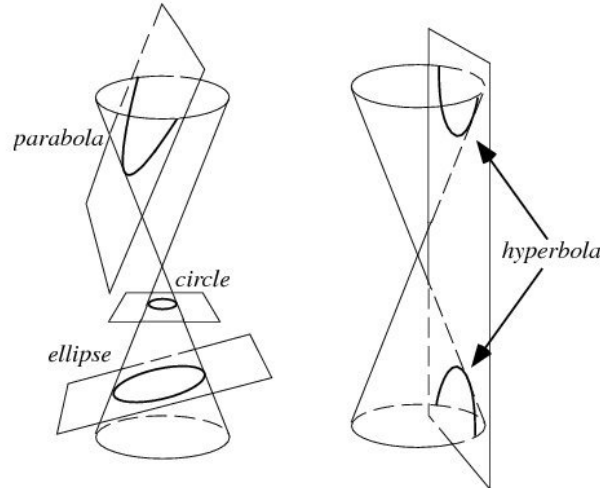


### 3.4 Conic sections

Next we consider the objects resulting from

$$ax^2 + bxy + cy^2 + dx + ey + f = 0.$$

Such type of curves are called **conics**, because they arise from different slices through a cone



**Circles** belong to a special class of curves called conic sections. Other such curves are the **ellipse**, **parabola**, and **hyperbola**.

In polar coordinates  $(r, \theta)$  conics are parameterized as

$$0 = r - \frac{k}{1 - e \cos \theta} \quad k > 0, e \geq 0$$

$e$  is called the eccentricity

$k$  is an overall constant

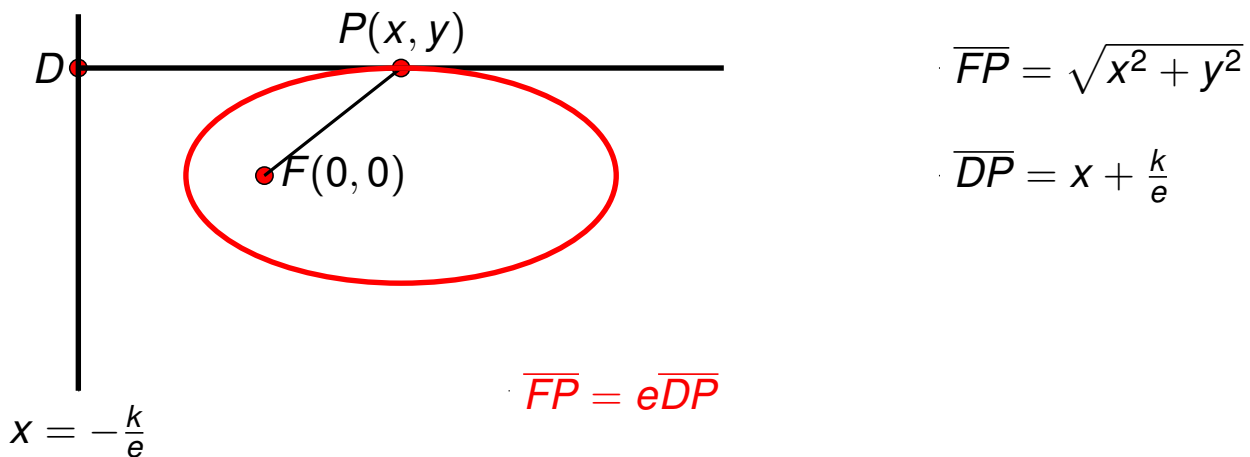
Transform into Cartesian coordinates:

$$\begin{aligned} r &= k + e r \cos \theta \\ r^2 &= (k + e r \cos \theta)^2 \end{aligned}$$

With  $x = r \cos \theta$  and  $y = r \sin \theta$

$$x^2 + y^2 = (k + ex)^2 = e^2(k/e + x)^2$$

Geometrical interpretation of  $x^2 + y^2 = e^2(k/e + x)^2$ :



Thus a **conic** is described by all the points P, such that the distance to a fixed point F is a fixed ratio to a line  $x = -\frac{k}{e}$ , called the **directrix**.

### 3.4.1 The ellipse ( $e < 1$ )

Manipulating  $x^2 + y^2 = e^2(k/e + x)^2$  gives

$$(1 - e^2)\left(x - \frac{ke}{1 - e^2}\right)^2 + y^2 = \frac{k^2}{1 - e^2}$$

Transforming the variables:

$$x \rightarrow X = x - \frac{ke}{1 - e^2} \quad y \rightarrow Y$$

yields the **normal form** of the ellipse

$$\frac{X^2}{a^2} + \frac{Y^2}{b^2} = 1$$

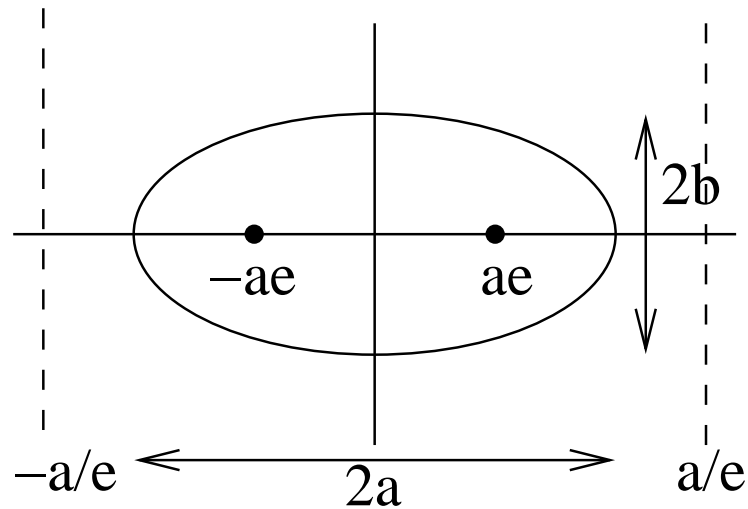
with  $a := \frac{k}{1 - e^2}$  and  $b := \frac{k}{\sqrt{1 - e^2}}$ .

We can also express  $k, e$  in terms of  $a, b$

$$k = \frac{b^2}{a} \quad e = \sqrt{1 - \frac{b^2}{a^2}}$$

We shifted the focus by  $\frac{ke}{1 - e^2} =: c = ea$ .  $e = 0$  is a circle of radius  $k$ .

Collecting everything gives



The distance  $2a$  is called the **major axis** and the distance  $2b$  is called the **minor axis**. The foci are at  $\pm ae$ . The two directrices are at  $\pm a/e$ . We can parametrise the ellipse by

$$X(\phi) = a \cos \phi \quad Y(\phi) = b \sin \phi$$

or with rational function by

$$X(t) = a \frac{1 - t^2}{1 + t^2} \quad Y(t) = b \frac{2t}{1 + t^2}.$$

### 3.4.2 The hyperbola ( $e > 1$ )

Similarly as for the ellipse

$$\frac{(1 - e^2)^2}{k^2} X^2 + \frac{(1 - e^2)}{k^2} Y^2 = 1$$

but now  $(1 - e^2) < 0$ .

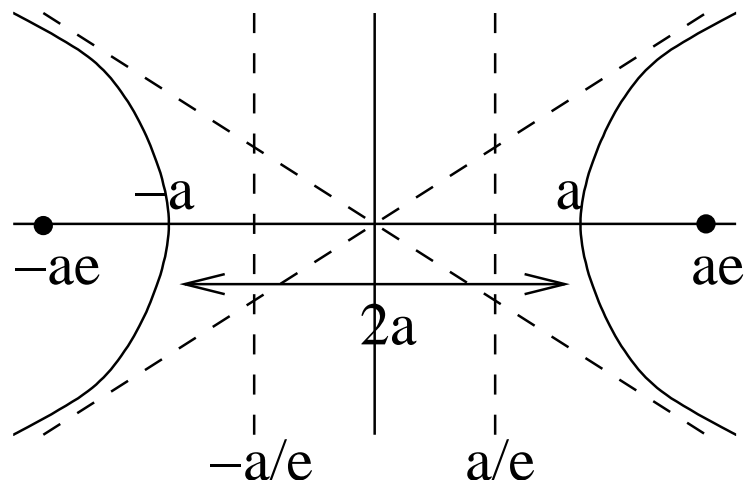
Therefore the **normal form** of the hyperbola becomes

$$\frac{X^2}{a^2} - \frac{Y^2}{b^2} = 1$$

with  $a := \frac{k}{1 - e^2}$  and  $b := \frac{k}{\sqrt{e^2 - 1}}$ .

Expressing  $k, e$  in terms of  $a, b$

$$k = -\frac{b^2}{a} \quad e = \sqrt{1 + \frac{b^2}{a^2}}$$



The shortest distance between the two sections of the curve is called the **major axis**, equalling  $2a$ .

The two directrices are at  $\pm a/e$ .

We can parametrise the hyperbola by

$$X_{\pm}(\phi) = \pm a \cosh \phi \quad Y(\phi) = b \sinh \phi$$

### 3.4.3 The parabola ( $e = 1$ )

Now we have

$$x^2 + y^2 = (k + x)^2$$

such that

$$y^2 = 2kx + k^2$$

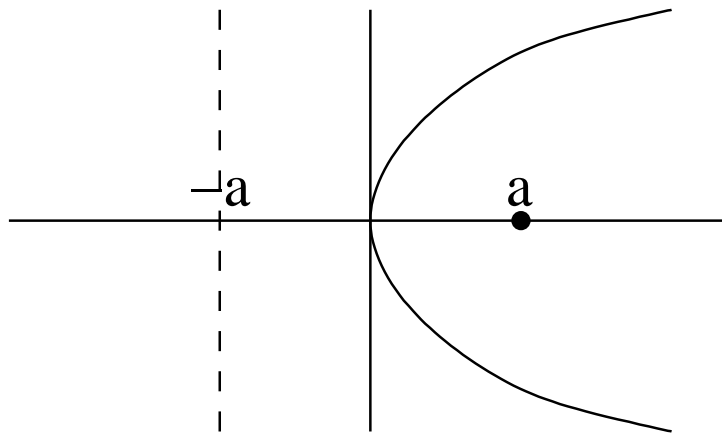
Transforming the variables:

$$x \rightarrow X = x + \frac{k}{2} \quad y \rightarrow Y$$

yields the **normal form** of the parabola

$$Y^2 = 4aX$$

with  $a := k/2$ .



Now we have only one focus at

$$(a, 0)$$

The directrix is at  $x = -a$ .

The curve parabola can be parameterised by

$$X = at^2 \quad Y = 2at$$

**Example 3.4.1:** Determine the foci and directrices of the ellipse

$$\frac{(x - 2)^2}{25} + \frac{(y + 3)^2}{16} = 1.$$

We compare with

$$\frac{X^2}{a^2} + \frac{Y^2}{b^2} = 1.$$

To transform in this way we must have

$$X = x - 2 \quad Y = y + 3 \quad a = 5 \quad b = 4.$$

Also  $b^2 = a^2(1 - e^2)$  implies that  $e = \frac{3}{5}$ . Therefore the centre of the ellipse is at  $(2, -3)$ , the major axis has length  $2a = 10$  and the minor axis has length  $2b = 8$ .

The foci lie on the major axis at distance  $ae = 3$  from the centre. So the foci are

$$(5, -3) \quad (-1, -3).$$

Directrices are perpendicular to the major axis and at distance

$$\frac{a}{e} = \frac{25}{3}$$

from the centre. So the directrices are

$$x = \frac{31}{3} \quad x = -\frac{19}{3}.$$

**Example 3.4.2:** An ellipse has foci at  $(2, 5)$  and  $(8, 5)$  and eccentricity  $e = \frac{1}{4}$ . Find its Cartesian equation.

The centre is midway between the foci, so lies at  $(5, 5)$ . The distance from the centre to each focus is  $ae = 3$ , and so  $a = 12$ . Therefore

$$b^2 = a^2(1 - e^2) = 135.$$

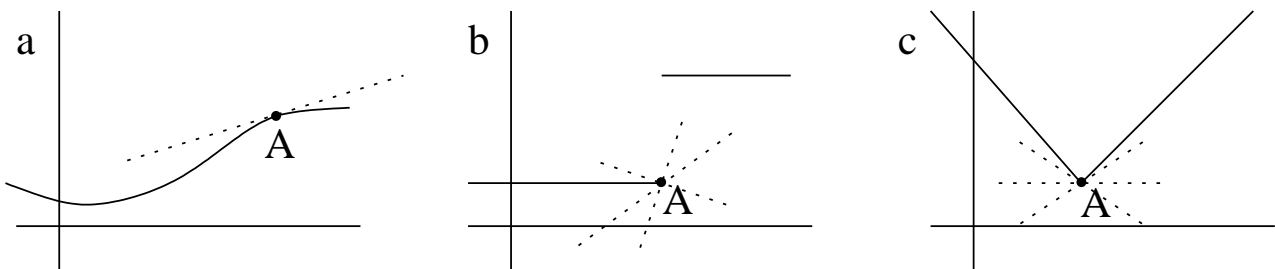
From this we see that the equation is given by

$$\frac{(x - 5)^2}{144} + \frac{(y - 5)^2}{135} = 1.$$

## 4. Calculus I: Differentiation

### 4.1 The derivative of a function

Suppose we are given a curve with a point  $A$  lying on it. If the curve is 'smooth' at  $A$  then we can find a unique tangent to the curve at  $A$ :

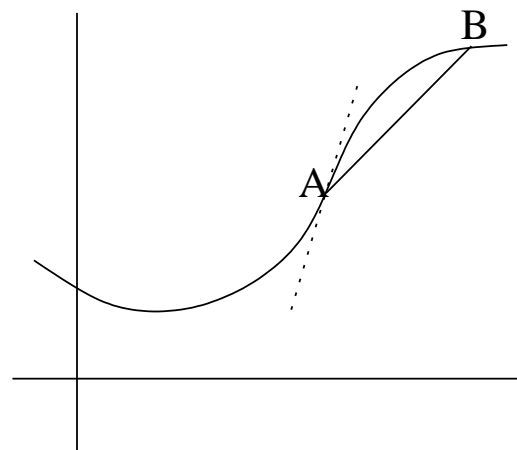


Here the curve in (a) is smooth at  $A$ , but the curves in (b) and (c) are not.

If the tangent is unique then the **gradient** of the curve at  $A$  is defined to be the gradient of the tangent to the curve at  $A$ .

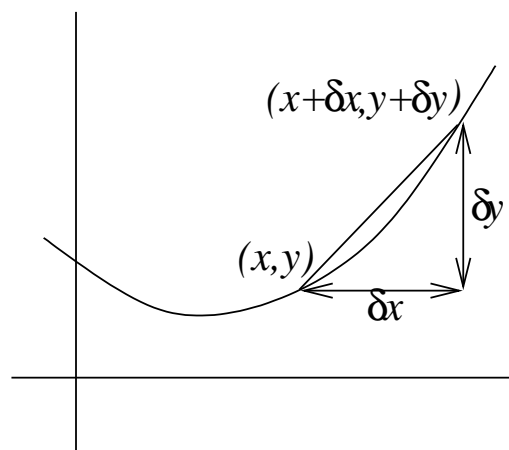
The process of finding the general gradient function for a curve is called **differentiation**.

Consider the chord  $AB$ . As  $B$  gets closer to  $A$ , the gradient of the chord gets closer to the gradient of the tangent at  $A$ .



For  $y = f(x)$ , the **gradient function** is defined by

$$\lim_{\delta x \rightarrow 0} \left( \frac{\delta y}{\delta x} \right) = \lim_{\delta x \rightarrow 0} \left( \frac{f(x + \delta x) - f(x)}{\delta x} \right).$$



We denote the gradient function by  $\frac{dy}{dx}$  or  $f'(x)$ , and call it the **derivative** of  $f$ . This is not the formal definition of the derivative, as we have not explained exactly what we mean by the limit as  $\delta x \rightarrow 0$ . But this intuitive definition will be sufficient for the basic functions which we consider.

**Example 4.1.1:** Take  $f(x) = c$ , a constant function.

At every  $x$  the gradient is 0, so  $f'(x) = 0$  for all  $x$ .

Or

$$\frac{f(x + \delta x) - f(x)}{\delta x} = \frac{c - c}{\delta x} = 0.$$

**Example 4.1.2:** Take  $f(x) = ax$ .

At every  $x$  the gradient is  $a$ , so  $f'(x) = a$  for all  $x$ .

Or

$$\frac{f(x + \delta x) - f(x)}{\delta x} = \frac{a(x + \delta x) - ax}{\delta x} = \frac{a\delta x}{\delta x} = a.$$



**Example 4.1.3:** Take  $f(x) = x^2$ .

Now we need to consider the second formulation, as we cannot simply read the gradient off from the graph.

$$\begin{aligned}\frac{f(x + \delta x) - f(x)}{\delta x} &= \frac{(x + \delta x)^2 - x^2}{\delta x} \\ &= \frac{x^2 + 2x\delta x + (\delta x)^2 - x^2}{\delta x} \\ &= \frac{\delta x(2x + \delta x)}{\delta x} = 2x + \delta x.\end{aligned}$$

The limit as  $\delta x$  tends to 0 is  $2x$ , so  $f'(x) = 2x$ .

**Example 4.1.4:** Take  $f(x) = \frac{1}{x}$ .

$$\begin{aligned}\frac{f(x + \delta x) - f(x)}{\delta x} &= \frac{1}{\delta x} \left( \frac{1}{x + \delta x} - \frac{1}{x} \right) \\ &= \frac{x - (x + \delta x)}{(\delta x)(x + \delta x)x} \\ &= \frac{-\delta x}{(\delta x)(x + \delta x)x} = \frac{-1}{(x + \delta x)x}.\end{aligned}$$

The limit as  $\delta x$  tends to 0 is  $-\frac{1}{x^2}$ , so  $f'(x) = -\frac{1}{x^2}$ .

**Example 4.1.5:** Take  $f(x) = x^n$  with  $n \in \mathbb{N}$  and  $n > 1$ .

Recall that

$$a^n - b^n = (a - b)(a^{n-1} + a^{n-2}b + a^{n-3}b^2 + \dots + b^{n-1})$$

and so

$$\frac{a^n - b^n}{a - b} = a^{n-1} + a^{n-2}b + a^{n-3}b^2 + \dots + b^{n-1}$$

where the sum has  $n$  terms. As  $a \rightarrow b$  we have

$$\lim_{a \rightarrow b} \left( \frac{a^n - b^n}{a - b} \right) = \lim_{a \rightarrow b} (a^{n-1} + a^{n-2}b + a^{n-3}b^2 + \dots + b^{n-1}) = nb^{n-1}.$$

If  $a = x + \delta x$  and  $b = x$  then

$$\lim_{\delta x \rightarrow 0} \left( \frac{f(x + \delta x) - f(x)}{\delta x} \right) = \lim_{a \rightarrow b} \left( \frac{a^n - b^n}{a - b} \right) = nb^{n-1} = nx^{n-1}.$$

Hence  $f'(x) = nx^{n-1}$ .

**Example 4.1.6:**  $f(x) = \sin x$ .

We use the identity for  $\sin A + \sin B$ .

$$f(x + \delta x) - f(x) = 2 \sin \left( \frac{\delta x}{2} \right) \cos \left( x + \frac{\delta x}{2} \right)$$

and so

$$\frac{f(x + \delta x) - f(x)}{\delta x} = \frac{\sin \left( \frac{\delta x}{2} \right)}{\frac{\delta x}{2}} \cos \left( x + \frac{\delta x}{2} \right).$$

We need the following fact (which we will not prove here):

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

and so

$$f'(x) = \lim_{\delta x \rightarrow 0} \frac{\sin \left( \frac{\delta x}{2} \right)}{\frac{\delta x}{2}} \cos \left( x + \frac{\delta x}{2} \right) = \cos(x).$$

Some standard derivatives, which must be **memorised**:

$f(x)$	$f'(x)$
$x^k$	$kx^{k-1}$
$e^x$	$e^x$
$\ln x$	$\frac{1}{x}$
$\sin x$	$\cos x$
$\cos x$	$-\sin x$
$\tan x$	$\sec^2 x$
$\operatorname{cosec} x$	$-\operatorname{cosec} x \cot x$
$\sec x$	$\sec x \tan x$
$\cot x$	$-\operatorname{cosec}^2 x$

Some of these results can be derived from the results in the following sections, or from first principles. However it is much more efficient to know them.

## Lecture 15

### 4.2 Differentiation of compound functions

Once we know a few basic derivatives, we can determine many others using the following rules:

Let  $u(x)$  and  $v(x)$  be functions of  $x$ , and  $a$  and  $b$  be constants.

	Function	Derivative	
Sum and difference	$au \pm bv$	$a \frac{du}{dx} \pm b \frac{dv}{dx}$	
Product	$uv$	$v \frac{du}{dx} + u \frac{dv}{dx}$	
Quotient	$\frac{u}{v}$	$\frac{v \frac{du}{dx} - u \frac{dv}{dx}}{v^2}$	
Composite	$u(v(x))$	$\frac{du}{dz} \cdot \frac{dz}{dx}$	where $z = v(x)$ .

The final rule above is known as the **chain rule** and has the following special case

$$u(ax + b) \quad a \frac{du}{dx}(ax + b)$$

For example, the derivative of  $\sin(ax + b)$  is  $a \cos(ax + b)$ .

**Example 4.2.1:** Differentiate

$$y = 2x^5 - 3x^3 + \frac{4}{x^2}.$$

$$\frac{dy}{dx} = 10x^4 - 9x^2 - \frac{8}{x^3}.$$

**Example 4.2.2:** Differentiate

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

$$\frac{dy}{dx} = \frac{(x^2 + 1)2x - (x^2 - 1)2x}{(x^2 + 1)^2} = \frac{4x}{(x^2 + 1)^2}.$$

**Example 4.2.3:** Differentiate

$$y = x^2 \ln(x + 3).$$

$$\frac{dy}{dx} = 2x \ln(x + 3) + \frac{x^2}{x + 3}.$$

**Example 4.2.4:** Differentiate  $y = e^{5x}$ .

Set  $z = 5x$ , then

$$\frac{dy}{dx} = \frac{dy}{dz} \frac{dz}{dx} = e^z 5 = 5e^{5x}.$$

**Example 4.2.5:** Differentiate  $y = 4 \sin(2x + 3)$ .

Set  $z = 2x + 3$ , then

$$\frac{dy}{dx} = \frac{dy}{dz} \frac{dz}{dx} = 4 \cos(z) \cdot 2 = 8 \cos(2x + 3).$$

As we have already noted, some of the standard derivatives can be deduced from the others.

**Example 4.2.6:** Differentiate

$$y = \tan x = \frac{\sin x}{\cos x}.$$

$$\frac{dy}{dx} = \frac{\cos x \cos x - \sin x(-\sin x)}{\cos^2 x} = \frac{\cos^2 x + \sin^2 x}{\cos^2 x} = \frac{1}{\cos^2 x} = \sec^2 x.$$

**Example 4.2.7:**  $y = \operatorname{cosec} x = \frac{1}{\sin x}$ .

$$\frac{dy}{dx} = \frac{\sin x \cdot (0) - 1 \cdot \cos x}{\sin^2 x} = \frac{-\cos x}{\sin^2 x} = -\operatorname{cosec} x \cot x.$$

**Example 4.2.8:**  $y = \ln(x + \sqrt{x^2 + 1})$ , i.e.  $y = \ln u$  where  $u = x + \sqrt{x^2 + 1}$ .

$$\frac{dy}{dx} = \frac{1}{u} \frac{du}{dx} \quad \text{and} \quad \frac{du}{dx} = 1 + \frac{(x^2 + 1)^{-\frac{1}{2}}}{2} \cdot 2x$$

so

$$\begin{aligned} \frac{dy}{dx} &= \frac{1}{x + \sqrt{x^2 + 1}} \left( 1 + \frac{x}{\sqrt{x^2 + 1}} \right) \\ &= \frac{1}{x + \sqrt{x^2 + 1}} \left( \frac{\sqrt{x^2 + 1} + x}{\sqrt{x^2 + 1}} \right) = \frac{1}{\sqrt{x^2 + 1}}. \end{aligned}$$

**Example 4.2.9:**  $y = x^x$ .

We have  $y = (e^{\ln x})^x = e^{(x \ln x)}$ , i.e.  $y = e^u$  where  $u = x \ln x$ .

$$\frac{dy}{dx} = e^u \frac{du}{dx} = e^{x \ln x} (\ln(x) + 1) = x^x (\ln(x) + 1).$$

### 4.3 Higher derivatives

The derivative  $\frac{dy}{dx}$  is itself a function, so we can consider its derivative. If  $y = f(x)$  then we denote the second derivative, i.e. the derivative of  $\frac{dy}{dx}$  with respect to  $x$ , by  $\frac{d^2y}{dx^2}$  or  $f''(x)$ . We can also calculate the higher derivatives  $\frac{d^n y}{dx^n}$  or  $f^{(n)}(x)$ .

**Example 4.3.1:**  $y = \ln(1 + x^2)$ .

Let  $z = \frac{dy}{dx} = \frac{2x}{1+x^2}$ .

$$\frac{d^2y}{dx^2} = \frac{dz}{dx} = \frac{(1+x^2) \cdot 2 - 2x(2x)}{(1+x^2)^2} = \frac{2(1-x^2)}{(1+x^2)^2}.$$

**Example 4.3.2:** Show that  $y = e^{-x} \sin(2x)$  satisfies

$$\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 5y = 0.$$

$$\frac{dy}{dx} = -e^{-x} \sin 2x + 2e^{-x} \cos 2x = e^{-x} (2 \cos 2x - \sin 2x)$$

$$\begin{aligned} \frac{d^2y}{dx^2} &= -e^{-x} (2 \cos 2x - \sin 2x) + e^{-x} (-4 \sin 2x - 2 \cos 2x) \\ &= e^{-x} (-3 \sin 2x - 4 \cos 2x). \end{aligned}$$

Writing  $s$  for  $\sin 2x$  and  $c$  for  $\cos 2x$  we have

$$y'' + 2y' + 5y = e^{-x}(-3s - 4c - 2s + 4c + 5s) = 0.$$

**Example 4.3.3:** Evaluate

$$\frac{d^3}{dx^3} \left( \frac{1 + 3x^2}{(1 + x)^2(1 + 3x)} \right)$$

at  $x = 0$ .

We could use the quotient rule, but this will get complicated. Instead we use partial fractions.

$$y = \frac{1 + 3x^2}{(1 + x)^2(1 + 3x)} = \frac{A}{1 + x} + \frac{B}{(1 + x)^2} + \frac{C}{1 + 3x}.$$

We obtain (check!)  $A = 0$ ,  $B = -2$ , and  $C = 3$ .

Now

$$\frac{dy}{dx} = \frac{4}{(1 + x)^3} - \frac{9}{(1 + 3x)^2}$$

$$\frac{d^2y}{dx^2} = \frac{-12}{(1 + x)^4} + \frac{54}{(1 + 3x)^3}$$

$$\frac{d^3y}{dx^3} = \frac{48}{(1 + x)^5} - \frac{54 \times 9}{(1 + 3x)^4}$$

and substituting  $x = 0$  we obtain that

$$\frac{d^3y}{dx^3}(0) = 48 - 486 = -438.$$

## Lecture 16

Generally it is hard to give a simple formula for the  $n$ th derivative of a function. However, in some cases it is possible. The following can be proved by induction.

**Example 4.3.4:**  $y = e^{ax}$ .

$$\frac{dy}{dx} = ae^{ax} \quad \text{and} \quad \frac{d^2y}{dx^2} = a^2e^{ax}.$$

We can show that

$$\frac{d^n y}{dx^n} = a^n e^{ax}.$$

**Example 4.3.5:**  $y = \sin(ax)$ .

$$\begin{aligned} y' &= a \cos(ax) &&= a \sin\left(ax + \frac{\pi}{2}\right) \\ y'' &= -a^2 \sin(ax) &&= a^2 \sin(ax + \pi) \\ y''' &= -a^3 \cos(ax) &&= a^3 \sin\left(ax + \frac{3\pi}{2}\right) \\ y^{(iv)} &= a^4 \sin(ax) &&= a^4 \sin(ax + 2\pi). \end{aligned}$$

We can show that

$$\frac{d^n y}{dx^n} = a^n \sin\left(ax + \frac{n\pi}{2}\right).$$



## 4.4 Differentiating implicit functions

Sometimes we cannot rearrange a function into the form  $y = f(x)$ , or we may wish to consider the original form anyway (for example, because it is simpler). However, we may still wish to differentiate with respect to  $x$ .

Given a function  $g(y)$  we have from the chain rule

$$\frac{d}{dx}(g(y)) = \frac{d}{dy}(g(y))\frac{dy}{dx}.$$

**Example 4.4.1:**  $x^2 + 3xy^2 - y^4 = 2$ .

$$\frac{d}{dx}(x^2 + 3xy^2 - y^4) = \frac{d}{dx}(2) = 0.$$

Therefore we have

$$\begin{aligned}2x + \frac{d}{dx}(3xy^2) - \frac{d}{dx}(y^4) &= 0 \\2x + 3y^2 + 3x\frac{d}{dx}(y^2) - 4y^3\frac{dy}{dx} &= 0 \\2x + 3y^2 + 6xy\frac{dy}{dx} - 4y^3\frac{dy}{dx} &= 0.\end{aligned}$$

**Example 4.4.2:**  $\frac{2}{x^2} + \frac{3}{y^2} = \frac{1}{2}$ .

$$\frac{d}{dx} \left( \frac{2}{x^2} + \frac{3}{y^2} \right) = \frac{d}{dx} \left( \frac{1}{2} \right) = 0.$$

Therefore we have

$$\begin{aligned} -\frac{4}{x^3} + \frac{d}{dx} \left( \frac{3}{y^2} \right) &= 0 \\ -\frac{4}{x^3} - \frac{6}{y^3} \frac{dy}{dx} &= 0. \end{aligned}$$

## 4.5 Differentiating parametric equations

Sometimes there is no easy way to express the relationship between  $x$  and  $y$  directly in a single equation. In such cases it may be possible to express the relationship between them by writing each in terms of a third variable. We call such equations **parametric equations** as both  $x$  and  $y$  depend on a common parameter.

**Example 4.5.1:**  $x = t^3$        $y = t^2 - 4t + 2$ .

Although we can write this in the form

$$y = x^{\frac{2}{3}} - 4x^{\frac{1}{3}} + 2$$

the parametric version is easier to work with.

To differentiate a parametric equation in the variable  $t$  we use

$$\frac{dy}{dx} = \frac{dy}{dt} \frac{dt}{dx} \quad \text{and} \quad \frac{dt}{dx} = \frac{1}{\frac{dx}{dt}}.$$

**Example 4.5.1:** (Continued.)

$$\frac{dy}{dt} = 2t - 4 \quad \frac{dx}{dt} = 3t^2$$

and so

$$\frac{dy}{dx} = \frac{2t - 4}{3t^2}.$$

**Example 4.5.2:** Find the second derivative with respect to  $x$  of

$$x = \sin \theta \quad y = \cos 2\theta.$$

We have

$$\frac{dx}{d\theta} = \cos \theta \quad \frac{dy}{d\theta} = -2 \sin 2\theta.$$

Therefore

$$\frac{dy}{dx} = \frac{-2 \sin 2\theta}{\cos \theta} = -4 \sin \theta.$$

Now

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left( \frac{dy}{dx} \right) = \frac{d}{dx} (-4 \sin \theta) = \frac{d}{d\theta} (-4 \sin \theta) \frac{d\theta}{dx} = \frac{-4 \cos \theta}{\cos \theta} = -4.$$

**Note:** The rules so far may suggest that derivatives can be treated just like fractions. However

$$\frac{d^2y}{dx^2} \neq \frac{d^2y}{dt^2} \frac{d^2t}{dx^2}$$

in general. Moreover

$$\frac{d^2y}{dx^2} \neq \left( \frac{d^2x}{dy^2} \right)^{-1}.$$

**Example 4.5.2:** (Continued.) We have

$$\frac{d^2y}{d\theta^2} = -4 \cos 2\theta = 4(\sin^2 \theta - \cos^2 \theta)$$

and

$$\frac{d^2\theta}{dx^2} = \frac{d}{dx} \left( \frac{d\theta}{dx} \right) = \frac{d}{d\theta} (\sec \theta) \left( \frac{d\theta}{dx} \right) = \sec^2 \theta \tan \theta.$$

Therefore

$$\frac{d^2y}{d\theta^2} \frac{d^2\theta}{dx^2} = 4 \tan^3 \theta - 4 \tan \theta \neq -4 = \frac{d^2y}{dx^2}.$$