

# MathTrip

La pente, déjà verticale, se redressait encore.  
*The slope, already vertical, was still rising.*

Georges Livanos (french alpinist)

**Few formulæ and mathematical facts**

**For fun and to show the font**

**" GFS NeoHellenic"**

**A. Aubord and A. Tsolomitis, version: 2.8, October 1, 2022**

## Mathematical formulæ and facts

Definitions	Series
$f(n) = O(g(n))$ iff $\exists$ positive $c, n_0$ such that $0 \leq f(n) \leq cg(n) \forall n \geq n_0$ .	$\sum_{i=1}^n i = \frac{n(n+1)}{2}, \sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}, \sum_{i=1}^n i^3 = \frac{n^2(n+1)^2}{4}$
$f(n) = \Omega(g(n))$ iff $\exists$ positive $c, n_0$ such that $f(n) \geq cg(n) \geq 0 \forall n \geq n_0$ .	<i>In general:</i>
$f(n) = \Theta(g(n))$ iff $f(n) = O(g(n))$ and $f(n) = \Omega(g(n))$ .	$\sum_{i=1}^n i^m = \frac{1}{m+1} \left[ (n+1)^{m+1} - 1 - \sum_{i=1}^n \left( (i+1)^{m+1} - i^{m+1} - (m+1)i^m \right) \right]$
$f(n) = o(g(n))$ iff $\lim_{n \rightarrow \infty} f(n)/g(n) = 0$ .	$\sum_{i=1}^{n-1} i^m = \frac{1}{m+1} \sum_{k=0}^m \binom{m+1}{k} B_k n^{m+1-k}$
$\lim_{n \rightarrow \infty} a_n = a$ iff $\forall \epsilon > 0, \exists n_0$ such that $ a_n - a  < \epsilon, \forall n \geq n_0$ .	<i>Geometric series:</i>
$\sup S$ least $b \in \mathbb{R}$ such that $b \geq s, \forall s \in S$ .	$\sum_{i=0}^{\infty} c^i = \frac{1-c^{n+1}}{1-c}, c \neq 1, \sum_{i=0}^{\infty} c^i = \frac{1}{1-c}, \sum_{i=1}^{\infty} c^i = \frac{c}{1-c},  c  < 1,$
$\inf S$ greatest $b \in \mathbb{R}$ such that $b \leq s, \forall s \in S$ .	$\sum_{i=0}^n ic^i = \frac{nc^{n+2} - (n+1)c^{n+1} + c}{(c-1)^2}, c \neq 1, \sum_{i=0}^{\infty} ic^i = \frac{c}{(1-c)^2},  c  < 1$
$\liminf_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \inf\{a_i \mid i \geq n, i \in \mathbb{N}\}$	<i>Harmonic series:</i>
$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \sup\{a_i \mid i \geq n, i \in \mathbb{N}\}$	$H_n = \sum_{i=1}^n \frac{1}{i}, \sum_{i=1}^n iH_i = \frac{n(n+1)}{2}H_n - \frac{n(n-1)}{4},$
$\binom{n}{k}$ Combinations: Size $k$ subsets of a size $n$ set.	$\sum_{i=1}^n H_i = (n+1)H_n - n, \sum_{i=1}^n \binom{i}{m} H_i = \binom{n+1}{m+1} \left( H_{n+1} - \frac{1}{m+1} \right)$
$[n_k]$ Stirling numbers (1 <sup>st</sup> kind): Arrangements of an $n$ element set into $k$ cycles.	Identities
$\{n_k\}$ Stirling numbers (2 <sup>nd</sup> kind): Partitions of an $n$ element set into $k$ non-empty sets.	$1. \binom{n}{k} = \frac{n!}{(n-k)!k!} \quad 2. \sum_{k=0}^n \binom{n}{k} = 2^n \quad 3. \binom{n}{k} = \binom{n}{n-k}$
$\langle n_k \rangle$ 1 <sup>st</sup> order Eulerian numbers: Permutations $\pi_1 \pi_2 \dots \pi_n$ on $\{1, 2, \dots, n\}$ with $k$ ascents.	$4. \binom{n}{k} = \frac{n}{k} \binom{n-1}{k-1} \quad 5. \binom{n}{k} = \binom{n-1}{k} + \binom{n-1}{k-1}$
$\langle\langle n_k \rangle\rangle$ 2 <sup>nd</sup> order Eulerian numbers.	$6. \binom{n}{m} \binom{m}{k} = \binom{n}{k} \binom{n-k}{m-k} \quad 7. \sum_{k=0}^n \binom{r+k}{k} = \binom{r+n+1}{n}$
$C_n$ Catalan Numbers: Binary trees with $n+1$ vertices.	$8. \sum_{k=0}^n \binom{k}{m} = \binom{n+1}{m+1} \quad 9. \sum_{k=0}^n \binom{r}{k} \binom{s}{n-k} = \binom{r+s}{n}$
	$10. \binom{n}{k} = (-1)^k \binom{k-n-1}{k} \quad 11. \left\{ \begin{matrix} n \\ 1 \end{matrix} \right\} = \left\{ \begin{matrix} n \\ n \end{matrix} \right\} = 1 \quad 12. \left\{ \begin{matrix} n \\ 2 \end{matrix} \right\} = 2^{n-1} - 1$
	$13. \left\{ \begin{matrix} n \\ k \end{matrix} \right\} = k \left\{ \begin{matrix} n-1 \\ k \end{matrix} \right\} + \left\{ \begin{matrix} n-1 \\ k-1 \end{matrix} \right\} \quad 14. \left[ \begin{matrix} n \\ 1 \end{matrix} \right] = (n-1)! \quad 15. \left[ \begin{matrix} n \\ 2 \end{matrix} \right] = (n-1)! H_{n-1}$
	$16. \left[ \begin{matrix} n \\ n \end{matrix} \right] = 1 \quad 17. \left[ \begin{matrix} n \\ k \end{matrix} \right] \geq \left\{ \begin{matrix} n \\ k \end{matrix} \right\} \quad 18. \left[ \begin{matrix} n \\ k \end{matrix} \right] = (n-1) \left[ \begin{matrix} n-1 \\ k \end{matrix} \right] + \left[ \begin{matrix} n-1 \\ k-1 \end{matrix} \right]$

- 19.**  $\left\{ \begin{matrix} n \\ n-1 \end{matrix} \right\} = \left[ \begin{matrix} n \\ n-1 \end{matrix} \right] = \binom{n}{2}$ 
**20.**  $\sum_{k=0}^n \left[ \begin{matrix} n \\ k \end{matrix} \right] = n!$ 
**21.**  $C_n = \frac{1}{n+1} \binom{2n}{n}$ 
**22.**  $\langle \begin{matrix} n \\ 0 \end{matrix} \rangle = \langle \begin{matrix} n \\ n-1 \end{matrix} \rangle = 1$
- 23.**  $\langle \begin{matrix} n \\ k \end{matrix} \rangle = \langle \begin{matrix} n \\ n-1-k \end{matrix} \rangle$ 
**24.**  $\langle \begin{matrix} n \\ k \end{matrix} \rangle = (k+1) \langle \begin{matrix} n-1 \\ k \end{matrix} \rangle + (n-k) \langle \begin{matrix} n-1 \\ k-1 \end{matrix} \rangle$ 
**25.**  $\langle \begin{matrix} 0 \\ k \end{matrix} \rangle = \begin{cases} 1 & \text{if } k=0, \\ 0 & \text{otherwise} \end{cases}$
- 26.**  $\langle \begin{matrix} n \\ 1 \end{matrix} \rangle = 2^n - n - 1$ 
**27.**  $\langle \begin{matrix} n \\ 2 \end{matrix} \rangle = 3^n - (n+1)2^n + \binom{n+1}{2}$ 
**28.**  $x^n = \sum_{k=0}^n \langle \begin{matrix} n \\ k \end{matrix} \rangle \binom{x+k}{n}$
- 29.**  $\langle \begin{matrix} n \\ m \end{matrix} \rangle = \sum_{k=0}^m \binom{n+1}{k} (m+1-k)^n (-1)^k$ 
**30.**  $m! \left[ \begin{matrix} n \\ m \end{matrix} \right] = \sum_{k=0}^n \langle \begin{matrix} n \\ k \end{matrix} \rangle \binom{k}{n-m}$ 
**31.**  $\langle \begin{matrix} n \\ m \end{matrix} \rangle = \sum_{k=0}^n \left\{ \begin{matrix} n \\ k \end{matrix} \right\} \binom{n-k}{m} (-1)^{n-k-m} k!$
- 32.**  $\langle\langle \begin{matrix} n \\ 0 \end{matrix} \rangle\rangle = 1$ 
**33.**  $\langle\langle \begin{matrix} n \\ n \end{matrix} \rangle\rangle = 0, \text{ for } n \neq 0$ 
**34.**  $\langle\langle \begin{matrix} n \\ k \end{matrix} \rangle\rangle = (k+1) \langle\langle \begin{matrix} n-1 \\ k \end{matrix} \rangle\rangle + (2n-1-k) \langle\langle \begin{matrix} n-1 \\ k-1 \end{matrix} \rangle\rangle$ 
**35.**  $\sum_{k=0}^n \langle\langle \begin{matrix} n \\ k \end{matrix} \rangle\rangle = \frac{(2n)^n}{2^n}$
- 36.**  $\left\{ \begin{matrix} x \\ x-n \end{matrix} \right\} = \sum_{k=0}^n \langle\langle \begin{matrix} n \\ k \end{matrix} \rangle\rangle \binom{x+n-1-k}{2n}$ 
**37.**  $\left\{ \begin{matrix} n+1 \\ m+1 \end{matrix} \right\} = \sum_k \binom{n}{k} \left\{ \begin{matrix} k \\ m \end{matrix} \right\} = \sum_{k=0}^n \left\{ \begin{matrix} k \\ m \end{matrix} \right\} (m+1)^{n-k}$

# Mathematical formulæ and facts

## Identities Cont.

$$\begin{aligned}
 38. \quad \binom{n+1}{m+1} &= \sum_k \binom{n}{k} \binom{k}{m} = \sum_{k=0}^n \binom{k}{m} n^{\overline{n-k}} = n! \sum_{k=0}^n \frac{1}{k!} \binom{k}{m} & 39. \quad \begin{bmatrix} x \\ x-n \end{bmatrix} &= \sum_{k=0}^n \left\langle \begin{bmatrix} n \\ k \end{bmatrix} \right\rangle \begin{bmatrix} x+k \\ 2n \end{bmatrix} \\
 40. \quad \left\{ \begin{matrix} n \\ m \end{matrix} \right\} &= \sum_k \binom{n}{k} \left\{ \begin{matrix} k+1 \\ m+1 \end{matrix} \right\} (-1)^{n-k} & 41. \quad \left[ \begin{matrix} n \\ m \end{matrix} \right] &= \sum_k \left[ \begin{matrix} n+1 \\ k+1 \end{matrix} \right] \binom{k}{m} (-1)^{m-k} & 42. \quad \left\{ \begin{matrix} m+n+1 \\ m \end{matrix} \right\} &= \sum_{k=0}^m k \left\{ \begin{matrix} n+k \\ k \end{matrix} \right\} \\
 43. \quad \left[ \begin{matrix} m+n+1 \\ m \end{matrix} \right] &= \sum_{k=0}^m k(n+k) \left[ \begin{matrix} n+k \\ k \end{matrix} \right] & 44. \quad \binom{n}{m} &= \sum_k \left[ \begin{matrix} n+1 \\ k+1 \end{matrix} \right] \binom{k}{m} (-1)^{m-k} \\
 45. \quad (n-m)! \binom{n}{m} &= \sum_k \left[ \begin{matrix} n+1 \\ k+1 \end{matrix} \right] \left\{ \begin{matrix} k \\ m \end{matrix} \right\} (-1)^{m-k}, \text{ for } n \geq m & 46. \quad \left\{ \begin{matrix} n \\ n-m \end{matrix} \right\} &= \sum_k \binom{m-n}{m+k} \binom{m+n}{n+k} \left[ \begin{matrix} m+k \\ k \end{matrix} \right] \\
 47. \quad \left[ \begin{matrix} n \\ n-m \end{matrix} \right] &= \sum_k \binom{m-n}{m+k} \binom{m+n}{n+k} \left\{ \begin{matrix} m+k \\ k \end{matrix} \right\} & 48. \quad \left\{ \begin{matrix} n \\ \ell+m \end{matrix} \right\} \binom{\ell+m}{\ell} &= \sum_k \left\{ \begin{matrix} k \\ \ell \end{matrix} \right\} \left\{ \begin{matrix} n-k \\ m \end{matrix} \right\} \binom{n}{k} \\
 49. \quad \left[ \begin{matrix} n \\ \ell+m \end{matrix} \right] \binom{\ell+m}{\ell} &= \sum_k \left[ \begin{matrix} k \\ \ell \end{matrix} \right] \left[ \begin{matrix} n-k \\ m \end{matrix} \right] \binom{n}{k}
 \end{aligned}$$

## Trees

Every tree with  $n$  vertices has  $n - 1$  edges.

*Kraft inequality:*

If the depths of the leaves of a binary tree are  $d_1 \dots d_n$ :  $\sum_{i=1}^n 2^{-d_i} \leq 1$ , and equality holds only if every internal node has 2 sons.

## Recurrences

*Master method:*

$$T(n) = aT(n/b) + f(n) \quad a \geq 1, b > 1$$

If  $\exists \epsilon > 0$  such that  $f(n) = O(n^{\log_b a - \epsilon})$  then:  
 $T(n) = \Theta(n^{\log_b a})$

If  $f(n) = \Theta(n^{\log_b a})$  then  
 $T(n) = \Theta(n^{\log_b a} \log_2 n)$

If  $\exists \epsilon > 0$  such that  $f(n) = \Omega(n^{\log_b a + \epsilon})$ , and  $\exists c < 1$  such that  $af(n/b) \leq cf(n)$  for large  $n$ , then:  
 $T(n) = \Theta(f(n))$

*Substitution (example):*

Consider the following recurrence:

$$T_{i+1} = 2^{2^i} \cdot T_i^2, \quad T_1 = 2. \text{ Note that } T_i \text{ is always a power of two.}$$

Let  $t_i = \log_2 T_i$ . Then we have:

$$t_{i+1} = 2^i + 2t_i, \quad t_1 = 1$$

Let  $u_i = t_i / 2^i$ . Dividing both sides of the previous equation by  $2^{i+1}$  we get:

$$\frac{t_{i+1}}{2^{i+1}} = \frac{2^i}{2^{i+1}} + \frac{t_i}{2^i}$$

Substituting we find:

$$u_{i+1} = 2^{-1} + u_i, \quad u_1 = 2^{-1}, \text{ which is simply } u_i = i/2.$$

So we find that  $T_i$  has the closed form  $T_i = 2^{i2^{i-1}}$ .

*Summing factors (example):*

Consider the following recurrence:

$$T(n) = 3T(n/2) + n, \quad T(1) = 1$$

Rewrite so that all terms involving  $T$  are on the left side:

$$T(n) - 3T(n/2) = n$$

Now expand the recurrence, and choose a factor which makes the left side "telescope".

$$(T(n) - 3T(n/2) = n)$$

$$(T(n/2) - 3T(n/4) = n/2)$$

⋮

$$3^{\log_2 n - 1} (T(2) - 3T(1) = 2)$$

Let  $m = \log_2 n$ . Summing the left side we get:

$$T(n) - 3^m T(1) = T(n) - 3^m = T(n) - n^k$$

where  $k = \log_2 3 \approx 1.58496$ .

Summing the right side we get:

$$\sum_{i=0}^{m-1} \frac{n}{2^i} 3^i = n \sum_{i=0}^{m-1} \left(\frac{3}{2}\right)^i$$

Let  $c = \frac{3}{2}$ . Then we have:

$$\begin{aligned}
 n \sum_{i=0}^{m-1} c^i &= n \left( \frac{c^m - 1}{c - 1} \right) \\
 &= 2n (c^{\log_2 n} - 1) \\
 &= 2n (c^{(k-1)\log_2 n} - 1) \\
 &= 2n^k - 2n \text{ and so}
 \end{aligned}$$

$$T(n) = 3n^k - 2n.$$

Full history recurrences can often be changed to limited history ones.

*Example:*

$$\text{Consider: } T_i = 1 + \sum_{j=0}^{i-1} T_j, \quad T_0 = 1$$

Note that:

$$T_{i+1} = 1 + \sum_{j=0}^i T_j$$

By subtracting we find:

$$\begin{aligned}
 T_{i+1} - T_i &= 1 + \sum_{j=0}^i T_j - 1 - \sum_{j=0}^{i-1} T_j \\
 &= T_i
 \end{aligned}$$

And so  $T_{i+1} = 2T_i = 2^{i+1}$ .

*Generating functions:*

1. Multiply both sides of the equation by  $x^i$ .
2. Sum both sides over all  $i$  for which the equation is valid.
3. Choose a generating function  $G(x)$ . Usually  $G(x) = \sum_{i=0}^{\infty} x^i g_i$ .
4. Rewrite the equation in terms of the generating function  $G(x)$ .
5. Solve for  $G(x)$ .
6. The coefficient of  $x^i$  in  $G(x)$  is  $g_i$ .

*Example:*

Let the equation:

$$g_{i+1} = 2g_i + 1, \quad g_0 = 0.$$

Multiply and sum:

$$\sum_{i \geq 0} g_{i+1} x^i = \sum_{i \geq 0} 2g_i x^i + \sum_{i \geq 0} x^i \text{ We}$$

$$\text{choose: } G(x) = \sum_{i \geq 0} x^i g_i.$$

Rewrite in terms of  $G(x)$ :

$$\frac{G(x) - g_0}{x} = 2G(x) + \sum_{i \geq 0} x^i$$

Simplify:

$$\frac{G(x)}{x} = 2G(x) + \frac{1}{1-x}$$

Solve for  $G(x)$ :

$$G(x) = \frac{x}{(1-x)(1-2x)}.$$

Expand this using partial fractions:

$$\begin{aligned}
 G(x) &= x \left( \frac{2}{1-2x} - \frac{1}{1-x} \right) \\
 &= x \left( 2 \sum_{i \geq 0} 2^i x^i - \sum_{i \geq 0} x^i \right) \\
 &= \sum_{i \geq 0} (2^{i+1} - 1) x^{i+1}
 \end{aligned}$$

So  $g_i = 2^i - 1$ .

## Mathematical formulæ and facts

$$\pi \approx 3,14159 \quad e \approx 2,71828 \quad \gamma \approx 0,57721 \quad \phi = \frac{1+\sqrt{5}}{2} \approx 1,61803 \quad \hat{\phi} = \frac{1-\sqrt{5}}{2} \approx -0,61803$$

i	2 <sup>i</sup>	P <sub>i</sub>	General	Probability cont.
1	2	2		<i>Normal (Gaussian) distribution:</i>
2	4	3	<i>Bernoulli Numbers</i> ( $B_i = 0, \text{oddi} \neq 1$ ):	$p(x) = \frac{1}{\sqrt{2\pi\sigma}} e^{-(x-\mu)^2/2\sigma^2}, \mathbb{E}[X] = \mu$
3	8	5	$B_0 = 1, B_1 = -\frac{1}{2}, B_2 = \frac{1}{6},$	<i>Continuous distributions:</i>
4	16	7		If $\Pr[a < X < b] = \int_a^b p(x) dx$ , then $p$ is the probability density function of $X$ .
5	32	11	$B_4 = -\frac{1}{30}, B_6 = \frac{1}{42}, B_8 = -\frac{1}{30},$	If $\Pr[X < a] = P(a)$ , then $P$ is the distribution function of $X$ .
6	64	13	$B_{10} = \frac{5}{66}$	If $P$ and $p$ both exist then $P(a) = \int_{-\infty}^a p(x) dx$ .
7	128	17	<i>Change of base, quadratic formula:</i>	<i>Expectation:</i>
8	256	19	$\log_b x = \frac{\log_a x}{\log_a b}, \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$	If $X$ is discrete $\mathbb{E}[g(X)] = \sum_x g(x) \Pr[X = x]$ .
9	512	23		If $X$ continuous then
10	1024	29	<i>Euler's number e:</i>	$\mathbb{E}[g(X)] = \int_{-\infty}^{\infty} g(x)p(x) dx$
11	2048	31	$e = 1 + \frac{1}{2} + \frac{1}{6} + \frac{1}{24} + \dots = \sum_{n=0}^{\infty} \frac{1}{n!},$	$= \int_{-\infty}^{\infty} g(x) dP(x).$
12	4096	37		<i>Variance, standard deviation:</i>
13	8192	41	$\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x,$	$\text{Var}[X] = \mathbb{E}[X^2] - \mathbb{E}[X]^2, \sigma = \sqrt{\text{Var}[X]}$
14	16384	43		<i>For events A and B:</i>
15	32768	47	$\left(1 + \frac{1}{n}\right)^n < e < \left(1 + \frac{1}{n}\right)^{n+1},$	$\Pr[A \vee B] = \Pr[A] + \Pr[B] - \Pr[A \& B]$
16	65536	53	$\left(1 + \frac{1}{n}\right)^n = e - \frac{e}{2n} + \frac{11e}{24n^2} -$	iff $A$ and $B$ are independent:
17	131072	59	$O\left(\frac{1}{n^3}\right)$	$\Pr[A \& B] = \Pr[A] \cdot \Pr[B]$
18	262144	61		$\Pr[A B] = \frac{\Pr[A \& B]}{\Pr[B]}$
19	524288	67	<i>Harmonic numbers:</i>	<i>For random variables X and Y:</i>
20	1048576	71	$1, \frac{3}{2}, \frac{11}{6}, \frac{25}{12}, \frac{137}{60}, \frac{49}{20}, \frac{363}{140}, \frac{761}{280},$	if $X$ and $Y$ are independent:
21	2097152	73		$\mathbb{E}[X \cdot Y] = \mathbb{E}[X] \cdot \mathbb{E}[Y]$
22	4194304	79	$\frac{7129}{2520}, \dots, \ln n < H_n < \ln n + 1,$	$\mathbb{E}[X + Y] = \mathbb{E}[X] + \mathbb{E}[Y] \quad \mathbb{E}[cX] = c\mathbb{E}[X]$
23	8388608	83		<i>Bayes' theorem:</i>
24	16777216	89	$H_n = \ln n + \gamma + O\left(\frac{1}{n}\right)$	$\Pr[A_i B] = \frac{\Pr[B A_i] \Pr[A_i]}{\sum_{j=1}^n \Pr[A_j] \Pr[B A_j]}$
25	33554432	97	<i>Factorial, Stirling's approximation:</i>	<i>Inclusion-exclusion:</i>
26	67108864	101	1, 2, 6, 24, 120, 720, 5040, 40320,	
27	134217728	103	362880, ...	$\Pr\left[\bigvee_{i=1}^n X_i\right] = \sum_{i=1}^n \Pr[X_i] +$
28	268435456	107	$n! = \sqrt{2\pi n} \left(\frac{n}{e}\right)^n \left(1 + O\left(\frac{1}{n}\right)\right)$	$\sum_{k=2}^n (-1)^{k+1} \sum_{i_1 < \dots < i_k} \Pr\left[\bigwedge_{j=1}^k X_{i_j}\right]$
29	536870912	109	<i>Ackermann's function and inverse:</i>	
30	1073741824	113	$a(i, j) = \begin{cases} 2^i & i = 1 \\ a(i-1, 2) & j = 1 \\ a(i-1, a(i, j-1)) & i, j \geq 2 \end{cases}$	<i>Moment inequalities:</i>
31	2147483648	127	$\alpha(i) = \min\{j \mid a(j, j) \geq i\}$	$\Pr[ X  \geq \lambda \mathbb{E}[X]] \leq \frac{1}{\lambda},$
32	4294967296	131		$\Pr[ X - \mathbb{E}[X]  \geq \lambda \cdot \sigma] \leq \frac{1}{\lambda^2}$

Pascal's Triangle

Probability

1
11
121
1331
14641
15101051
1615201561
172135352171
18285670562881
193684126126843691
110451202102521012045101

*Binomial distribution:*

$$\Pr[X = k] = \binom{n}{k} p^k q^{n-k}$$

$$q = 1 - p,$$

$$\mathbb{E}[X] = \sum_{k=1}^n k \binom{n}{k} p^k q^{n-k} = np$$

*Poisson distribution:*

$$\Pr[X = k] = \frac{e^{-\lambda} \lambda^k}{k!}, \mathbb{E}[X] = \lambda$$

*Geometric distribution:*

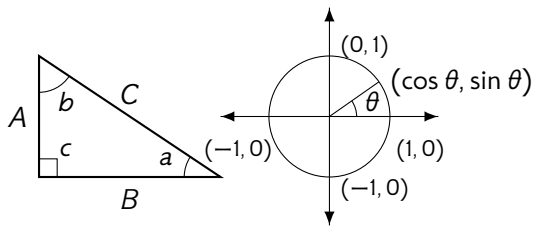
$$\Pr[X = k] = pq^{k-1}, \quad q = 1 - p,$$

$$\mathbb{E}[X] = \sum_{k=1}^{\infty} kpq^{k-1} = \frac{1}{p}$$

The "coupon collector": We are given a random coupon each day, and there are  $n$  different types of coupons. The distribution of coupons is uniform. The expected number of days to pass before we to collect all  $n$  types is  $n = H_n$ .

# Mathematical formulæ and facts

## Trigonometry



*Pythagorean theorem:*  
 $C^2 = A^2 + B^2$ .

*Definitions:*

$$\begin{aligned} \sin a &= \frac{A}{C} & \cos a &= \frac{B}{C} \\ \csc a &= \frac{C}{A} & \sec a &= \frac{C}{B} \\ \tan a &= \frac{\sin a}{\cos a} = \frac{A}{B} & \cot a &= \frac{\cos a}{\sin a} = \frac{B}{A} \end{aligned}$$

*Area, radius of inscribed circle:*

$$\frac{1}{2}AB \frac{AB}{A+B+C}$$

*Identities:*

$$\sin x = \frac{1}{\csc x}, \cos x = \frac{1}{\sec x}, \tan x = \frac{1}{\cot x},$$

$$\sin^2 x + \cos^2 x = 1, 1 + \tan^2 x = \sec^2 x, 1 + \cot^2 x = \csc^2 x, \sin x = \cos\left(\frac{\pi}{2} - x\right),$$

$$\sin x = \sin(\pi - x), \cos x = -\cos(\pi - x),$$

$$\tan x = \cot\left(\frac{\pi}{2} - x\right),$$

$$\cot x = -\cot(\pi - x),$$

$$\csc x = \cot\frac{x}{2} - \cot x,$$

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y,$$

$$\cos(x \pm y) = \cos x \cos y \mp \sin x \sin y,$$

$$\tan(x \pm y) = \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y},$$

$$\sin 2x = 2 \sin x \cos x, \sin 2x = \frac{2 \tan x}{1 + \tan^2 x},$$

$$\cot(x \pm y) = \frac{\cot x \cot y \mp 1}{\cot x \pm \cot y},$$

$$\cos 2x = \cos^2 x - \sin^2 x,$$

$$\cos 2x = 2 \cos^2 x - 1,$$

$$\cos 2x = 1 - 2 \sin^2 x, \cos 2x = \frac{1 - \tan^2 x}{1 + \tan^2 x},$$

$$\tan 2x = \frac{2 \tan x}{1 - \tan^2 x}, \cot 2x = \frac{\cot^2 x - 1}{2 \cot x},$$

$$\sin(x + y) \sin(x - y) = \sin^2 x - \sin^2 y,$$

$$\cos(x + y) \cos(x - y) = \cos^2 x - \sin^2 y.$$

*Euler's equation:*

$$e^{ix} = \cos x + i \sin x, e^{i\pi} + 1 = 0.$$

## Matrices

*Multiplication:*

$$C = A \cdot B, c_{i,j} = \sum_{k=1}^n a_{i,k} b_{k,j}.$$

*Determinants:*

$\det A \neq 0$  iff  $A$  is non-singular.

$$\det A \cdot B = \det A \cdot \det B,$$

$$\det A = \sum_{\pi} \prod_{i=1}^n \text{sign}(\pi) a_{i,\pi(i)}.$$

*2 x 2 and 3 x 3 determinant:*

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$$

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = g \begin{bmatrix} b & c \\ e & f \end{bmatrix} - h \begin{bmatrix} a & c \\ d & f \end{bmatrix} + i \begin{bmatrix} a & b \\ d & e \end{bmatrix}$$

$$\det A = aei + bfg + cdh - ceg - fha - ibd$$

*Permanents:*

$$\text{perm } A = \sum_{\pi} \prod_{i=1}^n a_{i,\pi(i)}.$$

## Hyperbolic Functions

*Definitions:*

$$\sinh x = \frac{e^x - e^{-x}}{2} \quad \cosh x = \frac{e^x + e^{-x}}{2}$$

$$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}} \quad \text{csch } x = \frac{1}{\sinh x}$$

$$\text{sech } x = \frac{1}{\cosh x} \quad \text{coth } x = \frac{1}{\tanh x}$$

*Identities:*

$$\cosh^2 x - \sinh^2 x = 1,$$

$$\tanh^2 x + \text{sech}^2 x = 1,$$

$$\text{coth}^2 x - \text{csch}^2 x = 1, \sinh(-x) = -\sinh x,$$

$$\cosh(-x) = \cosh x, \tanh(-x) = -\tanh x,$$

$$\sinh(x + y) = \sinh x \cosh y + \cosh x \sinh y,$$

$$\cosh(x + y) = \cosh x \cosh y + \sinh x \sinh y,$$

$$\sinh 2x = 2 \sinh x \cosh x,$$

$$\cosh 2x = \cosh^2 x + \sinh^2 x,$$

$$\cosh x + \sinh x = e^x, \cosh x - \sinh x = e^{-x},$$

$$(\cosh x + \sinh x)^n = \cosh nx +$$

$$\sinh nx, n \in \mathbb{Z},$$

$$2 \sinh^2 \frac{x}{2} = \cosh x - 1,$$

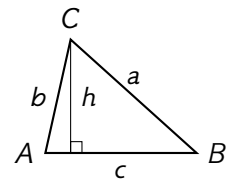
$$2 \cosh^2 \frac{x}{2} = \cosh x + 1.$$

$$\sin 0 = 0, \sin \frac{\pi}{6} = \frac{1}{2}, \sin \frac{\pi}{4} = \frac{\sqrt{2}}{2}, \sin \frac{\pi}{3} = \frac{\sqrt{3}}{2}, \sin \frac{\pi}{2} = 1$$

$$\cos 0 = 1, \cos \frac{\pi}{6} = \frac{\sqrt{3}}{2}, \cos \frac{\pi}{4} = \frac{\sqrt{2}}{2}, \cos \frac{\pi}{3} = \frac{1}{2}, \cos \frac{\pi}{2} = 0$$

$$\tan 0 = 0, \tan \frac{\pi}{6} = \frac{\sqrt{3}}{3}, \tan \frac{\pi}{4} = 1, \tan \frac{\pi}{3} = \sqrt{3}, \tan \frac{\pi}{2} = \infty$$

## More Trig.



*Law of cosines:*

$$c^2 = a^2 + b^2 - 2ab \cos C.$$

*Area:*

$$A = \frac{1}{2}hc = \frac{1}{2}ab \sin C = \frac{c^2 \sin A \sin B}{2 \sin C}$$

*Heron's formula:*

$$A = \sqrt{s \cdot s_a \cdot s_b \cdot s_c} \quad s = \frac{1}{2}(a + b + c)$$

$$s_a = s - a, s_b = s - b$$

$$s_c = s - c$$

*More identities:*

$$\sin \frac{x}{2} = \sqrt{\frac{1 - \cos x}{2}},$$

$$\cos \frac{x}{2} = \sqrt{\frac{1 + \cos x}{2}},$$

$$\tan \frac{x}{2} = \sqrt{\frac{1 - \cos x}{1 + \cos x}}$$

$$= \frac{1 - \cos x}{\sin x},$$

$$= \frac{1 + \cos x}{\sin x},$$

$$\cot \frac{x}{2} = \sqrt{\frac{1 + \cos x}{1 - \cos x}},$$

$$= \frac{1 + \cos x}{\sin x},$$

$$= \frac{1 - \cos x}{\sin x},$$

$$\sin x = \frac{e^{ix} - e^{-ix}}{2i},$$

$$\cos x = \frac{e^{ix} + e^{-ix}}{2},$$

$$\tan x = -i \frac{e^{ix} - e^{-ix}}{e^{ix} + e^{-ix}}$$

$$= -i \frac{e^{2ix} - 1}{e^{2ix} + 1},$$

$$\sin x = \frac{\sinh ix}{i},$$

$$\cos x = \cosh ix,$$

$$\tan x = \frac{\tanh ix}{i}.$$

## Mathematical formulæ and facts

### Number Theory

*The Chinese remainder theorem:*

There exists a number  $C$  such that:

$$C \equiv r_1 \pmod{m_1}$$

⋮

$$C \equiv r_n \pmod{m_n}$$

if  $m_i$  and  $m_j$  are relatively prime for  $i \neq j$ .

*Euler's function:*

$\phi(x)$  is the number of positive integers less than  $x$  relatively prime to  $x$ .

If  $\prod_{i=1}^n p_i^{e_i}$  is the prime factorization of  $x$  then

$$\phi(x) = \prod_{i=1}^n p_i^{e_i-1} (p_i - 1)$$

*Euler's theorem:*

If  $a$  and  $b$  are relatively prime then

$$1 \equiv a^{\phi(b)} \pmod{b}$$

*Fermat's theorem:*

$$1 \equiv a^{p-1} \pmod{p}$$

*The Euclidean algorithm:*

if  $a > b$  are integers then

$$\gcd(a, b) = \gcd(a \bmod b, b)$$

If  $\prod_{i=1}^n p_i^{e_i}$  is the prime factorization of  $x$  then

$$S(x) = \sum_{d|x} d = \prod_{i=1}^n \frac{p_i^{e_i+1} - 1}{p_i - 1}$$

*Perfect Numbers:*

$x$  is an even perfect number iff

$x = 2^{n-1}(2^n - 1)$  and  $2^n - 1$  is prime.

*Wilson's theorem:*

$n$  is a prime iff  $(n - 1)! \equiv -1 \pmod{n}$ .

*Möbius inversion:*

$$\mu(i) = \begin{cases} 1 & \text{if } i = 1 \\ 0 & \text{if } i \text{ is not square-free} \\ (-1)^r & \text{if } i \text{ is the product of } \\ & \text{ir distinct primes.} \end{cases}$$

If  $G(a) = \sum_{d|a} F(d)$  then

$$F(a) = \sum_{d|a} \mu(d) G\left(\frac{a}{d}\right)$$

*Prime numbers:*

$$p_n = \ln n + n \ln \ln n - n + n \frac{\ln \ln n}{\ln n} +$$

$$O\left(\frac{n}{\ln n}\right)$$

$$\pi(n) = \frac{n}{\ln n} + \frac{n}{(\ln n)^2} + \frac{2!n}{(\ln n)^3} +$$

$$O\left(\frac{n}{(\ln n)^4}\right)$$

### Graph Theory

*Definitions:*

Loop An edge connecting a vertex to itself.

Directed Each edge has a direction.

Simple Graph with no loops or multi-edges.

Walk A sequence  $v_0 e_1 v_1 \dots e_\ell v_\ell$ .

Trail A walk with distinct edges.

Path A trail with distinct vertices.

Connected A graph where there exists a path between any two vertices.

Component A maximal connected subgraph.

Tree A connected acyclic graph.

Free tree A tree with no root.

DAG Directed acyclic graph.

Eulerian Graph with a trail visiting each edge exactly once.

Hamiltonian Graph with a cycle visiting each vertex exactly once.

Cut A set of edges whose removal increases the number of components.

Cut-set A minimal cut.

Cut edge A size 1 cut.

k-Connected A graph connected with the removal of any  $k - 1$  vertices.

k-Tough  $\forall S \subseteq V, S \neq \emptyset$  we have  $k \cdot c(G - S) \leq |S|$ .

k-Regular A graph where all vertices have degree  $k$ .

k-Factor A  $k$ -regular spanning subgraph.

Matching A set of edges, no two of which are adjacent.

Clique A set of vertices, all of which are adjacent.

Ind. set A set of vertices, none of which are adjacent.

Vertex cover A set of vertices which cover all edges.

Planar graph A graph which can be embedded in the plane.

Plane graph An embedding of a planar graph.

*Planar graphs*

$$\sum_{v \in V} \deg(v) = 2m$$

If  $G$  is planar then  $n - m + f = 2$ , so

$$f \leq 2n - 4, \quad m \leq 3n - 6$$

Any planar graph has a vertex with degree  $\leq 5$ .

*Notation:*

$E(G)$  Edge set

$V(G)$  Vertex set

$c(G)$  Number of components

$G[S]$  Induced subgraph

$\deg(v)$  Degree of  $v$

$\Delta(G)$  Maximum degree

$\delta(G)$  Minimum degree

$\chi(G)$  Chromatic number

$\chi_E(G)$  Edge chromatic number

$G^c$  Complement graph

$K_n$  Complete graph

$K_{n_1, n_2}$  Complete bipartite graph

$r(k, \ell)$  Ramsey number

### Geometry

*Projective coordinates:*

The triples  $(x, y, z)$ , not all  $x, y$  and  $z$  zero.

$$\forall c \neq 0 \quad (x, y, z) = (cx, cy, cz).$$

Cartesian	Projective
-----------	------------

$(x, y)$	$(x, y, 1)$
----------	-------------

$y = mx + b$	$(m, -1, b)$
--------------	--------------

$x = c$	$(1, 0, -c)$
---------	--------------

*Distance formula,  $L_p$  and  $L_\infty$  metric:*

$$\sqrt{(x_1 - x_0)^2 + (y_1 - y_0)^2},$$

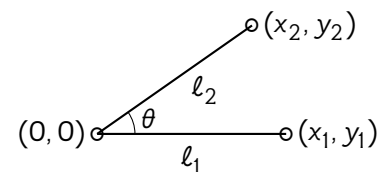
$$[|x_1 - x_0|^p + |y_1 - y_0|^p]^{1/p},$$

$$\lim_{p \rightarrow \infty} [ |x_1 - x_0|^p + |y_1 - y_0|^p ]^{1/p}$$

*Area of triangle  $(x_0, y_0)$ ,  $(x_1, y_1)$  and  $(x_2, y_2)$ :*

$$\frac{1}{2} \text{abs} \begin{vmatrix} x_1 - x_0 & y_1 - y_0 \\ x_2 - x_0 & y_2 - y_0 \end{vmatrix}$$

*Angle formed by three points:*



$$\cos \theta = \frac{(x_1, y_1) \cdot (x_2, y_2)}{l_1 l_2}$$

*Line through two points  $(x_0, y_0)$  and  $(x_1, y_1)$ :*

$$\begin{vmatrix} x & y & 1 \\ x_0 & y_0 & 1 \\ x_1 & y_1 & 1 \end{vmatrix} = 0$$

*Area of circle, volume of sphere:*

$$A = \pi r^2 \quad V = \frac{4}{3} \pi r^3$$

*Area and volume of a circumscribed cylinder to a sphere:*

$$A_{cyl} = \frac{3}{2} A_{sph}, \quad V_{cyl} = \frac{3}{2} V_{sph}$$

Archimedes

If I have seen farther than others, it is because I have stood on the shoulders of giants.

— Issac Newton

## Mathematical formulæ and facts

$\pi$

Wallis' identity:

$$\pi = 2 \cdot \frac{2 \cdot 2 \cdot 4 \cdot 4 \cdot 6 \cdot 6 \cdots}{1 \cdot 3 \cdot 3 \cdot 5 \cdot 5 \cdot 7 \cdots}$$

Brouncker's continued fraction expansion:

$$\frac{\pi}{4} = 1 + \frac{1^2}{2 + \frac{3^2}{2 + \frac{5^2}{2 + \frac{7^2}{2 + \cdots}}}}$$

Gregory's series:

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \cdots$$

Newton's series:

$$\frac{\pi}{6} = \frac{1}{2} + \frac{1}{2 \cdot 3 \cdot 2^3} + \frac{1 \cdot 3}{2 \cdot 4 \cdot 5 \cdot 2^5} + \cdots$$

Sharp's series:

$$\frac{\pi}{6} = \frac{1}{\sqrt{3}} \left( 1 - \frac{1}{3^1 \cdot 3} + \frac{1}{3^2 \cdot 5} - \frac{1}{3^3 \cdot 7} + \cdots \right)$$

Euler's series:

$$\frac{\pi^2}{6} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \frac{1}{5^2} + \cdots$$

$$\frac{\pi^2}{8} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \frac{1}{9^2} + \cdots$$

$$\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \frac{1}{5^2} - \cdots$$

### Partial Fractions

Let  $N(x)$  and  $D(x)$  be polynomial functions of  $x$ .

We can break down  $N(x)/D(x)$  using partial fraction expansion.

First, if the degree of  $N$  is greater than or equal to the degree of  $D$ , divide  $N$  by  $D$ , obtaining

$$\frac{N(x)}{D(x)} = Q(x) + \frac{N'(x)}{D(x)}$$

where the degree of  $N'$  is less than that of  $D$ .

Second, factor  $D(x)$

Use the following rules:

For a non-repeated factor:

$$\frac{N(x)}{(x-a)D(x)} = \frac{A}{x-a} + \frac{N'(x)}{D(x)} \text{ where}$$

$$A = \left[ \frac{N(x)}{D(x)} \right]_{x=a}$$

For a repeated factor:

$$\frac{N(x)}{(x-a)^m D(x)} = \sum_{k=0}^{m-1} \frac{A_k}{(x-a)^{m-k}} + \frac{N'(x)}{D(x)}$$

where

$$A_k = \frac{1}{k!} \left[ \frac{d^k}{dx^k} \left( \frac{N(x)}{D(x)} \right) \right]_{x=a}$$

The reasonable man adapts himself to the world; the unreasonable persists in trying to adapt the world to himself. Therefore all progress depends on the unreasonable.

— George Bernard Shaw

Calculus

Derivatives:

$$1. \frac{d(cu)}{dx} = c \frac{du}{dx} \quad 2. \frac{d(u+v)}{dx} = \frac{du}{dx} + \frac{dv}{dx}$$

$$3. \frac{d(uv)}{dx} = u \frac{dv}{dx} + v \frac{du}{dx} \quad 4. \frac{d(u^n)}{dx} = nu^{n-1} \frac{du}{dx}$$

$$5. \frac{d(u/v)}{dx} = \frac{v \left( \frac{du}{dx} \right) - u \left( \frac{dv}{dx} \right)}{v^2} \quad 6. \frac{d(e^{cu})}{dx} = ce^{cu} \frac{du}{dx}$$

$$7. \frac{d(c^u)}{dx} = (\ln c)c^u \frac{du}{dx} \quad 8. \frac{d(\ln u)}{dx} = \frac{1}{u} \frac{du}{dx} \quad 9. \frac{d(\sin u)}{dx} = \cos u \frac{du}{dx}$$

$$10. \frac{d(\cos u)}{dx} = -\sin u \frac{du}{dx} \quad 11. \frac{d(\tan u)}{dx} = \sec^2 u \frac{du}{dx}$$

$$12. \frac{d(\cot u)}{dx} = -\csc^2 u \frac{du}{dx} \quad 13. \frac{d(\sec u)}{dx} = \tan u \sec u \frac{du}{dx}$$

$$14. \frac{d(\csc u)}{dx} = -\cot u \csc u \frac{du}{dx} \quad 15. \frac{d(\arcsin u)}{dx} = \frac{1}{\sqrt{1-u^2}} \frac{du}{dx}$$

$$16. \frac{d(\arccos u)}{dx} = \frac{-1}{\sqrt{1-u^2}} \frac{du}{dx} \quad 17. \frac{d(\arctan u)}{dx} = \frac{1}{1+u^2} \frac{du}{dx}$$

$$18. \frac{d(\operatorname{arccot} u)}{dx} = \frac{-1}{1+u^2} \frac{du}{dx} \quad 19. \frac{d(\operatorname{arcsec} u)}{dx} = \frac{1}{u\sqrt{1-u^2}} \frac{du}{dx}$$

$$20. \frac{d(\operatorname{arccsc} u)}{dx} = \frac{-1}{u\sqrt{1-u^2}} \frac{du}{dx} \quad 21. \frac{d(\sinh u)}{dx} = \cosh u \frac{du}{dx}$$

$$22. \frac{d(\cosh u)}{dx} = \sinh u \frac{du}{dx} \quad 23. \frac{d(\tanh u)}{dx} = \operatorname{sech}^2 u \frac{du}{dx}$$

$$24. \frac{d(\coth u)}{dx} = -\operatorname{csch}^2 u \frac{du}{dx} \quad 25. \frac{d(\operatorname{sech} u)}{dx} = -\operatorname{sech} u \tanh u \frac{du}{dx}$$

$$26. \frac{d(\operatorname{csch} u)}{dx} = -\operatorname{csch} u \coth u \frac{du}{dx} \quad 27. \frac{d(\operatorname{arcsinh} u)}{dx} = \frac{1}{\sqrt{1+u^2}} \frac{du}{dx}$$

$$28. \frac{d(\operatorname{arccosh} u)}{dx} = \frac{1}{\sqrt{u^2-1}} \frac{du}{dx} \quad 29. \frac{d(\operatorname{arctanh} u)}{dx} = \frac{1}{1-u^2} \frac{du}{dx}$$

$$30. \frac{d(\operatorname{arcoth} u)}{dx} = \frac{1}{u^2-1} \frac{du}{dx} \quad 31. \frac{d(\operatorname{arcsech} u)}{dx} = \frac{-1}{u\sqrt{1-u^2}} \frac{du}{dx}$$

$$32. \frac{d(\operatorname{arccsch} u)}{dx} = \frac{-1}{|u|\sqrt{1+u^2}} \frac{du}{dx}$$

Integrals:

$$1. \int cu \, dx = c \int u \, dx \quad 2. \int (u+v) \, dx = \int u \, dx + \int v \, dx$$

$$3. \int x^n \, dx = \frac{1}{n+1} x^{n+1}, \quad n \neq -1 \quad 4. \int \frac{1}{x} \, dx = \ln|x|$$

$$5. \int e^x \, dx = e^x \quad 6. \int \frac{dx}{1+x^2} = \arctan x$$

$$7. \int u \frac{dv}{dx} \, dx = uv - \int v \frac{du}{dx} \, dx \quad 8. \int \sin x \, dx = -\cos x$$

$$9. \int \cos x \, dx = \sin x \quad 10. \int \tan x \, dx = -\ln|\cos x|$$

$$11. \int \cot x \, dx = \ln|\cos x| \quad 12. \int \sec x \, dx = \ln|\sec x + \tan x|$$

$$13. \int \csc x \, dx = \ln|\csc x + \cot x|$$

$$14. \int \arcsin \frac{x}{a} \, dx = \arcsin \frac{x}{a} + \sqrt{a^2 - x^2}, \quad a > 0$$

## Mathematical formulæ and facts

### Calculus Cont.

- 15.**  $\int \arccos \frac{x}{a} dx = \arccos \frac{x}{a} - \sqrt{a^2 - x^2}, a > 0$     **16.**  $\int \arctan \frac{x}{a} dx = x \arctan \frac{x}{a} - \frac{a}{2} \ln(a^2 + x^2), a > 0$
- 17.**  $\int \sin^2(ax) dx = \frac{1}{2a}(ax - \sin(ax) \cos(ax))$     **18.**  $\int \cos^2(ax) dx = \frac{1}{2a}(ax + \sin(ax) \cos(ax))$
- 19.**  $\int \sec^2 x dx = \tan x$     **20.**  $\int \csc^2 x dx = -\cot x$     **21.**  $\int \sin^n x dx = -\frac{\sin^{n-1} x \cos x}{n} + \frac{n-1}{n} \int \sin^{n-2} x dx$
- 22.**  $\int \cos^n x dx = \frac{\cos^{n-1} x \sin x}{n} + \frac{n-1}{n} \int \cos^{n-2} x dx$     **23.**  $\int \tan^n x dx = \frac{\tan^{n-1} x}{n-1} - \int \tan^{n-2} x dx, n \neq 1$
- 24.**  $\int \cot^n x dx = -\frac{\cot^{n-1} x}{n-1} - \int \cot^{n-2} x dx, n \neq 1$
- 25.**  $\int \sec^n x dx = \frac{\tan x \sec^{n-1} x}{n-1} + \frac{n-2}{n-1} \int \sec^{n-2} x dx, n \neq 1$
- 26.**  $\int \csc^n x dx = -\frac{\cot x \csc^{n-1} x}{n-1} + \frac{n-2}{n-1} \int \csc^{n-2} x dx, n \neq 1$     **27.**  $\int \sinh x dx = \cosh x$
- 28.**  $\int \cosh x dx = \sinh x$     **29.**  $\int \tanh x dx = \ln |\cosh x|$     **30.**  $\int \coth x dx = \ln |\sinh x|$
- 31.**  $\int \operatorname{sech} x dx = \arctan \sinh x$     **32.**  $\int \operatorname{csch} x dx = \ln \left| \tanh \frac{x}{2} \right|$     **33.**  $\int \sinh^2 x dx = \frac{1}{4} \sinh(2x) - \frac{1}{2} x$
- 34.**  $\int \cosh^2 x dx = \frac{1}{4} \sinh(2x) + \frac{1}{2} x$     **35.**  $\int \operatorname{sech}^2 x dx = \tanh x$
- 36.**  $\int \operatorname{arcsinh} \frac{x}{a} dx = x \operatorname{arcsinh} \frac{x}{a} - \sqrt{x^2 + a^2}, a > 0$
- 37.**  $\int \operatorname{arccosh} \frac{x}{a} dx = \begin{cases} x \operatorname{arccosh} \frac{x}{a} - \sqrt{x^2 + a^2}, & \text{if } \operatorname{arccosh} \frac{x}{a} > 0 \text{ and } a > 0 \\ x \operatorname{arccosh} \frac{x}{a} + \sqrt{x^2 + a^2}, & \text{if } \operatorname{arccosh} \frac{x}{a} < 0 \text{ and } a > 0 \end{cases}$
- 38.**  $\int \operatorname{arctanh} \frac{x}{a} dx = x \operatorname{arctanh} \frac{x}{a} + \frac{a}{2} \ln |a^2 - x^2|$     **39.**  $\int \frac{dx}{\sqrt{a^2 + x^2}} = \ln \left( x + \sqrt{a^2 + x^2} \right), a > 0$
- 40.**  $\int \frac{dx}{a^2 + x^2} = \frac{1}{a} \arctan \frac{x}{a}, a > 0$     **41.**  $\int \sqrt{a^2 - x^2} dx = \frac{x}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \arcsin \frac{x}{a}, a > 0$
- 42.**  $\int (a^2 - x^2)^{3/2} dx = \frac{x}{8} (5a^2 - 2x^2) \sqrt{a^2 - x^2} + \frac{3a^4}{8} \arcsin \frac{x}{a}, a > 0$     **43.**  $\int \frac{dx}{\sqrt{a^2 - x^2}} = \arcsin \frac{x}{a}, a > 0$
- 44.**  $\int \frac{dx}{a^2 - x^2} = \frac{1}{2a} \ln \left| \frac{a+x}{a-x} \right|$     **45.**  $\int \frac{dx}{(a^2 - x^2)^{3/2}} = \frac{x}{a^2 \sqrt{a^2 - x^2}}$
- 46.**  $\int \sqrt{a^2 \pm x^2} dx = \frac{x}{2} \sqrt{a^2 \pm x^2} \pm \frac{a^2}{2} \ln \left| x + \sqrt{a^2 \pm x^2} \right|$     **47.**  $\int \frac{dx}{\sqrt{x^2 - a^2}} = \ln \left| x + \sqrt{x^2 - a^2} \right|, a > 0$
- 48.**  $\int \frac{dx}{ax^2 + bx} = \frac{1}{a} \ln \left| \frac{x}{a+bx} \right|$     **49.**  $\int x \sqrt{a+bx} dx = \frac{2(3bx - 2a)(a+bx)^{3/2}}{15b^2}$
- 50.**  $\int \frac{\sqrt{a+bx}}{x} dx = 2\sqrt{a+bx} + a \int \frac{1}{x\sqrt{a+bx}} dx$     **51.**  $\int \frac{x}{\sqrt{a+bx}} dx = \frac{1}{\sqrt{2}} \ln \left| \frac{\sqrt{a+bx} - \sqrt{a}}{\sqrt{a+bx} + \sqrt{a}} \right|, a > 0$
- 52.**  $\int \frac{\sqrt{a^2 - x^2}}{x} dx = \sqrt{a^2 - x^2} - a \ln \left| \frac{a + \sqrt{a^2 - x^2}}{x} \right|$     **53.**  $\int x \sqrt{a^2 - x^2} dx = -\frac{1}{3} (a^2 - x^2)^{3/2}$
- 54.**  $\int x^2 \sqrt{a^2 - x^2} dx = \frac{x}{8} (2x^2 - a^2) \sqrt{a^2 - x^2} + \frac{a^4}{8} \arcsin \frac{x}{a}, a > 0$
- 55.**  $\int \frac{dx}{\sqrt{a^2 - x^2}} = -\frac{1}{a} \ln \left| \frac{a + \sqrt{a^2 - x^2}}{x} \right|$     **56.**  $\int \frac{x dx}{\sqrt{a^2 - x^2}} = -\sqrt{a^2 - x^2}$
- 57.**  $\int \frac{x^2 dx}{\sqrt{a^2 - x^2}} = -\frac{x}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \arcsin \frac{x}{a}, a > 0$
- 58.**  $\int \frac{\sqrt{a^2 + x^2}}{x} dx = \sqrt{a^2 + x^2} - a \ln \left| \frac{a + \sqrt{a^2 + x^2}}{x} \right|$     **59.**  $\int \frac{\sqrt{x^2 - a^2}}{x} dx = \sqrt{x^2 - a^2} - a \arccos \frac{a}{|x|}, a > 0$
- 60.**  $\int x \sqrt{x^2 \pm a^2} dx = \frac{1}{3} (x^2 \pm a^2)^{3/2}$     **61.**  $\int \frac{dx}{x \sqrt{x^2 + a^2}} = \frac{1}{a} \ln \left| \frac{x}{a + \sqrt{a^2 + x^2}} \right|$



## Mathematical formulæ and facts

### Calculus Cont.

$$62. \int \frac{dx}{x\sqrt{x^2 - a^2}} = \frac{1}{a} \arccos \frac{a}{|x|} \quad a > 0$$

$$63. \int \frac{dx}{x^2\sqrt{x^2 \pm a^2}} = \mp \frac{\sqrt{x^2 \pm a^2}}{a^2 x} \quad 64. \int \frac{x dx}{\sqrt{x^2 \pm a^2}} = \sqrt{x^2 \pm a^2}$$

$$65. \int \frac{\sqrt{x^2 \pm a^2}}{x^4} dx = \mp \frac{(x^2 + a^2)^{3/2}}{3a^2 x^3}$$

$$66. \int \frac{dx}{ax^2 + bx + c} = \begin{cases} \frac{1}{\sqrt{b^2 - 4ac}} \ln \left| \frac{2ax + b - \sqrt{b^2 - 4ac}}{2ax + b + \sqrt{b^2 - 4ac}} \right| & \text{if } b^2 > 4ac \\ \frac{2}{\sqrt{4ac - b^2}} \arctan \frac{2ax + b}{\sqrt{4ac - b^2}} & \text{if } b^2 < 4ac \end{cases}$$

$$67. \int \frac{dx}{\sqrt{ax^2 + bx + c}} = \begin{cases} \frac{1}{\sqrt{a}} \ln \left| 2ax + b + 2\sqrt{a}\sqrt{ax^2 + bx + c} \right| & \text{if } a > 0 \\ \frac{1}{\sqrt{-a}} \arcsin \frac{-2ax - b}{\sqrt{b^2 - 4ac}} & \text{if } a < 0 \end{cases}$$

$$68. \int \sqrt{ax^2 + bx + c} dx = \frac{2ax + b}{4a} \sqrt{ax^2 + bx + c} + \frac{4ax - b^2}{8a} \int \frac{dx}{\sqrt{ax^2 + bx + c}}$$

$$68. \int \frac{x dx}{\sqrt{ax^2 + bx + c}} = \frac{\sqrt{ax^2 + bx + c}}{a} - \frac{b}{2a} \int \frac{dx}{\sqrt{ax^2 + bx + c}}$$

$$69. \int \frac{dx}{x\sqrt{ax^2 + bx + c}} = \begin{cases} \frac{-1}{\sqrt{c}} \ln \left| \frac{2\sqrt{c}\sqrt{ax^2 + bx + c} + bx + 2c}{x} \right| & \text{if } c > 0 \\ \frac{1}{\sqrt{-c}} \arcsin \frac{bx + 2c}{|x|\sqrt{b^2 - 4ac}} & \text{if } c < 0 \end{cases}$$

$$70. \int x^3 \sqrt{x^2 + a^2} dx = \left(\frac{1}{3}x^2 - \frac{2}{15}a^2\right)(x^2 + a^2)^{3/2}$$

$$71. \int x^n \sin(ax) dx = -\frac{1}{a}x^n \cos(ax) + \frac{n}{a} \int x^{n-1} \cos(ax) dx$$

$$72. \int x^n \cos(ax) dx = \frac{1}{a}x^n \sin(ax) - \frac{n}{a} \int x^{n-1} \sin(ax) dx$$

$$73. \int x^n e^{ax} dx = \frac{x^n e^{ax}}{a} - \frac{n}{a} \int x^{n-1} e^{ax} dx$$

$$74. \int x^n \ln(ax) dx = x^{n+1} \left( \frac{\ln(ax)}{n+1} - \frac{1}{(n+1)^2} \right)$$

$$75. \int x^n (\ln ax)^m dx = \frac{x^{n+1}}{n+1} (\ln ax)^m - \frac{m}{n+1} \int x^n (\ln ax)^{m-1} dx$$

### Finite Calculus

*Difference, shift operators:*

$$\Delta f(x) = f(x+1) - f(x)$$

$$\mathbb{E}f(x) = f(x+1)$$

*Fundamental Theorem:*

$$f(x) = \Delta F(x) \Leftrightarrow \sum f(x)\delta x = F(x) + C$$

$$\sum_a^b f(x)\delta x = \sum_{i=a}^{b-1} f(i)$$

*Differences:*

$$\Delta(cu) = c\Delta u \quad \Delta(u+v) = \Delta u + \Delta v$$

$$\Delta(uv) = u\Delta v + \mathbb{E}v\Delta u$$

$$\Delta(x^n) = nx^{n-1} \quad \Delta(H_x) = x^{-1}$$

$$\Delta(2^x) = 2^x \quad \Delta(c^x) = (c-1)c^x$$

$$\Delta \binom{x}{m} = \binom{x}{m-1}$$

*Sums:*

$$\sum cu \delta x = c \sum u \delta x$$

$$\sum (u+v) \delta x = \sum u \delta x + \sum v \delta x$$

$$\sum u\Delta v \delta x = uv - \sum \mathbb{E}v\Delta u \delta x$$

$$\sum x^n \delta x = \frac{x^{n+1}}{n+1} \quad \sum x^{-1} \delta x = H_x$$

$$\sum c^x \delta x = \frac{c^x}{c-1} \quad \sum \binom{x}{m} \delta x = \binom{x}{m+1}$$

*Falling Factorial Powers:*

$$x^{\overline{n}} = x(x-1)\cdots(x-n+1), \quad n > 0$$

$$x^{\overline{0}} = 1 \quad x^{\overline{n}} = \frac{1}{(x+1)\cdots(x+|n|)}, \quad n < 0$$

$$x^{\overline{n+m}} = x^{\overline{m}}(x-m)^{\overline{n}}$$

*Rising Factorial Powers:*

$$x^{\overline{\overline{n}}} = x(x+1)\cdots(x+n-1), \quad n > 0$$

$$x^{\overline{\overline{0}}} = 1 \quad x^{\overline{\overline{n}}} = \frac{1}{(x-1)\cdots(x-|n|)}, \quad n < 0$$

$$x^{\overline{\overline{n+m}}} = x^{\overline{\overline{m}}}(x+m)^{\overline{\overline{n}}}$$

*Conversion:*

$$x^{\overline{n}} = (-1)^n (-x)^{\overline{\overline{n}}} = (x-n+1)^{\overline{\overline{n}}} = 1/(x+1)^{\overline{\overline{n}}}$$

$$x^{\overline{\overline{n}}} = (-1)^n (-x)^{\overline{n}} = (x+n-1)^{\overline{n}} = 1/(x-1)^{\overline{\overline{n}}}$$

$$x^{\overline{n}} = \sum_{k=1}^n \begin{Bmatrix} n \\ k \end{Bmatrix} x^{\overline{k}} = \sum_{k=1}^n \begin{Bmatrix} n \\ k \end{Bmatrix} (-1)^{n-k} x^{\overline{\overline{k}}}$$

$$x^{\overline{\overline{n}}} = \sum_{k=1}^n \begin{bmatrix} n \\ k \end{bmatrix} (-1)^{n-k} x^k$$

$$x^{\overline{\overline{n}}} = \sum_{k=1}^n \begin{bmatrix} n \\ k \end{bmatrix} x^k$$

$$\begin{aligned} x^1 &= x^1 & &= x^{\overline{1}} \\ x^2 &= x^2 + x^1 & &= x^{\overline{2}} - x^{\overline{1}} \\ x^3 &= x^3 + 3x^2 + x^1 & &= x^{\overline{3}} - 3x^{\overline{2}} + x^{\overline{1}} \\ x^4 &= x^4 + 6x^3 + 7x^2 + x^1 & &= x^{\overline{4}} - 6x^{\overline{3}} + 7x^{\overline{2}} - x^{\overline{1}} \\ x^5 &= x^5 + 15x^4 + 25x^3 + 10x^2 + x^1 & &= x^{\overline{5}} - 15x^{\overline{4}} + 25x^{\overline{3}} - 10x^{\overline{2}} + x^{\overline{1}} \end{aligned}$$

$$\begin{aligned} x^{\overline{1}} &= x^1 & x^{\overline{\overline{1}}} &= x^1 \\ x^{\overline{2}} &= x^2 + x^1 & x^{\overline{\overline{2}}} &= x^2 - x^1 \\ x^{\overline{3}} &= x^3 + 3x^2 + 2x^1 & x^{\overline{\overline{3}}} &= x^3 - 3x^2 + 2x^1 \\ x^{\overline{4}} &= x^4 + 6x^3 + 11x^2 + 6x^1 & x^{\overline{\overline{4}}} &= x^4 - 6x^3 + 11x^2 - 6x^1 \\ x^{\overline{5}} &= x^5 + 10x^4 + 35x^3 + 50x^2 + 24x^1 & x^{\overline{\overline{5}}} &= x^5 - 10x^4 + 35x^3 - 50x^2 + 24x^1 \end{aligned}$$

Aus dem Paradies, das Cantor uns geschaffen, soll uns niemand vertreiben können.

— David Hilbert

*From the paradise, that Cantor created for us, no-one shall be able to expel us.*

# Mathematical formulæ and facts

## Series

*Taylor's series centered at a:*

$$f(x) = f(a) + (x - a)f'(a) + \frac{(x-a)^2}{2}f''(a) + \dots = \sum_{i=0}^{\infty} \frac{(x-a)^i}{i!} f^{(i)}(a)$$

*Expansions:*

$$\begin{aligned} \frac{1}{1-x} &= 1 + x + x^2 + x^3 + x^4 + \dots = \sum_{i=0}^{\infty} x^i \\ \frac{1}{1-cx} &= 1 + cx + c^2x^2 + c^3x^3 + \dots = \sum_{i=0}^{\infty} c^i x^i \\ \frac{1}{1-x^n} &= 1 + x^n + x^{2n} + x^{3n} + \dots = \sum_{i=0}^{\infty} x^{ni} \\ \frac{x}{(1-x)^2} &= x + 2x^2 + 3x^3 + 4x^4 + \dots = \sum_{i=0}^{\infty} ix^i \\ \sum_{k=0}^n \binom{n}{k} \frac{k!z^k}{(1-z)^{k+1}} &= x + 2^n x^2 + 3^n x^3 + 4^n x^4 + \dots = \sum_{i=0}^{\infty} i^n x^i \\ e^x &= 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \dots = \sum_{i=0}^{\infty} \frac{x^i}{i!} \\ \ln(1+x) &= x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 - \dots = \sum_{i=1}^{\infty} (-1)^{i+1} \frac{x^i}{i} \\ \ln \frac{1}{1-x} &= x + \frac{1}{2}x^2 + \frac{1}{3}x^3 + \frac{1}{4}x^4 + \dots = \sum_{i=1}^{\infty} \frac{x^i}{i} \\ \sin x &= x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \dots = \sum_{i=0}^{\infty} (-1)^i \frac{x^{2i+1}}{(2i+1)!} \\ \cos x &= 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \dots = \sum_{i=0}^{\infty} (-1)^i \frac{x^{2i}}{(2i)!} \\ \tan^{-1} x &= x - \frac{1}{3}x^3 + \frac{1}{5}x^5 - \frac{1}{7}x^7 + \dots = \sum_{i=0}^{\infty} (-1)^i \frac{x^{2i+1}}{2i+1} \\ (1+x)^n &= 1 + nx + \frac{n(n-1)}{2}x^2 + \dots = \sum_{i=0}^{\infty} \binom{n}{i} x^i \\ \frac{1}{(1-x)^{n+1}} &= 1 + (n+1)x + \binom{n+2}{2}x^2 + \dots = \sum_{i=0}^{\infty} \binom{i+n}{i} x^i \\ \frac{x}{e^x-1} &= 1 - \frac{1}{2}x + \frac{1}{12}x^2 - \frac{1}{720}x^4 + \dots = \sum_{i=0}^{\infty} \frac{B_i x^i}{i!} \\ \frac{1}{2x}(1 - \sqrt{1-4x}) &= 1 + x + 2x^2 + 5x^3 + \dots = \sum_{i=0}^{\infty} \frac{1}{i+1} \binom{2i}{i} x^i \\ \frac{1}{\sqrt{1-4x}} &= 1 + 2x + 6x^2 + 20x^3 + \dots = \sum_{i=0}^{\infty} \binom{2i}{i} x^i \\ \frac{1}{\sqrt{1-4x}} \left( \frac{1-\sqrt{1-4x}}{2x} \right)^n &= 1 + (2+n)x + \binom{4+n}{2}x^2 + \dots = \sum_{i=0}^{\infty} \binom{2i+n}{i} x^i \\ \frac{1}{1-x} \ln \frac{1}{1-x} &= x + \frac{3}{2}x^2 + \frac{11}{6}x^3 + \frac{25}{12}x^4 + \dots = \sum_{i=1}^{\infty} H_i x^i \\ \frac{1}{2} \left( \ln \frac{1}{1-x} \right)^2 &= \frac{1}{2}x^2 + \frac{3}{4}x^3 + \frac{11}{24}x^4 + \dots = \sum_{i=2}^{\infty} \frac{H_{i-1} x^i}{i} \\ \frac{x}{1-x-x^2} &= x + x^2 + 2x^3 + 3x^4 + \dots = \sum_{i=0}^{\infty} F_i x^i \\ \frac{F_n x}{1-(F_{n-1}+F_{n+1})x-(-1)^n x^2} &= F_n x + F_{2n} x^2 + F_{3n} x^3 + \dots = \sum_{i=0}^{\infty} F_{ni} x^i. \end{aligned}$$

*Ordinary power series:*

$$A(x) = \sum_{i=0}^{\infty} a_i x^i$$

*Exponential power series:*

$$A(x) = \sum_{i=0}^{\infty} a_i \frac{x^i}{i!}$$

*Dirichlet power series:*  $A(x) = \sum_{i=1}^{\infty} \frac{a_i}{i^x}$

*Binomial theorem:*

$$(x+y)^n = \sum_{k=0}^n \binom{n}{k} x^{n-k} y^k$$

*Difference of like powers:*

$$x^n - y^n = (x-y) \sum_{k=0}^{n-1} x^{n-1-k} y^k$$

*For ordinary power series:*

$$\alpha A(x) + \beta B(x) = \sum_{i=0}^{\infty} (\alpha a_i + \beta b_i) x^i$$

$$x^k A(x) = \sum_{i=k}^{\infty} a_{i-k} x^i$$

$$\frac{A(x) - \sum_{i=0}^{k-1} a_i x^i}{x^k} = \sum_{i=0}^{\infty} a_{i+k} x^i$$

$$A(cx) = \sum_{i=0}^{\infty} c^i a_i x^i$$

$$A'(x) = \sum_{i=0}^{\infty} (i+1) a_{i+1} x^i$$

$$xA'(x) = \sum_{i=1}^{\infty} i a_i x^i$$

$$\int A(x) dx = \sum_{i=1}^{\infty} \frac{a_{i-1}}{i} x^i$$

$$\frac{A(x)+A(-x)}{2} = \sum_{i=0}^{\infty} a_{2i} x^{2i}$$

$$\frac{A(x)-A(-x)}{2} = \sum_{i=0}^{\infty} a_{2i+1} x^{2i+1}$$

*Summation:*

$$\text{If } b_i = \sum_{j=0}^i a_j \text{ then } B(x) = \frac{1}{1-x} A(x)$$

*Convolution:*

$$A(x)B(x) = \sum_{i=0}^{\infty} \left( \sum_{j=0}^i a_j b_{i-j} \right) x^i$$

Die ganzen Zahlen hat der liebe Gott gemacht, alles andere ist Menschenwerk.

— Leopold Kronecker

*God made the natural numbers; all the rest is the work of man.*

# Mathematical formulæ and facts

## Series

Expansions:

$$\frac{1}{(1-x)^{n+1}} \ln \frac{1}{1-x} = \sum_{i=0}^{\infty} (H_{n+i} - H_n) \binom{n+i}{i} x^i$$

$$x^{\overline{n}} = \sum_{i=0}^{\infty} \binom{n}{i} x^i$$

$$\left( \ln \frac{1}{1-x} \right)^n = \sum_{i=0}^{\infty} \binom{n}{i} \frac{n! x^i}{i!}$$

$$\tan x = \sum_{i=1}^{\infty} (-1)^{i-1} \frac{2^{2i} (2^{2i}-1) B_{2i} x^{2i-1}}{(2i)!}$$

$$\frac{1}{\zeta(x)} = \sum_{i=1}^{\infty} \frac{\mu(i)}{i^x}$$

$$\zeta(x) = \prod_p \frac{1}{1-p^{-x}}$$

$$\zeta^2(x) = \sum_{i=1}^{\infty} \frac{d(i)}{x^i}$$

where  $d(n) = \sum_{d|n} 1$

$$\zeta(x)\zeta(x-1) = \sum_{i=1}^{\infty} \frac{S(i)}{x^i}$$

where  $S(n) = \sum_{d|n} d$

$$\zeta(2n) = \frac{2^{2n-1} |B_{2n}| \pi^{2n}}{(2n)!}, \quad n \in \mathbb{N}$$

$$\frac{x}{\sin x} = \sum_{i=0}^{\infty} (-1)^{i-1} \frac{(4^i-2) B_{2i} x^{2i}}{(2i)!}$$

$$\left( \frac{1-\sqrt{1-4x}}{2x} \right)^n = \sum_{i=0}^{\infty} \frac{n(2i+n-1)!}{i!(n+i)!} x^i$$

$$e^x \sin x = \sum_{i=1}^{\infty} \frac{2^{i/2} \sin \frac{i\pi}{4}}{i!} x^i$$

$$\frac{\sqrt{1-\sqrt{1-x}}}{x} = \sum_{i=0}^{\infty} \frac{(4i)!}{16^i \sqrt{2} (2i)! (2i+1)!} x^i$$

$$\left( \frac{\arcsin x}{x} \right)^2 = \sum_{i=0}^{\infty} \frac{4^i i!^2}{(i+1)(2i+1)!} x^{2i}$$

$$\left( \frac{1}{x} \right)^{\overline{-n}} = \sum_{i=0}^{\infty} \left\{ \begin{matrix} i \\ n \end{matrix} \right\} x^i$$

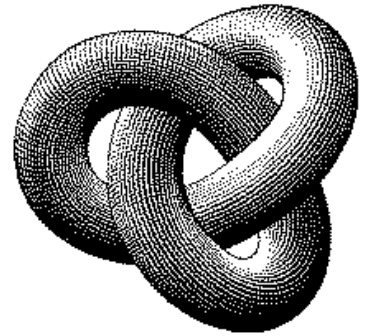
$$(e^x - 1)^n = \sum_{i=0}^{\infty} \left\{ \begin{matrix} i \\ n \end{matrix} \right\} \frac{n! x^i}{i!}$$

$$x \cot x = \sum_{i=0}^{\infty} \frac{(-4)^i B_{2i} x^{2i}}{(2i)!}$$

$$\zeta(x) = \sum_{i=1}^{\infty} \frac{1}{i^x}$$

$$\frac{\zeta(x-1)}{\zeta(x)} = \sum_{i=1}^{\infty} \frac{\phi(i)}{i^x}$$

## Escher's Knot



## Stieltjes Integration

If  $G$  is continuous in the interval  $[a, b]$  and  $F$  is nondecreasing then

$$\int_a^b G(x) dF(x)$$

exists.

If  $a \leq b \leq c$  then

$$\int_a^c G(x) dF(x) = \int_a^b G(x) dF(x) + \int_b^c G(x) dF(x)$$

If the integrals involved exist

$$\int_a^b (G(x) + H(x)) dF(x) = \int_a^b G(x) dF(x) + \int_a^b H(x) dF(x)$$

$$\int_a^b G(x) d(F(x) + H(x)) = \int_a^b G(x) dF(x) + \int_a^b G(x) dH(x)$$

$$\int_a^b c \cdot G(x) dF(x) = \int_a^b G(x) d(c \cdot F(x)) = c \int_a^b G(x) dF(x)$$

$$\int_a^b G(x) dF(x) = G(b)F(b) - G(a)F(a) - \int_a^b F(x) dG(x)$$

If the integrals involved exist, and  $F$  possesses a derivative  $F'$  at every point in  $[a, b]$  then

$$\int_a^b G(x) dF(x) = \int_a^b G(x) F'(x) dx$$

## Cramer's rule

If we have equations:

$$a_{1,1}x_1 + a_{1,2}x_2 \quad \dots \quad + a_{1,n}x_n = b_1$$

$$a_{2,1}x_1 + a_{2,2}x_2 \quad \dots \quad + a_{2,n}x_n = b_2$$

⋮

$$a_{n,1}x_1 + a_{n,2}x_2 \quad \dots \quad + a_{n,n}x_n = b_n$$

Let  $A = (a_{i,j})$  and  $B$  be the column matrix  $(b_i)$ . Then there is a unique solution iff  $\det A \neq 0$ . Let  $A_i$  be  $A$  with column  $i$  replaced by  $B$ . Then

$$x_i = \frac{\det A_i}{\det A}$$

## The Fibonacci numbers

*The Fibonacci number system:*

Every integer  $n$  has a unique representation

$$n = F_{k_1} + F_{k_2} + \dots + F_{k_m}$$

where  $k_i \geq k_{i+1} + 2$  for all  $i$ ,  $1 \leq i < m$  and  $k_m \geq 2$ .

*The first Fibonacci numbers:*

1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, ...

*Additive rule:*

$$F_{n+k} = F_k F_{n+1} + F_{k-1} F_n$$

$$F_{2n} = F_n F_{n+1} + F_{n-1} F_n$$

*Definitions:*

$$F_0 = F_1 = 1$$

$$F_i = F_{i-1} + F_{i-2}$$

$$F_{-i} = (-1)^{i-1}$$

$$\phi = \frac{1+\sqrt{5}}{2}, \quad \hat{\phi} = \frac{1-\sqrt{5}}{2} = 1 - \phi$$

$$F_i = \frac{1}{\sqrt{5}} (\phi^i - \hat{\phi}^i)$$

*Cassini's identity for  $i > 0$ :*

$$F_{i+1}F_{i-1} - F_i^2 = (-1)^i$$

*Calculation by matrices:*

$$\begin{pmatrix} F_{n-2} & F_{n-1} \\ F_{n-1} & F_n \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}^n$$

Improvement makes strait roads, but the crooked roads without Improvement, are roads of Genius.

— William Blake (The Marriage of Heaven and Hell)

## The magic square

00	47	18	76	29	93	85	34	61	52
86	11	57	28	70	39	94	45	02	63
95	80	22	67	38	71	49	56	13	04
59	96	81	33	07	48	72	60	24	15
73	69	90	82	44	17	58	01	35	26
68	74	09	91	83	55	27	12	46	30
37	08	75	19	92	84	66	23	50	41
14	25	36	40	51	62	03	77	88	99
21	32	43	54	65	06	10	89	97	78
42	53	64	05	16	20	31	98	79	87