

جامعة العلوم والتقانة

University of Science and Technology

Faculty of Engineering

Calculus and it's Applications -1

Lecture - Four

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The Limit of Functions

Definition:

Suppose that $f(x)$ is defined when x is near the number a then we write

$$\lim_{x \rightarrow a} f(x) = L$$

and we say the limit of $f(x)$ as x approaches a equals L

$$\text{Rule: } \lim_{x \rightarrow a} k = k \quad \text{where } k \text{ is const}$$

Properties:

1. $\lim_{x \rightarrow a} k = k$ k : const
2. $\lim_{x \rightarrow a} kf(x) = k \lim_{x \rightarrow a} f(x)$
3. $\lim_{x \rightarrow a} (f(x) + g(x)) = \lim_{x \rightarrow a} f(x) + \lim_{x \rightarrow a} g(x)$
4. $\lim_{x \rightarrow a} (f(x) \cdot g(x)) = \lim_{x \rightarrow a} f(x) \cdot \lim_{x \rightarrow a} g(x)$
5. $\lim_{x \rightarrow a} \left(\frac{f(x)}{g(x)} \right) = \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} g(x)}$
6. $\lim_{x \rightarrow a} (f(x))^n = \left(\lim_{x \rightarrow a} f(x) \right)^n$
7. $\lim_{x \rightarrow a} (\ln f(x)) = \ln(\lim_{x \rightarrow a} f(x))$

One Sided Limits

If $f(x)$ approaches L as x approaches a through values less than a ($x < a$) then we say that L is a limit of $f(x)$ from the left and written

$$\lim_{x \rightarrow a^-} f(x) = L$$

If $f(x)$ approaches L as x approaches a through values greater than a ($x > a$) then we say that L is a limit of $f(x)$ from the right and written

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

$$f(x) = L \text{ if and only if } \lim_{x \rightarrow a} f(x) = L$$

$$\text{Rule : we say that the limit exists if } \lim_{x \rightarrow a^-} f(x) = \lim_{x \rightarrow a^+} f(x)$$

Example (1):

Find:

- | | | |
|---|--|---|
| (1) $\lim_{x \rightarrow 0} x^2 + 4x - 5$ | (2) $\lim_{x \rightarrow 1} \sqrt{2x + 4}$ | (3) $\lim_{x \rightarrow 0} \cos x + x^2$ |
| (4) $\lim_{x \rightarrow 0} \ln(x + 7)$ | (5) $\lim_{x \rightarrow 3} \frac{x^2 + 1}{x - 2}$ | (6) $\lim_{x \rightarrow 0} 9$ |

Solution

$$(1) \lim_{x \rightarrow 0} x^2 + 4x - 5 = 0^2 + 4(0) - 5 = -5$$

$$(2) \lim_{x \rightarrow 1} \sqrt{2x + 4} = \sqrt{2 + 4} = \sqrt{6}$$

$$(3) \lim_{x \rightarrow 0} \cos x + x^2 = \cos 0 - 0^2 = 1 - 0 = 1$$

$$(4) \lim_{x \rightarrow 0} \ln(x + 7) = \ln(0 + 7) = \ln 7$$

$$(5) \lim_{x \rightarrow 3} \frac{x^2 + 1}{x - 2} = \frac{9 + 1}{3 - 2} = 10$$

$$(6) \lim_{x \rightarrow 0} 9 = 9$$

Example (2):

If $f(x) = \begin{cases} 2x - 1, & x \geq 1 \\ x^2, & x < 1 \end{cases}$ Find:

$$(1) \lim_{x \rightarrow 1^+} f(x) \quad (2) \lim_{x \rightarrow 1} f(x) \quad (3) \lim_{x \rightarrow 1} f(x)$$

Solution

$$(1) \lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1} 2x - 1 = 2 - 1 = 1$$

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

$$(3) \lim_{x \rightarrow 1} f(x) = 1 \quad \left(\lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1} f(x) \right) = 1$$

Exercise – 3

1. Find the domain of definition of the following functions

$$(1) f(x) = x^2 - 3x + 9 \quad (2) f(x) = \cot x - \tan x$$

$$(3) f(x) = \sqrt{4 - 2x^2} \quad (4) f(x) = \ln(6 - 5x + x^2)$$

$$(5) f(x) = \sqrt{|2x - 5|} \quad (6) f(x) = \frac{2x}{x^2 - 2x + 1}$$

2. Which of the following functions are even and which are odd?

$$(1) f(x) = x^6 + 1 \quad (2) f(x) = x \cot x \quad (3) f(x) = x^2 \sec x$$

$$(4) f(x) = \frac{\tan x}{x^2} \quad (5) f(x) = x^2 - x + \quad (6) f(x) = \sinh x$$

Indeterminate Forms

Indeterminate forms $\frac{0}{0}, \frac{\infty}{\infty}, 0 \times \infty, \infty - \infty, 1^\infty$

theorems or mathematical operations, for example factoring, multiplying by the conjugate, dividing numerator and denominator by the highest power of x.

Note: $\frac{A}{0} = \infty$, $\frac{0}{A} = 0$, $\frac{A}{\infty} = 0$, $\frac{\infty}{A} = \infty$, $A \equiv \text{any number}$

Example:

Rule: $x^2 - a^2 = (x - a)(x + a)$, $(x \pm a)^2 = x^2 \pm 2ax + a^2$,
 $(x \pm a)^2 \neq x^2 \pm a^2$, $x^3 \pm a^3 = (x \pm a)(x^2 \mp ax + a^2)$,
 $x^2 + a^2 \neq (x - a)(x + a)$

Find

$$(1) \lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2} \quad (2) \lim_{x \rightarrow 2} \frac{x - 2}{2 - x} \quad (3) \lim_{x \rightarrow 2} \frac{x^2 - 4x + 4}{x - 2} \quad (4) \lim_{x \rightarrow 3} \frac{x^3 + 2}{x^2 - 9}$$

$$(5) \lim_{x \rightarrow 1} \frac{x^2 - 2x + 1}{x^2 - 1} \quad (6) \lim_{x \rightarrow 2} \frac{x^2 - 4}{\sqrt{x + 2} - 2}$$

Solution

$$(1) \lim_{x \rightarrow 2} \frac{x^2 - 4}{x - 2} = \frac{0}{0} \Rightarrow \lim_{x \rightarrow 2} \frac{(x - 2)(x + 2)}{x - 2} = \lim_{x \rightarrow 2} (x + 2) = 4$$

$$(2) \lim_{x \rightarrow 2} \frac{x - 2}{2 - x} = \frac{0}{0} \Rightarrow \lim_{x \rightarrow 2} \frac{-(2 - x)}{2 - x} = \lim_{x \rightarrow 2} -1 = -1$$

$$(3) \lim_{x \rightarrow 2} \frac{x^2 - 4x + 4}{x - 2} = \frac{0}{0} \Rightarrow \lim_{x \rightarrow 2} \frac{(x - 2)(x + 2)}{x - 2} = \lim_{x \rightarrow 2} (x + 2) = 4$$

$$(4) \lim_{x \rightarrow 3} \frac{x^3 + 2}{x^2 - 9} = \frac{29}{0} = \infty$$

$$(5) \lim_{x \rightarrow 1} \frac{x^2 - 2x + 1}{x^2 - 1} = \frac{0}{0} = \lim_{x \rightarrow 1} \frac{(x - 1)(x - 1)}{(x - 1)(x + 1)} = \lim_{x \rightarrow 1} \frac{x - 1}{x + 1} = \frac{0}{2} = 0$$

$$\lim_{x \rightarrow 2} \frac{x^2 - 4}{\sqrt{x + 2} - 2} = \frac{0}{0} = \lim_{x \rightarrow 2} \frac{x^2 - 4}{\sqrt{x + 2} - 2} \cdot \frac{\sqrt{x + 2} + 2}{\sqrt{x + 2} + 2} = \lim_{x \rightarrow 2} \frac{(x - 2)(x + 2)(\sqrt{x + 2} + 2)}{x + 2 - 4} =$$

$$= \lim_{x \rightarrow 2} (x + 2)\sqrt{x + 2} = 16$$

Exercise

Find:

$$(1) \lim_{x \rightarrow \infty} \frac{x^3 - x + 5}{x^2 - 2x + 6} \quad (2) \lim_{x \rightarrow 7} \frac{\sqrt{x+2} - 3}{x-7} \quad (3) \lim_{x \rightarrow \infty} \frac{4x-3}{x^5 - 7x + 1}$$

$$(4) \lim_{x \rightarrow 1} \frac{(x+1)^2 - 4}{x-1} \quad (5) \lim_{x \rightarrow 0} \frac{x}{\sqrt{x}} \quad (6) \lim_{x \rightarrow \infty} \sqrt{x+1} - x$$

Special limits:

Cauchy theorem: $\lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} = a^{n-1}$ and $\lim_{x \rightarrow a} \frac{x^n - a^n}{x^m - a^m} = \frac{n}{m} a^{n-m}$

The limit of:

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1 \quad \text{and} \quad \lim_{x \rightarrow 0} \frac{x}{\sin x} = 1 \quad \text{and} \quad \lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$$

The number e : $\lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^x = e, \quad \lim_{x \rightarrow 0} (1 + x)^{\frac{1}{x}} = e,$

$$\lim_{x \rightarrow \infty} \left(1 + \frac{a}{x}\right)^x = e^a, \quad \lim_{x \rightarrow 0} (1 + ax)^{\frac{1}{x}} = e^a,$$

Example: find:

$$(1) \lim_{x \rightarrow 3} \frac{x^3 - 27}{x - 3} = \lim_{x \rightarrow 3} \frac{x^3 - 3^3}{x - 3} = 3^{3-1} = 8$$

$$(2) \lim_{x \rightarrow 3} \frac{x^3 - 27}{x^2 - 9} = \lim_{x \rightarrow 3} \frac{x^3 - 3^3}{x^2 - 2^2} = \frac{3}{2} 3^{3-2} = \frac{9}{2}$$

$$(3) \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^{3x} = \lim_{x \rightarrow 0} \left(\left(1 + \frac{1}{x}\right)^x\right)^3 = e^3$$

$$(3) \lim_{x \rightarrow 0} (1 - 4x)^{\frac{1}{x}} = e^{-4},$$

$$(4) \lim_{x \rightarrow 0} (1 + x)^{\frac{5}{x}} = \left(\lim_{x \rightarrow 0} (1 + x)^{\frac{1}{x}}\right)^5 = e^5$$

$$(5) \lim_{x \rightarrow 0} \frac{x^2 + \sin x}{x} = \lim_{x \rightarrow 0} \left(\frac{x^2}{x} + \frac{\sin x}{x}\right) = \lim_{x \rightarrow 0} x + \lim_{x \rightarrow 0} \frac{\sin x}{x} = 0 + 1 = 1$$

$$(6) \lim_{x \rightarrow 0} \frac{\sin 3x}{x} = \frac{0}{0} \Rightarrow \lim_{3x \rightarrow 0} \frac{\sin x}{x} \times \frac{3}{3} = 3 \lim_{3x \rightarrow 0} \frac{\sin 3x}{3x} = 3 \times 1 = 3$$

$$\lim_{x \rightarrow 0} \frac{\sin 3x}{\sin 2x} = \frac{0}{0} \Rightarrow \lim_{x \rightarrow 0} \frac{\sin x}{\sin 2x} \times \frac{x}{x} =$$

$$(7) \lim_{x \rightarrow 0} \frac{\sin 3x}{x} \times \frac{x}{x} \Rightarrow 3 \lim_{3x \rightarrow 0} \frac{\sin 3x}{3x} \times \frac{1}{2} \lim_{2x \rightarrow 0} \frac{2x}{\sin 2x} = 3 \times \frac{1}{2} = \frac{3}{2}$$

Exercise

Find the limites:

$$(1) \lim_{x \rightarrow 0} x \cot x \quad (2) \lim_{x \rightarrow 0} x \sec x \quad (3) \lim_{x \rightarrow 0} \frac{\sin^2 x}{x^2} \quad (4) \lim_{x \rightarrow 0} \frac{\sin x}{5x}$$
$$(5) \lim_{x \rightarrow \infty} \left(1 + \frac{1}{x}\right)^{3x-4} \quad (6) \lim_{x \rightarrow \infty} \left(\frac{2-2x}{1+x}\right)^{3x-4}$$

Continuity

A function $f(x)$ is called continuous at a point $x = a$ if satisfies the following conditions

$$(1) f(a) \text{ is defined} \quad (2) \lim_{x \rightarrow a} f(x) \text{ exists} \quad (\lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow a^-} f(x))$$
$$(3) \lim_{x \rightarrow a} f(x) = f(a)$$

Example (1):

$$(1) f(x) = \frac{1}{x-1} \text{ at } x = 1$$

Solution:

$$f(1) = \frac{1}{0} = \infty \text{ not defined}$$

$f(x)$ discontinuous at $x = 1$

$$(2) f(x) = f(x) = \begin{cases} 2-x, & x < 1 \\ 2x, & x \geq 1 \end{cases} \quad , \text{ at } x=1$$

Solution:

$$f(1) = 2 \text{ is define}$$

$$\lim_{x \rightarrow 1^-} 2-x = 2-1 = 1 \quad , \quad \lim_{x \rightarrow 1^+} 2x = 2$$

$\lim_{x \rightarrow 1^-} f(x) \neq \lim_{x \rightarrow 1^+} f(x)$ then $f(x)$ is discontinuous at $x = 1$

$$(3) f(x) = f(x) = \begin{cases} \frac{\sin x}{x}, & x < 0 \\ x+1, & x \geq 0 \end{cases} \quad \text{at } x = 0$$

Solution:

$$f(0) = 1 \text{ is define}$$

$$\lim_{x \rightarrow 0^-} \frac{\sin x}{x} = 1 \quad , \quad \lim_{x \rightarrow 0^+} x+1 = 1$$

$\lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^+} f(x)$ then $f(x)$ is continuous at $x = 0$

(4) Find the value of k such that $f(x)$ is continuous at $x = 2$

$$f(x) = f(x) = \begin{cases} kx^2, & x \leq 2 \\ 2x + k, & x > 2 \end{cases} \quad \text{at } x = 2$$

Solution:

$f(2) = 4k$ is define

$$\lim_{x \rightarrow 2^-} kx^2 = 4k, \quad \lim_{x \rightarrow 2^+} 2x + k = 4 + k$$

$$4k = 4 + k, \quad 3k = 4. \quad k = \frac{4}{3}$$

Exercise:

$$(1) \quad f(x) = \begin{cases} \frac{x^2 - x - 6}{x - 3}, & x \neq 3 \\ 5, & x = 3 \end{cases} \quad \text{at } x = 3$$

$$(2) \quad f(x) = x^2 + 2x - 7 \quad \text{at } x = 3$$

$$(3) \quad f(x) = f(x) = \begin{cases} x \tan x, & x < 0 \\ 1 - x^2, & x \geq 0 \end{cases}, \quad \text{at } x = 0$$

Derivative

The derivative of the function $y = f(x)$ with respect to x is the rate of change of y with respect to x , and written as $\frac{dy}{dx}, \frac{df}{dx}, y', f'(x)$ and defined by the formula:

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

This method is called the first principles.

The process of compute the derivative of a given function is called differentiation

Example:

Find the derivative of the following functions from the first principles (from the definition)

$$(1) \quad y = f(x) = 5x + 2$$

Solution:

$$f(x) = 5x + 2$$

$$f(x + \Delta x) = 5(x + \Delta x) + 2$$

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{5(x + \Delta x) + 2 - (5x + 2)}{\Delta x} =$$

$$\lim_{\Delta x \rightarrow 0} \frac{5x + 5\Delta x + 2 - 5x - 2}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{5\Delta x}{\Delta x} = 5 \lim_{\Delta x \rightarrow 0} 1 = 5$$

$$(2) \quad y = f(x) = k$$

Solution:

$$f(x) = k$$

$$f(x + \Delta x) = k$$

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{k - k}{\Delta x} = \lim_{\Delta x \rightarrow 0} 0 = 0$$

$$(3) \quad y = f(x) = x$$

Solution:

$$f(x) = x$$

$$f(x + \Delta x) = (x + \Delta x)$$

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

$$\lim_{\Delta x \rightarrow 0} 1 = 1$$

$$(4) \quad y = f(x) = x^7$$

Solution:

By using Cousy

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{(x+\Delta x)^7 - x^7}{\Delta x} =$$

$$\lim_{x+\Delta x \rightarrow x} \frac{(x+\Delta x)^7 - x^7}{x+\Delta x - x} = 7x^{7-1} = 7x^6$$

$$(5) \quad y = f(x) = \sin x$$

Solution:

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

$$f(x + \Delta x) = \sin(x + \Delta x)$$

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{\sin(x+\Delta x) - \sin x}{\Delta x} =$$

$$\lim_{\Delta x \rightarrow 0} \frac{2 \cos \frac{(x+\Delta x+x)}{2} \sin \frac{(x+\Delta x-x)}{2}}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{2 \cos \frac{(2x+\Delta x)}{2} \sin \frac{(\Delta x)}{2}}{\Delta x} =$$

$$\lim_{\Delta x \rightarrow 0} \cos \frac{(2x+\Delta x)}{2} \lim_{\Delta x \rightarrow 0} \frac{\sin \frac{(\Delta x)}{2}}{\frac{\Delta x}{2}} = \cos x \lim_{\Delta x \rightarrow 0} \frac{\sin \frac{(\Delta x)}{2}}{\frac{\Delta x}{2}} = \cos x (1) =$$

$$\cos x$$

Exercise:

$$\begin{aligned}
 (1) \ y = f(x) &= \sqrt{x} & (2) \ y = f(x) &= x^2 - 3x + 4 \\
 (3) \ y = f(x) &= \frac{1}{x-5} & (4) \ y = f(x) &= \cos x \\
 (5) \ y = f(x) &= \sqrt[3]{x+3} & (6) \ y = f(x) &= e^x & (7) \ y = f(x) &= \log_3 x^2
 \end{aligned}$$

Rules of Differentiation

$$\frac{dy}{dx} \cdot y', f'(x)$$

$$\begin{aligned}
 (1) \ \frac{dk}{dx} &= 0, k \equiv \text{constant} & (2) \ \frac{dx}{dx} &= 1 \\
 (3) \ \frac{d(kx)}{dx} &= k & (4) \ \frac{dx^n}{dx} &= nx^{n-1} \\
 (5) \ \frac{d(kf(x))}{dx} &= k \frac{df(x)}{dx} = kf'(x) \\
 (6) \ \frac{d(f(x) \pm g(x))}{dx} &= \frac{df(x)}{dx} \pm \frac{dg(x)}{dx} = f'(x) \pm g'(x) \\
 (7) \ \frac{d(f(x) \cdot g(x))}{dx} &= f(x) \frac{dg(x)}{dx} + g(x) \frac{df(x)}{dx} = f(x) \cdot g'(x) \pm g(x) f'(x) \\
 (8) \ \frac{d\left(\frac{f(x)}{g(x)}\right)}{dx} &= \frac{g(x) \frac{df(x)}{dx} - f(x) \frac{dg(x)}{dx}}{(g(x))^2} = \frac{g(x) f'(x) - f(x) g'(x)}{(g(x))^2} \\
 (9) \ \frac{d(f(x))^n}{dx} &= n(f(x))^{n-1} f'(x)
 \end{aligned}$$

Example:

Find $\frac{dy}{dx}$ of the following functions

$$(1) \ y = f(x) = x^2 + 9x - 9$$

Solution:

$$y' = 2x + 9$$

$$(2) \ y = f(x) = (x^2 - 4x)^7$$

Solution:

$$y' = 7(x^2 - 4x)^6 (2x - 4)$$

$$(3) y = f(x) = x^2(x^5 - 8)$$

Solution:

$$y' = x^2(5x^4) + 2x(x^5 - 8)$$

$$(4) y = x^2 \sin x$$

Solution:

$$y' = x^2 \cos x + 2x \sin x$$

$$(5) y = \frac{\cos x}{x^2}$$

Solution:

$$y' = \frac{x^2(-\sin x) - 2x \cos x}{x^4} = \frac{-x^2 \sin x - 2x \cos x}{x^4}$$

$$(5) y = \tan x = \frac{\sin x}{\cos x}$$

Solution:

$$y' = \frac{\cos x \cos x + \sin x \sin x}{\cos^2 x} = \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x} = \sec^2 x$$

$$y = \cos(u) \quad \Rightarrow \quad y' = -u' \sin(u)$$

$$y = \sin(u) \quad \Rightarrow \quad y' = u' \cos(u)$$

$$y = \tan(u) \quad \Rightarrow \quad y' = u' \sec^2(u)$$

$$y = \cot(u) \quad \Rightarrow \quad y' = -u' \csc^2(u)$$

$$y = \sec(u) \quad \Rightarrow \quad y' = u' \sec(u) \tan(u)$$

$$y = \csc(u) \quad \Rightarrow \quad y' = -u' \csc(u) \cot(u)$$

$$y = \ln(u) \quad \Rightarrow \quad y' = \frac{u'}{u}$$

$$y = \log_a(u) \quad \Rightarrow \quad y' = \frac{u'}{\ln a \cdot u}$$

$$y = e^u \quad \Rightarrow \quad y' = u'(e^u)$$

$$y = a^u \quad \Rightarrow \quad y' = u' \ln a (a^u)$$

Excercise :

Show that if:

$$y = \tan(u) \quad \Rightarrow \quad y' = u' \sec^2(u)$$

$$y = \cot(u) \quad \Rightarrow \quad y' = -u' \csc^2(u)$$

$$y = \sec(u) \quad \Rightarrow \quad y' = u' \sec(u) \tan(u)$$

$$y = \csc(u) \quad \Rightarrow \quad y' = -u' \csc(u) \cot(u)$$

$$y = e^u \quad \Rightarrow \quad y' = u'(e^u)$$

$$y = a^u \quad \Rightarrow \quad y' = u' \ln a (a^u)$$

Examples:

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