

Lecture 2 Fundamentals

1. Differentiation

* $y = f(x)$, $\frac{dy}{dx} = f'(x) = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$

If $a = x - \Delta x \Rightarrow \frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x) - f(x - \Delta x)}{\Delta x} = f'(x)$ #

* $\frac{\Delta y}{\Delta x} = ? \Rightarrow \frac{f(x) - f(a)}{\Delta x} = \frac{f(x) - f(x - \Delta x)}{\Delta x}$ *

* Useful differentiation formulae :

$\frac{d}{dx} (x^n) = n x^{n-1}$ for $n \in \mathbb{I}$ & $n > 0$

$\frac{d}{dx} \sin x = \cos x$, $\frac{d}{dx} \sin ax = a \cdot \cos x$

$\frac{d}{dx} \cos x = -\sin x$, $\frac{d}{dx} (\sin x)^2 = 2 \cdot \sin x \cos x$

$\frac{d}{dx} (\sin ax)^2 = 2 a \cdot \sin ax \cdot \cos ax$

$\frac{d}{dx} \tan x = \sec^2 x$, $\frac{d}{dx} \cot x = -\csc^2 x$

$\frac{d}{dx} \sec x = \sec x \tan x$, $\frac{d}{dx} \csc x = -\csc x \cdot \cot x$

$\frac{d}{dx} (e^x) = e^x$, $\frac{d}{dx} (e^{ax}) = a \cdot e^x$

$\frac{d}{dx} (e^{ax})^2 = 2 a \cdot e^x$

2. Integration :

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

$$\int x^a dx = \frac{x^{a+1}}{a+1} + C, \quad (a \neq -1)$$

$$\left[\int_c^d x^a dx = \frac{d^{a+1}}{a+1} - \frac{c^{a+1}}{a+1} \right]$$

$$\int x^{-1} dx = \ln|x| + C$$

$$\int \sin x dx = -\cos x + C, \quad \int_a^b \sin x dx = (-\cos b) - (-\cos a)$$

$$\int \sin ax dx = -\frac{1}{a} \cos ax + C$$

$$\int \cos x dx = \sin x + C$$

$$\int e^x dx = e^x + C, \quad \int e^{ax} dx = \frac{1}{a} e^{ax} + C$$

$$\int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \arctan \frac{x}{a} + C = \frac{1}{a} \tan^{-1} \frac{x}{a} + C$$

$$\int [f(x) + g(x)] dx = \int f(x) dx + \int g(x) dx$$

$$\int a f(x) dx = a \int f(x) dx, \quad \left[\begin{array}{l} \text{if } f(x) = x^2, \\ \int a f(x) dx = \frac{a}{3} x^3 + a \cdot C \end{array} \right]$$

#3

$$\int u dv = uv - \int v du \quad (\text{Integration by Parts})$$

$$\int f(g(x)) \cdot g'(x) \cdot dx = \int f(u) du \quad \text{if } u = g(x)$$

$$\because g'(x) = \frac{du}{dx}$$

$$\therefore \int f(g(x)) dx = \frac{1}{g'(x)} \cdot \int f(u) du = \frac{dx}{du} \cdot \int f(u) du$$

$$\int f(x) dx = \int f(g(u)) \cdot g'(u) du \quad \text{if } x = g(u)$$

— Change of Base in integration

* Approximated integration =

$$\textcircled{1} \int_a^b f(x) dx = \frac{b-a}{2n} \left[f(x_0) + 2f(x_1) + 2f(x_2) + \dots + 2f(x_{n-1}) + f(x_n) \right]$$

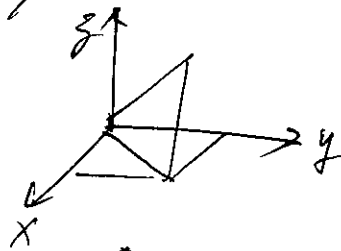
— Trapezoidal Rule

$$\textcircled{2} \int_a^b f(x) dx = \frac{b-a}{3n} \left[f(x_0) + 4f(x_1) + 2f(x_2) + 4f(x_3) + \dots + 2f(x_{n-2}) + 4f(x_{n-1}) + f(x_n) \right]$$

— Simpson's Rule

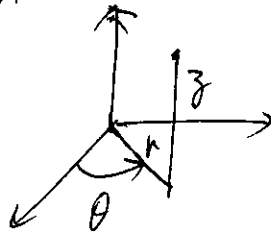
3. Coordinate Systems:

① Cartesian:



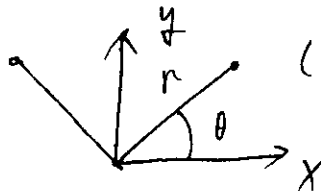
(x, y, z)

② Cylindrical:



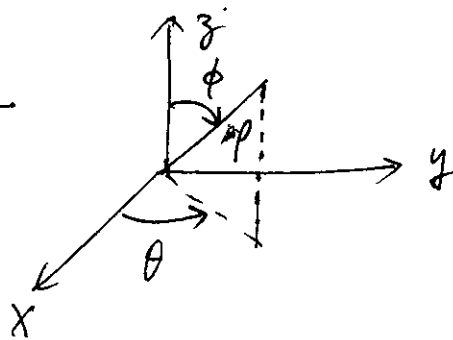
(r, θ, z)

③ Polar:



(r, θ)

④ Spherical:



(ρ, ϕ, θ)

4. Concept of motion:

$$\left\{ \begin{array}{l} \text{Displacement: } s = s(t) = \int v dt = \iint a dt \cdot dt \\ \text{Velocity: } v = v(t) = \frac{ds}{dt} = \int a dt \\ \text{Acceleration: } a = a(t) = \frac{dv}{dt} = \frac{d^2s}{dt^2} \end{array} \right.$$

5. Time Domain vs. Space Domain:

$$v = \frac{ds}{dt} \Rightarrow dt = \frac{ds}{v}, \quad a = \frac{dv}{dt} \Rightarrow dt = \frac{dv}{a}$$

$$\Rightarrow \frac{ds}{v} = \frac{dv}{a} \Rightarrow \boxed{ads = v dv}$$