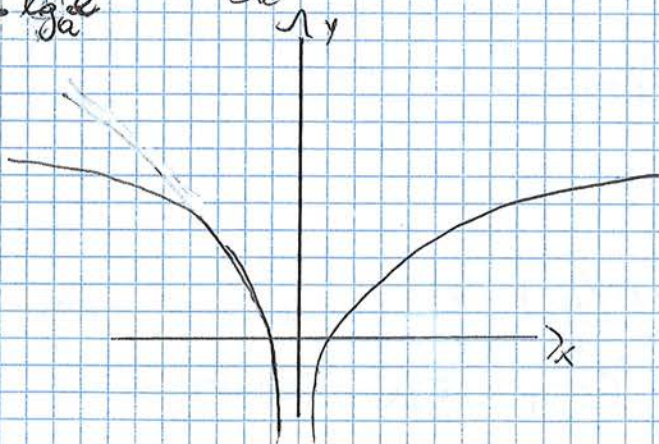
$$f'(x) = \frac{|\sin x|}{\sin x} \cdot \cos x$$

f is differentiable
 $\forall x \in \mathbb{R} \neq k\pi$



$$h(x) = \lg_a |x| = \begin{cases} \lg_a x & x > 0 \\ \lg_a (-x) & x < 0 \end{cases}$$

$$h'(x) = \frac{1}{|x|} \cdot \frac{1}{\ln a}$$



$$D \lg_a |x| = \frac{1}{|x| \ln a} \quad \forall x \neq 0$$

$$f(x) = \begin{cases} \arctan x + x & x \leq 0 \\ \alpha \sin x + \beta \cos x & x > 0 \end{cases}$$

$$\alpha, \beta \in \mathbb{R}$$

1) $\alpha, \beta \in \mathbb{R}$

2) $f(x) ? \Rightarrow \text{diff } \forall x \in \mathbb{R}$

- 1) $\arctan x + x$ continuous $\forall x < 0$
 $\alpha \sin x + \beta \cos x$ continuous $\forall x > 0$

$$f(0) = 0$$

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^-} f(x) \Rightarrow \lim_{x \rightarrow 0} f(x) \text{ exists } = f(0)$$

$$\left[\begin{cases} \lim_{x \rightarrow 0^+} \arctan x + x = 0 \\ \lim_{x \rightarrow 0^-} \alpha \sin x + \beta \cos x = \beta \end{cases} \right] \beta = 0$$

$$\Rightarrow f(x) = \begin{cases} \arctan x + x & x \leq 0 \\ \alpha \sin x & x > 0 \end{cases} \quad C^0 \mathbb{R}$$

- 2) $x < 0$ $\arctan x + x$ is diff $f'(x) = \frac{1}{1+x^2} + 1$
 $x > 0$ $\alpha \sin x$ diff $f'(x) = \alpha \cos x$

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

$$\lim_{x \rightarrow 0^+} \frac{\alpha \sin x}{x} = \alpha$$

$$\Rightarrow \alpha = 2$$

$$\Rightarrow f(x) = \begin{cases} \arctan x + x & x \leq 0 \\ 2 \sin x & x > 0 \end{cases} \quad \text{diff } \forall x \in \mathbb{R}$$

$$f(x) = \begin{cases} (x - \beta)^2 - 2 & x \geq 0 \\ \alpha \sin x & x < 0 \end{cases}$$

- 1) $\alpha, \beta \in \mathbb{R}$
 2) $f(x) ? \Rightarrow \text{diff } \forall x \in \mathbb{R}$

- 1) $(x - \beta)^2 - 2$ continuous $\forall x \geq 0$
 $\alpha \sin x$ continuous $\forall x < 0$

$$f(0) = \beta^2 - 2$$

$$\begin{cases} \lim_{x \rightarrow 0^+} \alpha \sin x = 0 \\ \lim_{x \rightarrow 0^-} (x - \beta)^2 - 2 = \beta^2 - 2 \end{cases}$$

$$\beta^2 - 2 = 0 \Rightarrow \beta = \pm \sqrt{2}$$

$$y = \begin{cases} (x - \sqrt{2})^2 - 2 & x \geq 0 \\ \alpha \sin x & x < 0 \end{cases} \in C^0 \mathbb{R} \quad \text{or} \quad y = \begin{cases} (x + \sqrt{2})^2 - 2 & x \geq 0 \\ \alpha \sin x & x < 0 \end{cases} \in C^0 \mathbb{R}$$

- 1) $x \leq 0$

$y = \alpha \sin x$ diff $f'(x) = \alpha \cos x$
 $x \geq 0$ $y = (x - \sqrt{2})^2 - 2$ diff $f'(x) = 2(x - \sqrt{2})$

$$\lim_{x \rightarrow 0^+} \frac{\alpha \sin x}{x} = \alpha$$

$$\lim_{x \rightarrow 0^-} \frac{(x - \sqrt{2})^2 - 2 - [(-\sqrt{2})^2 - 2]}{x} = \lim_{x \rightarrow 0^-} \frac{x^2 - 2\sqrt{2}x + 2 - 2 - 2 + 2}{x}$$

$$\lim_{x \rightarrow 0^-} \frac{x(x - 2\sqrt{2})}{x} = -2\sqrt{2}$$

$$\boxed{\alpha = -2\sqrt{2}}$$

$$y = \begin{cases} (x - \sqrt{2})^2 - 2 & x \geq 0 \\ -2\sqrt{2} \sin x & x < 0 \end{cases}$$

- 2) $x \geq 0$ $\beta = -\sqrt{2}$

$x \geq 0$ $y = (x + \sqrt{2})^2 - 2$ diff $\Rightarrow y' = 2(x + \sqrt{2})$

$x < 0$ $y = \alpha \sin x$ diff $\Rightarrow y' = \alpha \cos x$

$$\lim_{x \rightarrow 0^+} \frac{\alpha \sin x}{x} = \alpha$$

$$\lim_{x \rightarrow 0^-} \frac{(x + \sqrt{2})^2 - 2 - [(\sqrt{2})^2 - 2]}{x}$$

$$y = \begin{cases} (x + \sqrt{2})^2 - 2 & x \geq 0 \\ 2\sqrt{2} \sin x & x < 0 \end{cases} \quad \alpha = 2\sqrt{2}$$

1) $f(x) = e^x$ cont and diff on \mathbb{R} $\Rightarrow e^x \in C^\infty(\mathbb{R})$
 $f^{(k)}(x) = e^x$

2) $f(x) = a^x$ cont and diff on \mathbb{R} $\Rightarrow a^x \in C^\infty(\mathbb{R})$
 $f^{(k)}(x) = a^k \cdot \lg^k a$

$y = \sin x$ cont and diff on \mathbb{R}

$\left. \begin{array}{l} 1 \\ 2 \\ 3 \\ 4 \\ 5 \end{array} \right\}$	$y = \sin x$	}	all con on \mathbb{R}	$\sin x \in C^\infty(\mathbb{R})$
	$y' = \cos x$			$\cos x \in C^\infty(\mathbb{R})$
	$y'' = -\sin x$			
	$y''' = -\cos x$			
	$y^{(4)} = \sin x$			

Ex
 $D^{70} \sin x = -\cos x = (D^{76} \sin x)^{''} = \sin^{''}$
 $D^{32} \sin x = S^{32} \cos x = (D^{36} \sin x)' = (D^{35} \sin x)''$

3) $f(x) = x^n$
 $f'(x) = n x^{n-1}$
 $f^{(k)}(x) = n(n-1) x^{n-2}$

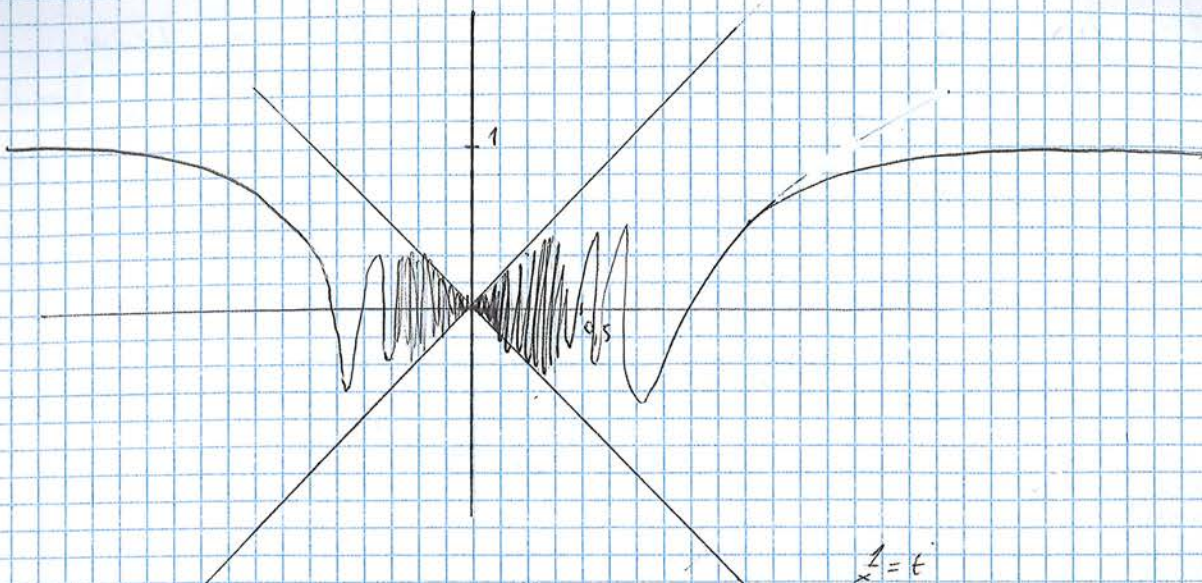
$f^{(n)}(x) = n(n-1)(n-2) \dots = n!$
 $f^{(n+1)}(x) = 0$
 $f^{(n+2)}(x) = 0$

$P_n(x) \in C^\infty(\mathbb{R})$

4) $\frac{P_n(x)}{Q_n(x)} \Rightarrow \frac{P'(x) \cdot Q_n(x) + P(x) \cdot Q'_n(x) \neq 0}{(Q_n(x))^2} \rightarrow \frac{\dots}{(Q_n(x))^2}$

~~P_n~~ $\frac{P_n(x)}{Q_n(x)}$ is always derivable when $Q_n \neq 0$
 apart from

$f(x) = \frac{P_n(x)}{Q_n(x)} \in C^\infty$ (obon f)



$$\lim_{x \rightarrow +\infty} x \sin \frac{1}{x} = \lim_{t \rightarrow 0} \frac{\sin t}{t} = 1 \quad \frac{1}{x} = t$$

$$f(x) = x^2 \sin \frac{1}{x}$$

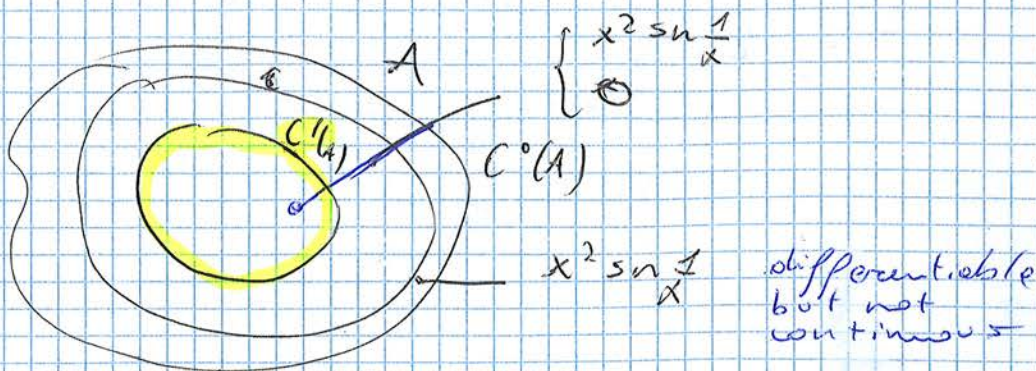
$$\tilde{f}(x) = \begin{cases} x^2 \sin \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

$$\tilde{f}'(x) = \begin{cases} 2x \cdot \sin \frac{1}{x} + (x^2 \cdot \cos \frac{1}{x}) \left(-\frac{1}{x^2}\right) & x \neq 0 \\ 0 & x = 0 \end{cases}$$

$\Rightarrow \tilde{f}'(x)$ differentiable $\forall x \in \mathbb{R}$

$$\lim_{x \rightarrow 0} (2x \sin \frac{1}{x}) - \cos \frac{1}{x} \neq 0$$

$\tilde{f}'(x)$ differentiable in \mathbb{R} but not continuous



8) At which point of the graph of $f(x) = 5x^3$ is the tangent line parallel to $y = 2x$?
orthogonal $y = x + 5$

$$f'(x) = 15x^2$$

$$15x^2 = 2$$

$$x^2 = \frac{2}{15} \quad x = \pm \sqrt{\frac{2}{15}}$$

$$y = 5 \sqrt{\left(\frac{2}{15}\right)^3}$$

parallel $(y - 5 \sqrt{\left(\frac{2}{15}\right)^3}) = 2(x - \sqrt{\frac{2}{15}})$

$$x^2 = \frac{1}{30} \quad x = +\sqrt{\frac{1}{30}}$$

orthogonal $(y - 5 \sqrt{\left(\frac{1}{30}\right)^3}) = \frac{1}{2}(x - \sqrt{\frac{1}{30}})$

9) Prove that the tangent lines to the graphs of the function $f(x) = x^3$ and $g(x) = \frac{1}{3x}$ at every point where $x \neq 0$, are orthogonal

point = t $x = t$

$$f'(x) = \frac{3x^2}{3t^2} \quad f(t) = t^3 \quad g(t) = \frac{1}{3t}$$

$$(y - t^3) = 3t^2(x - t) \quad y = 3t^2x + 4t^3$$

$$g'(x) = -\frac{1}{3x^2}$$

$$(y - \frac{1}{3t}) = -\frac{1}{3t^2}(x - t)$$

$$y - \frac{1}{3t} = -\frac{1}{3t^2}x + \frac{1}{3t}$$

$$y = -\frac{1}{3t^2}x$$

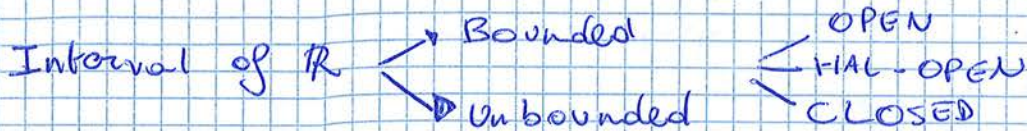
$$m_1 = 3t^2$$

$$m_2 = -\frac{1}{3t^2}$$

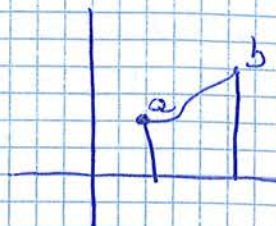
$$m_1 \cdot m_2 = -1$$

$$3t^2 \cdot -\frac{1}{3t^2} = -1$$

↳ orthogonal



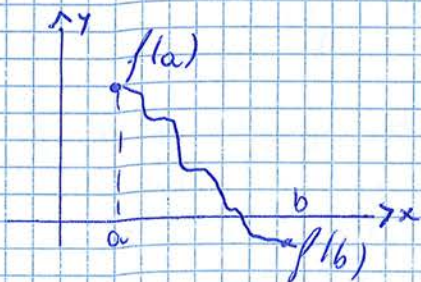
f continuous on an Interval
 $\hookrightarrow f$ continuous on $[a, b] \forall x \in [a, b]$
 f right continuous at a
 f left continuous at b



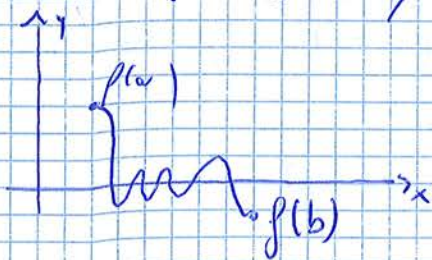
DEF **existence of zeros**
 $x_0 \in \text{dom } f$ is zero $f(x)$ if $f(x_0) = 0$

Theorem of existence of zeros

f continuous on $[a, b]$
 $f(a) \cdot f(b) < 0 \} \Rightarrow \exists x_0 \in (a, b) : f(x_0) = 0$



the zero is not necessary unique!



$\left\{ \begin{array}{l} \bullet f \text{ continuous on } [a, b] \\ \bullet f \text{ is strictly monotone } [a, b] \\ \bullet f(a) \cdot f(b) < 0 \end{array} \right. \Rightarrow \exists ! x_0 \in (a, b) : f(x_0) = 0$

Example

$$x - \cos x = 0$$

$$x = \cos x$$

$f(x) = x$ continuous on \mathbb{R} and strictly increasing on \mathbb{R}

$g(x) = \cos x$ continuous on \mathbb{R} and strictly decreasing on $[0; \frac{\pi}{2}]$

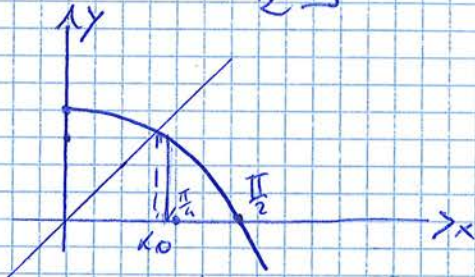
$$f(0) = 0$$

$$g(0) = 1$$

$$f(\frac{\pi}{2}) = \frac{\pi}{2}$$

$$g(\frac{\pi}{2}) = 0$$

$$\Rightarrow \exists x_0 \in [0; \frac{\pi}{2}] : x - \cos x = 0$$



$$f(0) = 0$$

$$g(0) = 0$$

$$f(\frac{\pi}{4}) = \frac{\pi}{4}$$

$$g(\frac{\pi}{4}) = \frac{\sqrt{2}}{2}$$

$$\frac{\pi}{4} < \frac{1}{\sqrt{2}}$$
~~$$\frac{\sqrt{2}\pi}{4} < \frac{\sqrt{2}}{2}$$~~

$$(\pi)^2 < (2\sqrt{2})^2$$

$$\pi^2 < 8$$

NO

$$\frac{\pi}{4} > \frac{\sqrt{2}}{2}$$

$$\exists x_0 \in [0; \frac{\pi}{4}] : x - \cos x = 0$$

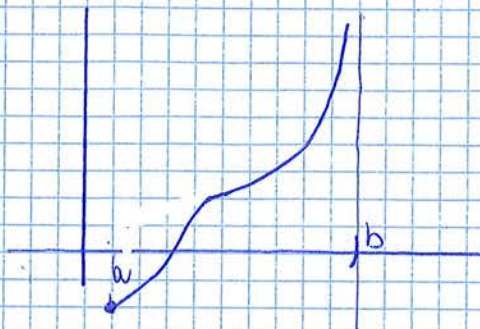
$$x_0 = 0,785$$

What if $f(x)$ and $g(x)$ are continuous on an open interval

Th]

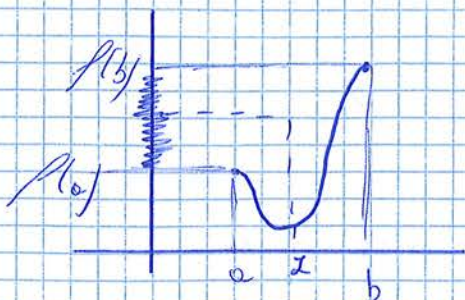
f cont (a, b) \Rightarrow $\lim_{x \rightarrow a^+} f(x)$ and $\lim_{x \rightarrow b^-} f(x)$ both exist and have different sign

$$\exists x_0 \in (a, b) : f(x) = 0$$



INTERMEDIATE VALUE THEOREM I VERSION

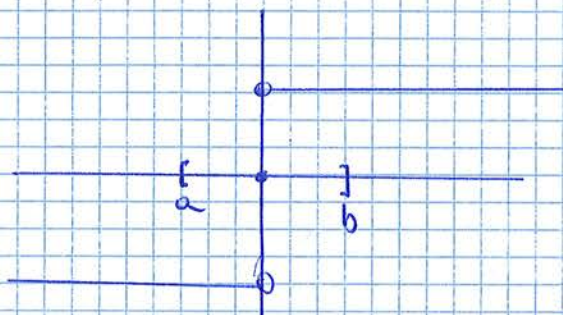
f continuous on $[a, b] \Rightarrow f$ assumes all the values between $f(a)$ and $f(b)$



f assumes all the values of the Y-axis

$\forall x \in [f(a), f(b)] \Rightarrow \exists x_0 \in [a, b] f(x_0) = x$

if \checkmark take a non continuous function this is generally not true



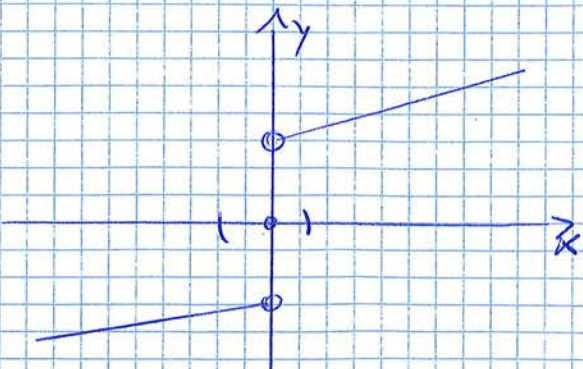
$f(x)$ assumes the values $-1, 0, +1$

$f(x)$ doesn't assume all the intermediate values

(ex $\sqrt{2}, \frac{\pi}{2}$)

Theorem f continuous on an Interval $\Rightarrow f(I)$ is an interval

NOT TRUE FOR NOT CONTINUOUS



$$\begin{cases} x-1 & x \leq 0 \\ 0 & x = 0 \\ x+1 & x > 0 \end{cases}$$

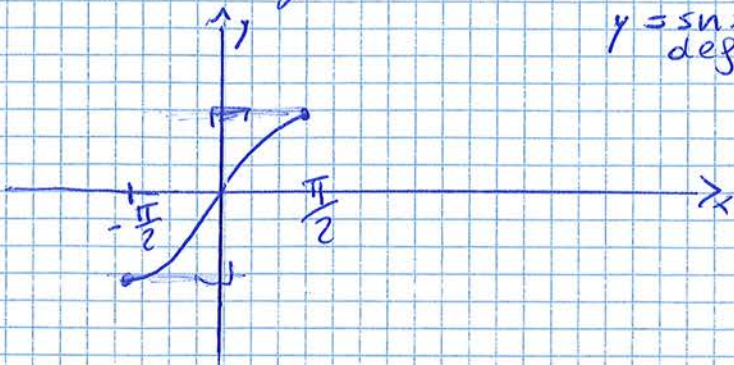
dom $f = \mathbb{R}$
range $(-\infty, -1) \cup \{0\} \cup (1, +\infty)$

$f(I)$ is not an interval

$[a, b]$ closed and bounded

$[a, b] \xrightarrow{\text{continuous}} f \in C^0([a, b]) \rightarrow f([a, b])$ closed and bounded

$y = \sin x \text{ def } [-\frac{\pi}{2}, \frac{\pi}{2}] \rightarrow [-1, 1]$



Weierstrass Theorem

f continuous in $[a, b]$

f is bounded on $[a, b]$

f admits the absolute maximum M in $[a, b]$

f admits the absolute minimum m in $[a, b]$

$\exists x_M \in [a, b]:$

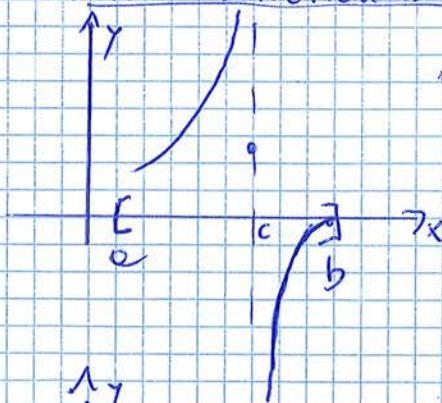
$f(x_M) = M$

$\exists x_m \in [a, b]:$

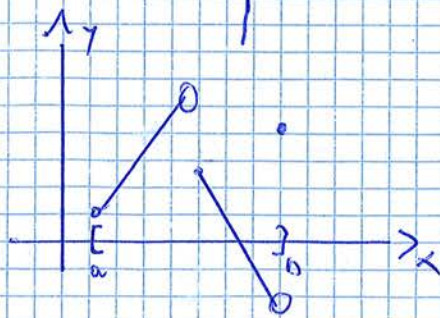
$f(x_m) = m$

What if f is not continuous but is just defined on $[a, b]$

\Rightarrow the function is not necessary bounded!



my function can have a vertical asymptote for $x=c$ and since it is defined in all $[a, b]$ we have a point corresponding to c



For a not continuous function there is not necessary a Maximum or minimum

STUDY OF DIFFERENTIABLE FUNCTIONS

f dom f $I \subseteq \text{dom } f$

DEFINITION $x_0 \in \text{dom } f$

Absolute maximum point $\Rightarrow \forall x \in \text{dom } f$
 or
 Global maximum point $f(x) \leq f(x_0)$

Absolute minimum point $\Rightarrow \forall x \in \text{dom } f$
 or
 Global minimum point $f(x) \geq f(x_0)$

DEFINITION

$x_0 \in \text{dom } f$

Relative maximum point \Rightarrow

$\exists I_r(x_0) \forall x : x \in I_r(x_0) \cap \text{dom } f \Rightarrow f(x) \leq f(x_0)$

Relative minimum point \Rightarrow

$\exists I_r(x_0) \forall x : x \in I_r(x_0) \Rightarrow f(x) \geq f(x_0)$

• in absolute maximum ^{or minimum} we have to check the properties for all the point of the domain

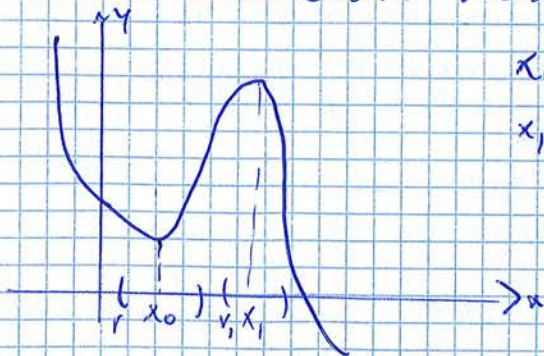
• in relative max/min we have to check the properties for the point of the $I_r(x_0)$

REMARKS]

x_0 is an absolute max point
 or
 x_0 is an absolute min point

\Rightarrow x_0 is also a relative max point
 x_0 is also a relative min point

if x_0 is a relative min/max is not necessarily an absolute max/min point



x_0 relative minimum on $I_r(x_0)$

x_1 relative maximum on $I_r(x_1)$

\Rightarrow no global max/min

Relation between extreme points and stationary points

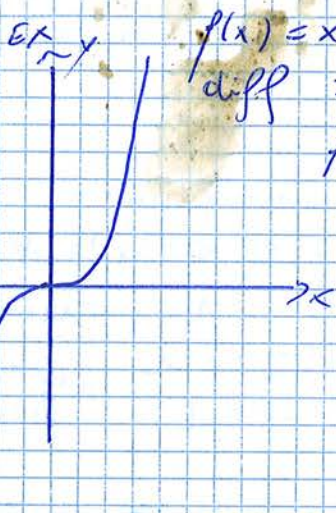
Fermat's Theorem

$$\left\{ \begin{array}{l} f \text{ differentiable at } x_0 \\ x_0 \text{ is an extremum point} \end{array} \right\} \Rightarrow f'(x_0) = 0$$

Is the opposite true??

$$\left\{ \begin{array}{l} f \text{ differentiable at } x_0 \\ f'(x) = 0 \end{array} \right\} \not\Rightarrow x_0 \text{ is an extremum}$$

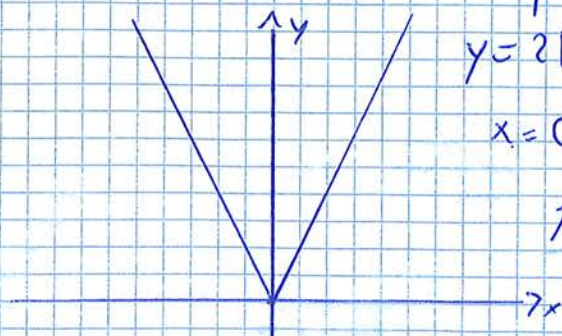
NO!



$f(x) = x^3$
diff $\Rightarrow f'(x) = 3x^2 \Rightarrow f'(0) = 0$
 $\Rightarrow 0$ is not an extremum point

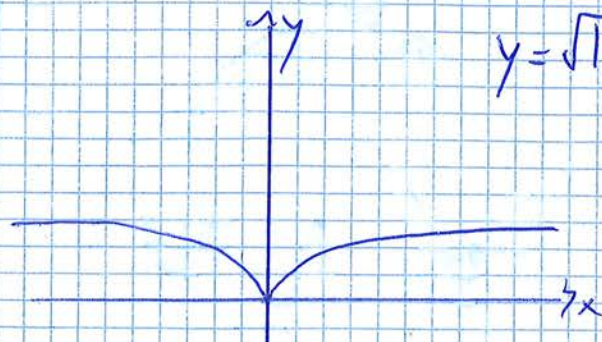
What if

x_0 is an extremum point \Rightarrow ^{always} $f(x)$ derivable at x_0
NO!!



$y = 2|x|$

$x = 0$ global minimum
 $f(x)$ not differentiable at $x = 0$



$y = \sqrt{|x|}$

$x = 0$ global minimum
 $f(x)$ not differentiable at $x = 0$

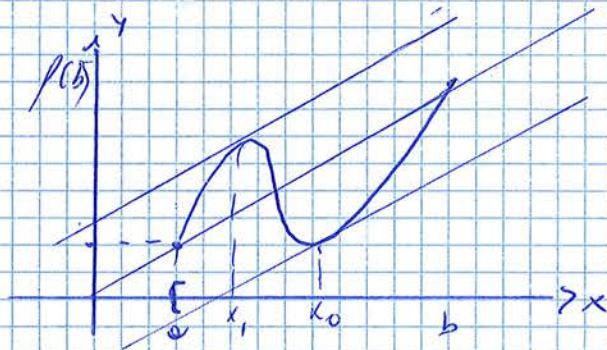
and what if

$$\begin{cases} f \text{ cont } [a, b] \\ f \text{ der } (a, b) \\ f(a) = f(b) \end{cases}$$

Lagrange Theorem (mean value theorem)

↳ born in Turin

$$\begin{cases} f \text{ continuous on } [a, b] \\ f \text{ derivable on } (a, b) \end{cases} \Rightarrow \exists x_0 \in (a, b): f'(x_0) = \frac{f(b) - f(a)}{b - a}$$



$\frac{f(b) - f(a)}{b - a}$ slope line joining $(a, f(a))$ and $(b, f(b))$

$f'(x_0)$ = slope of the tangent at x_0

1] x_0 is not unique ($x_0 - x_1$)

2] Rolle's is a particular case of Lagrange's theorem where we have in the hypothesis $f(a) = f(b)$

II finite increment formula

f differentiable on an open interval I

$x_1, x_2 \in I$ $x_1 < x_2$ (no end points)

$$\exists t \in (x_1, x_2) : \overbrace{f(x_2) - f(x_1)}^{\Delta y} = f'(t) \overbrace{(x_2 - x_1)}^{\Delta x}$$

Δy
increment
of the function

Δx
increment
of the
variable

Law of proportionality

$$\Delta y = f'(k) \cdot \Delta x$$

Δy increases proportionally to Δx

→ Δf is proportional to Δx

→ the coeff k depends on the points I chose

Theorem 2

f diff on I open

$$1) \begin{cases} f'(x) \geq 0 \\ \leq 0 \end{cases} \forall x \in I \Rightarrow \begin{cases} f \text{ is increasing on } I \\ f \text{ is decreasing} \end{cases}$$

$$2) f'(x) > 0 \forall x \in I \Rightarrow f \text{ is strictly increasing on } I$$

$$f'(x) < 0 \forall x \in I \Rightarrow f \text{ is strictly decreasing on } I$$

CLASSIFICATION OF STATIONARY POINTS

f diff on an open interval I

$$f'(x_0) = 0$$

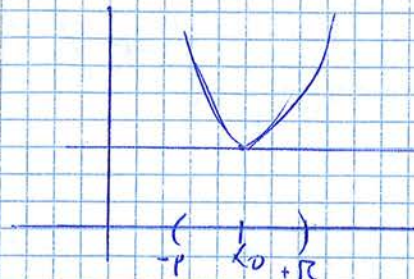
" To say $f'(x_0)$ is a max or a min

$$\left\{ \begin{array}{l} f'(x) \geq 0 \\ \Rightarrow \text{increasing function} \end{array} \right. I_{\mathbb{R}}^{-}(x_0) \Rightarrow x_0 \text{ local maximum point}$$

$$\left\{ \begin{array}{l} f'(x) \leq 0 \\ \text{decreasing function} \end{array} \right. I_{\mathbb{R}}^{+}(x_0)$$



$$\left\{ \begin{array}{l} f'(x) \leq 0 \\ (f \text{ decreasing}) \\ f'(x) \geq 0 \\ (f \text{ increasing}) \end{array} \right. \begin{array}{l} I_{\mathbb{R}}^{-}(x_0) \\ I_{\mathbb{R}}^{+}(x_0) \end{array} \Rightarrow x_0 \text{ is a local minimum point}$$



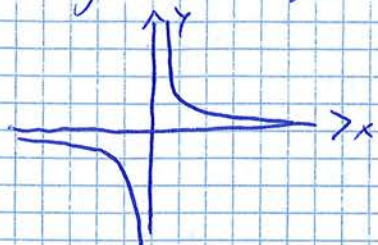
A RIGHT and LEFT Interval are needed

$f(x) = \frac{1}{x}$ $f'(x) = -\frac{1}{x^2} < 0 \Rightarrow f(x)$ strictly decreasing?
NOO!

dom f $\mathbb{R} \setminus \{0\}$

$f'(x) = -\frac{1}{x^2} < 0 \Rightarrow$ strictly decreasing on $(0, +\infty)$

$f'(x) = -\frac{1}{x^2} < 0 \Rightarrow$ strictly decreasing on $(-\infty, 0)$



Cauchy Theorem

f, g continuous on $[a, b]$

f, g differentiable on (a, b)

$g'(x) \neq 0$

$\Rightarrow \exists x_0 \in (a, b) : \frac{f(b) - f(a)}{b - a} = \frac{f'(x_0)}{g'(x_0)}$

$g(x) = x$

$\exists x_0 \in (a, b) \Rightarrow \frac{f(b) - f(a)}{b - a} = f'(x_0)$
 \Rightarrow Lagrange

De L'Hôpital Theorem

1) f, g are diff $[I(x) \setminus \{x\}]$

(true also for $+\infty$ or $-\infty$)
 $I \uparrow$ or $I \downarrow$

$\Rightarrow \lim_{x \rightarrow \gamma} \frac{f(x)}{g(x)} = \lambda$

3) $\lim_{x \rightarrow \gamma} f(x) = \lim_{x \rightarrow \gamma} g(x) = 0$

or

$\lim_{x \rightarrow \gamma} f(x) = \lim_{x \rightarrow \gamma} g(x) = \pm \infty$

4) $\lim_{x \rightarrow \gamma} \frac{f(x)}{g'(x)} = \lambda$

$\Rightarrow \frac{0}{0}$ de l'hôpital form

$\frac{\infty}{\infty}$ de l'hôpital form

ORDER OF FUNCTIONS

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^\alpha} \quad \alpha > 0$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^2} \Rightarrow \text{de l'Hop} \quad \lim_{x \rightarrow +\infty} \frac{e^x}{1} = +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^2} \Rightarrow \text{dHp} \quad \lim_{x \rightarrow +\infty} \frac{e^x}{2x} = +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^n} \quad \lim_{x \rightarrow +\infty} \frac{e^x}{n x^{n-1}} \quad \dots \quad \lim_{x \rightarrow +\infty} \frac{e^x}{n!} = +\infty$$

$$e^x > x^\alpha$$

$$\frac{e^x}{x^2} \quad \dots \quad \frac{e^x}{e^{x/2}} \quad \rightarrow \quad \frac{e^x}{\sqrt{x}} \quad \rightarrow \quad \frac{e^x}{x^{1/2}} \Rightarrow +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^{\sqrt{2}}} = +\infty$$

$$x^{\sqrt{2}} = x^{1,4, \dots}$$

$$x < x^{\sqrt{2}} < x^2$$

$$\frac{1}{x^2} > \frac{1}{x^{\sqrt{2}}} > \frac{1}{x}$$

$\frac{e^x}{x^2}$	$\frac{e^x}{x^{\sqrt{2}}}$	$\frac{e^x}{x}$
$\frac{+}{+\infty}$	$\frac{+}{+\infty}$	$\frac{+}{+\infty}$

2nd comp theorem

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^2} = +\infty \quad \text{always } +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^\alpha} = +\infty$$

$$e^x > x^\alpha$$

$$\lim_{x \rightarrow +\infty} \frac{\ln x}{x^\alpha} = \frac{0}{\infty} \quad \alpha > 0$$

$$\lim_{x \rightarrow +\infty} \frac{\frac{1}{x}}{x^\alpha - 1} = \lim_{x \rightarrow +\infty} \frac{1}{x \cdot x^\alpha - 1} = \lim_{x \rightarrow +\infty} \frac{1}{x^{1+\alpha}} = 0$$

$$\lim_{x \rightarrow +\infty} \frac{(\ln x)^\alpha}{x^\alpha} = 0 \quad \begin{matrix} \alpha > 0 \\ \alpha \geq 0 \end{matrix}$$

$$\ln x < x^\alpha$$

$$\lim_{x \rightarrow 0^+} \frac{\ln x}{x^\alpha} = -\infty \cdot \frac{1}{x^\alpha} = -\infty \cdot +\infty = -\infty$$

$$\lim_{x \rightarrow 0^+} x^\alpha \cdot \ln x = 0 \cdot -\infty = 0$$

$$\lim_{x \rightarrow 0^+} \frac{\ln x}{\left(\frac{1}{x}\right)^\alpha} = \frac{-\infty}{+\infty} = 0$$

de l'hopital

$$= \lim_{x \rightarrow 0^+} \frac{x^\alpha}{\frac{1}{\ln x}} = \lim_{x \rightarrow 0^+} \frac{1}{x} \cdot \alpha \left(\frac{1}{x}\right)^{\alpha-1} \cdot \left(-\frac{1}{x^2}\right) = \lim_{x \rightarrow 0^+} \frac{1}{x} \cdot (-x^2) \cdot \frac{(x)^\alpha - 1}{x} = 0$$

$$\frac{\ln x}{x^\alpha}$$

The line

general form

$$ax + by + c = 0$$

slope form

$$y = mx + q$$

$m = \text{slope}$

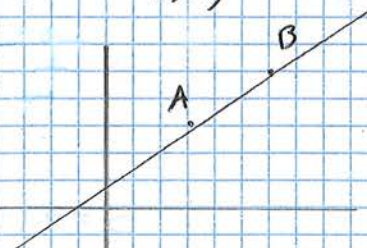
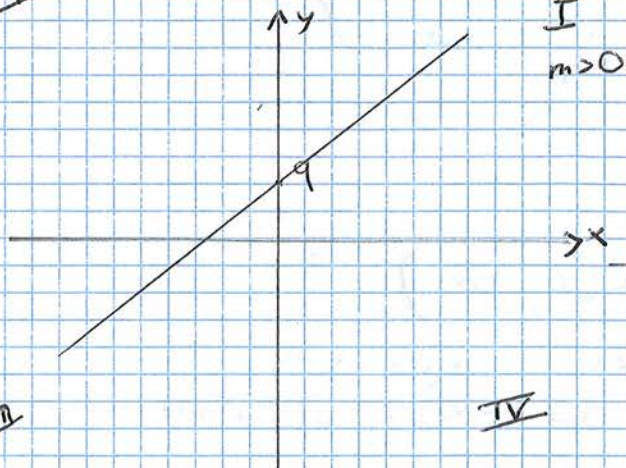
$q = y\text{-intercept}$

having two points we wanna find the general equation of the line

$$A(x_A; y_A)$$

$$B(x_B; y_B)$$

II



$$m = \frac{y_B - y_A}{x_B - x_A}$$

$$y - y_A = m(x - x_A)$$

$$\text{or } y - y_B = m(x - x_B)$$

III

IV

two lines are parallel if and only if m is equal to m'

$$r': y = mx + q \Rightarrow r // r' \Leftrightarrow m = m'$$

$$r: y = m'x + q'$$

two lines are perpendicular if and only if m times m' gives 1 as a result

$$\Rightarrow r \perp r' \Leftrightarrow m \cdot m' = -1$$

Ex 1

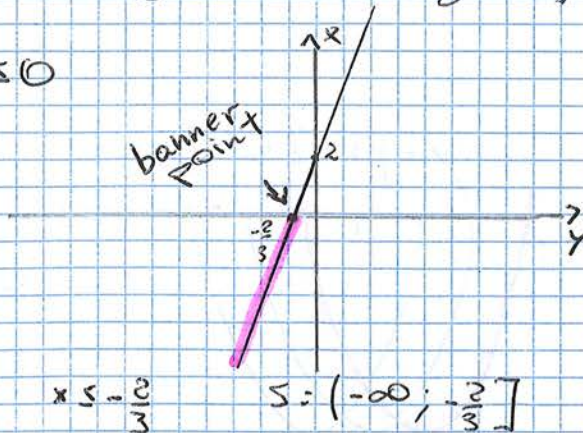
$$A(1; 2) \quad B(-4; 5)$$

$$m = \frac{5 - 2}{-4 - 1} = -\frac{3}{5}$$

$$y = +5 - \frac{3}{5}(x + 4)$$

Ex 4

$$3x + 2 \leq 0$$



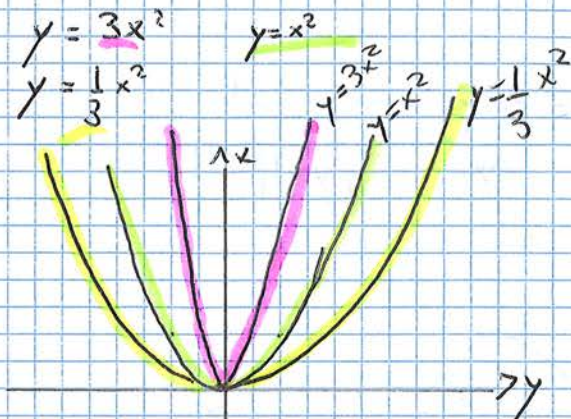
$$x \leq -\frac{2}{3}$$

$$S = (-\infty; -\frac{2}{3}]$$

② RESCALING

$y = a \cdot f(x)$

bigger is a greater is the contraction



$y = f(ax)$

when "a" is positive there is no distortion with the previous rescaling

$y = a f(x) = 3x^2 = f(ax) = (\sqrt{3}x)^2$

③ REFLECTION

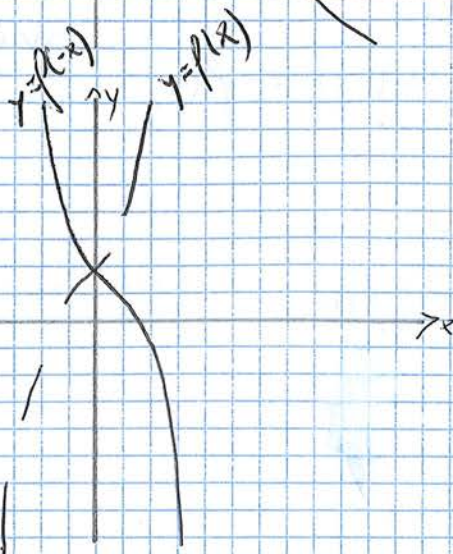
(a) $y = -f(x)$



This is a symmetry respect to the x-axis

(b) $y = f(-x)$

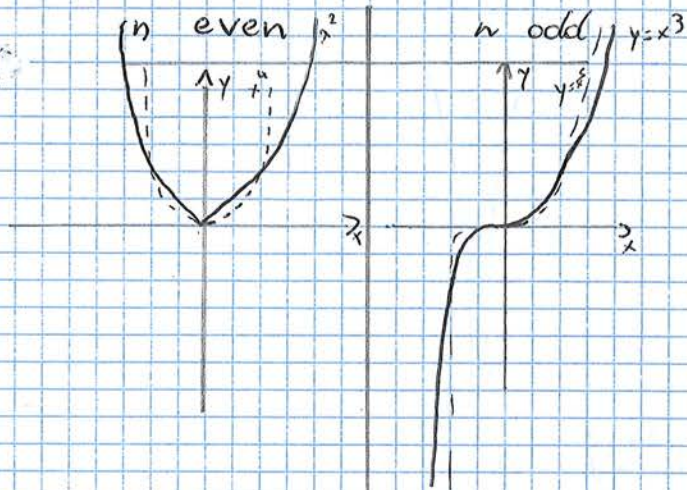
This is a symmetry respect to the y-axis



$$y = x^n \quad n \in \mathbb{N} \quad n > 1$$

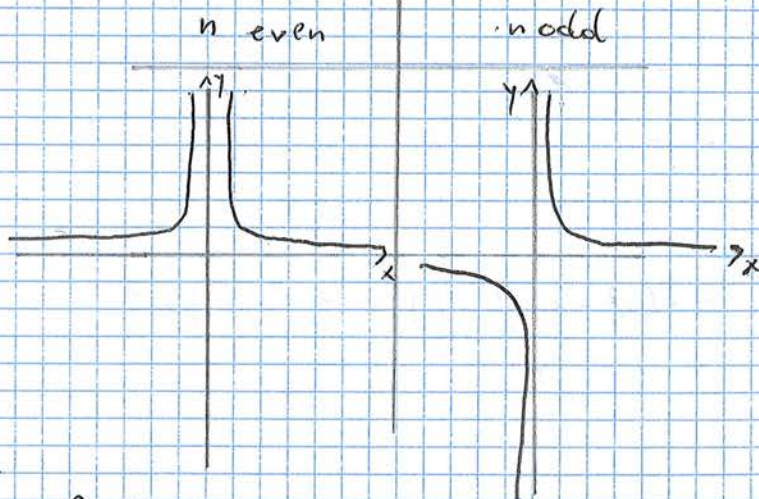
$$y = x^3 = f(x)$$

$$f(-x) = (-x)^3 = -x^3 = -f(x)$$



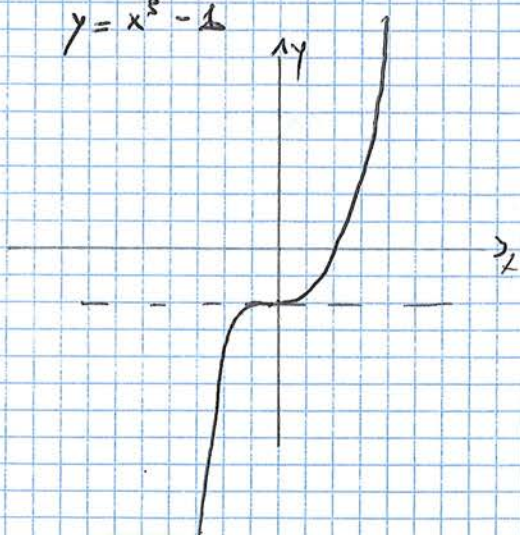
$$n < 0$$

$$y = x^n = \frac{1}{x^{-n}}$$

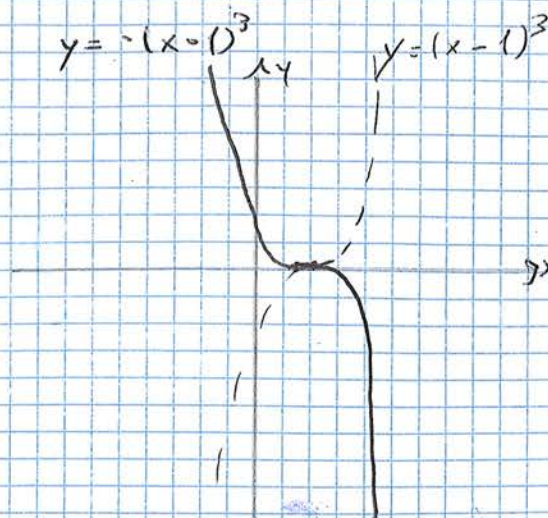


Ex

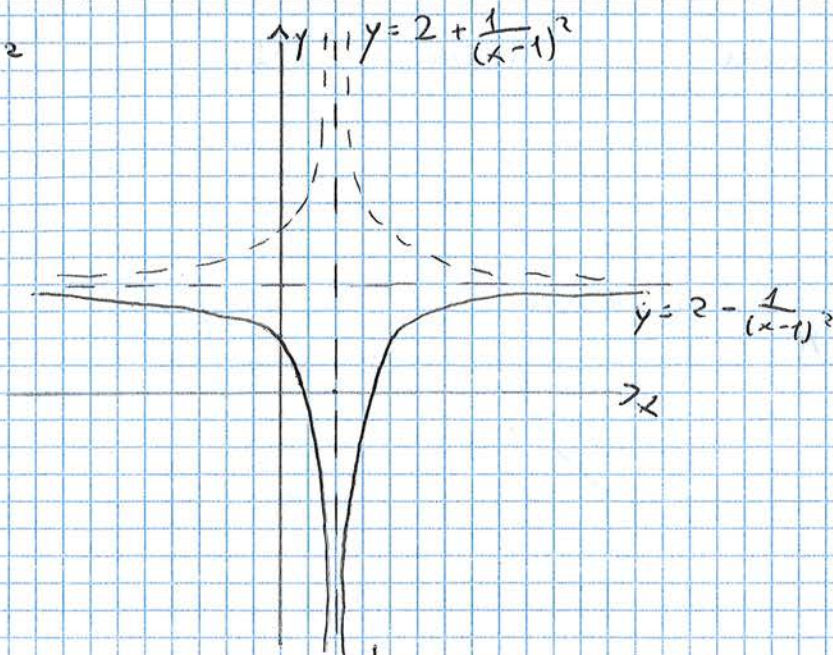
$$y = x^2 - 1$$



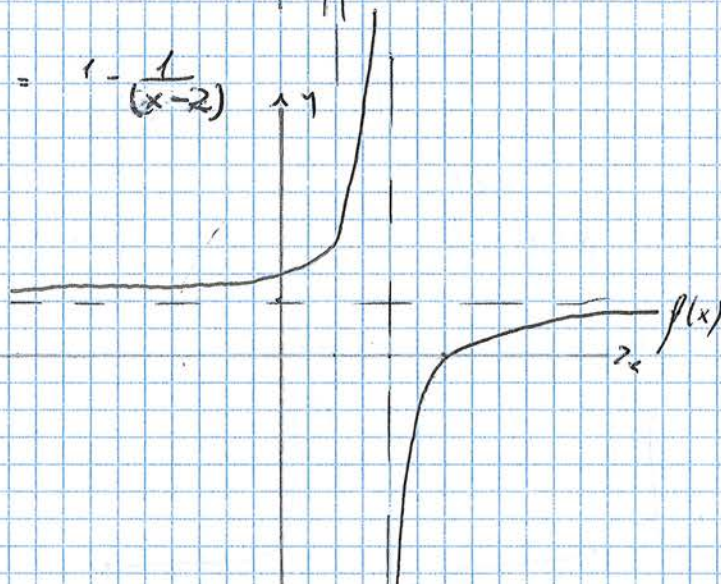
$$y = -(x-1)^3$$



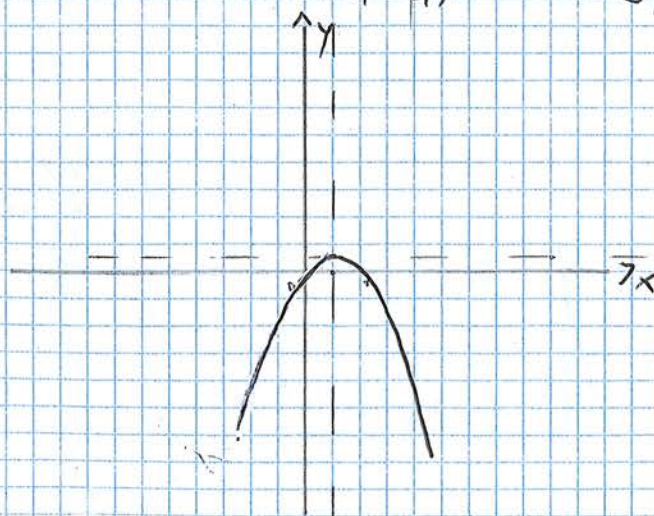
Ex: $g(x) = 2 - \frac{1}{(x-1)^2}$



$h(x) = 1 + \frac{1}{-x+2} = 1 - \frac{1}{(x-2)}$

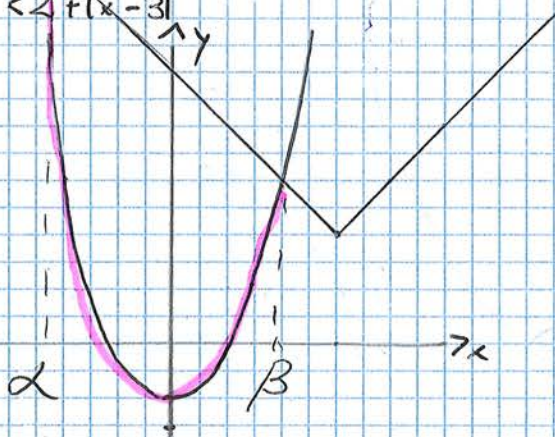


Ex $f(x) = -x^2 + x = -\left(x^2 - x + \frac{1}{4} - \frac{1}{4}\right) = -\left(x^2 - \frac{1}{2}\right) + \frac{1}{4}$



d)

$$x^2 - 1 < 2 + |x - 3|$$



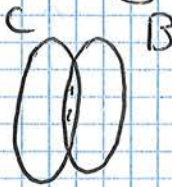
$$\alpha < x < \beta \quad S = (\alpha; \beta)$$

Es we wanna find the intersection set such that

$$a) A = \underbrace{\{x \in \mathbb{R} : 0 \leq x \leq 2\}}_C \cap \underbrace{\{x \in \mathbb{R} : x^2 - 3x + 2 = 0\}}_B$$

$$A = [0; 2] \cap \{1; 2\}$$

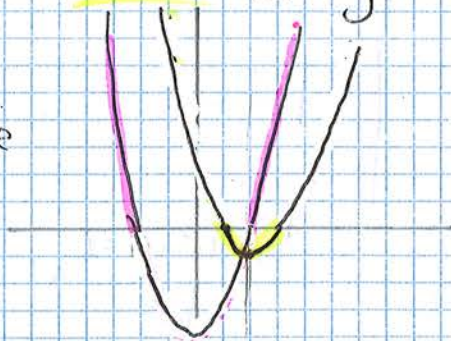
$$A = \{1; 2\}$$



$$b) A = \{x \in \mathbb{R} \mid x^2 - 4x + 3 \leq 0\} \cap \{x \in \mathbb{R} \mid x^2 - 4 > 0\}$$

$$1 < x < 3$$

$$\cap \dots x \leq -2 \vee x \geq 2$$



$$B = [1; 3] \cap]-\infty; 2] = (2; 3]$$

$$c) A = \{x \in \mathbb{R} \mid 9x^4 - 10x^2 + 1 = 0\} \cap \mathbb{N}$$

$$C = \left\{-\frac{1}{3}, -1, 1, \frac{1}{3}\right\} \cap \mathbb{N}$$

$$A = \{1\}$$

NOT Beloved Theorem

$$\begin{aligned}
 & f \text{ cont in } I(\delta) \setminus \{\delta\} \\
 & f \text{ diff in } I(\delta) \setminus \{\delta\} \\
 & \lim_{x \rightarrow \delta} f'(x) = l
 \end{aligned}
 \Rightarrow \lim_{x \rightarrow \delta} f(x) = l$$

REMARKS

f cont on $I(\delta) \setminus \{\delta\}$
 f diff from $I(\delta) \setminus \{\delta\}$ $\not\Rightarrow$ $\lim_{x \rightarrow \delta} f$ is not diff at the point

~~$\lim_{x \rightarrow \delta} f'(x)$~~

$$f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$$

EX

f diff at x_0 and $f'(0) = 0$

But $\lim_{x \rightarrow 0} 2x \sin \frac{1}{x} - \cos \frac{1}{x} \cdot \frac{1}{x^2}$ ~~$\neq 0$~~

REMARKS 2

$$\begin{aligned}
 I(x_0) & \rightarrow I^+(x_0) \\
 \lim_{x \rightarrow x_0} & \rightarrow \lim_{x \rightarrow x_0^+}
 \end{aligned}$$

$$\begin{aligned}
 & f \text{ cont on } I^+(x_0) \\
 & f \text{ diff on } I^+(x_0) \\
 & \lim_{x \rightarrow \delta} f'(x) = l
 \end{aligned}
 \Rightarrow \boxed{\lim_{x \rightarrow x_0^+} f(x) = l}$$

REMARKS \Rightarrow SAME FOR INFINITIVE DERIVATE!

$$f(x) = \sqrt[3]{\lg x - 1} \quad \text{dom } f (0, +\infty)$$

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} \sqrt[3]{\lg x - 1} = -\infty$$

$$\lim_{x \rightarrow +\infty} f(x) = +\infty$$

$$f'(x) = \frac{1}{3x \sqrt[3]{(\lg x - 1)^2}} \quad \lg x \neq 1, x \neq e$$

$\lim_{x \rightarrow e} f'(x)$ always positive for $(0, e) \cup (e, +\infty)$

MONOTONE ^{strictly} INCREASING in $(0, e) \cup (e, +\infty)$

What happen in e ?

$$\lim_{x \rightarrow e} \frac{1}{3x} \cdot \frac{1}{\sqrt[3]{(\lg x - 1)^2}} = +\infty \Rightarrow \text{VERTICAL TANGENT POINT}$$

\Rightarrow THE FUNCTION IS NOT DIFFERENTIABLE IN e

$$f(x) = \sqrt{x^2 + 1}$$

$$\lim_{x \rightarrow +\infty} \frac{\sqrt{x^2 + 1}}{x} = \frac{\sqrt{1 + \frac{1}{x^2}}}{1} = 1$$

$$\lim_{x \rightarrow +\infty} \sqrt{x^2 + 1} - x = 0$$

$y = x$ RIGHT OBLIQUE ASYMPTOT

Ex

$$f(x) = x + \lg x$$

$$\lim_{x \rightarrow +\infty} 1 + \frac{\lg x}{x} = 1$$

$$\lim_{x \rightarrow +\infty} x + \lg x - x = +\infty \quad y = x$$

Ex 2

Function - linear funct = 0 \Rightarrow asintoto obliquo

$$f(x) = \frac{\ln(5e^{3x} + x^4)}{\lg 5e^{3x} \left(1 + \frac{x^4}{5e^{3x}}\right)}$$

$$f(x) = \lg 5 + 3x + \lg\left(1 + \frac{x^4}{5e^{3x}}\right)$$

$$f(x) - (\lg 5 + 3x) = \lg\left(1 + \frac{x^4}{5e^{3x}}\right)$$

FOR $x \rightarrow +\infty$

$$\Rightarrow f(x) - (\lg 5 + 3x) \rightarrow 0$$

$y = \lg 5 + 3x =$ asintoto obliquo

$$m = \lim_{x \rightarrow +\infty} \frac{\ln(5e^{3x} + x^4)}{x} = \lg 5 + 3$$

$$q = \lim_{x \rightarrow +\infty} \lg(5e^{3x} + x^4) - x(\lg 5 + 3) = -\infty$$

$y = \lg 5 + 3x.$

$$f(x) = \dots$$

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1 \quad \begin{matrix} f = \sin x \\ g = x \end{matrix} \quad \sin x \sim x$$

$$\lim_{x \rightarrow 0} \frac{a^x - 1}{x} = \ln a \quad \begin{matrix} f = a^x - 1 \\ g = x \end{matrix}$$

$$\lim_{x \rightarrow 0} \frac{a^x - 1}{\lg(a) \cdot x} = 1 \quad f \sim \lg(a) \cdot x$$

$$\lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$$

$$\begin{matrix} f = \tan x \\ g = x \end{matrix} \quad \tan x \sim x$$

$$\lim_{x \rightarrow 0} \frac{\lg_a(1+x)}{x} = \frac{1}{\lg a}$$

$$\lg_a(1+x) = \frac{f}{g}$$

$$\lim_{x \rightarrow 0} \lg_a \frac{1}{2} \cdot \lg_a(1+x) = 1$$

$$\lg_a \frac{1}{2} \cdot \lg_a(1+x) \sim \frac{1}{2}$$

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

$$1 - \cos x \sim \frac{1}{2} x^2$$

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

$$2f \sim g$$

$$2(1 - \cos x) \sim \frac{1}{2} x^2$$

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

$$(1+x)^k - 1 \sim kx$$

$$\lim_{x \rightarrow 0} \frac{\arctan x}{x} = 1$$

$$\arctan x \sim x$$

$$\lim_{x \rightarrow 0} \frac{\arcsin x}{x} = 1$$

$$\arcsin x \sim x$$

$$\lim_{x \rightarrow 0} t \cdot \lg t = 0$$

$$t \cdot \lg t = o(t^{-1})$$

$$\lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} = e$$

$$(1+x)^{\frac{1}{x}} \sim e$$

$$\lim_{x \rightarrow 0} \frac{e^x - 1}{x} = 1$$

$$e^x - 1 \sim x$$

$$\lim_{x \rightarrow 0} \frac{\lg(x+1)}{x} = 1$$

$$\lg(x+1) \sim x$$

TEST FUNCTION

$x \rightarrow x_0$		imfinite		infinitesimal
$x \rightarrow \infty$		$\frac{1}{ x-x_0 }$		$ x-x_0 $
		$ x $		$\frac{1}{ x }$

→ PRACTICAL USE

in product and quotient substitute a function with an equivalent one or elimination of little as

→ 1) FUNDAMENTAL LIMIT

→ 2) HÔPITAL RULE $\frac{0}{0}$, $\frac{\infty}{\infty}$

→ 3) LANDAU SYMBOL

A) $\lim_{x \rightarrow 0} \frac{e^{x^2} - 1}{\sin 3x} = \frac{0}{0} \Rightarrow \lim_{x \rightarrow 0} \frac{x^2}{3x} = 0$

$e^{x^2} - 1 \sim x^2 \quad x \rightarrow 0$

$\sin 3x \sim 3x \quad x \rightarrow 0$

B) $\lim_{x \rightarrow 0} \frac{2\sin^2 x - \ln(1+6x^3)}{x^2 + 2\sin x} = \frac{0}{0}$

1) $\lim_{x \rightarrow 0} \frac{x^2}{2\sin x} = \lim_{x \rightarrow 0} \frac{x \cdot x}{2\sin x} = 0$
 $x^2 = o(2\sin x)$

2) $\lim_{x \rightarrow 0} \frac{2\sin^2 x}{-\ln(1+6x^3)} = \lim_{x \rightarrow 0} \frac{x^2 \cdot 2\sin^2 x}{x^2} \cdot \frac{1}{x^3 \ln(1+6x^3)} = \frac{x^2}{x^3} = \frac{1}{x} = \pm \infty$

$\lim_{x \rightarrow 0} \frac{-\ln(1+6x^3)}{2\sin^2 x} = 0$

$-\ln(1+6x^3) = o(2\sin^2 x)$

$\Rightarrow \lim_{x \rightarrow 0} \frac{2\sin^2 x - \ln(1+6x^3)}{x^2 + 2\sin x} = \frac{2\sin^2 x}{2\sin x} = 0$

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

$1 - \cos 2x \sim 2x^2$

$\sin^2 3x \sim 9x^2$

$\lim_{x \rightarrow 0} \frac{1 - \cos 2x}{\sin^2 3x} = \frac{2x^2}{9x^2} = \frac{2}{9}$

⇒ We classify all the Functions by looking if they are comparable to power Functions
 $\lg(1+6x^3) \sim 6x^3$ * INF. MAL AT 0

$f(x) = e^{\sqrt{x}} - 1 \sim \sqrt{x}$

$\lim_{x \rightarrow 0^+} \frac{e^{\sqrt{x}} - 1}{\sqrt{x}} = 1 \Rightarrow e^{\sqrt{x}} - 1 \sim e^{\frac{1}{2}}$

For $x \rightarrow 0^+$ if $f(x) \sim l x^\alpha$

- 1) $f(x)$ infinitesimal of order α for $x \rightarrow 0$
- 2) $l x^\alpha$ **PRINCIPAL PART OF $f(x)$** For $x \rightarrow 0$

$f(x) = e^{3x^4} - 1 \sim 3x^4$

$f(x)$ infomal of order 4 For $x \rightarrow 0$

$3x^4$ is the principal part of $f(x)$

$f(x) = \lg(1+x^{\frac{3}{4}}) \sim x^{\frac{3}{4}}$

INF. MAL OF ORDER $\frac{3}{4}$

Pria. PART $x^{\frac{3}{4}}$

1) $f(x) = e^{-\frac{1}{x}}$ $x \rightarrow 0^+$

$\lim_{x \rightarrow 0^+} \frac{e^{-\frac{1}{x}}}{x^\alpha} = \lim_{t \rightarrow +\infty} \frac{e^{-t}}{(\frac{1}{t})^\alpha} = \lim_{t \rightarrow +\infty} \frac{t^\alpha}{e^t} = 0$

$\lim_{x \rightarrow 0^+} \frac{e^{-\frac{1}{x}}}{x^\alpha} = 0 \Rightarrow e^{-\frac{1}{x}} = o(x^\alpha)$

2) $f(x) = -\frac{1}{\lg x}$

$\lim_{x \rightarrow 0^+} \frac{-\frac{1}{\lg x}}{x^\alpha} = \lim_{t \rightarrow \infty} \frac{+\frac{1}{\lg t}}{(\frac{1}{t})^\alpha} = \lim_{t \rightarrow \infty} \frac{t^\alpha}{\lg t} = \infty \Rightarrow \lg t = 0$

$\lim_{x \rightarrow 0^+} \frac{-\frac{1}{\lg x}}{x^\alpha} = \infty$

$\lim_{x \rightarrow 0^+} \frac{x^\alpha}{-\frac{1}{\lg x}} = 0 \Rightarrow$

$x^\alpha = o(-\frac{1}{\lg x})$

$$\lim_{x \rightarrow 0^+} \frac{(\sin \sqrt{x}) \cos x - (\cos \sqrt{x}) \sin x}{\sqrt{x}} = \frac{0}{0}$$

$\sin \sqrt{x} \sim \sqrt{x}$ $(\sin \sqrt{x}) \cos x \sim \sqrt{x}$
 $\cos x \sim 1$

$\cos \sqrt{x} \sim 1$ $(\cos \sqrt{x}) \sin x \sim x$
 $\sin x \sim x$

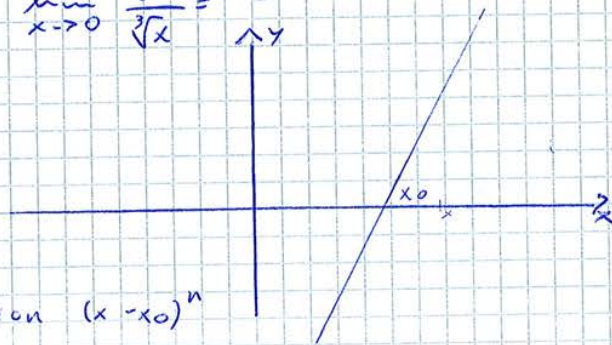
$\Rightarrow (\cos \sqrt{x}) \sin x = o(\sin \sqrt{x} \cos x)$

$\Rightarrow \lim_{x \rightarrow 0^+} \frac{\sin \sqrt{x} \cdot \cos x}{\sqrt{x}} = \lim_{x \rightarrow 0^+} \frac{\sqrt{x} \cdot \cos x}{\sqrt{x}} = \lim_{x \rightarrow 0^+} \cos x = 1$
 $= \lim_{x \rightarrow 0^+} \sqrt{x} \cdot \cos x = 0$

$\sin \sqrt{x} \cdot \cos x \sim \sqrt{x}$

$\Rightarrow \lim_{x \rightarrow 0} \frac{\sqrt{x}}{\sqrt{x}} = 1$

INFINITESIMAL FOR $x \rightarrow x_0 \neq 0$



Function of comparison $(x-x_0)^n$
 $n \in \mathbb{N}$

$d > 0$ $d \in \mathbb{R}$

$$\begin{cases} (x-x_0)^d & x \rightarrow x_0^+ \\ (x_0-x)^d & x \rightarrow x_0^- \end{cases}$$

n or
 $|x-x_0|^d$ $x \rightarrow x_0$

$\Rightarrow f(x) \sim l(x-x_0)^d$ $x \rightarrow x_0^+$

1) Principal part of order d $x \rightarrow x_0^+$

2) $l(x-x_0)^d$ Principal part of $f(x)$ $x \rightarrow x_0^+$

or

$f(x) \sim l(x_0-x)^d$ $x \rightarrow x_0^-$

Principal part of $f(x)$ for $x \rightarrow x_0^-$

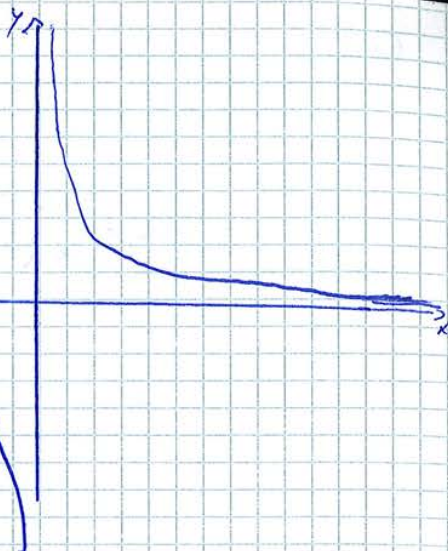
INF. MAL Functions at $\pm\infty$

$$f(x) = \frac{1}{x}$$

$$f(x) \sim l \cdot \frac{1}{x^\alpha} \quad x \rightarrow +\infty$$

1) $f(x)$ inf mal order α for $x \rightarrow +\infty$

2) $l \cdot \frac{1}{x^\alpha}$ is the Principal Part. for $x \rightarrow +\infty$



$$f(x) = \frac{1}{x}$$

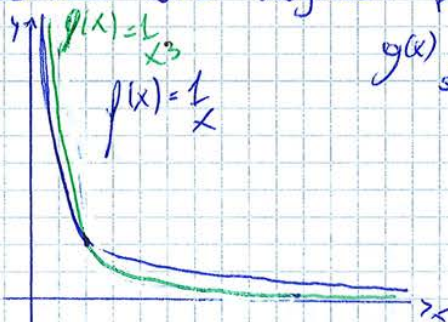
$$g(x) = \frac{1}{x^3}$$

$$\lim_{x \rightarrow +\infty} \frac{f}{g} = \lim_{x \rightarrow +\infty} \frac{1/x}{1/x^3} = \lim_{x \rightarrow +\infty} x^2 = +\infty$$

$$\Rightarrow \lim_{x \rightarrow +\infty} \frac{g}{f} = 0 \Rightarrow g = o(f)$$

$$\frac{1}{x^3} = o\left(\frac{1}{x}\right)$$

\Rightarrow we cancel the highest power $\lim_{x \rightarrow +\infty} g(x)$ goes to 0 faster so it is negligible



$$f(x) = \frac{\pi}{2} - \arctan x \quad x \rightarrow 0$$

$$\lim_{x \rightarrow +\infty} \frac{\frac{\pi}{2} - \arctan x}{l \cdot x^{-\alpha}} = \frac{0}{0} \Rightarrow \exists l \neq 0, \alpha > 0 \text{ such that}$$

$$\lim_{x \rightarrow +\infty} \frac{\frac{\pi}{2} - \arctan x}{l \cdot x^{-\alpha}} = 1$$

$$\lim_{x \rightarrow +\infty} \frac{\frac{\pi}{2} - \arctan x}{l \cdot x^{-\alpha}} \Rightarrow \text{H\ddot{O}P} \Rightarrow \lim_{x \rightarrow +\infty} \frac{1}{l \cdot (1+x^2)^{\alpha+1}}$$

$$= \lim_{x \rightarrow +\infty} \frac{1}{l \cdot x} \cdot \frac{x^{\alpha+1}}{1+x^2} = 1$$

$$\Rightarrow l = 1$$

$$\alpha = 1$$

$$\frac{\pi}{2} - \arctan x \sim \frac{1}{x}$$

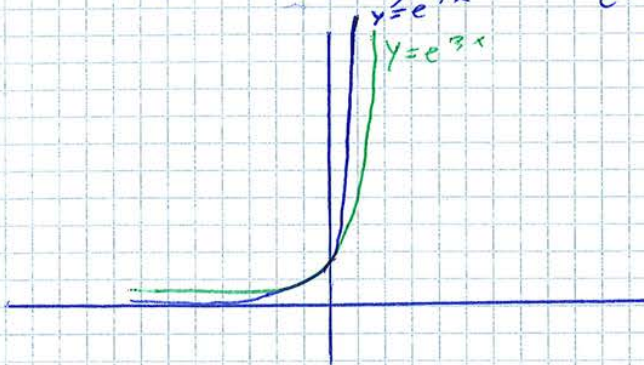
$$f(x) = e^{3x}$$

$$f(x) = e^{7x}$$

$$e^{3x} = o(e^{7x})$$

$$\lim_{x \rightarrow +\infty} \frac{e^x}{x^\alpha} = +\infty \quad \forall \alpha > 0$$

$$x^\alpha = o(e^x)$$



$e^{7x} \rightarrow$ goes faster to $+\infty$ so it is negligible

Given a set of functions can we find a function at the power α such that:

$$f(x)^\alpha < f(x)^{\alpha_1} < f(x)^{\alpha_2}$$



NO!

$$f(x) = x \ln x \quad x \sim \ln x$$

$$\Rightarrow \lim_{x \rightarrow +\infty} \frac{x \ln x}{x} = +\infty$$

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

$$\Rightarrow \lim_{x \rightarrow +\infty} \frac{x \ln x}{x^{1+\epsilon}} = \lim_{x \rightarrow +\infty} \frac{\ln x}{x^\epsilon} = 0 \quad \forall \epsilon > 0$$

$y = x \ln x$ is a function of order superior than 1 so " $1+\epsilon$ "

\Rightarrow No ϵ exists such that $\lim_{x \rightarrow +\infty} \frac{\ln x}{x^\epsilon} = 1$

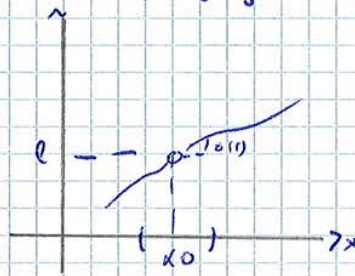
$\frac{x}{\ln x}$ cannot be classified too $y = x \ln x$ cannot be classified for $x \rightarrow +\infty$

$$\lim_{x \rightarrow +\infty} \frac{x \ln x}{x^\alpha} = \lim_{x \rightarrow +\infty} \frac{x}{\ln x \cdot x^{\alpha-1}} = 0 \quad \forall \alpha \in \mathbb{R}$$

Th] $\lim_{x \rightarrow \gamma} f(x) = l \Rightarrow f(x) = l + o(1)$
 "l + a term that goes to 0"
 in $I(x) \setminus \{\gamma\}$

PROOF

$\lim_{x \rightarrow \gamma} f(x) - l = 0$
 $\Rightarrow f(x) - l = o(1)$
 $f(x) = l + o(1)$



$\gamma = x_0$ f cont at x_0
 $f(x) = f(x_0) + o(1)$ $x \rightarrow x_0$

Th] $f \sim g$ $x \rightarrow \gamma$
 $\Rightarrow f = g + o(g)$ $x \rightarrow \gamma$

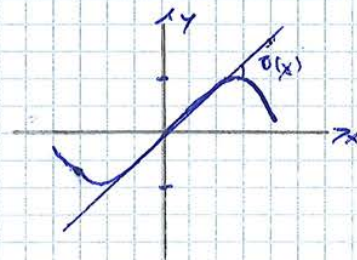
PROOF

$f \sim g$ $\lim_{x \rightarrow \gamma} \frac{f(x)}{g(x)} = 1$

$\lim_{x \rightarrow \gamma} \frac{f(x)}{g(x)} - 1 = 0 \Rightarrow \lim_{x \rightarrow \gamma} \frac{f(x) - g(x)}{g(x)} = 0$

$f(x) - g(x) = o(g(x))$
 $\Rightarrow f(x) = g(x) + o(g(x))$
 $f = g + o(g)$ $x \rightarrow \gamma$

$\sin x \sim x$ $x \rightarrow 0$
 in $I(0) \setminus \{0\}$
 $\sin x = x + o(x)$
 $\sin x - x = o(x)$



$e^x - 1 \sim x \Rightarrow e^x - 1 = x + o(x)$
 $e^x = x + 1 + o(x)$



$$\lim_{x \rightarrow 0} \frac{\sin x - \tan x}{x} \quad \left| \quad \lim_{x \rightarrow 0} \frac{\sin x - \tan x}{x^2} \quad \left| \quad \lim_{x \rightarrow 0} \frac{\sin x - \tan x}{x^3} \right.$$

$$\lim_{x \rightarrow 0} \frac{0-0}{x}$$

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

$$\lim_{x \rightarrow 0} \frac{0-0}{x}$$

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

$$= \lim_{x \rightarrow 0} \frac{o(x)}{x} = 0$$

$\frac{o(x)}{x^2} \rightarrow$ this goes to zero with an exponent $>$ than 1

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

$$\lim_{x \rightarrow 0} \frac{x - (x + o(x))}{x^3} = \lim_{x \rightarrow 0} \frac{o(x)}{x^3} \quad \begin{matrix} \sin x = x + o(x) \\ \sin x - x = o(x) \end{matrix} \text{ ORDER } > 1$$

• GUESS ORDER IS 2

$$\lim_{x \rightarrow 0} \frac{\sin x - x}{x^2} \Rightarrow \text{HOP} \Rightarrow \lim_{x \rightarrow 0} \frac{\cos x - 1}{2x} = 0$$

$$\sin x - x = o(x^2) \quad \text{ORDER } > 0$$

" $\sin x - x$ " goes faster to 0 than x^2

• GUESS ORDER IS 3

$$\lim_{x \rightarrow 0} \frac{\sin x - x}{x^3} \Rightarrow \text{HOP} = \lim_{x \rightarrow 0} \frac{\cos x - 1}{3x^2} = \frac{1}{6}$$

$$\sin x - x \quad \text{ORDER } 3$$

$$\sin x - x \sim -\frac{1}{6}x^3 \quad x \rightarrow 0$$

$$\sin x - x \sim -\frac{1}{6}x^3 + o(x^3)$$

$$\Rightarrow \sin x - \left(x - \frac{1}{6}x^3\right) = o(x^3)$$

we can approximate $\sin x - x$ infinite times

3] f is three time diff at x_0

$$\lim_{x \rightarrow x_0} \frac{f(x) - f(x_0) - f'(x_0)(x-x_0) - \frac{1}{2} f''(x_0)(x-x_0)^2}{(x-x_0)^3} = \frac{1}{6} f'''(x_0) + o(1)$$

$$\lim_{x \rightarrow x_0} \frac{f(x) - [f(x_0) + f'(x_0)(x-x_0)] - [\frac{1}{2} f''(x_0)(x-x_0)^2]}{(x-x_0)^3} = \frac{1}{6} f'''(x_0) + o(1)$$

$$f(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{1}{2} f''(x_0)(x-x_0)^2 + \frac{1}{6} f'''(x_0)(x-x_0)^3 + o(x-x_0)^3$$

4] f is n times diff at x_0

There is one and only one polynomial " T_{f,n,x_0} " \leftarrow "TAYLOR POLYNOMIAL OF DEGREE n at x_0 " \rightarrow

such that

$$f(x) = T_{f,n,x_0}(x) + o((x-x_0)^n)$$

$$T_{f,n,x_0}(x) = f(x_0) + f'(x_0)(x-x_0) + \frac{1}{2} f''(x_0)(x-x_0)^2 + \dots + \frac{1}{n!} f^{(n)}(x_0)(x-x_0)^n$$

$T_{f,n,x_0}(x)$ TAYLOR'S POL

$o((x-x_0)^n)$ REMAINDER IN PEANO'S FORM

When $x_0 = 0 \rightarrow$ MC LAURIN POLYNOMIAL AT the origin

$$f(x) = e^x \quad x_0 = 0$$

$$f^{(n)}(x) = e^x \quad f^{(n)}(0) = 1$$

$$e^x = 1 + 1 \cdot x + \frac{1}{2} x^2 + \frac{1}{6} x^3 + \dots + \frac{1}{n!} x^n + o(x^n)$$

$$f(x) = a^x \quad x = 0$$

$$f^{(n)}(x) = a^x (\ln a)^n \quad f^{(n)}(0) = (\ln a)^n$$

$$a^x = \ln a + (\ln a)x + \frac{1}{2} x^2 \cdot \ln^2 a + \dots + \frac{1}{n!} (\ln a)^n x^n + o(x^n)$$

Th] If f is differentiable n times at $x_0=0$ and it is an even (respectively, odd) function, then the Maclaurin polynomial $T_{f,n,0}(x)$ contains only even (resp. odd) powers

f diff n times at $x_0=0$

f EVEN (ODD) \Rightarrow Maclaurin polynomial of $f(x)$ contains only EVEN (ODD) powers

$f(x) = \cos x$	$f'(0) = 1$
$f'(x) = -\sin x$	$f'(0) = 0$
$f''(x) = -\cos x$	$f''(0) = -1$
$f'''(x) = \sin x$	$f'''(0) = 0$
$f^{(4)}(x) = \cos x$	$f^{(4)}(0) = 1$

$$\cos x = 1 - \frac{1}{2}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \dots + \frac{(-1)^n x^{2n}}{(2n)!} + o(x^{2n+1})$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} + \dots + \frac{(-1)^n x^{2n+1}}{(2n+1)!} + o(x^{2n+2})$$

HYPERBOLIC FUNCTIONS

$$\cosh x = \frac{e^x + e^{-x}}{2}$$

$$\sinh x = \frac{e^x - e^{-x}}{2}$$

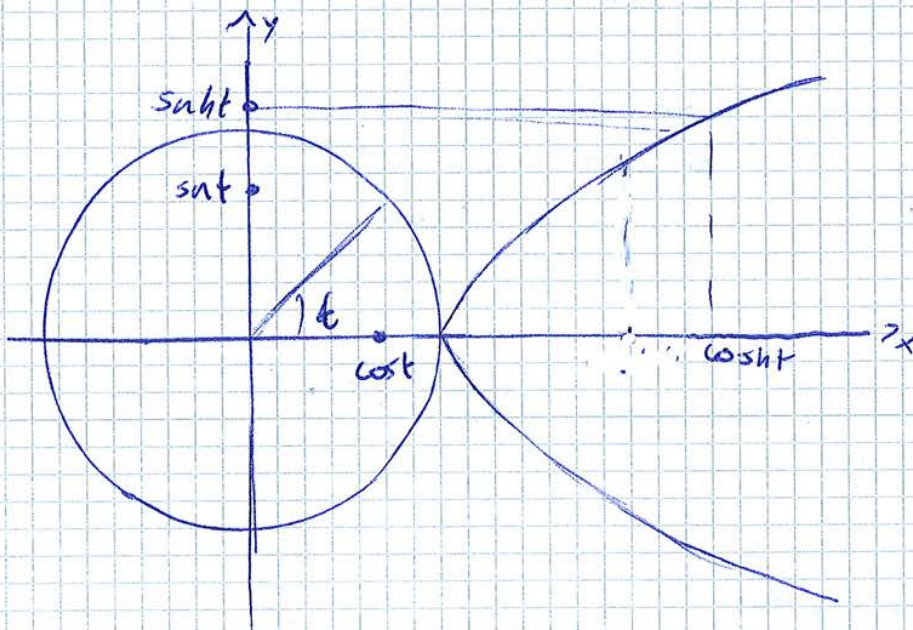
$$\cosh^2 x - \sinh^2 x = \frac{(e^x + e^{-x})^2 - (e^x - e^{-x})^2}{4} = \frac{e^{2x} + e^{-2x} + 2 + 2 - e^{2x} + e^{-2x}}{4} = 1$$

$$\cosh^2 x - \sinh^2 x = 1$$

circle

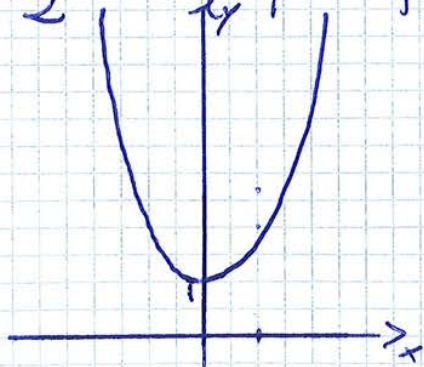
$$\cos^2 x + \sin^2 x = 1$$

hyperbolic



$$\cosh x = \frac{e^x + e^{-x}}{2}$$

$$f(x) = f(-x) \Rightarrow \text{EVEN FUNCTION}$$



$$f(x) = \sinh x$$

$$D \sinh x = \cosh x \geq 1$$

↳ mon strictly increasing \Rightarrow injective \Rightarrow invertible

$$\frac{e^x - e^{-x}}{2} = y$$

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

↳ we choose $y + \sqrt{y^2 + 1}$
because $y - \sqrt{y^2 + 1}$
is a negative value
and $e^x > 0$

$$e^{x^2} = y + \sqrt{y^2 + 1}$$

\Rightarrow

$$y = \ln(x + \sqrt{x^2 + 1})$$

$$f(x) = \begin{cases} \sinh 3x & x < 0 \\ \sin(\alpha x) + \beta & x \geq 0 \end{cases}$$

1) α, β such that $f \in C^0(\mathbb{R})$
 α, β f diff on \mathbb{R}

1] f cont $\forall x < 0$

f cont $\forall x > 0$

$$\lim_{x \rightarrow 0^-} \sinh 3x = 0$$

$$\lim_{x \rightarrow 0^+} \sin(\alpha x) + \beta = \beta$$

$$\beta = 0$$

$$\Rightarrow f(x) = \begin{cases} \sinh 3x & x < 0 \\ \sin(\alpha x) & x \geq 0 \end{cases}$$

2] $f'(x)$ diff $x < 0 \Rightarrow f'(x) = 3 \cosh 3x \quad x < 0$

$f''(x)$ diff $x > 0 \Rightarrow f'(x) = \alpha \cos(\alpha x) \quad x > 0$

$$\lim_{x \rightarrow 0^-} f'(x) = 3$$

$$\alpha = 3$$

$$\lim_{x \rightarrow 0^+} f'(x) = \alpha$$

$$(1+x)^\alpha = 1 + \alpha x - \frac{\alpha(\alpha-1)x^2}{2!} + \frac{\alpha(\alpha-1)(\alpha-2)x^3}{3!} + \dots$$

$$\dots - \frac{[\alpha(\alpha-1)(\alpha-2) \dots (\alpha-(n-1))]x^n + o(x^n)}{n!}$$

$$\binom{\alpha}{n} = \frac{\alpha(\alpha-1)(\alpha-2) \dots (\alpha-(n-1))}{n!}$$

$$\binom{\alpha}{n} = \frac{\alpha!}{n!(\alpha-n)!} \quad n \geq 2$$

$$\binom{\alpha}{0} = \binom{\alpha}{\alpha} = 1 \quad \binom{\alpha}{1} = \binom{\alpha}{\alpha-1} = \alpha$$

TAYLOR

$$(1+x)^\alpha = \sum_{k=0}^n \binom{\alpha}{k} x^k + o(x^n)$$

$$\sqrt{1+x} = (1+x)^{\frac{1}{2}} = \sum_{k=0}^3 \binom{\frac{1}{2}}{k} x^k + o(x^3)$$

$$= \binom{\frac{1}{2}}{0} x^0 + \binom{\frac{1}{2}}{1} x^1 + \binom{\frac{1}{2}}{2} x^2 + \binom{\frac{1}{2}}{3} x^3 + o(x^3)$$

$$= 1 + \frac{1}{2}x + \frac{1}{2!} \left(\frac{1}{2}-1\right)x^2 + \frac{1}{3!} \left(\frac{1}{2}-1\right)\left(\frac{1}{2}-2\right)x^3 + \dots$$

$$\frac{1}{2} \cdot \frac{1}{2} + \frac{3}{2} \cdot \frac{1}{2} = 1$$

$$= 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 + o(x^3)$$

DEF

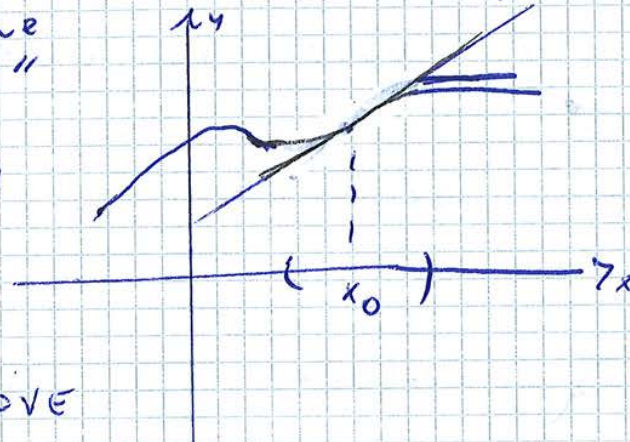
x_0 is an inflection point if $\exists I \ni x_0 \subseteq \text{dom} f$:

$$\forall x \in I \ni x_0 \begin{cases} \text{if } x > x_0 & f(x) \leq t(x) \\ \text{if } x < x_0 & f(x) \geq t(x) \end{cases}$$

"The tangent line crosses the graph"

\Rightarrow DESCENDING INFLECTION POINT

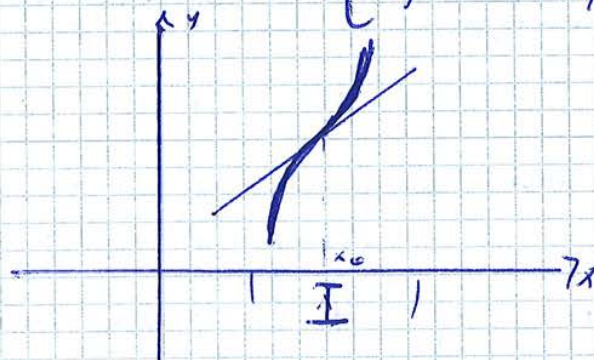
\hookrightarrow FROM ABOVE TO BELOW



or

$$\forall x \in I \ni x_0 \begin{cases} \text{if } x > x_0 & f(x) \geq t(x) \\ \text{if } x < x_0 & f(x) \leq t(x) \end{cases}$$

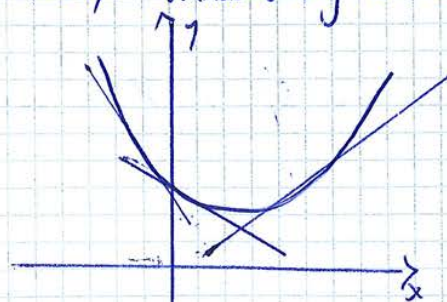
\Rightarrow ASCENDING INFLECTION POINT



Th

f is CONVEX on $I \iff f'$ increasing in I
 f is CONCAVE on $I \iff f'(x)$ is decreasing on I
 f is more convex on $I \iff f$ convex in x

$\rightarrow f'$ strictly increasing on $I \Rightarrow f$ is strictly convex



* OPPOSITE FOR f' CONCAVE $\Rightarrow f'$ decreasing

TAYLOR EXPANSION

f is n times diff at $x_0 \Rightarrow f(x) = a_0 + a_1(x-x_0) + a_2(x-x_0)^2 + \dots + a_n(x-x_0)^n + o((x-x_0)^n)$

$a_0 = a_1 = \dots = a_{m-1} = 0 \quad 1 \leq m \leq n$

There exist values of the derivative such that

$f(x_0) = a_0 = 0$
 $f'(x_0) = 0$
 \dots
 $f^{(m-1)}(x_0) = 0$

$\Rightarrow f(x) = a_m(x-x_0)^m + a_{m+1}(x-x_0)^{m+1} + \dots + a_n(x-x_0)^n + o((x-x_0)^n)$

I divide for $\Rightarrow \frac{f(x)}{a_m(x-x_0)^m} = 1 + \frac{a_{m+1}(x-x_0)^{m+1}}{a_m(x-x_0)^m} + \dots + \frac{a_n(x-x_0)^n}{a_m(x-x_0)^m} + o((x-x_0)^{n-m})$

$\lim_{x \rightarrow x_0} \frac{f(x)}{a_m(x-x_0)^m} = 1$

$\Rightarrow f(x) \sim \frac{a_m(x-x_0)^m}{\text{Principal part or equivalent part}} \quad x \rightarrow x_0$

$f(x) = 1 - \cos(x^2) \quad x \rightarrow 0$
 for $x \rightarrow 0$ is an infinitesimal function

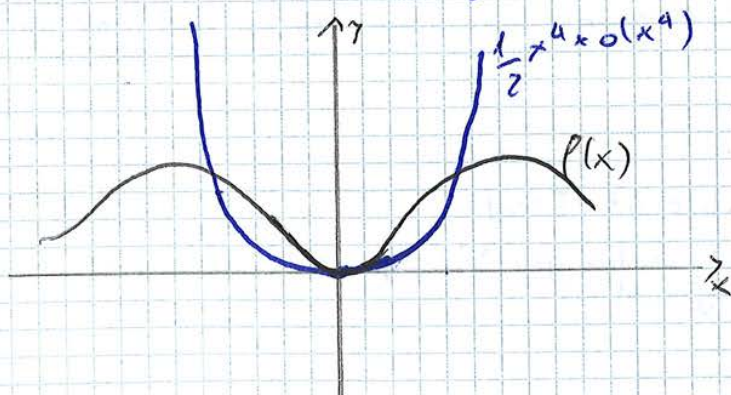
$f(z) = 1 - \cos(z) \quad \begin{matrix} x^2 \rightarrow 0 \\ z \rightarrow 0 \end{matrix}$

$f(z) = 1 - (1 - \frac{1}{2}z^2 + o(z^2)) = 1 - 1 + \frac{1}{2}z^2 + o(z^2)$

h.v.

$f(x) = 1 - \cos(x^2) = \frac{1}{2}x^4 + o(x^4) \quad \text{in } I(0)$

In $I(0)$ my function $f(x) \sim \frac{1}{2}x^4 + o(x^4)$



$f(x)$ has a minimum in $I(0)$ as $\frac{1}{2}x^4 + o(x^4)$ as a minimum in $0!$

~~Th. 1~~ f diff n times at x_0 ~~$n \geq 3$~~

Ex $f(x) = \overset{1(0)}{3} - 4x + 9x^2 + 0(x^3)$ $x \rightarrow 0$

$f(x)$ is TWICE DIFFERENTIABLE at x_0
 \Rightarrow "I CAN DEDUCE MANY THINGS"

$f(0) = 3$
 $f'(0) = 4$
 $f''(0) = 9$

the function at the origin is POSITIVE
 the function is decreasing
 the function is convex

TO DEDUCE THIS THE BASE IS $f(x)$ CONTINUOUS

Th (1) f diff n times at x_0 $n \geq 3$
 (2) $\exists m \in \mathbb{N}$ $3 \leq m < n$
 $f^{(m)}(x_0) = \dots = f^{(m-1)}(x_0) = 0$
 $f^{(m)}(x_0) \neq 0$

\Rightarrow 1) m odd $\Rightarrow x_0$ is an INFLECTION POINT
 2) m even $\Rightarrow x_0$ is NOT An inflection point

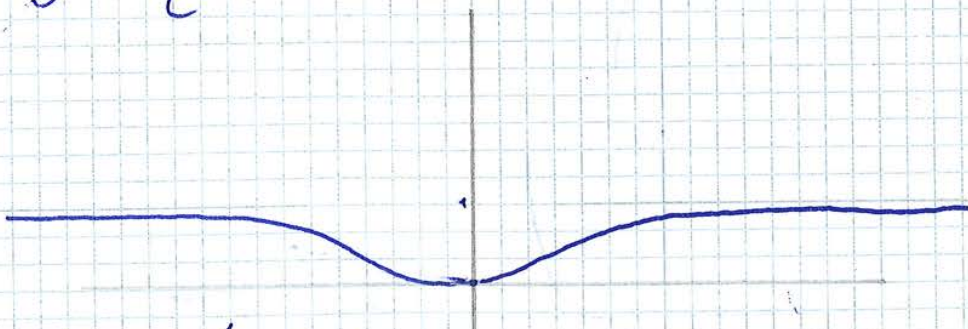
NOW THE QUESTION IS?

$f(x) \in C^\infty(\mathbb{R})$ $f(0) = 0$ $f(x) \neq 0$
 Is an index m such that $f^{(m)}(0) \neq 0$?

NO

Ex $\tilde{f}(x) = \begin{cases} e^{-\frac{1}{x^2}} & x \neq 0 \\ 0 & x = 0 \end{cases}$

EVEN FUNCTION
 $\tilde{f} \in C^\infty(\mathbb{R})$



$f'(x) = e^{-\frac{1}{x^2}} \cdot \left(\frac{2}{x^3}\right)$ $x \neq 0$

$\lim_{x \rightarrow 0^+} \frac{2}{x^3} e^{-\frac{1}{x^2}} = \frac{1}{x} = t = \lim_{t \rightarrow +\infty} 2t^3 e^{-t^2} = \lim_{t \rightarrow +\infty} \frac{2t^3}{e^{t^2}} = 0$

$$\Rightarrow \frac{1+x+\frac{1}{2}x^2+\frac{1}{6}x^3+\frac{x^4}{24} + (-x+\frac{1}{2}x^2-\frac{1}{6}x^3+\frac{x^4}{24}+o(x^4))}{2} = \cosh(x)$$

$$\cosh(x) = 1 + \frac{1}{2}x^2 + \frac{1}{24}x^4 + o(x^4)$$

$$\sinh(x) = \frac{e^x - e^{-x}}{2} \quad \begin{matrix} n=4 \\ x_0=0 \end{matrix}$$

$$e^x = 1 + x + \frac{1}{2}x^2 + \frac{1}{3!}x^3 + \frac{1}{4!}x^4 + o(x^4)$$

$$e^{-x} = 1 - x + \frac{1}{2}x^2 - \frac{1}{3!}x^3 + \frac{1}{4!}x^4 + o(x^4)$$

$$\sinh(x) = \frac{1+x+\frac{1}{2}x^2+\frac{1}{3!}x^3+\frac{1}{4!}x^4+o(x^4) - (1-x+\frac{1}{2}x^2-\frac{1}{3!}x^3+\frac{1}{4!}x^4+o(x^4))}{2}$$

$$\sinh(x) = x + \frac{1}{6}x^3 + o(x^4)$$

4] PRODUCT

$$f(x) = \frac{e^{x^2}}{\text{EVEN}} \cdot \frac{\cos x}{\text{EVEN}}$$

$$f^{(4)}(0), f^{(5)}(0) ?$$

$f(x)$ is EVEN
IN EVEN FUNCTION \Rightarrow ONLY EVEN POWERS
IN TAYLOR POLYNOMIAL FORM

$$\Rightarrow f^{(5)}(0) = 0$$

$$f^{(4)}(0) = ?$$

I need expansion of order 4!

$$e^{x^2} = 1 + x^2 + \frac{x^4}{2} + o(x^4)$$

$$e^x = 1 + x^2 + \frac{x^4}{2} + o(x^4)$$

$$\cos x = 1 - \frac{x^2}{2} + \frac{x^4}{24} + o(x^4)$$

$$f(x) = \left[1 + x^2 + \frac{x^4}{2} + o(x^4) \right] \left[1 - \frac{x^2}{2} + \frac{x^4}{24} + o(x^4) \right] =$$

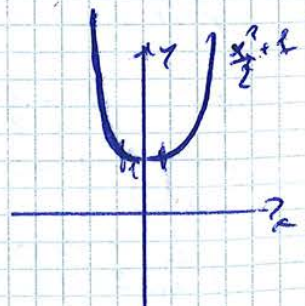
$$= \left(1 + x^2 + \frac{x^4}{2} + o(x^4) \right) + x^2 - \frac{x^4}{24} + o(x^4) + \frac{x^4}{2} + o(x^4)$$

$$= 1 + \frac{1}{2}x^2 + \frac{1}{24}x^4 + o(x^4) \quad \Rightarrow f^{(4)}(0) = \frac{1}{24}$$

LHD The behaviour?

$$e^{x^2} \cos x \sim \left(1 + \frac{x^2}{2} \right)$$

$$e^{x^2} \cos x \sim \frac{x^2}{2} + 1$$



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

$$\boxed{= 1 + x - \frac{1}{2}x^2 - \frac{1}{2}x - \frac{2}{3}x^3 + o(x^3)}$$

$$n = 4 \quad I(0)$$

$$g(x) = \frac{\sin x}{\cos x}$$

$$(1 - x + x^2)$$

$$= \left(1 + x - \frac{x^3}{6} + o(x^4)\right) \left(1 - (\cos x - 1) + (\cos x - 1)^2 + o(x^4)\right)$$

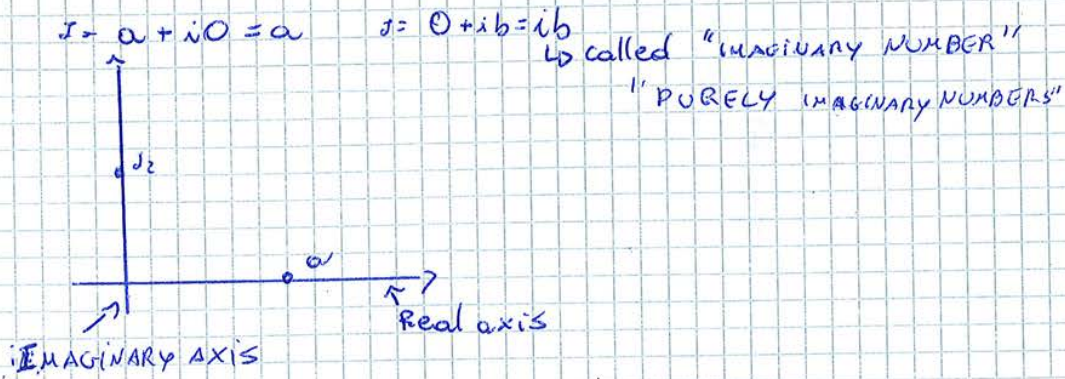
$$\left(1 + x - \frac{x^3}{6} + o(x^4)\right) \left[1 - \left(1 - \frac{1}{2}x^2 + \frac{1}{24}x^4 + o(x^4)\right) + \left(1 - \frac{1}{2}x^2 + \frac{1}{24}x^4 + o(x^4)\right)^2\right]$$

$$\left(1 + x - \frac{x^3}{6} + o(x^4)\right) \left(1 - \frac{1}{2}x^2 + \frac{1}{24}x^4 + o(x^4) + 1 + \frac{6x^4}{24} - x^2 + \frac{1}{12}x^4\right)$$

$$= \left(1 + x - \frac{x^3}{6} + o(x^4)\right) \left(-\frac{1}{2}x^2 + \frac{2}{24}x^4 + o(x^4)\right)$$

$$= \left(-\frac{1}{2}x^2 + \frac{2}{24}x^4 + o(x^4) - x + \frac{2}{8}x^3 + \frac{x^3}{6} + o(x^4)\right)$$

$$g(x) = -1 - x + \frac{2}{3}x^3 + \frac{2}{24}x^4 + o(x^4)$$



PROPERTIES

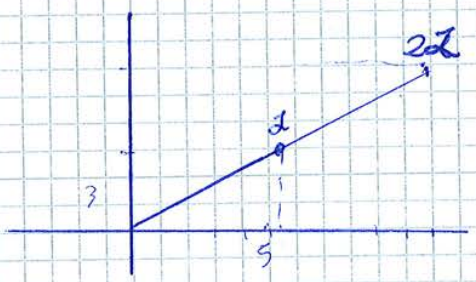
EQUALITY

$z = a + ib$
 $z' = a' + ib'$

$z = z' \iff \begin{cases} a = a' \\ b = b' \end{cases}$

MULTIPLYING BY REAL NUMBERS

$z = a + ib$ $\alpha z = \alpha a + i\alpha b$
 $\alpha \in \mathbb{R}$

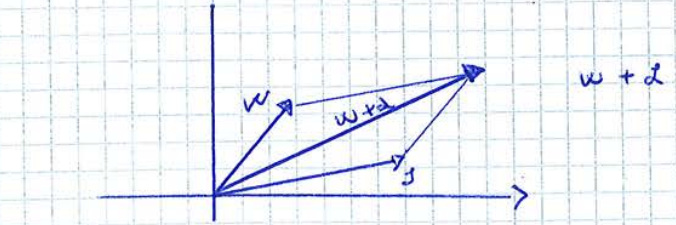


SUM

$z = a + ib$ $z + w = a + c + i(b + d)$
 $w = c + id$
 $0 = 0 + i0$ $z + 0 = \sqrt{a} + i\sqrt{ib}$

0 plays the same role that plays in Real numbers

$-z = -a - ib$ $z + (-z) = 0$ $-z$ opposite of z



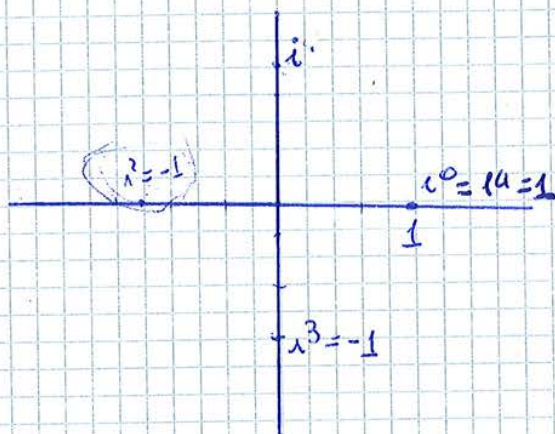
$w \oplus z = w + (-z)$

$$i^2 = -1$$

$$i^3 = i^2 \cdot i = -1 \cdot i = -i$$

$$i^4 = i^3 \cdot i = -i \cdot i = 1$$

$$\Rightarrow i^0 = 1$$



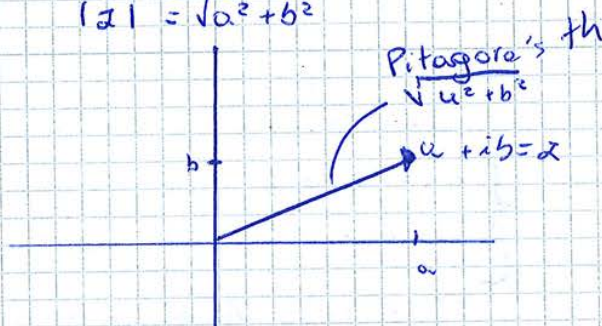
The powers of i just repeat $i^0 = i^4 = i^8$
 $i^3 = i^7$...

$$i^{37} = i^{36} \cdot i = i^4 \cdot i = 1 \cdot i = i$$

MODULUS OF COMPLEX NUMBERS

$$z = a + ib$$

$$|z| = \sqrt{a^2 + b^2}$$



$|z| =$ DISTANCE OF z FROM THE ORIGIN

$$z = a \in \mathbb{R} \quad |z| = |a| \quad \text{COMPLEX MODULUS} \equiv \text{ABS. VALUES}$$

Properties of the modulus

$$1) \quad |z| \geq 0 \quad |z| = 0 \iff z = 0 \text{ the origin}$$

$$2) \quad |z_1 \cdot z_2| = |z_1| \cdot |z_2|$$

$$3) \quad ||z_1| - |z_2|| \leq |z_1 + z_2| \leq |z_1| + |z_2| \Rightarrow \text{TRIANGLE INEQUALITY}$$

$$\left| \frac{1-i}{2-i} \right| = \sqrt{\frac{9}{25} + \frac{1}{25}} = \sqrt{\frac{2}{5}}$$

$$|x| = \sqrt{a^2 + b^2}$$

$$\frac{|1-i|}{|2-i|} = \frac{\sqrt{1+1}}{\sqrt{4+1}} = \frac{\sqrt{2}}{\sqrt{5}} = \sqrt{\frac{2}{5}}$$

IS IT POSSIBLE IN \mathbb{D} TO DEFINE AN ORDER?

NO IF I WANT AN ORDER RELATION THAT SATISFY THE ORDER RELATION ON \mathbb{R}
 SO IF $a \leq b \Rightarrow a+c \leq b+c$ > NO IN \mathbb{D}
 IF $a \leq b \Rightarrow ac \leq bc$
 $c > 0$

~~i~~ i is not zero because it is associated to the imaginary part \neq
 maybe $i \cdot i > 0$ "i" is positive? because the product of two positive numbers should be positive number but $i \cdot i = -1 < 0$
 maybe $i \cdot i < 0$ i not negative because the product of two negative is a positive
 $i \cdot i < 0$

Ex

Find the set of $\{z \in \mathbb{C} : z^2 > 1\}$ ~~$z \in \mathbb{C}$~~ NON SENSE QUESTION

$\{z \in \mathbb{C} : z^2 \neq 1\}$ MEANING FULL QUESTION \Rightarrow YOU CAN ANSWER

$$\{z \in \mathbb{C} : |z| < |z+1|\} = \sqrt{a^2+b^2} < \sqrt{(a+1)^2+b^2}$$

\downarrow REAL NUMBER $\frac{a+b}{a+1}$

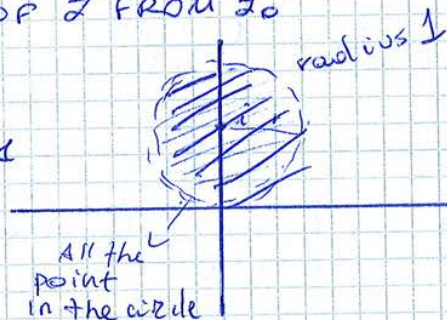
$$A = \{z \in \mathbb{C} : |z-i| < 1\}$$

$|z|$ = DISTANCE OF z FROM THE ORIGIN

$|z-i|$ DISTANCE OF z FROM z_0

$$|z-i| < 1$$

\downarrow the distance between z and i < 1



Ex 5
 $A = \{ z \in \mathbb{C} : |z| = |z+2i| \}$

$z = x + iy$

$|z| = \sqrt{x^2 + y^2}$

$|z+2i| = |(x+iy) + 2i| = |x + i(y+2)|$

$|z+2i| = \sqrt{x^2 + (y+2)^2}$

$\sqrt{x^2 + y^2} = \sqrt{x^2 + (y+2)^2}$

$x^2 + y^2 = x^2 + y^2 + 4y + 4$

$|y = -1| \rightarrow \text{line of } x \text{ axis}$

$z = x - i$

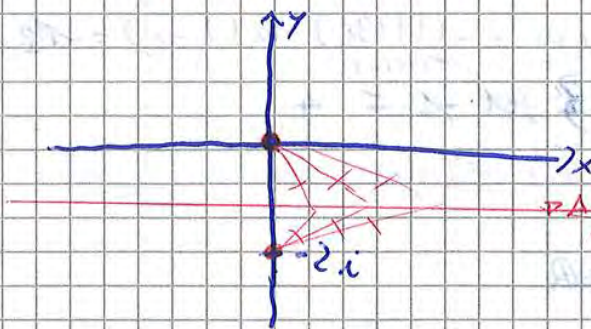
$|z| = |x - i + 2i|$

$|z| = |x + i|$

$\Rightarrow |z| = \text{distance between } z \text{ from the origin}$

$|z+2i| = |z - (-2i)|$

$|z - z_0| \rightarrow \text{Dist between } z \text{ and } z_0$



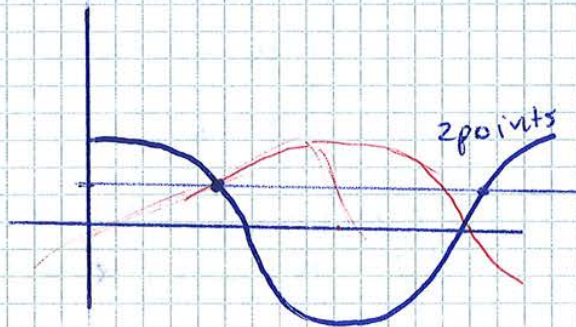
$\Rightarrow A$ is the set of all points in the plane with the same distance from these two points

\Rightarrow The set of points $y = -1$

Ex 5

Given a, b can i compute r and θ

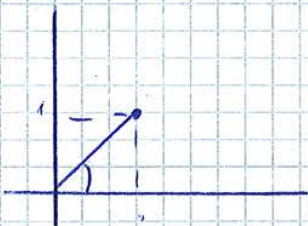
$$\begin{cases} a = r \cos \theta \\ b = r \sin \theta \end{cases} \Rightarrow \begin{cases} r = \sqrt{a^2 + b^2} \\ \cos \theta = \frac{a}{r} = \frac{a}{\sqrt{a^2 + b^2}} \end{cases}$$



I need to find

$$\Rightarrow \sin \theta = \frac{b}{r} = \frac{b}{\sqrt{a^2 + b^2}}$$

$$\Rightarrow z = 1 + i \quad a = b = 1$$



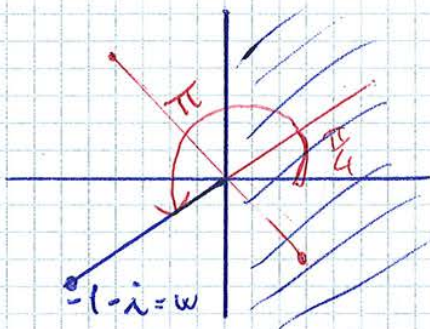
$$\begin{cases} r = \sqrt{2} \\ \cos \theta = \frac{1}{\sqrt{2}} \\ \sin \theta = \frac{1}{\sqrt{2}} \end{cases} \quad \theta = \frac{\pi}{4}$$

$$\Rightarrow \begin{cases} a = r \cos \theta \\ b = r \sin \theta \end{cases}$$

$$\tan \theta = \frac{b}{a}$$

$$\theta = \arctan \frac{b}{a} \Rightarrow \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$$

only if $\text{Re } z > 0$
↳ real of $z > 0$



$$\theta = \arctan \frac{b}{a} = \arctan 1 = \frac{\pi}{4} \quad \text{NO}$$

$$\Rightarrow \arg w = \arctan 1 + \pi = \frac{\pi}{4} + \pi = \frac{5\pi}{4}$$

$\Rightarrow \text{Re } z < 0$
↳ add π

$$z = x + iy$$

$$z - 1 = x + i(y - 1)$$

$$|z - 1| = \sqrt{x^2 + (y - 1)^2} < 1 \Rightarrow x^2 + (y - 1)^2 < 1$$

↙ The circle excluding the line

$$B = \{ z \in \mathbb{C} : \operatorname{Re}(z^2) = 0 \}$$

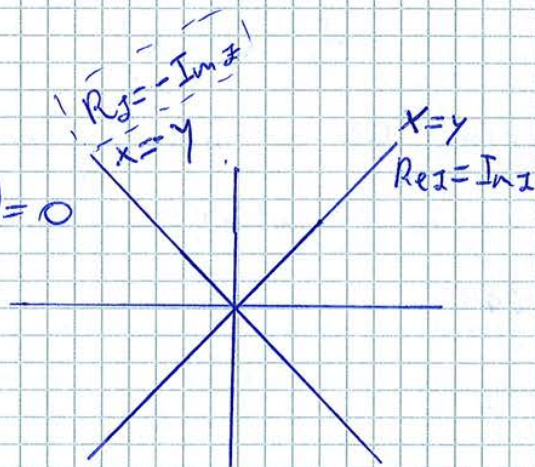
$$z = x + iy$$

$$z^2 = x^2 - y^2 + 2ixy$$

$$\operatorname{Re}(z^2) = x^2 - y^2$$

$$x^2 - y^2 = 0 \Rightarrow (x - y)(x + y) = 0$$

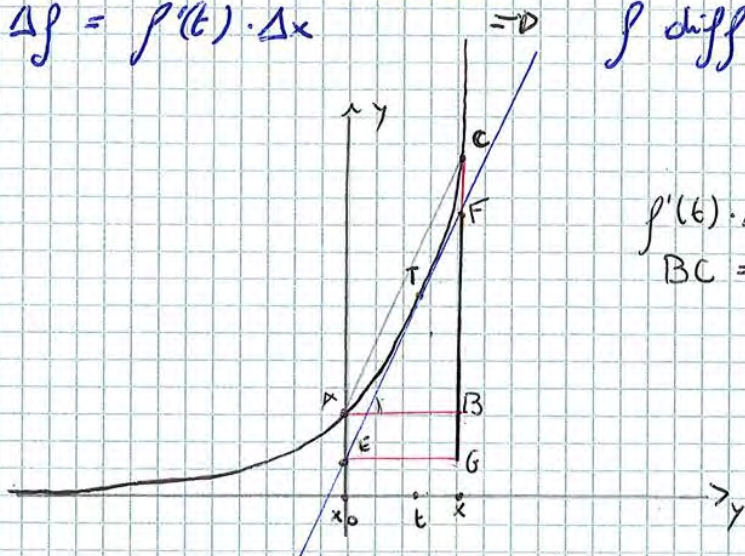
$$\begin{cases} x = y \\ x = -y \end{cases}$$



II INCREMENT FORMULA

$$\Delta f = f'(t) \cdot \Delta x$$

f diff in I where $x, x_0 \in I$



$$f'(t) = \frac{f(x) - f(x_0)}{x - x_0}$$

$$f'(t) \cdot \Delta x = GF = BC$$

$$BC = \Delta f \text{ INCREMENT}$$

* Derivabile e differenziabile



data la funzione $f(x)$

↳ limite del rapporto incrementale tra x e x_0

⇓
 $\Delta f = f'(t) \cdot \Delta x$

II INCREMENT FORMULA

se solo se una funzione è differenziabile è anche derivabile

Differences between I Formula and II Formula

I Formula

II Formula

• LOCAL

"True in a small neighbourhood
For $\Delta x \rightarrow 0$ "

• COEFFICIENT IS KNOWN $f'(x_0)$
 Δf proportional to Δx

• ERROR TERM $\propto (x-x_0)^2$

• Differentiability only in a point is needed

II formula

$$\Delta y = f'(t) \Delta x$$

$$f(x) - f(x_0) = f'(t)(x - x_0)$$

$$f(x) = f(x_0) + f'(t)(x - x_0)$$

⇓
 $T_{f, x_0, 0}$

"NEW" ERROR TERM

TAYLOR FORMULA WITH REMAINDER IN LAGRANGE'S FORM

$f \in C^{n+1}(I(x_0))$

$$f(x) = T_{f, x_0}^n(x) + \frac{f^{(n+1)}(t)}{(n+1)!} (x - x_0)^{n+1}$$

EX: $f(x) = \sin \sqrt{x} \quad x \geq 0$

$$\sin z = z - \frac{z^3}{3!} + \frac{z^5}{5!} - \frac{z^7}{7!} + \dots + \frac{(-1)^n z^{2n+1}}{(2n+1)!} + o(z^{2n+1})$$

$\sqrt{x} = z$
 $x \rightarrow 0 \text{ also } z \rightarrow 0$

$$\sin x = \sqrt{x} - \frac{\sqrt{x^3}}{6} + \frac{2\sqrt{x^5}}{5!} + o(x^{\frac{5}{2}}) \quad \text{FOR } \boxed{x \rightarrow 0^+}$$

\Rightarrow This is not a Taylor expansion but has some properties of Taylor

\Rightarrow Asymptotic expansion

$$f(x) = g_1 + g_2 + g_3 + o(g_3)$$

$$f \sim g_1$$

$$g_2 = o(g_1)$$

$$g_3 = o(g_2)$$

$$g_4 = o(g_3)$$

\Rightarrow I DON'T NEED ALWAYS A POLYNOMIAL

EX:

$$f(x) = \sin \frac{1}{x} \quad x \rightarrow +\infty$$

$$\lim_{x \rightarrow +\infty} \frac{\sin \frac{1}{x}}{\frac{1}{x}} = \lim_{t \rightarrow 0} \frac{\sin t}{t} = 1$$

$$\sin \frac{1}{x} \sim_{+\infty} \frac{1}{x} \quad \Rightarrow \sin \frac{1}{x} = \frac{1}{x} + o\left(\frac{1}{x}\right)$$

what is $o\left(\frac{1}{x}\right)$

$$\lim_{x \rightarrow +\infty} \frac{\sin \frac{1}{x} - \frac{1}{x}}{\frac{1}{x^2}} = 1 \text{ and so on}$$

$f(x) = \sin \frac{1}{x}$ for $x \rightarrow +\infty$

we have $\frac{1}{x} = t$

$$g(x) = \sin t \quad \text{as } x \rightarrow +\infty \text{ then } t \rightarrow 0^+$$

the behavior of my function $f(x)$ going to $+\infty$ is equal

to the behavior of $g(x)$ going to 0^+

$$\sin \frac{1}{x}$$



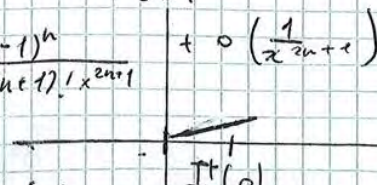
$$\sin t = t - \frac{t^3}{6} + \frac{t^5}{5!} - \frac{t^7}{7!} + o(t^7) \quad t \rightarrow 0^+$$

$\sin t$

$$\Rightarrow \sin \frac{1}{x} = \frac{1}{x} - \frac{1}{6x^3} + \frac{1}{5!x^5} + \dots + \frac{(-1)^n}{(2n+1)!x^{2n+1}} + o\left(\frac{1}{x^{2n+1}}\right)$$

$$\sin \frac{1}{x} \sim \frac{1}{x} + o\left(\frac{1}{x}\right)$$

First order with respect to my test function $\frac{1}{x}$



$$f(x) = \sin(\sin x)$$

$$\sin x = t \quad \text{ov} \quad x \rightarrow 0 \quad t \rightarrow 0$$

$$h(t) = \sin t$$

$$h(t) = t - \frac{t^3}{6} + o(t^4)$$

$$f(x) = \sin x = \frac{(\sin x)^3}{6} + o((\sin x)^4)$$

$$f(x) = x - \frac{x^3}{6} - \left[\frac{x^3 + x^9}{6^2} + o(x^9) \right] + \left[\frac{x - x^3 + o(x^3)}{6} \right] \left[-\frac{x^4}{6} + o(x^4) - o(x^6) \right] + o(x^4)$$

$$f(x) = x - \frac{1}{3}x^3 + o(x^4)$$

$$f(x) =$$

The first one to have an answer was Archimede but nobody cares!

WE HAVE 3 definitions:

1) Definition by CAUCHY ~ 1820 → Applied to continuous Function but nobody cares!

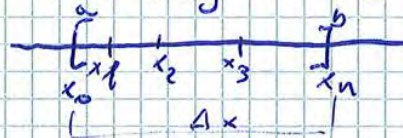
2) Riemann ~ 1850 → Applied to Bounded Function

3) Lebesgue ~ 1900 → Measurable function but nobody cares!

1] $[a, b]$ Partition of $f[a, b]$ $P = \text{partition}$

$$\{x_0 = a, x_1, \dots, x_n = b\}$$

↳ $x_0 = a, x_1, \dots, x_n = b$
increasing order



For $i = 1, \dots, n$

$$[x_{i-1}, x_i]$$

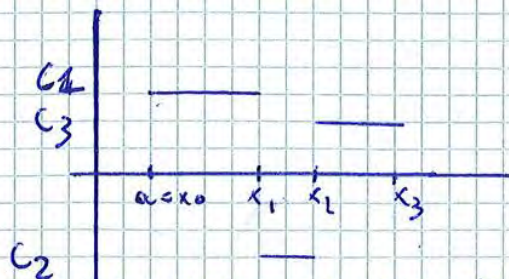
$$x_i - x_{i-1} = \Delta x_i$$

2] Given $P = \{x_0, x_1, \dots, x_n\}$

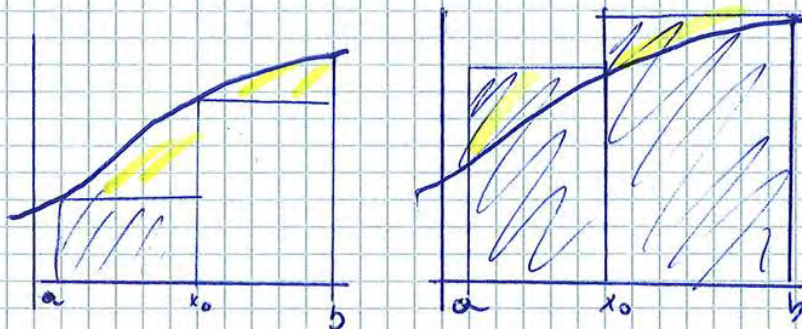
if $f(x) = c_i$ ← constant function $\forall x \in (x_{i-1}, x_i) \quad i = 1, \dots, n$

↳ we say that f is step function if there exist a partition of $[a, b]$ by $\{x_0, x_1, \dots, x_n\}$ together with $c_1, c_2, \dots, c_n \in \mathbb{R}$ such that

$$f(x) = c_i \quad \forall x \in (x_{i-1}, x_i) \quad i = 1, \dots, n$$



* It doesn't matter what's the value of $f(x)$ at x_1, x_2 and x_3
* I CANNOT ANY FOCUS to the extremum point of the subintervals
in fact I defined $\forall x \in (x_{i-1}, x_i)$ with open brackets *



What's the relation between UPPER AND LOWER SUM?

$$s(P) \leq S(P)$$

than and if I add $x_0 \in [a, b]$ the lower sum increases and the upper sum decreases



$$\Rightarrow s(P_1) \leq s(P_1 \cup P_2) \leq S(P_1 \cup P_2) \leq S(P_2)$$

The set $\{s(P)\}$ when P varies among all possible partitions ~~is~~ is bounded from above $\Rightarrow \exists s = \sup \{s(P)\}$

IF I add a point $S(P_2)$ decreases

The set $\{S(P)\}$ is bounded by below $\Rightarrow \exists S = \inf \{S(P)\}$

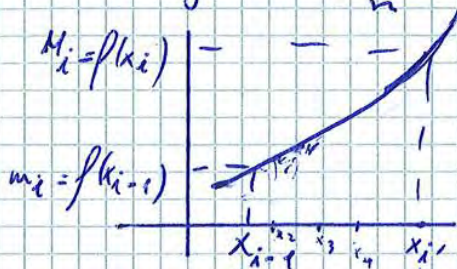
$$\Rightarrow s \leq S$$

Th] f is integrable on $[a; b] \iff \forall \epsilon > 0 \exists P_\epsilon: \overbrace{S(P_\epsilon)}^{\text{upper sum}} - \underbrace{s(P_\epsilon)}_{\text{lower sum}} = \epsilon$

Th] if f is monotone on $[a, b] \Rightarrow f$ is integrable on $[a, b]$

1) I proof f is mon ince

2) I take partition of $[a, b]$ in n intervals of the same length $\frac{b-a}{n}$



$$s(P) = \sum_{i=1}^n f(x_{i-1}) \frac{b-a}{n} \quad S(P) = \sum_{i=1}^n f(x_i) \frac{b-a}{n}$$

constant

$$S(P) - s(P) = \frac{b-a}{n} [f(x_1) + f(x_2) + \dots + f(x_n) - f(x_0) - f(x_1) - f(x_2) - \dots - f(x_{n-1})]$$

$$\Rightarrow \frac{b-a}{n} [f(x_n) - f(x_0)]$$

$$\frac{b-a}{n} [f(b) - f(a)]$$

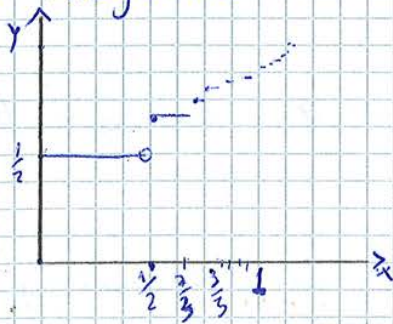
given $\epsilon > 0$ CHOOSE on n BIG ENOUGH such That

$$\frac{(b-a)}{n} (f(b) - f(a)) < \epsilon$$

\nearrow getting bigger ~~at~~ this value n becomes smaller $\frac{(b-a)(f(b) - f(a))}{n}$

REMARKS:

Monotone Functions can have infinite jumps of discontinuity but are still integrable



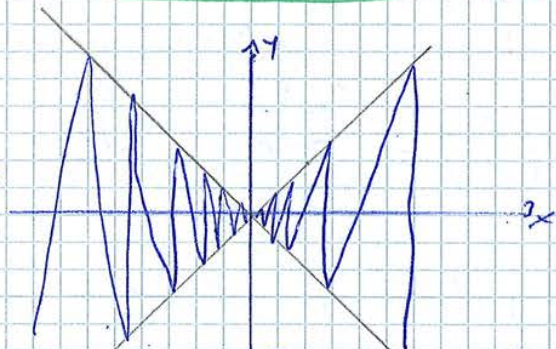
⇒ this function is monotone increasing and is not continuous with accumulation point at 1 ⇒ INTEGRABLE on $[0, 1]$

"All continuous functions are integrable"

Th] f continuous on $[a, b]$ ⇒ f integrable on $[a, b]$

ex: $f(x) = x^2$ $[a, b]$

$$\tilde{f}(x) = \begin{cases} x \sin \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$



UNIFORM CONTINUITY OF A FUNCTION ⇒ a function continuous and bounded on $[a, b]$

⇒ we define a **PIECEWISE CONTINUOUS FUNCTION** on $[a, b]$ if

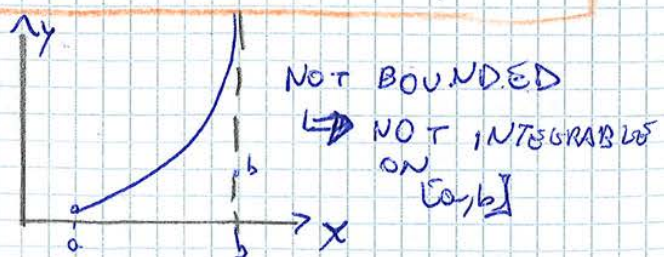
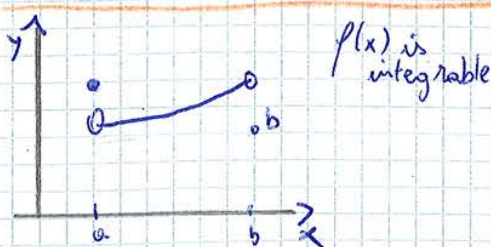
- 1) f continuous $\forall x \in [a, b]$ except a finite number of points
- 2) The discontinuity are **REMOVABLE** or **JUMP**

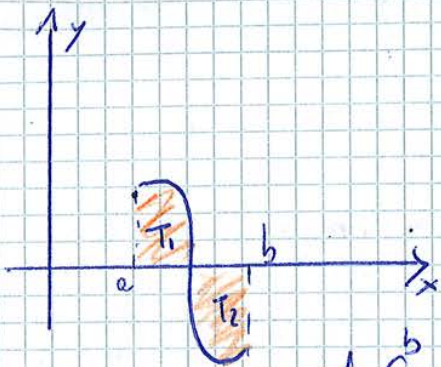
2) The discontinuity are **REMOVABLE** or **JUMP**

ex: $\text{sign } x$, $M(x)$, $\lfloor x \rfloor$

Th] f piecewise continuous in $[a, b]$ ⇒ integrable on $[a, b]$

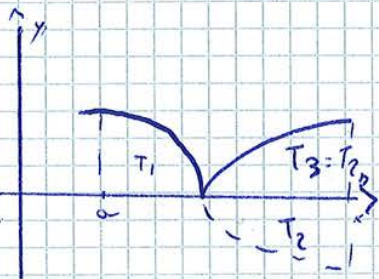
Th] f cont on (a, b) and f bounded on $[a, b]$ ⇒ f is integrable on $[a, b]$





$$\int_a^b f(x) dx \rightarrow \text{Area}(T_1) - \text{Area}(T_2)$$

$$\Rightarrow \left| \int_a^b f(x) dx \right| = |\text{Area}(T_1) - \text{Area}(T_2)|$$



$$\int_a^b |f(x)| dx = \text{Area}(T_1) + \text{Area}(T_2 + T_3)$$

$$\Rightarrow \left| \int_a^b f(x) dx \right| \leq \int_a^b |f(x)| dx$$

The area of the region between the graph of $f(x)$ and the x-axis

$$\iff \int_a^b |f(x)| dx$$

Oriented Integrals

DEFINED

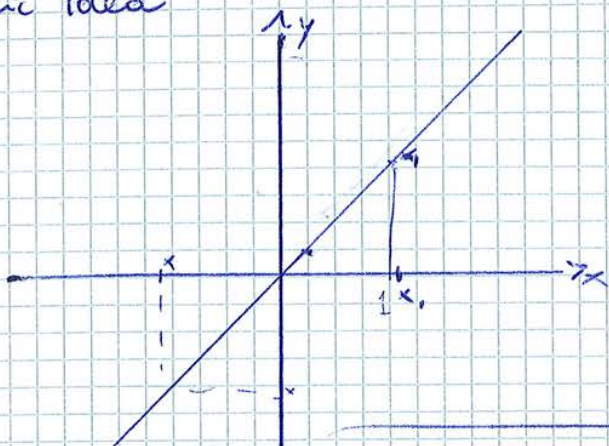
$$\int_a^b f(x) dx \quad \bullet \quad a \leq b$$

$$\bullet \quad a = b \Rightarrow \int_a^a f(x) dx = 0$$

$$\bullet \quad a > b \Rightarrow \int_a^b f(x) dx = - \int_b^a f(x) dx$$



Geometric idea



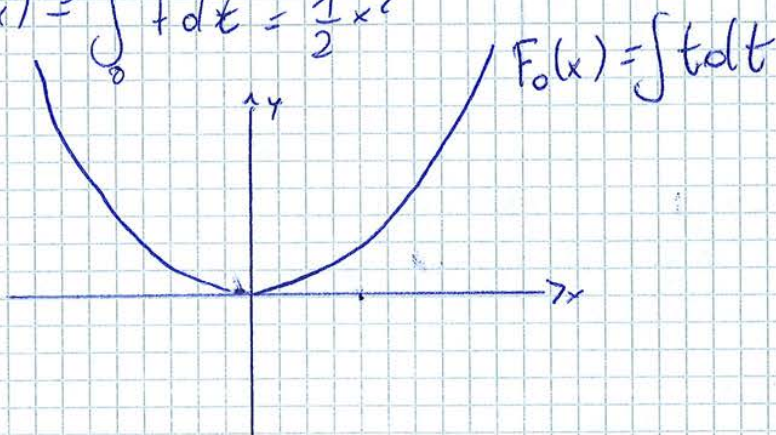
$$F(x) = \int t dt,$$

$$\Rightarrow F_0(0) = \int_0^0 t dt = 0$$

$$x > 0 \quad F_0(x) = \int_0^x t dt = \frac{x^2}{2}$$

$$x < 0 \quad F_0(x) = \int_0^x t dt = - \int_x^0 t dt = -(t \cdot \text{area}) = \frac{x^2}{2}$$

$$\Rightarrow F_0(x) = \int_0^x t dt = \frac{1}{2} x^2$$



Properties of oriented integrals

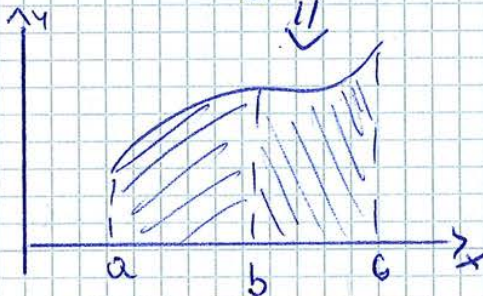
1) LINEARITY

$$\int_a^b (\alpha \cdot f(x) + \beta \cdot g(x)) dx = \alpha \int_a^b f(x) dx + \beta \int_a^b g(x) dx$$

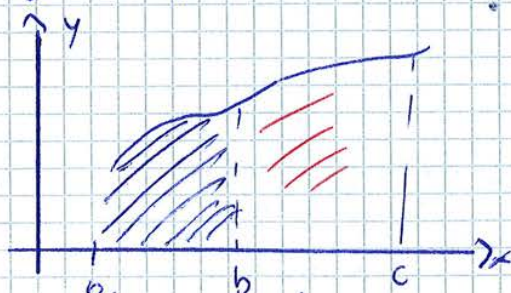
IFK f and g integrable functions

2) f DEFINED in I , f is integrable in all sub intervals of I
 $a, b, c \in I$

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$



This is true for all position of c



$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

$$= \int_a^c f(x) dx - \int_b^c f(x) dx$$

2) f continuous

→ we apply Weierstrass's Theorem

"if f cont on bounded on $[a, b]$

it take a maximum and minimum value"

\Rightarrow if $m = \min$ $sf = M$

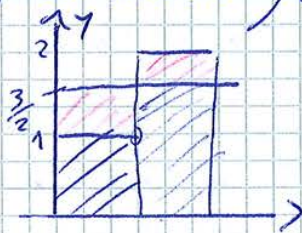
$m \leq m(f; a, b) \leq M$

↳ I Apply The intermediate value theorem (II form)
 a continuous function in $[a, b]$ assumes all the points between the minimum and the maximum

$\Rightarrow \exists \xi \in [a, b] : f(\xi) = m(f; a, b)$

Remarks: The second part in general is not true for non continuous functions

ex



$\int_0^2 f(x) dx = 3$

$m(f; [0, 2]) = \frac{3}{2}$

THIS IS NOT A VALUE TAKEN BY THE FUNCTION

Th

f defined on an interval I

f integrable over $[a, b]$

$x_0 \in I$

$\forall [a, b] \subseteq I \Rightarrow$

$F_{x_0}(x)$ is CONTINUOUS on I (interval)

T

Ex $f(x) = x$

$$F_0(x) = \frac{x^2}{2}$$

$$F_0'(x_0) = \frac{2x}{2} = x$$

$$f(x) = x \rightarrow F_0(x) = \int_0^x t dt = \frac{x^2}{2}$$

D

Remark

if $I = [a, b]$ or $[a, +\infty)$

The th applied at the end points considering the right/left derivatives

DEF] f defined on an interval
a function $F(x)$ differentiable on I

$$F'(x) = f(x)$$

$F(x)$ is called **PRIMITIVE** of f on the interval I
OR ANTIDERIVATIVE

if the interval is closed or partially closed then we have left/right differentiability

Fundamental Theorem

$f \in C^0(I) \Rightarrow f$ has a primitive that is $F_{x_0}(x) = \int_{x_0}^x f(t) dt$

$$F_{x_1}(x) = \int_{x_1}^x f(t) dt = \int_{x_1}^{x_0} f(t) dt + \int_{x_0}^x f(t) dt$$

This is a number C

if we change x_0 we have the primitive + C constant

$$= C + F_{x_0}(x)$$

f has infinitely many primitive according to choice of the starting point of the integration that differ one from the other only by a constant!

Properties of primitive

Th1 If f admits a primitive $F(x)$ on the interval I , then any primitive of $f(x)$ on I are in the form

$$F(x) + C \quad C \in \mathbb{R}$$

"if you know just one primitive, we also know that the other primitives are the one will plus a constant C "

PROOF

1) $F(x)$ primitive of $f(x)$ on $I \Rightarrow F(x) + C$ primitive of $f(x)$ on I

$$(F(x) + C)' = F'(x) = f(x)$$

2) Suppose that also $G(x)$ is a primitive of f on I such that

$$\Rightarrow G(x) = F(x) + C$$

"how to prove this?"

our hyp

$$F'(x) = f(x)$$

$$\Rightarrow H(x) = G(x) - F(x)$$

$$G'(x) = f(x)$$

$$H'(x) = f(x) - f(x) = 0$$

$H'(x)$ has zero derivatives

for the Lagrange consequence a function is constant iff its derivative is 0 on I on an interval I

$\Rightarrow H(x)$ constant

$$H(x) = G(x) - F(x) = C$$

$$\Rightarrow G(x) = F(x) + C$$

$\hookrightarrow I$ interval is absolutely needed

\Rightarrow If $F(x)$ is a primitive of $f(x)$ on I , then the set of all primitive of $f(x)$ on I is

$$\{ F(x) + C; C \in \mathbb{R} \} = \int f(x) dx$$

Th] Torricelli - Barrow Theorem

$$\left\{ \begin{array}{l} f \text{ continuous on an interval } I \\ \cdot G \text{ is any primitive of } f(x) \text{ on } I \\ a, b \in I \end{array} \right. \Rightarrow \int_a^b f(x) dx = G(b) - G(a) = \left[(x) \right]_a^b$$

PROOF "I can consider the primitive that vanishes at a

$$G(x) - \underbrace{G(a)}_{G(a)=0} = \int_a^x f(t) dt \quad \forall x \in I$$

\Rightarrow takes $x=b$

$$\int_a^b f(t) dt = G(b) - G(a)$$

\rightarrow Torricelli - Barrow Formula

$$x^3 \xrightarrow{D} 3x^2$$

The derivative of x^3 is $3x^2$.

A primitive of $3x^2$ is $x^3 \Rightarrow$ all other primitives are $x^3 + c$

APPLY

$$\int_0^5 3x^2 dx = \left[x^3 + c \right]_0^5 \underset{c=0}{=} = \left[x^3 \right]_0^5 = 5^3 - 0 = \boxed{125}$$

$$\text{Ex } \int \sqrt{\sin x} \cos x \, dx = \frac{3}{2} \sqrt{\sin^3} + C$$

$$g(x) = \sin x$$

$$g'(x) = \cos x$$

$$p(y) = \sqrt{y}$$

$$P(y) = \frac{3}{2} \sqrt{y^3}$$

$$y = g(x) \Rightarrow \frac{dy}{dx} = g'(x)$$

$$dy = g'(x) dx$$

$$\text{Ex}_2 \int \tan x \, dx = \int \frac{\sin x}{\cos x} \, dx \quad \begin{matrix} \cos x = y \\ dx \sin x = dy \end{matrix}$$

$$= + \int \frac{-dy}{y} = -\log |y| + C$$

$$\Rightarrow -\log |\cos x| + C$$

$$2) \int \frac{3x}{1+x^4} \, dx \quad \begin{matrix} x^2 = y \\ dx \cdot 2x = dy \end{matrix}$$

$$3 \int \frac{x}{1+x^2} \, dx = \frac{3}{2} \int \frac{dy}{1+y^2} \quad \begin{matrix} dx \cdot x = \frac{dy}{2} \end{matrix}$$

$$= \frac{3}{2} \arctan y + C = \frac{3}{2} \arctan x^2 + C$$

Definite integral

f integrable on $[-a; a]$ $a > 0$

1) f odd $\Rightarrow \int_{-a}^a f(x) dx = 0$

2) f even $\Rightarrow \int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$

1) PROOF

If f odd = $\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$

$\Rightarrow \int_{-a}^0 f(x) dx \stackrel{x=-t}{=} - \int_0^a f(-t) dt = - \int_0^a f(t) dt$

↳ as my function is odd $f(-t) = -f(t)$

Relation between integrals and Taylor expansions

** McLaurin*

Th] $\left\{ \begin{array}{l} h(x) \text{ continuous on } I(0) \\ h(x) = o(x^\alpha) \quad x \rightarrow 0 \quad \alpha \geq 0 \end{array} \right.$

$\Rightarrow H(x) = \int_0^x h(s) ds = o(x^{\alpha+1})$

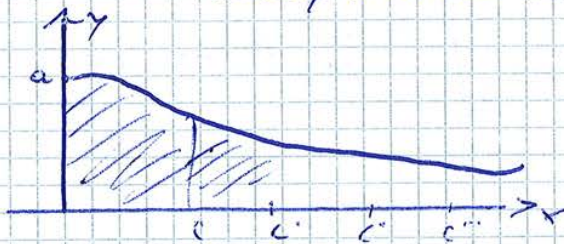
PROOF $\lim_{x \rightarrow 0} \frac{H(x)}{x^{\alpha+1}} = \lim_{x \rightarrow 0} \frac{\int_0^x h(s) ds}{x^{\alpha+1}} \stackrel{\text{Hôpital}}{=} \lim_{x \rightarrow 0} \frac{h(x)}{(x+1)x^\alpha} = 0$

$\Rightarrow \lim_{x \rightarrow 0} \frac{H(x)}{x^{\alpha+1}} = 0 \quad H(x) = o(x^{\alpha+1})$

Improper Integrals

Riemann integral $\Rightarrow f$ BOUNDED on $[a, b]$
 I type f defined on $[a, +\infty]$ or $(-\infty, a]$
 f INTEGRABLE on $[a, c]$

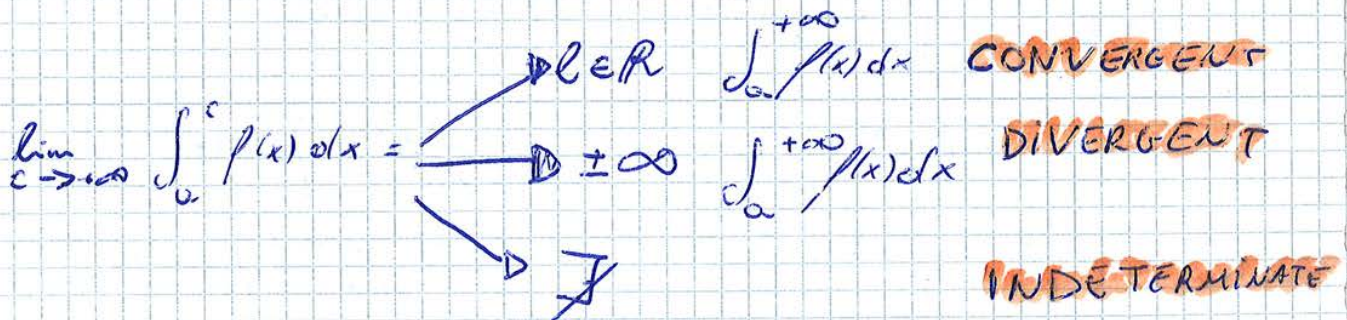
$\forall c > a$
 locally riemann integrable



$\forall c > a$ I can define $\int_a^c f(x) dx = F_a(c)$

DEF]

$$\int_a^{+\infty} f(x) dx = \lim_{c \rightarrow +\infty} \int_a^c f(x) dx = \lim_{c \rightarrow +\infty} F_a(c)$$



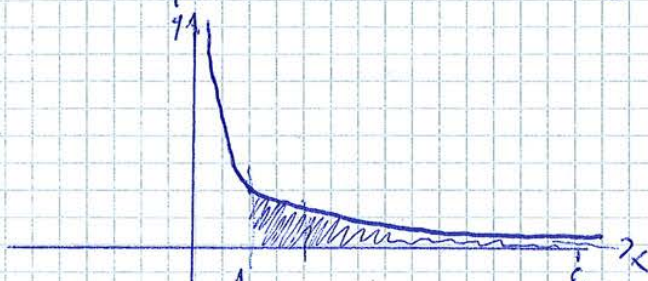
1) $\int_0^{+\infty} \frac{1}{1+x^2} dx = \lim_{c \rightarrow +\infty} \int_0^c \frac{1}{1+x^2} dx = \lim_{c \rightarrow +\infty} [\arctan x]_0^c$
 $= \lim_{c \rightarrow +\infty} \arctan c - \arctan 0 = \frac{\pi}{2}$ CONVERGENT

2) $\int_3^{+\infty} \frac{x}{x^2+1} dx = \lim_{c \rightarrow +\infty} \int_3^c \frac{2x}{x^2+1} dx = \lim_{c \rightarrow +\infty} \frac{1}{2} [\ln |x^2+1|]_3^c$
 $\lim_{c \rightarrow +\infty} \frac{1}{2} (\ln(1+c^2) - \ln 10) = +\infty$ DIVERGENT

3) $\int_0^{+\infty} \sin x dx = \lim_{c \rightarrow +\infty} \int_0^c \sin x dx = \lim_{c \rightarrow +\infty} [-\cos x]_0^c$
 $= \lim_{c \rightarrow +\infty} -\cos c + 1$ INDETERMINATE

2] $\int_1^{+\infty} \frac{1}{x^\alpha} dx = I \quad \alpha > 0$

$\alpha = 1$ $I = \lim_{c \rightarrow +\infty} \int_1^c \frac{1}{x} dx = \lim_{c \rightarrow +\infty} [\lg x]_1^c = \lim_{c \rightarrow +\infty} \lg c = +\infty$



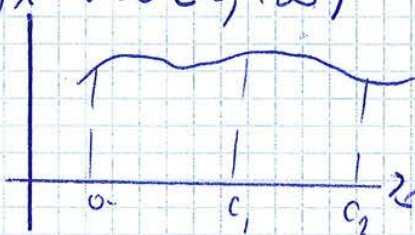
FOR $\alpha = 1$, \int is divergent

$\alpha \neq 1$ $I = \lim_{c \rightarrow +\infty} \int_1^c \frac{1}{x^\alpha} dx = \lim_{c \rightarrow +\infty} \left[\frac{x^{-\alpha+1}}{-\alpha+1} \right]_1^c$
 $= \lim_{c \rightarrow +\infty} \frac{c^{-\alpha+1}}{-\alpha+1} - \frac{1}{-\alpha+1}$

$\rightarrow +\infty$ if $\frac{-\alpha+1}{-\alpha+1} > 0$
 $\alpha < 1$
 $\rightarrow \Delta \frac{1}{\alpha-1}$ if $\alpha > 1$

$\Rightarrow \int_1^{+\infty} \frac{1}{x^\alpha} dx$ \rightarrow CONVERGENT TO $\frac{1}{\alpha-1}$ if $\alpha > 1$
 \rightarrow DIVERGENT IF $\alpha \leq 1$

d) $f(x) \geq 0 \quad \forall x \in [a, +\infty)$



$c_1 < c_2$

$F_a(c_2) = \int_a^{c_2} f(x) dx = \int_a^{c_1} f(x) dx + \int_{c_1}^{c_2} f(x) dx = F_a(c_1) + \int_{c_1}^{c_2} f(x) dx$
 $\int_{c_1}^{c_2} f(x) dx \geq 0$

if $c_1 < c_2$, $F_a(c_2) \geq F_a(c_1)$

Monotone function!!!!!!

CONCLUSION] $f(x) \geq 0 \quad \forall x \in [a, +\infty) \Rightarrow F_a(c)$ is monotone increasing on $[a, +\infty)$

$$\int_{1/2}^{+\infty} \frac{\lg x}{x} dx = \int_{1/2}^1 \frac{\lg x}{x} dx + \int_1^{+\infty} \frac{\lg x}{x} dx$$

Reimann integral
 $\Rightarrow C < 0$ | NEGATIVE

$$\frac{\lg x}{x} \quad \frac{1}{x}$$

\hookrightarrow WE MUST COMPARE BOTH

$$\Rightarrow \int_{1/2}^{+\infty} \frac{\lg x}{x} dx = \int_{1/2}^e \frac{\lg x}{x} dx + \int_e^{+\infty} \frac{\lg x}{x} dx$$

$$\frac{\lg x}{x} \geq \frac{1}{x} \quad \forall x > e \quad x \rightarrow +\infty \quad \lg x = 1$$

\Downarrow
 $g(x) \geq f(x) \Rightarrow$ both positive

$$\left[\begin{array}{l} g(x) \geq f(x) \\ \int_e^{+\infty} f(x) dx \text{ DIVERGENT} \end{array} \right] \Rightarrow \int_e^{+\infty} \frac{\lg x}{x} dx \text{ DIVERGENT}$$

Ex2] $\int_2^{+\infty} \frac{3+\sin^2 x}{x^2} dx$

* we always compare our Functions to $\frac{1}{x^2}$

$$\frac{3}{x^2} < \frac{3+\sin^2 x}{x^2} \leq \frac{4}{x^2}$$

$\int f(x) dx$ | $\int g(x) dx$ CONVERGENT

$\Rightarrow \int \frac{3+\sin^2 x}{x^2} dx$ CONVERGENT

$$\int_2^{+\infty} \frac{1}{x \ln x} dx$$

$x \lg x > x$
 $\frac{1}{x \lg x} < \frac{1}{x}$

is this useful for comparison theorem
 $\int g(x) dx$ DIVERGENT

NO COMP THEOREM because $g(x) < \frac{1}{x}$

Asymptotic comparison Theorem

- $f(x) \geq 0 \quad \forall x \in (a, +\infty)$
 f integrable $\forall x \in (a, c] \quad c > 0$

1) IF There exists $\alpha > 1$ such that

$$f \underset{\sim}{\sim} \frac{1}{x^\alpha} \quad \text{or} \quad f(x) = o\left(\frac{1}{x^\alpha}\right) \quad x \rightarrow +\infty$$

$$\Rightarrow \int_0^{+\infty} f(x) dx \quad \text{CONVERGENT}$$

2) IF There exists $\beta \leq 1$ such that

$$f \underset{\sim}{\sim} \frac{1}{x^\beta} \quad \text{or} \quad \frac{1}{x^\beta} = o(f) \quad x \rightarrow +\infty$$

$$\Rightarrow \int_0^{+\infty} f(x) dx \quad \text{DIVERGENT}$$

$$\rightarrow \int_1^{+\infty} \frac{\arctan x}{x^2 + 2} \quad f(x) \geq 0$$

$$\lim_{x \rightarrow +\infty} \frac{\arctan x}{x^2 + 2} \quad \frac{1}{x^\alpha} \quad \alpha = 2$$

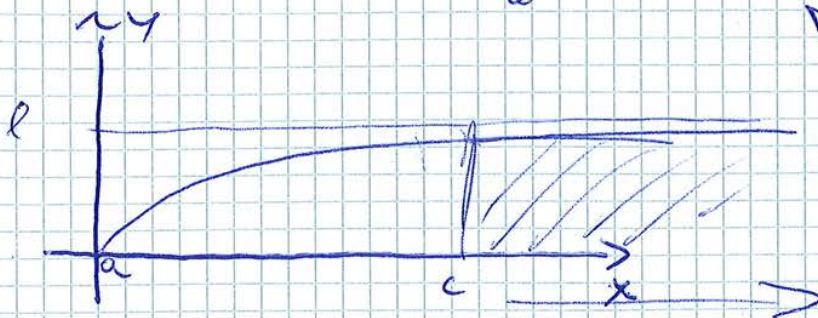
$$\lim_{x \rightarrow +\infty} \frac{x^2 \arctan x}{x^2 + 1} = \frac{\pi}{2}$$

$$\Rightarrow \frac{\arctan x}{x^2 + 2} \underset{\sim}{\sim} \frac{1}{x^2} \quad \alpha = 2 \quad \text{1st case}$$

$$\Rightarrow \int_1^{+\infty} \frac{\arctan x}{x^2 + 2} dx \quad \text{CONVERGENT}$$

if $\lim_{x \rightarrow +\infty} f(x) = l$

$\int_a^{+\infty} f(x) dx \Rightarrow$ is always DIVERGENT



This area goes always to $+\infty$

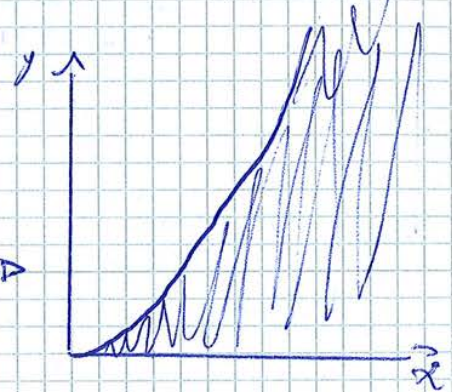
[Th] f integrable on $[a, c]$ $\forall c > a$

$\lim_{x \rightarrow +\infty} f(x) = l \neq 0 \Rightarrow \int_a^{+\infty} f(x) dx$ DIVERGENT
 $\hookrightarrow l \neq \infty$

Ex

$\int_a^{+\infty} x^2 dx$

$\lim_{x \rightarrow +\infty} x^2 = +\infty \Rightarrow$ DIVERGENT



PROOF

$l \in \mathbb{R} \quad l > 0$

$\lim_{x \rightarrow +\infty} f(x) = l$

$\exists \bar{x} : \forall x > \bar{x} \quad f(x) = \frac{l}{2}$

$\int_a^{+\infty} f(x) dx = \int_a^{\bar{x}} f(x) dx + \int_{\bar{x}}^{+\infty} f(x) dx$
 Riemann integral $\Rightarrow K$

$\geq K + \int_{\bar{x}}^{+\infty} \frac{l}{2} dx \rightarrow$

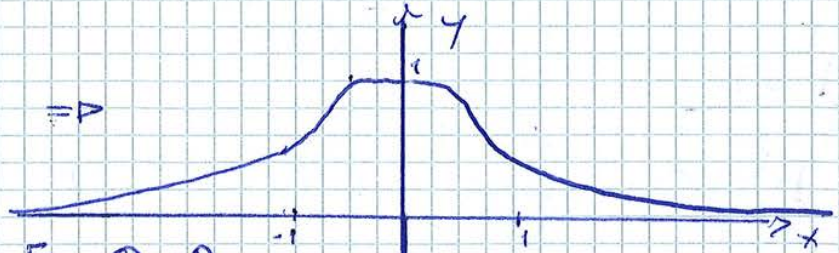
Remark:

The discussion about CONVERGENT / DIVERGENT is not immediately soluble if

$\lim_{x \rightarrow +\infty} f(x) = 0$ [or] $\lim_{x \rightarrow +\infty} f(x) \neq$

$$F(x) = \int_0^x \frac{1}{1+t^6} dt$$

$$F'(x) = \frac{1}{1+x^6} \Rightarrow$$



The integral function F is 0 is 0

For positive value my functions is positive

1 $\Rightarrow F'(x)$ is positive and is concave $\Rightarrow F'(x)$ is decreasing

2 my $F(x)$ is even so the integral function is odd

3 $\frac{1}{x^6+1} \sim \frac{1}{x^6}$ \Rightarrow CONVERGENT \exists a limit

$$\Rightarrow F(x) = \int_0^x \frac{t^2 \cos^2 t}{t^4 + 1} dt$$

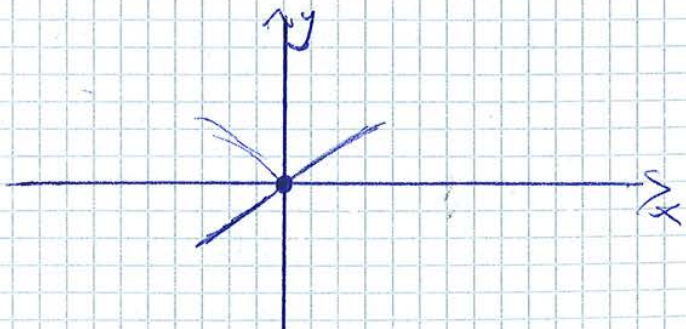
$$F'(x) = \frac{t^2 \cos^2 t}{t^4 + 1} = \text{always posi}$$

$$F''(x) = \text{EVEN} \Rightarrow \text{ODD}$$

$$\lim_{x \rightarrow +\infty} \frac{x^2 \cos^2 t}{(x^4 + 1)} \cdot \frac{1}{x^2}$$

$$\lim_{x \rightarrow +\infty} \frac{x^2 \cos^2 x}{x^4 + 1} = \lim_{x \rightarrow +\infty} \frac{\cos^2 x}{x^2} = 0$$

we can only say $F(x)$ is increasing



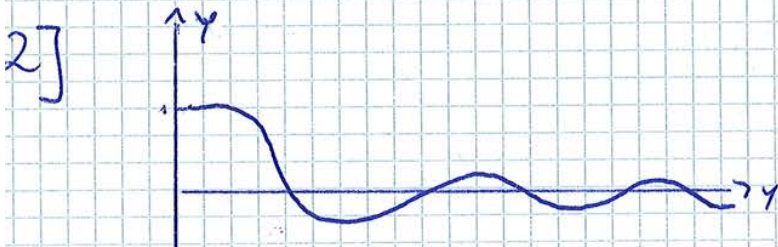
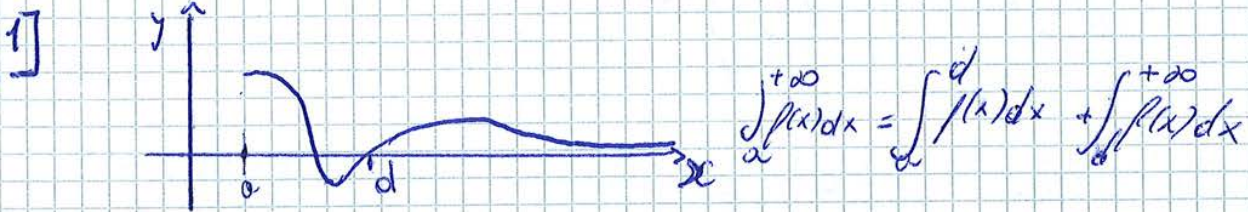
THEOREM IF $f(x) \leq 0$

when $f(x)$ is diverging to $+\infty$
 $-f(x)$ is diverging to $-\infty$

IF $F(x)$ CHANGES SIGN

↳ two subcases

- 1) a finite number of changes
- 2) infinite number of changes



DEF we say that $\int_a^{+\infty} f(x) dx$ is **Absolutely CONVERGENT** if the integral at $+\infty$ $\int_a^{+\infty} |f(x)| dx$ is CONVERGENT

Theorem of the absolute convergence

$$\left| \int_a^{+\infty} f(x) dx \right| \leq \int_a^{+\infty} |f(x)| dx$$

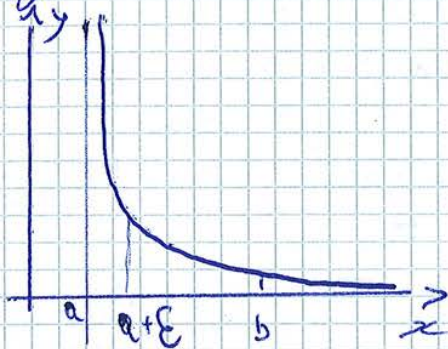
if $\Rightarrow \int_a^{+\infty} |f(x)| dx$ is convergent $\Rightarrow \int_a^{+\infty} f(x) dx$ is convergent

ABSOLUTELY CONVERGENCE \Rightarrow CONVERGENCE

$|f(x)| \Rightarrow$ we don't know anything about it being both positive and negative. But we know that its absolute value is always positive

f bounded on $[a, b]$ \Rightarrow Riemann integral
 f Bounded on $[a, +\infty[$

suppose f unbounded on $(a, b]$



I have to compute the integral $\int_{a+\epsilon}^b$
 and go closer and closer to a

I NEED $\rightarrow f$ DEFINED on $(a, b]$
 $\bullet \forall \epsilon > 0$ (small enough)
 f integrable on $[a+\epsilon, b]$

$$\Rightarrow \int_a^b f(x) dx = \lim_{\epsilon \rightarrow 0^+} \int_{a+\epsilon}^b f(x) dx$$

Improper integral of the II type

• Everything true for the first type is the same for II type

1) \rightarrow con \Rightarrow if $f(x) \geq 0 \int_a^b f(x) dx \rightarrow$ con
 \rightarrow DIV \rightarrow DIVER

2) COMPARISON THEOREM

3) ASYMPTOTIC COMPARISON THEOREM

CHANGING SIGN \Rightarrow Absolute convergence
 \rightarrow Absolute convergence theorem