APPENDIX B • *Mathematics Review*

These appendices in mathematics are intended as a brief review of operations and methods. Early in this course, you should be totally familiar with basic algebraic techniques, analytic geometry, and trigonometry. The appendices on differential and integral calculus are more detailed and are intended for those students who have difficulty applying calculus concepts to physical situations.

B.1 SCIENTIFIC NOTATION

Many quantities that scientists deal with often have very large or very small values. For example, the speed of light is about 300 000 000 m/s, and the ink required to make the dot over an *i* in this textbook has a mass of about 0.000 000 001 kg. Obviously, it is very cumbersome to read, write, and keep track of numbers such as these. We avoid this problem by using a method dealing with powers of the number 10:

$$10^0 = 1$$
$$10^1 = 10$$
$$10^2 = 10 \times 10 = 100$$
$$10^3 = 10 \times 10 \times 10 = 1000$$
$$10^4 = 10 \times 10 \times 10 \times 10 = 10\,000$$
$$10^5 = 10 \times 10 \times 10 \times 10 \times 10 = 100\,000$$

and so on. The number of zeros corresponds to the power to which 10 is raised, called the **exponent** of 10. For example, the speed of light, 300 000 000 m/s, can be expressed as 3×10^8 m/s.

In this method, some representative numbers smaller than unity are

$$10^{-1} = \frac{1}{10} = 0.1$$
$$10^{-2} = \frac{1}{10 \times 10} = 0.01$$
$$10^{-3} = \frac{1}{10 \times 10 \times 10} = 0.001$$
$$10^{-4} = \frac{1}{10 \times 10 \times 10 \times 10} = 0.000\,1$$
$$10^{-5} = \frac{1}{10 \times 10 \times 10 \times 10 \times 10} = 0.000\,01$$

In these cases, the number of places the decimal point is to the left of the digit 1 equals the value of the (negative) exponent. Numbers expressed as some power of 10 multiplied by another number between 1 and 10 are said to be in **scientific notation.** For example, the scientific notation for 5 943 000 000 is 5.943×10^9 and that for 0.000 083 2 is 8.32×10^{-5}.

When numbers expressed in scientific notation are being multiplied, the following general rule is very useful:

$$10^n \times 10^m = 10^{n+m} \tag{B.1}$$

where n and m can be *any* numbers (not necessarily integers). For example, $10^2 \times 10^5 = 10^7$. The rule also applies if one of the exponents is negative: $10^3 \times 10^{-8} = 10^{-5}$.

When dividing numbers expressed in scientific notation, note that

$$\frac{10^n}{10^m} = 10^n \times 10^{-m} = 10^{n-m} \tag{B.2}$$

Exercises

With help from the above rules, verify the answers to the following:

1. $86\,400 = 8.64 \times 10^4$
2. $9\,816\,762.5 = 9.816\,762\,5 \times 10^6$
3. $0.000\,000\,039\,8 = 3.98 \times 10^{-8}$
4. $(4 \times 10^8)(9 \times 10^9) = 3.6 \times 10^{18}$
5. $(3 \times 10^7)(6 \times 10^{-12}) = 1.8 \times 10^{-4}$
6. $\dfrac{75 \times 10^{-11}}{5 \times 10^{-3}} = 1.5 \times 10^{-7}$
7. $\dfrac{(3 \times 10^6)(8 \times 10^{-2})}{(2 \times 10^{17})(6 \times 10^5)} = 2 \times 10^{-18}$

B.2 ALGEBRA

Some Basic Rules

When algebraic operations are performed, the laws of arithmetic apply. Symbols such as x, y, and z are usually used to represent quantities that are not specified, what are called the **unknowns.**

First, consider the equation

$$8x = 32$$

If we wish to solve for x, we can divide (or multiply) each side of the equation by the same factor without destroying the equality. In this case, if we divide both sides by 8, we have

$$\frac{8x}{8} = \frac{32}{8}$$

$$x = 4$$

Next consider the equation

$$x + 2 = 8$$

In this type of expression, we can add or subtract the same quantity from each side. If we subtract 2 from each side, we get

$$x + 2 - 2 = 8 - 2$$

$$x = 6$$

In general, if $x + a = b$, then $x = b - a$.

Now consider the equation

$$\frac{x}{5} = 9$$

If we multiply each side by 5, we are left with x on the left by itself and 45 on the right:

$$\left(\frac{x}{5}\right)(5) = 9 \times 5$$

$$x = 45$$

In all cases, *whatever operation is performed on the left side of the equality must also be performed on the right side.*

The following rules for multiplying, dividing, adding, and subtracting fractions should be recalled, where a, b, and c are three numbers:

	Rule	Example
Multiplying	$\left(\frac{a}{b}\right)\left(\frac{c}{d}\right) = \frac{ac}{bd}$	$\left(\frac{2}{3}\right)\left(\frac{4}{5}\right) = \frac{8}{15}$
Dividing	$\frac{(a/b)}{(c/d)} = \frac{ad}{bc}$	$\frac{2/3}{4/5} = \frac{(2)(5)}{(4)(3)} = \frac{10}{12}$
Adding	$\frac{a}{b} \pm \frac{c}{d} = \frac{ad \pm bc}{bd}$	$\frac{2}{3} - \frac{4}{5} = \frac{(2)(5) - (4)(3)}{(3)(5)} = -\frac{2}{15}$

Exercises

In the following exercises, solve for x:

	Answers
1. $a = \frac{1}{1 + x}$	$x = \frac{1 - a}{a}$
2. $3x - 5 = 13$	$x = 6$
3. $ax - 5 = bx + 2$	$x = \frac{7}{a - b}$
4. $\frac{5}{2x + 6} = \frac{3}{4x + 8}$	$x = -\frac{11}{7}$

Powers

When powers of a given quantity x are multiplied, the following rule applies:

$$x^n x^m = x^{n+m} \qquad \textbf{(B.3)}$$

For example, $x^2x^4 = x^{2+4} = x^6$.

When dividing the powers of a given quantity, the rule is

$$\frac{x^n}{x^m} = x^{n-m} \tag{B.4}$$

For example, $x^8/x^2 = x^{8-2} = x^6$.

A power that is a fraction, such as $\frac{1}{3}$, corresponds to a root as follows:

$$x^{1/n} = \sqrt[n]{x} \tag{B.5}$$

For example, $4^{1/3} = \sqrt[3]{4} = 1.5874$. (A scientific calculator is useful for such calculations.)

Finally, any quantity x^n raised to the mth power is

$$(x^n)^m = x^{nm} \tag{B.6}$$

Table B.1 summarizes the rules of exponents.

TABLE B.1
Rules of Exponents

$$x^0 = 1$$
$$x^1 = x$$
$$x^n x^m = x^{n+m}$$
$$x^n/x^m = x^{n-m}$$
$$x^{1/n} = \sqrt[n]{x}$$
$$(x^n)^m = x^{nm}$$

Exercises

Verify the following:

1. $3^2 \times 3^3 = 243$
2. $x^5x^{-8} = x^{-3}$
3. $x^{10}/x^{-5} = x^{15}$
4. $5^{1/3} = 1.709\ 975$ (Use your calculator.)
5. $60^{1/4} = 2.783\ 158$ (Use your calculator.)
6. $(x^4)^3 = x^{12}$

Factoring

Some useful formulas for factoring an equation are

$ax + ay + az = a(x + y + x)$ common factor

$a^2 + 2ab + b^2 = (a + b)^2$ perfect square

$a^2 - b^2 = (a + b)(a - b)$ differences of squares

Quadratic Equations

The general form of a quadratic equation is

$$ax^2 + bx + c = 0 \tag{B.7}$$

where x is the unknown quantity and a, b, and c are numerical factors referred to as **coefficients** of the equation. This equation has two roots, given by

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \tag{B.8}$$

If $b^2 \geq 4ac$, the roots are real.

EXAMPLE 1

The equation $x^2 + 5x + 4 = 0$ has the following roots corresponding to the two signs of the square-root term:

$$x = \frac{-5 \pm \sqrt{5^2 - (4)(1)(4)}}{2(1)} = \frac{-5 \pm \sqrt{9}}{2} = \frac{-5 \pm 3}{2}$$

$$x_+ = \frac{-5+3}{2} = \boxed{-1} \qquad x_- = \frac{-5-3}{2} = \boxed{-4}$$

where x_+ refers to the root corresponding to the positive sign and x_- refers to the root corresponding to the negative sign.

EXERCISES

Solve the following quadratic equations:

	Answers	
1. $x^2 + 2x - 3 = 0$	$x_+ = 1$	$x_- = -3$
2. $2x^2 - 5x + 2 = 0$	$x_+ = 2$	$x_- = \frac{1}{2}$
3. $2x^2 - 4x - 9 = 0$	$x_+ = 1 + \sqrt{22}/2$	$x_- = 1 - \sqrt{22}/2$

Linear Equations

A linear equation has the general form

$$y = mx + b \tag{B.9}$$

where m and b are constants. This equation is referred to as being linear because the graph of y versus x is a straight line, as shown in Figure B.1. The constant b, called the ***y*-intercept,** represents the value of y at which the straight line intersects the y axis. The constant m is equal to the **slope** of the straight line and is also equal to the tangent of the angle that the line makes with the x axis. If any two points on the straight line are specified by the coordinates (x_1, y_1) and (x_2, y_2), as in Figure B.1, then the slope of the straight line can be expressed as

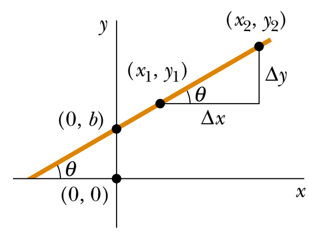


Figure B.1

$$\text{Slope} = \frac{y_2 - y_1}{x_2 - x_1} = \frac{\Delta y}{\Delta x} = \tan\theta \tag{B.10}$$

Note that m and b can have either positive or negative values. If $m > 0$, the straight line has a *positive* slope, as in Figure B1. If $m < 0$, the straight line has a *negative* slope. In Figure B.1, both m and b are positive. Three other possible situations are shown in Figure B.2.

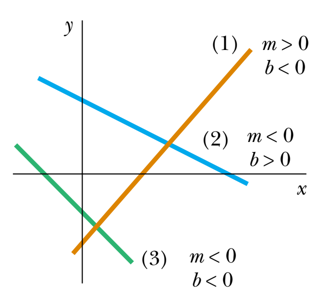


Figure B.2

EXERCISES

1. Draw graphs of the following straight lines:
   (a) $y = 5x + 3$ (b) $y = -2x + 4$ (c) $y = -3x - 6$
2. Find the slopes of the straight lines described in Exercise 1.

Answers (a) 5 (b) -2 (c) -3

3. Find the slopes of the straight lines that pass through the following sets of points:
   (a) $(0, -4)$ and $(4, 2)$, (b) $(0, 0)$ and $(2, -5)$, and (c) $(-5, 2)$ and $(4, -2)$

Answers (a) $3/2$ (b) $-5/2$ (c) $-4/9$

Solving Simultaneous Linear Equations

Consider the equation $3x + 5y = 15$, which has two unknowns, x and y. Such an equation does not have a unique solution. For example, note that $(x = 0, y = 3)$, $(x = 5, y = 0)$, and $(x = 2, y = 9/5)$ are all solutions to this equation.

If a problem has two unknowns, a unique solution is possible only if we have *two* equations. In general, if a problem has n unknowns, its solution requires n equations. In order to solve two simultaneous equations involving two unknowns, x and y, we solve one of the equations for x in terms of y and substitute this expression into the other equation.

EXAMPLE 2

Solve the following two simultaneous equations:

$$(1) \quad 5x + y = -8$$

$$(2) \quad 2x - 2y = 4$$

Solution From (2), $x = y + 2$. Substitution of this into (1) gives

$$5(y + 2) + y = -8$$

$$6y = -18$$

$$y = -3$$

$$x = y + 2 = \boxed{-1}$$

Alternate Solution Multiply each term in (1) by the factor 2 and add the result to (2):

$$10x + 2y = -16$$

$$\underline{2x - 2y = 4}$$

$$12x = -12$$

$$x = -1$$

$$y = x - 2 = \boxed{-3}$$

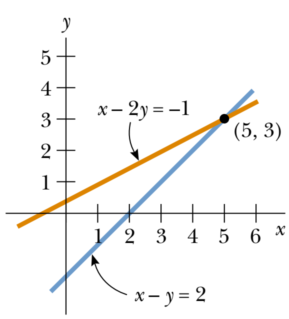


Figure B.3

Two linear equations containing two unknowns can also be solved by a graphical method. If the straight lines corresponding to the two equations are plotted in a conventional coordinate system, the intersection of the two lines represents the solution. For example, consider the two equations

$$x - y = 2$$

$$x - 2y = -1$$

These are plotted in Figure B.3. The intersection of the two lines has the coordinates $x = 5$, $y = 3$. This represents the solution to the equations. You should check this solution by the analytical technique discussed above.

EXERCISES

Solve the following pairs of simultaneous equations involving two unknowns:

Answers

1. $x + y = 8$ $\qquad$ $x = 5, y = 3$
   $x - y = 2$

2. $98 - T = 10a$ $\quad T = 65, a = 3.27$
   $T - 49 = 5a$
3. $6x + 2y = 6$ $\quad x = 2, y = -3$
   $8x - 4y = 28$

Logarithms

Suppose that a quantity x is expressed as a power of some quantity a:

$$x = a^y \tag{B.11}$$

The number a is called the **base** number. The **logarithm** of x with respect to the base a is equal to the exponent to which the base must be raised in order to satisfy the expression $x = a^y$:

$$y = \log_a x \tag{B.12}$$

Conversely, the **antilogarithm** of y is the number x:

$$x = \text{antilog}_a\, y \tag{B.13}$$

In practice, the two bases most often used are base 10, called the *common* logarithm base, and base $e = 2.718\ldots$, called Euler's constant or the *natural* logarithm base. When common logarithms are used,

$$y = \log_{10} x \qquad (\text{or } x = 10^y) \tag{B.14}$$

When natural logarithms are used,

$$y = \ln_e x \qquad (\text{or } x = e^y) \tag{B.15}$$

For example, $\log_{10} 52 = 1.716$, so that $\text{antilog}_{10} 1.716 = 10^{1.716} = 52$. Likewise, $\ln_e 52 = 3.951$, so $\text{antiln}_e 3.951 = e^{3.951} = 52$.

In general, note that you can convert between base 10 and base e with the equality

$$\ln_e x = (2.302\,585) \log_{10} x \tag{B.16}$$

Finally, some useful properties of logarithms are

$$\begin{aligned}
&\log(ab) = \log a + \log b \\
&\log(a/b) = \log a - \log b \\
&\log(a^n) = n \log a \\
&\ln e = 1 \\
&\ln e^a = a \\
&\ln\left(\frac{1}{a}\right) = -\ln a
\end{aligned}$$

B.3 GEOMETRY

The **distance** d between two points having coordinates (x_1, y_1) and (x_2, y_2) is

$$d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2} \tag{B.17}$$

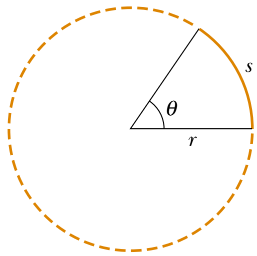


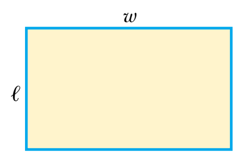
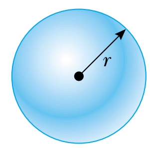
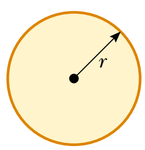
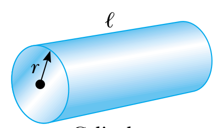
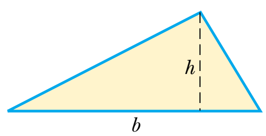
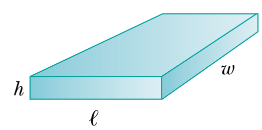
Figure B.4

Radian measure: The arc length s of a circular arc (Fig. B.4) is proportional to the radius r for a fixed value of θ (in radians):

$$s = r\theta$$
$$\theta = \frac{s}{r} \tag{B.18}$$

Table B.2 gives the areas and volumes for several geometric shapes used throughout this text:

TABLE B.2 Useful Information for Geometry

Shape	Area or Volume	Shape	Area or Volume
 Rectangle	Area = ℓw	 Sphere	Surface area = $4\pi r^2$ Volume = $\frac{4\pi r^3}{3}$
 Circle	Area = πr^2 (Circumference = $2\pi r$)	 Cylinder	Lateral surface area = $2\pi r\ell$ Volume = $\pi r^2 \ell$
 Triangle	Area = $\frac{1}{2}bh$	 Rectangular box	Area = $2(\ell h + \ell w + hw)$ Volume = ℓwh

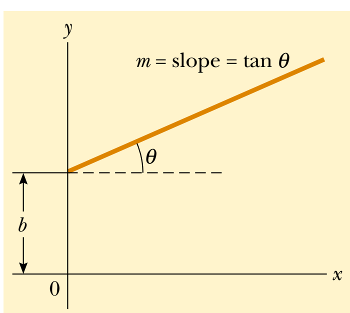


Figure B.5

The equation of a **straight line** (Fig. B.5) is

$$y = mx + b \tag{B.19}$$

where b is the y-intercept and m is the slope of the line.

The equation of a **circle** of radius R centered at the origin is

$$x^2 + y^2 = R^2 \tag{B.20}$$

The equation of an **ellipse** having the origin at its center (Fig. B.6) is

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \tag{B.21}$$

where a is the length of the semi-major axis (the longer one) and b is the length of the semi-minor axis (the shorter one).

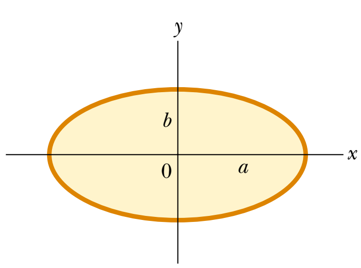


Figure B.6

The equation of a **parabola** the vertex of which is at $y = b$ (Fig. B.7) is

$$y = ax^2 + b \tag{B.22}$$

The equation of a **rectangular hyperbola** (Fig. B.8) is

$$xy = \text{constant} \tag{B.23}$$

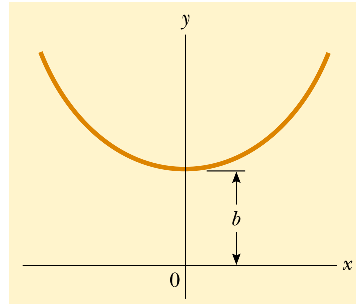


Figure B.7

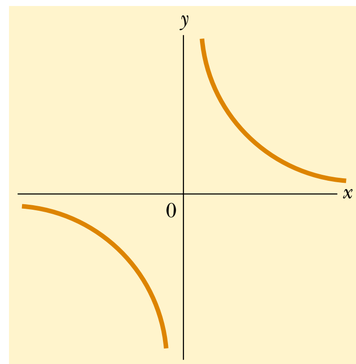


Figure B.8

B.4 TRIGONOMETRY

That portion of mathematics based on the special properties of the right triangle is called trigonometry. By definition, a right triangle is one containing a 90° angle. Consider the right triangle shown in Figure B.9, where side a is opposite the angle θ, side b is adjacent to the angle θ, and side c is the hypotenuse of the triangle. The three basic trigonometric functions defined by such a triangle are the sine (sin), cosine (cos), and tangent (tan) functions. In terms of the angle θ, these functions are defined by

$$\sin\theta \equiv \frac{\text{side opposite } \theta}{\text{hypotenuse}} = \frac{a}{c} \tag{B.24}$$

$$\cos\theta \equiv \frac{\text{side adjacent to } \theta}{\text{hypotenuse}} = \frac{b}{c} \tag{B.25}$$

$$\tan\theta \equiv \frac{\text{side opposite } \theta}{\text{side adjacent to } \theta} = \frac{a}{b} \tag{B.26}$$

The Pythagorean theorem provides the following relationship between the sides of a right triangle:

$$c^2 = a^2 + b^2 \tag{B.27}$$

From the above definitions and the Pythagorean theorem, it follows that

$$\sin^2\theta + \cos^2\theta = 1$$

$$\tan\theta = \frac{\sin\theta}{\cos\theta}$$

The cosecant, secant, and cotangent functions are defined by

$$\csc\theta \equiv \frac{1}{\sin\theta} \qquad \sec\theta \equiv \frac{1}{\cos\theta} \qquad \cot\theta \equiv \frac{1}{\tan\theta}$$

The relationships below follow directly from the right triangle shown in Figure B.9:

$$\sin\theta = \cos(90° - \theta)$$

$$\cos\theta = \sin(90° - \theta)$$

$$\cot\theta = \tan(90° - \theta)$$

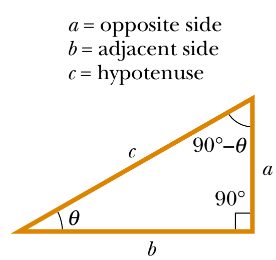


Figure B.9

Some properties of trigonometric functions are

$$\sin(-\theta) = -\sin\theta$$

$$\cos(-\theta) = \cos\theta$$

$$\tan(-\theta) = -\tan\theta$$

The following relationships apply to *any* triangle, as shown in Figure B.10:

$$\alpha + \beta + \gamma = 180°$$

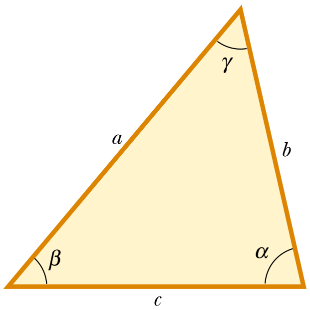


Figure B.10

Law of cosines

$$a^2 = b^2 + c^2 - 2bc\cos\alpha$$
$$b^2 = a^2 + c^2 - 2ac\cos\beta$$
$$c^2 = a^2 + b^2 - 2ab\cos\gamma$$

Law of sines

$$\frac{a}{\sin\alpha} = \frac{b}{\sin\beta} = \frac{c}{\sin\gamma}$$

Table B.3 lists a number of useful trigonometric identities.

TABLE B.3 Some Trigonometric Identities

$\sin^2\theta + \cos^2\theta = 1$	$\csc^2\theta = 1 + \cot^2\theta$
$\sec^2\theta = 1 + \tan^2\theta$	$\sin^2\frac{\theta}{2} = \frac{1}{2}(1 - \cos\theta)$
$\sin 2\theta = 2\sin\theta\cos\theta$	$\cos^2\frac{\theta}{2} = \frac{1}{2}(1 + \cos\theta)$
$\cos 2\theta = \cos^2\theta - \sin^2\theta$	$1 - \cos\theta = 2\sin^2\frac{\theta}{2}$
$\tan 2\theta = \frac{2\tan\theta}{1 - \tan^2\theta}$	$\tan\frac{\theta}{2} = \sqrt{\frac{1 - \cos\theta}{1 + \cos\theta}}$
$\sin(A \pm B) = \sin A\cos B \pm \cos A\sin B$	
$\cos(A \pm B) = \cos A\cos B \mp \sin A\sin B$	

EXAMPLE 3

Consider the right triangle in Figure B.11, in which $a = 2$, $b = 5$, and c is unknown. From the Pythagorean theorem, we have

$$c^2 = a^2 + b^2 = 2^2 + 5^2 = 4 + 25 = 29$$

$$c = \sqrt{29} = 5.39$$

To find the angle θ, note that

$$\tan\theta = \frac{a}{b} = \frac{2}{5} = 0.400$$

From a table of functions or from a calculator, we have

$$\theta = \tan^{-1}(0.400) = 21.8°$$

where $\tan^{-1}(0.400)$ is the notation for "angle whose tangent is 0.400," sometimes written as arctan (0.400).

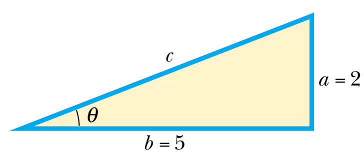


Figure B.11

EXERCISES

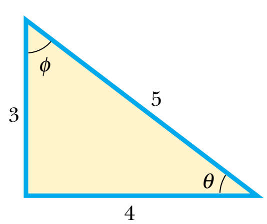


Figure B.12

1. In Figure B.12, identify (a) the side opposite θ and (b) the side adjacent to ϕ and then find (c) $\cos\theta$, (d) $\sin\phi$, and (e) $\tan\phi$.

Answers (a) 3, (b) 3, (c) $\frac{4}{5}$, (d) $\frac{4}{5}$, and (e) $\frac{4}{3}$

2. In a certain right triangle, the two sides that are perpendicular to each other are 5 m and 7 m long. What is the length of the third side?

Answer 8.60 m

3. A right triangle has a hypotenuse of length 3 m, and one of its angles is 30°. What is the length of (a) the side opposite the 30° angle and (b) the side adjacent to the 30° angle?

Answers (a) 1.5 m, (b) 2.60 m

B.5 SERIES EXPANSIONS

$$(a+b)^n = a^n + \frac{n}{1!}a^{n-1}b + \frac{n(n-1)}{2!}a^{n-2}b^2 + \cdots$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \cdots$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

$$\ln(1 \pm x) = \pm x - \tfrac{1}{2}x^2 \pm \tfrac{1}{3}x^3 - \cdots$$

$$\left.\begin{aligned} \sin x &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots \\ \cos x &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \cdots \\ \tan x &= x + \frac{x^3}{3} + \frac{2x^5}{15} + \cdots \qquad |x| < \pi/2 \end{aligned}\right\} x \text{ in radians}$$

For $x \ll 1$, the following approximations can be used[1]:

$$(1+x)^n \approx 1 + nx \qquad \sin x \approx x$$

$$e^x \approx 1 + x \qquad \cos x \approx 1$$

$$\ln(1 \pm x) \approx \pm x \qquad \tan x \approx x$$

B.6 DIFFERENTIAL CALCULUS

In various branches of science, it is sometimes necessary to use the basic tools of calculus, invented by Newton, to describe physical phenomena. The use of calculus is fundamental in the treatment of various problems in Newtonian mechanics, electricity, and magnetism. In this section, we simply state some basic properties and "rules of thumb" that should be a useful review to the student.

First, a **function** must be specified that relates one variable to another (such as a coordinate as a function of time). Suppose one of the variables is called y (the dependent variable), the other x (the independent variable). We might have a function relationship such as

$$y(x) = ax^3 + bx^2 + cx + d$$

If a, b, c, and d are specified constants, then y can be calculated for any value of x. We usually deal with continuous functions, that is, those for which y varies "smoothly" with x.

[1] The approximations for the functions sin x, cos x, and tan x are for $x \leq 0.1$ rad.

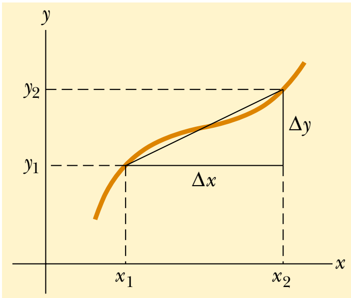


Figure B.13

The **derivative** of y with respect to x is defined as the limit, as Δx approaches zero, of the slopes of chords drawn between two points on the y versus x curve. Mathematically, we write this definition as

$$\frac{dy}{dx} = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} = \lim_{\Delta x \to 0} \frac{y(x + \Delta x) - y(x)}{\Delta x} \qquad \textbf{(B.28)}$$

where Δy and Δx are defined as $\Delta x = x_2 - x_1$ and $\Delta y = y_2 - y_1$ (Fig. B.13). It is important to note that dy/dx *does not* mean dy divided by dx, but is simply a notation of the limiting process of the derivative as defined by Equation B.28.

A useful expression to remember when $y(x) = ax^n$, where a is a *constant* and n is *any* positive or negative number (integer or fraction), is

$$\frac{dy}{dx} = nax^{n-1} \qquad \textbf{(B.29)}$$

If $y(x)$ is a polynomial or algebraic function of x, we apply Equation B.29 to *each* term in the polynomial and take $d[\text{constant}]/dx = 0$. In Examples 4 through 7, we evaluate the derivatives of several functions.

EXAMPLE 4

Suppose $y(x)$ (that is, y as a function of x) is given by

$$y(x) = ax^3 + bx + c$$

where a and b are constants. Then it follows that

$$y(x + \Delta x) = a(x + \Delta x)^3 + b(x + \Delta x) + c$$

$$y(x + \Delta x) = a(x^3 + 3x^2\Delta x + 3x\Delta x^2 + \Delta x^3) + b(x + \Delta x) + c$$

so

$$\Delta y = y(x + \Delta x) - y(x) = a(3x^2\Delta x + 3x\Delta x^2 + \Delta x^3) + b\Delta x$$

Substituting this into Equation B.28 gives

$$\frac{dy}{dx} = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} = \lim_{\Delta x \to 0} [3ax^2 + 3x\Delta x + \Delta x^2] + b$$

$$\frac{dy}{dx} = 3ax^2 + b$$

EXAMPLE 5

$$y(x) = 8x^5 + 4x^3 + 2x + 7$$

Solution Applying Equation B.29 to each term independently, and remembering that d/dx (constant) = 0, we have

$$\frac{dy}{dx} = 8(5)x^4 + 4(3)x^2 + 2(1)x^0 + 0$$

$$\frac{dy}{dx} = 40x^4 + 12x^2 + 2$$

Special Properties of the Derivative

A. Derivative of the product of two functions If a function $f(x)$ is given by the product of two functions, say, $g(x)$ and $h(x)$, then the derivative of $f(x)$ is defined as

$$\frac{d}{dx}f(x) = \frac{d}{dx}[g(x)h(x)] = g\frac{dh}{dx} + h\frac{dg}{dx} \qquad \textbf{(B.30)}$$

B. Derivative of the sum of two functions If a function $f(x)$ is equal to the sum of two functions, then the derivative of the sum is equal to the sum of the derivatives:

$$\frac{d}{dx} f(x) = \frac{d}{dx}[g(x) + h(x)] = \frac{dg}{dx} + \frac{dh}{dx} \tag{B.31}$$

C. Chain rule of differential calculus If $y = f(x)$ and $x = g(z)$, then dy/dz can be written as the product of two derivatives:

$$\frac{dy}{dz} = \frac{dy}{dx}\frac{dx}{dz} \tag{B.32}$$

D. The second derivative The second derivative of y with respect to x is defined as the derivative of the function dy/dx (the derivative of the derivative). It is usually written

$$\frac{d^2y}{dx^2} = \frac{d}{dx}\left(\frac{dy}{dx}\right) \tag{B.33}$$

EXAMPLE 6

Find the derivative of $y(x) = x^3/(x + 1)^2$ with respect to x.

Solution We can rewrite this function as $y(x) = x^3(x + 1)^{-2}$ and apply Equation B.30:

$$\frac{dy}{dx} = (x + 1)^{-2}\frac{d}{dx}(x^3) + x^3\frac{d}{dx}(x + 1)^{-2}$$

$$= (x + 1)^{-2}3x^2 + x^3(-2)(x + 1)^{-3}$$

$$\frac{dy}{dx} = \frac{3x^2}{(x + 1)^2} - \frac{2x^3}{(x + 1)^3}$$

EXAMPLE 7

A useful formula that follows from Equation B.30 is the derivative of the quotient of two functions. Show that

$$\frac{d}{dx}\left[\frac{g(x)}{h(x)}\right] = \frac{h\dfrac{dg}{dx} - g\dfrac{dh}{dx}}{h^2}$$

Solution We can write the quotient as gh^{-1} and then apply Equations B.29 and B.30:

$$\frac{d}{dx}\left(\frac{g}{h}\right) = \frac{d}{dx}(gh^{-1}) = g\frac{d}{dx}(h^{-1}) + h^{-1}\frac{d}{dx}(g)$$

$$= -gh^{-2}\frac{dh}{dx} + h^{-1}\frac{dg}{dx}$$

$$= \frac{h\dfrac{dg}{dx} - g\dfrac{dh}{dx}}{h^2}$$

Some of the more commonly used derivatives of functions are listed in Table B.4.

B.7 INTEGRAL CALCULUS

We think of integration as the inverse of differentiation. As an example, consider the expression

$$f(x) = \frac{dy}{dx} = 3ax^2 + b \tag{B.34}$$

which was the result of differentiating the function

$$y(x) = ax^3 + bx + c$$

TABLE B.4
Derivatives for Several Functions

$$\frac{d}{dx}(a) = 0$$
$$\frac{d}{dx}(ax^n) = nax^{n-1}$$
$$\frac{d}{dx}(e^{ax}) = ae^{ax}$$
$$\frac{d}{dx}(\sin ax) = a\cos ax$$
$$\frac{d}{dx}(\cos ax) = -a\sin ax$$
$$\frac{d}{dx}(\tan ax) = a\sec^2 ax$$
$$\frac{d}{dx}(\cot ax) = -a\csc^2 ax$$
$$\frac{d}{dx}(\sec x) = \tan x\sec x$$
$$\frac{d}{dx}(\csc x) = -\cot x\csc x$$
$$\frac{d}{dx}(\ln ax) = \frac{1}{x}$$

Note: The letters a and n are constants.

in Example 4. We can write Equation B.34 as $dy = f(x)\,dx = (3ax^2 + b)\,dx$ and obtain $y(x)$ by "summing" over all values of x. Mathematically, we write this inverse operation

$$y(x) = \int f(x)\,dx$$

For the function $f(x)$ given by Equation B.34, we have

$$y(x) = \int (3ax^2 + b)\,dx = ax^3 + bx + c$$

where c is a constant of the integration. This type of integral is called an *indefinite integral* because its value depends on the choice of c.

A general **indefinite integral** $I(x)$ is defined as

$$I(x) = \int f(x)\,dx \quad \textbf{(B.35)}$$

where $f(x)$ is called the *integrand* and $f(x) = \dfrac{dI(x)}{dx}$.

For a *general continuous* function $f(x)$, the integral can be described as the area under the curve bounded by $f(x)$ and the x axis, between two specified values of x, say, x_1 and x_2, as in Figure B.14.

The area of the blue element is approximately $f(x_i)\Delta x_i$. If we sum all these area elements from x_1 and x_2 and take the limit of this sum as $\Delta x_i \to 0$, we obtain the *true* area under the curve bounded by $f(x)$ and x, between the limits x_1 and x_2:

$$\text{Area} = \lim_{\Delta x_i \to 0} \sum_i f(x_i)\,\Delta x_i = \int_{x_1}^{x_2} f(x)\,dx \quad \textbf{(B.36)}$$

Integrals of the type defined by Equation B.36 are called **definite integrals.**

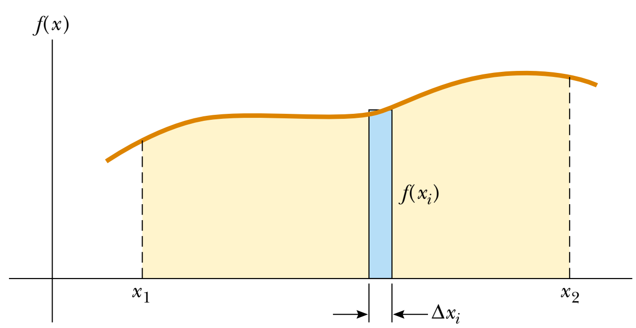


Figure B.14

One common integral that arises in practical situations has the form

$$\int x^n\,dx = \frac{x^{n+1}}{n+1} + c \qquad (n \neq -1) \quad \textbf{(B.37)}$$

This result is obvious, being that differentiation of the right-hand side with respect to x gives $f(x) = x^n$ directly. If the limits of the integration are known, this integral becomes a *definite integral* and is written

$$\int_{x_1}^{x_2} x^n\,dx = \frac{x_2^{\,n+1} - x_1^{\,n+1}}{n+1} \qquad (n \neq -1) \quad \textbf{(B.38)}$$

Examples

1. $\int_0^a x^2\,dx = \frac{x^3}{3}\Big]_0^a = \frac{a^3}{3}$
2. $\int_0^b x^{3/2}\,dx = \frac{x^{5/2}}{5/2}\Big]_0^b = \frac{2}{5}\,b^{5/2}$
3. $\int_3^5 x\,dx = \frac{x^2}{2}\Big]_3^5 = \frac{5^2 - 3^2}{2} = 8$

Partial Integration

Sometimes it is useful to apply the method of *partial integration* (also called "integrating by parts") to evaluate certain integrals. The method uses the property that

$$\int u\,dv = uv - \int v\,du \tag{B.39}$$

where u and v are *carefully* chosen so as to reduce a complex integral to a simpler one. In many cases, several reductions have to be made. Consider the function

$$I(x) = \int x^2 e^x\,dx$$

This can be evaluated by integrating by parts twice. First, if we choose $u = x^2$, $v = e^x$, we get

$$\int x^2 e^x\,dx = \int x^2\,d(e^x) = x^2 e^x - 2\int e^x x\,dx + c_1$$

Now, in the second term, choose $u = x$, $v = e^x$, which gives

$$\int x^2 e^x\,dx = x^2 e^x - 2xe^x + 2\int e^x\,dx + c_1$$

or

$$\int x^2 e^x\,dx = x^2 e^x - 2xe^x + 2e^x + c_2$$

The Perfect Differential

Another useful method to remember is the use of the *perfect differential,* in which we look for a change of variable such that the differential of the function is the differential of the independent variable appearing in the integrand. For example, consider the integral

$$I(x) = \int \cos^2 x \sin x\,dx$$

This becomes easy to evaluate if we rewrite the differential as $d(\cos x) = -\sin x\,dx$. The integral then becomes

$$\int \cos^2 x \sin x\,dx = -\int \cos^2 x\,d(\cos x)$$

If we now change variables, letting $y = \cos x$, we obtain

$$\int \cos^2 x \sin x\,dx = -\int y^2 dy = -\frac{y^3}{3} + c = -\frac{\cos^3 x}{3} + c$$

Table B.5 lists some useful indefinite integrals. Table B.6 gives Gauss's probability integral and other definite integrals. A more complete list can be found in various handbooks, such as *The Handbook of Chemistry and Physics,* CRC Press.

TABLE B.5 Some Indefinite Integrals (An arbitrary constant should be added to each of these integrals.)

$$\int x^n\,dx = \frac{x^{n+1}}{n+1} \qquad (\text{provided } n \neq -1)$$

$$\int \frac{dx}{x} = \int x^{-1}\,dx = \ln x$$

$$\int \frac{dx}{a+bx} = \frac{1}{b}\ln(a+bx)$$

$$\int \frac{x\,dx}{a+bx} = \frac{x}{b} - \frac{a}{b^2}\ln(a+bx)$$

$$\int \frac{dx}{x(x+a)} = -\frac{1}{a}\ln\frac{x+a}{x}$$

$$\int \frac{dx}{(a+bx)^2} = -\frac{1}{b(a+bx)}$$

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

$$\int \frac{dx}{a^2-x^2} = \frac{1}{2a}\ln\frac{a+x}{a-x} \qquad (a^2-x^2>0)$$

$$\int \frac{dx}{x^2-a^2} = \frac{1}{2a}\ln\frac{x-a}{x+a} \qquad (x^2-a^2>0)$$

$$\int \frac{x\,dx}{a^2\pm x^2} = \pm\tfrac{1}{2}\ln(a^2\pm x^2)$$

$$\int \frac{dx}{\sqrt{a^2-x^2}} = \sin^{-1}\frac{x}{a} = -\cos^{-1}\frac{x}{a} \qquad (a^2-x^2>0)$$

$$\int \frac{dx}{\sqrt{x^2\pm a^2}} = \ln(x+\sqrt{x^2\pm a^2})$$

$$\int \frac{x\,dx}{\sqrt{a^2-x^2}} = -\sqrt{a^2-x^2}$$

$$\int \frac{x\,dx}{\sqrt{x^2\pm a^2}} = \sqrt{x^2\pm a^2}$$

$$\int \sqrt{a^2-x^2}\,dx = \tfrac{1}{2}\left(x\sqrt{a^2-x^2} + a^2\sin^{-1}\frac{x}{a}\right)$$

$$\int x\sqrt{a^2-x^2}\,dx = -\tfrac{1}{3}(a^2-x^2)^{3/2}$$

$$\int \sqrt{x^2\pm a^2}\,dx = \tfrac{1}{2}[x\sqrt{x^2\pm a^2} \pm a^2\ln(x+\sqrt{x^2\pm a^2})]$$

$$\int x(\sqrt{x^2\pm a^2})\,dx = \tfrac{1}{3}(x^2\pm a^2)^{3/2}$$

$$\int e^{ax}\,dx = \frac{1}{a}e^{ax}$$

$$\int \ln ax\,dx = (x\ln ax) - x$$

$$\int xe^{ax}\,dx = \frac{e^{ax}}{a^2}(ax-1)$$

$$\int \frac{dx}{a+be^{cx}} = \frac{x}{a} - \frac{1}{ac}\ln(a+be^{cx})$$

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

$$\int \cos ax\,dx = \frac{1}{a}\sin ax$$

$$\int \tan ax\,dx = \frac{1}{a}\ln(\cos ax) = \frac{1}{a}\ln(\sec ax)$$

$$\int \cot ax\,dx = \frac{1}{a}\ln(\sin ax)$$

$$\int \sec ax\,dx = \frac{1}{a}\ln(\sec ax + \tan ax) = \frac{1}{a}\ln\left[\tan\left(\frac{ax}{2}+\frac{\pi}{4}\right)\right]$$

$$\int \csc ax\,dx = \frac{1}{a}\ln(\csc ax - \cot ax) = \frac{1}{a}\ln\left(\tan\frac{ax}{2}\right)$$

$$\int \sin^2 ax\,dx = \frac{x}{2} - \frac{\sin 2ax}{4a}$$

$$\int \cos^2 ax\,dx = \frac{x}{2} + \frac{\sin 2ax}{4a}$$

$$\int \frac{dx}{\sin^2 ax} = -\frac{1}{a}\cot ax$$

$$\int \frac{dx}{\cos^2 ax} = \frac{1}{a}\tan ax$$

$$\int \tan^2 ax\,dx = \frac{1}{a}(\tan ax) - x$$

$$\int \cot^2 ax\,dx = -\frac{1}{a}(\cot ax) - x$$

$$\int \sin^{-1} ax\,dx = x(\sin^{-1} ax) + \frac{\sqrt{1-a^2x^2}}{a}$$

$$\int \cos^{-1} ax\,dx = x(\cos^{-1} ax) - \frac{\sqrt{1-a^2x^2}}{a}$$

$$\int \frac{dx}{(x^2+a^2)^{3/2}} = \frac{x}{a^2\sqrt{x^2+a^2}}$$

$$\int \frac{x\,dx}{(x^2+a^2)^{3/2}} = -\frac{1}{\sqrt{x^2+a^2}}$$

TABLE B.6 Gauss's Probability Integral and Other Definite Integrals

$$\int_0^\infty x^n e^{-ax}\,dx = \frac{n!}{a^{n+1}}$$

$$I_0 = \int_0^\infty e^{-ax^2}\,dx = \frac{1}{2}\sqrt{\frac{\pi}{a}} \qquad \text{(Gauss's probability integral)}$$

$$I_1 = \int_0^\infty xe^{-ax^2}\,dx = \frac{1}{2a}$$

$$I_2 = \int_0^\infty x^2e^{-ax^2}\,dx = -\frac{dI_0}{da} = \frac{1}{4}\sqrt{\frac{\pi}{a^3}}$$

$$I_3 = \int_0^\infty x^3e^{-ax^2}\,dx = -\frac{dI_1}{da} = \frac{1}{2a^2}$$

$$I_4 = \int_0^\infty x^4e^{-ax^2}\,dx = \frac{d^2I_0}{da^2} = \frac{3}{8}\sqrt{\frac{\pi}{a^5}}$$

$$I_5 = \int_0^\infty x^5e^{-ax^2}\,dx = \frac{d^2I_1}{da^2} = \frac{1}{a^3}$$

$$\vdots$$

$$I_{2n} = (-1)^n \frac{d^n}{da^n} I_0$$

$$I_{2n+1} = (-1)^n \frac{d^n}{da^n} I_1$$