

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: $\frac{d}{dx}(x^n) = \boxed{}$

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

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:

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

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