

## Calculus Review

**Setup:** In Calculus I, you learned about derivatives, antiderivatives, and definite integrals. All of these will make an appearance in the context of probability density functions, cumulative distribution functions, and probability calculations in continuous sample spaces, so it will be useful to refresh your memory and practice some calculations.

### Power Rules:

The Power Rule for *derivatives* states:  $\frac{d}{dx}(x^n) = \boxed{\phantom{000}}$

The Power Rule for *antiderivatives* states:  $\int x^n dx = \boxed{\phantom{000}}$ , which applies except for  $n = \boxed{\phantom{000}}$

Practice with the following derivatives...

$$\begin{aligned}\frac{d}{dx} (2x^2 + x^{-3} + 4\sqrt{x}) &= \\ \frac{d}{dx} \left( \frac{1}{x} + 3e^{2x} + x^e + \pi^e \right) &= \end{aligned}$$

...and with the following antiderivatives:

$$\begin{aligned}\int 2x^2 + x^{-3} + 4\sqrt{x} dx &= \\ \int \frac{1}{x} + 3e^{2x} + x^e + \pi^e dx &= \end{aligned}$$

### Fundamental Theorem of Calculus:

If  $F(x)$  is an antiderivative of  $f(x)$ —i.e., if  $F'(x) = f(x)$ —then the Fundamental Theorem of Calculus (FTC) says:

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

If  $f(x)$  is a probability density function (don't worry about what that means for now), then integrals such as  $\int_a^b f(x) dx$  are used to calculate certain probabilities, and so are function values of the form  $F(x)$ . For practice:

$$\begin{aligned}\int_0^1 \frac{3}{2} x^{3/2} dx &= \\ \int_0^e 3e^{-3t} dt &= \end{aligned}$$

# Pam Productions Review Calculus

**J Rink**



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## **Table of Contents Pam Productions Review Calculus**

1. Understanding the eBook Pam Productions Review Calculus
  - The Rise of Digital Reading Pam Productions Review Calculus
  - Advantages of eBooks Over Traditional Books
2. Identifying Pam Productions Review Calculus
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Pam Productions Review Calculus
  - User-Friendly Interface
4. Exploring eBook Recommendations from Pam Productions Review Calculus
  - Personalized Recommendations
  - Pam Productions Review Calculus User Reviews and Ratings
  - Pam Productions Review Calculus and Bestseller Lists
5. Accessing Pam Productions Review Calculus Free and Paid eBooks
  - Pam Productions Review Calculus Public Domain eBooks
  - Pam Productions Review Calculus eBook Subscription Services

- Pam Productions Review Calculus Budget-Friendly Options
- 6. Navigating Pam Productions Review Calculus eBook Formats
  - ePub, PDF, MOBI, and More
  - Pam Productions Review Calculus Compatibility with Devices
  - Pam Productions Review Calculus Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Pam Productions Review Calculus
  - Highlighting and Note-Taking Pam Productions Review Calculus
  - Interactive Elements Pam Productions Review Calculus
- 8. Staying Engaged with Pam Productions Review Calculus
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Pam Productions Review Calculus
- 9. Balancing eBooks and Physical Books Pam Productions Review Calculus
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Pam Productions Review Calculus
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Pam Productions Review Calculus
  - Setting Reading Goals Pam Productions Review Calculus
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Pam Productions Review Calculus
  - Fact-Checking eBook Content of Pam Productions Review Calculus
  - Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
- 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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