

TOPICS FOR MATH 162

(1) Integration

- Partitions, upper sums, lower sums, upper integral, lower integral
- Refinements of partitions, proof that $\underline{L}(f) \leq \underline{U}(f)$.
- **Definition** integrable function, integral.
- Example of a non-integrable function.
- Proving (e.g.) x is integrable from the definition.
- $\int_a^b f + g$, $\int_a^b f + \int_{b^c} f$.
- “ $\underline{U}(f, P) - L(f, P)$ ” criterion for integrability.
- **Theorem** a continuous function is integrable.

(2) Fundamental Theorem(s) of Calculus

- Proof that $\int_a^x f$ is a continuous function of f if f integrable.
- **Theorem** (the first fundamental theorem of calculus) $(\int_a^x f)' = f(x)$ if f cts at x . Proof from definition of derivative.
- **Theorem** (the second fundamental theorem of calculus) if $F' = f$ is integrable, then

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

. (Easy) proof from FTC1 if f is continuous, (harder) proof from mean value theorem in general.

(3) Special functions

- **definition** of log, exp, and proofs of basic properties.
- Limits involving exp (‘exponential beats polynomial’) and log.
- I will **not** test the definitions of trig functions.
- Trig identities (addition formulae) and their proof.

(4) Techniques of integration

- Parts.
- Substitution.
- Guessing.
- Partial fractions.
- Some integrals you should definitely know, or know how to do:
 - $\int x^n$, $\int \sin(x)$, $\int \cos(x)$, $\int \tan(x)$;
 - $\int \log(x)$; $\int xe^x$;
 - $\int \frac{f'}{f}$;
 - $\int \frac{1}{1+x^2}$, $\int \frac{1}{1-x^2}$, $\int \sqrt{1-x^2}$, $\int \frac{1}{\sqrt{1-x^2}}$;
 - $\int \sec(x)$.
- Integrals similar to those in questions 1-5, of Spivak (but not as difficult as those in the ‘no holds barred’ problem).
- Reduction formulae (you don’t need to know the formulae, just the general idea/method).
- Parametric curves and arc length (I will not give you the formula!); example of the cycloid.

- Volumes of revolution (I will give you the formulae).
 - Improper integrals (you should know the definition as a limit, and determine rigorously whether they converge).
- (5) Sequences
- **Definition** convergence of a sequence. Basic propositions about this.
 - Determining convergence and limits.
 - **Theorem** bounded increasing sequence convergence.
 - **Theorem** Bolzano–Weierstrass theorem.
 - **Definition** Cauchy sequence. **Theorem** Convergent iff Cauchy.
- (6) Series
- **Definition** summable sequence (= convergent infinite series) in terms of partial sums.
 - Harmonic series, geometric series.
 - Boundedness criterion for sequences with non-negative terms; **comparison test**.
 - **Ratio test, limit comparison test, integral test** and their proofs.
 - Determining convergence of series with non-negative terms using these tests; some you should ‘just know’.
 - **Alternating series test**.
 - **Definition** absolute convergence. Absolute convergence implies convergence.
 - **Theorem** rearrangement of absolutely convergent series.
 - Counterexample for rearrangement of conditionally convergent series (I won’t test the proof of the theorem here).
- (7) Taylor polynomials
- **Definition** of n th Taylor polynomial of f at a . sin, cos, log, exp.
 - Remainder term.
 - **Theorem** remainder term $R_{n,a}$ vanishes to order n at a .
 - Example of e^{-1/x^2} .
 - Taylor series for $\log(1+x)$, $\arctan(x)$ converge (for certain x).
 - **Theorem** Taylor’s theorem with integral form for remainder:
- $$R_{n,a}(x) = \int_a^x \frac{f^{(n+1)}(t)}{n!} (x-t)^n dt.$$
- Application to sin, cos, exp. Approximating values of these functions to within given error.