

Part 1 : Number Systems

Binaries to Decimal

$$b_n b_{n-1} \dots b_2 b_1 b_0$$

=

$$(b_n \times 2^n) + (b_{n-1} \times 2^{n-1}) + \dots + (b_1 \times 2) + b_0$$

Decimal to Binaries

repeatedly $\div 2$ and get remainders
 $r_0, r_1, r_2 \dots$

$$\text{Binaries} = r_n r_{n-1} \dots r_2 r_1 r_0$$

Conversion Algorithm

- let $b > 1 \in \mathbb{Z}$ be the new base
- divide repeatedly by b , converting remainders to digits in base b . $(r_1, r_2, r_3, \dots, r_n)$
- base b representation is:

~~Binaries~~ $r_n r_{n-1} \dots r_2 r_1 r_0$

Given any integers $a, b \in \mathbb{Z}$
s.t. $b \neq 0$, there are unique
integers $q, r \in \mathbb{Z}$ s.t.
 $a = qb + r$ and $0 \leq r < |b|$

The GCD of 2 ints
 m and n in \mathbb{N} is denoted
by $\text{GCD}(m, n)$.

Euclidean Algorithm

INPUT: $m, n \in \mathbb{Z}$ s.t. $0 \leq m < n$

OUTPUT: $\text{GCD}(m, n)$

Algorithm:

Let $r_1 = m$ and $r_0 = n$

Repeat for each $i = 1, 2, \dots$

IF $r_i = 0$, output r_{i-1} + Halt

Otherwise, divide r_{i-1} by
 r_i and let r_{i+1}
be the remainder

Congruence

We say 2 ints (a and b)
are congruent modula. $n > 1$

$a \equiv b \pmod{n}$ or $a \stackrel{n}{\equiv} b$

if $a - b$ is an integer
multiple of n
i.e. $a \equiv b \pmod{n}$

Part I : Number Systems Continued

Computer representation of ints

An Int x is represented as $x \bmod 2^N$ in binary

x	$x \bmod 2^3$	bin	x	$x \bmod 2^3$	bin
0	0	000	4	4	100
1	1	001	3	5	101
2	2	010	2	6	110
3	3	011	1	7	111

Real Numbers

Can be thought of as corresponding to points on an infinite straight line.



Rational numbers

- Subsets of IR
- A rational number has the form $\frac{m}{n}$ where $m, n \in \mathbb{Z} \text{ and } n \neq 0$



Algebraic Axioms

1. Commutativity: $x+s = s+x$ & $x \cdot s = s \cdot x$
2. Associativity: $x+(s+z) = (x+s)+z$ & $x \cdot (s \cdot z) = (x \cdot s) \cdot z$
3. Distributivity: $x \cdot (s+z) = x \cdot s + x \cdot z$
4. additive identity: 0
5. multiplicative identity: 1
6. (4) & (5) are distinct: $1 \neq 0$
7. Every element has additive inverse: $-x$
8. Every non-zero element has a multiplicative inverse
 $\frac{1}{x}$ st. $x \neq 0$.

Ordering Axioms

9. Transitivity of ordering

if $x < s$ and $s < z$ then $x < z$

10. trichotomy law

Exactly 1 is true: $x < s$, $x > s$, $x = s$

11. preservation of ordering under addition

If $x < s$ then $x+z < s+z$

12. preservation of ordering under multiplication

If $0 < z$ and $x < s$ then $zx < sz$

Part I: Number Systems (Contd.)

Completeness axiom.

13. Every non-empty subset that is bounded above has a least upper bound

Modulus

$|x|$ of a real number is defined as:

$$|x| = \begin{cases} x & \text{if } x \geq 0 \\ -x & \text{if } x < 0 \end{cases}$$

Complex numbers

$$a+bi \quad a, b \in \mathbb{R}$$

Complex Conjugate

$$\text{conj}(a+bi) = a-bi$$

$\text{Re}(z)$

$$= (z + \bar{z})/2$$

$\text{Im}(z)$

$$= (z - \bar{z})/2i$$

Complex modulus

$$|z| = \sqrt{a^2 + b^2}$$

Polar Representation

Let $z = x+yi$, we now represent z in polar coordinates

$$z = x+yi = r(\cos\theta + i\sin\theta)$$

Polar to Complex translation

$$x = r\cos\theta, \quad y = r\sin\theta$$

$$r = \sqrt{x^2 + y^2}, \quad \tan\theta = \frac{y}{x}$$

De Moivre's theorem

For any integer n ,

$$(\cos\theta + i\sin\theta)^n = \cos n\theta + i\sin n\theta$$

Fundamental theorem of algebra

$$f(x) = a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0$$

has n roots: $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$

$$f(x) = a_n(x-\lambda_1)(x-\lambda_2)\dots(x-\lambda_n)$$

Vectors

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Vectors:

$$\mathbb{R}^n = \{(x_1, x_2, \dots, x_n) | x_1, x_2, \dots, x_n \in \mathbb{R}\}$$

$$a+b = (a_1+b_1, a_2+b_2, \dots)$$

$$\lambda a = (\lambda a_1, \lambda a_2, \dots)$$

$$|a| = \sqrt{a_1^2 + a_2^2 + \dots}$$

$$a \cdot b = a_1 b_1 + a_2 b_2 + \dots$$

Scalar product

$$a \cdot b = a_1 b_1 + a_2 b_2 + \dots = |a||b|\cos\theta$$

Span

If $U = \{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m\}$ is a finite set of vectors in \mathbb{R}^n
then the Span of U is the set of all linear combinations of $\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m$

$$\text{Span } U = \alpha_1 \underline{u}_1 + \alpha_2 \underline{u}_2 + \dots + \alpha_m \underline{u}_m$$

$$\alpha_1, \alpha_2, \dots, \alpha_m \in \mathbb{R}$$

Linear dependence

A set $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m\}$ of vectors in \mathbb{R}^n is linearly dependent if there are numbers $\alpha_1, \alpha_2, \dots, \alpha_m$, not all zero s.t.

$$\alpha_1 \underline{u}_1 + \alpha_2 \underline{u}_2 + \dots + \alpha_m \underline{u}_m = \underline{0}$$

Basis

Given SubSpace S of \mathbb{R}^n , a set of vectors is called a basis of S if it is a linearly independent set that spans S .

Theorem: If the set $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m\}$ spans S , a subspace of \mathbb{R}^n , then any linearly independent subset of S contains at most M vectors

distance between 2 vectors

$$|a - b|$$

Unit Vector and Zero vector

$$|a| = 1 \quad \underline{0} = (0, 0, 0, \dots)$$

orthogonal / perpendicular

$$\text{iff } a \cdot b = 0$$

Linear combination

Given vectors $\underline{u}_1, \underline{u}_2, \underline{u}_3, \dots, \underline{u}_m \in \mathbb{R}^n$ and reals $\alpha_1, \alpha_2, \dots, \alpha_m \in \mathbb{R}$ ans vector of form

$$\alpha_1 \underline{u}_1 + \alpha_2 \underline{u}_2 + \dots + \alpha_m \underline{u}_m$$

is a linear combination of the given vectors

Subspaces

A Subspace of \mathbb{R}^n is a nonempty subset S of \mathbb{R}^n with the following properties.

$$1. \underline{u}, \underline{v} \in S \Rightarrow \underline{u} + \underline{v} \in S$$

$$2. \underline{u} \in S, \lambda \in \mathbb{R} \Rightarrow \lambda \underline{u} \in S$$

Linear independence

A set $\{\underline{u}_1, \underline{u}_2, \dots, \underline{u}_m\}$ of vectors in \mathbb{R}^n is linearly independent if

$$\alpha_1 \underline{u}_1 + \alpha_2 \underline{u}_2 + \dots + \alpha_m \underline{u}_m = \underline{0} \Rightarrow$$

$$\Rightarrow \alpha_i = 0 \quad \forall i \in \{1, M\}$$

Dimension

dimension of a SubSpace of \mathbb{R}^n is the number of vectors in the basis for the SubSpace.

Constructing basis

remove vectors from SubSpace if they are a linear combination of other SubSpaces. This creates basis.

Matrices

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Matrix addition

$A+B$, simply sum each element to the other corresponding element.

Both matrices must have the same order

Multiplying matrices

order: $\text{N} \times \text{M} \cdot \text{M} \times \text{K}$

- must match

- order of resulting matrix

$$\text{e.g. } \begin{pmatrix} a & b & c \\ d & e & f \end{pmatrix} \times \begin{pmatrix} g \\ h \\ i \end{pmatrix} = \begin{pmatrix} ag + bh + ci \\ dg + eh + fi \end{pmatrix}$$

Properties of Matrix mult.

$$1. (AB)C = A(BC)$$

$$2a. A(B+C) = AB+AC$$

$$2b. (A+B)C = AC+BC$$

$$3. IA = A = AI$$

$$4. OA = O = AO$$

$$5a. A^p A^q = A^{p+q} = A^q A^p$$

$$5b. (A^p)^q = A^{pq}$$

Matrices & linear equations

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots \quad \vdots \quad \vdots \quad \vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

$$\Rightarrow A = [a_{ij}]_{M \times N} \quad \underline{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad \underline{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

$$Ax = b$$

Properties of Addition and

Scalar multiplication

$$1. A + (B+C) = (A+B) + C$$

$$2. A + 0 = A = 0 + A$$

$$3. A + (-A) = 0 = (-A) + A$$

$$4. A + B = B + A$$

$$5. (\lambda + \mu)A = \lambda A + \mu A$$

$$6. \lambda(A+B) = \lambda A + \lambda B$$

$$7. \lambda(\mu A) = (\lambda\mu)A$$

Diagonal Matrices

MUST be square matrix.

only \ diagonal has non zero values

e.g. identity matrix

Transpose

If $A = [a_{ij}]_{m \times n}$ then $A^T = [a'_{ij}]_{n \times m}$
where $a'_{ij} = a_{ji}$

Properties

$$1. (A^T)^T = A \quad 2. (A+B)^T = A^T + B^T$$

$$3. (\lambda A)^T = \lambda A^T \quad 4. (AB)^T = B^T A^T$$

Matrix inverse

B is inverse of A iff.

$$AB = I = BA$$

Not all matrices have an inverse

Elementary row operations & inverse

If a sequence of elementary row operation turns A to I

then the same operations on I gives you A^{-1}

Inverse to solve linear equations

$$Ax = b \Rightarrow A^{-1}Ax = A^{-1}b \Rightarrow$$

$$\Rightarrow Ix = A^{-1}b \Rightarrow x = A^{-1}b$$

Matrices 2

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Cofactors

Given a matrix X

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$$

To get cofactor A_{11} remove row a_{12} and a_{21} , find determinant of resulting matrix

~~and multiply by -1 .~~

Do this for all A_{ij} then Apples Matrix this matrix

$$\begin{bmatrix} + & - & + & \dots \\ - & + & - & \dots \\ + & - & + & \dots \\ \vdots & \vdots & \vdots & \dots \end{bmatrix}$$

Linear transformation

A function $T: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is a linear transformation if

$$T(\underline{u} + \underline{v}) = T(\underline{u}) + T(\underline{v})$$

$$T(\lambda \underline{u}) = \lambda T(\underline{u})$$

$\forall \underline{u}, \underline{v} \in \mathbb{R}^m$ and $\lambda \in \mathbb{R}$

Characteristic equation

$$|A - \lambda I| = 0$$

Eigenvalues and Eigenvectors

Use characteristic equation

to find eigenvalues

then use equation:

$$A\underline{x} = \lambda \underline{x}$$

to find eigenvector \underline{x} that

corresponds to eigenvalue λ

λ

Determinant

determinant of $n \times n$ matrix

$$A = [a_{ij}] \text{ is}$$

$$|A| = a_{11}A_{11} + a_{12}A_{12} + \dots + a_{1n}A_{1n}$$

where A_{ij} is the i,j^{th} cofactor of A .

Determinant and inverse

A square matrix is invertible iff its determinant is non-zero

$$A^{-1} = \frac{1}{|A|} \text{adj}(A)$$

Adjoint ($\text{adj}(A)$)

Transpose of its matrix of cofactors

Every matrix defines a linear transformation.

Suppose T is a matrix ~~transformation~~ transformation s.t. $T(\underline{x}) = A\underline{x}$ then:

$$\begin{aligned} T(c\underline{u} + d\underline{v}) &= A(c\underline{u} + d\underline{v}) \\ &= A(c\underline{u}) + A(d\underline{v}) \\ &= cA\underline{u} + dA\underline{v} \\ &= cT(\underline{u}) + dT(\underline{v}) \end{aligned}$$

\therefore linear transformation

Diagonalising a matrix

Let A have eigen vectors

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ and eigenvalues

$\lambda_1, \lambda_2, \dots, \lambda_n$ and have a

matrix V have column vectors

$\underline{v}_1, \underline{v}_2, \dots, \underline{v}_n$ then

$$V^{-1}DV = A \text{ where } D = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)$$

Sequences and Series - CS 131

Sequence

Infinite list of numbers

Combination Rules for Convergent Sequences

Sum rule:

$$a_n + b_n \rightarrow \alpha + \beta$$

Scalar multiple rule:

$$\lambda a_n \rightarrow \lambda \alpha$$

Product rule

$$a_n b_n \rightarrow \alpha \beta$$

reciprocal rule

$$\frac{1}{a_n} \rightarrow \frac{1}{\alpha}$$

quotient rule

$$\frac{b_n}{a_n} \rightarrow \beta/\alpha$$

'hybrid' rule

$$\frac{b_n c_n}{a_n} \rightarrow \beta \gamma / \alpha$$

Basic convergent sequences

$$\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0 \quad \text{for any } p > 0$$

$$\lim_{n \rightarrow \infty} c^n = 0 \quad \text{for any } c \text{ where } |c| < 1$$

$$\lim_{n \rightarrow \infty} c^n = 1 \quad \text{for any } c > 0$$

$$\lim_{n \rightarrow \infty} n^p c^n = 0 \quad \text{for } p > 0 \text{ and } |c| < 1$$

$$\lim_{n \rightarrow \infty} \frac{c^n}{n!} = 0 \quad \text{for any } c \in \mathbb{R}$$

$$\lim_{n \rightarrow \infty} \left(1 + \frac{c}{n}\right)^n = e^c \quad \text{for any } c \in \mathbb{R}$$

non-homogeneous

1. Find general solution $h_n \rightarrow$

2. Find particular solution P_n

3. $x_n = h_n + P_n$

Limit of a sequence

A Sequence (a_n) of real numbers is said to converge to a limit $\ell \in \mathbb{R}$ if for every $\epsilon > 0$ there is an integer N with $|a_n - \ell| < \epsilon \forall n > N$.

Basic Properties of Convergent Sequences

1. A convergent sequence has a unique limit

2. If $a_n \rightarrow \ell$, then every subsequence of (a_n) also converges to ℓ .

3. If $a_n \rightarrow \ell$ then $|a_n| \rightarrow |\ell|$

4. SQUEEZE RULE

If $a_n \rightarrow \ell$ and $b_n \rightarrow \ell$ and $a_n \leq c_n \leq b_n$ then $c_n \rightarrow \ell$

5. A convergent sequence (a_n) is bounded, i.e., there exists a $B > 0$ with $-B \leq a_n \leq B \forall n$.

6. Any increasing sequence bounded above or decreasing sequence bounded below converges.

Solving homogeneous recurrences

$$x_n + a x_{n-1} + b x_{n-2} = 0$$

Let λ_1, λ_2 be solutions to $\lambda^2 + a\lambda + b = 0$.

$$\text{if } \lambda_1 \neq \lambda_2 \quad A\lambda_1^n + B\lambda_2^n$$

$$\text{else} \quad A\lambda_1^n + Bn\lambda_1^n$$

Sequences and Series 2 - CS131

Series

A Series is summing together a sequence

$$S_n = \sum_{n=0}^{\infty} a_n$$

Comparison Test

Suppose $0 \leq a_n \leq b_n$ for every n . Then:

1. If $\sum b_n$ converges then so does $\sum a_n$
2. If $\sum a_n$ diverges then $\sum b_n$ diverges.

Ratio Test

$$\text{If } |a_{n+1}/a_n| \rightarrow L \text{ then}$$

1. If $0 < L < 1$ then $\sum a_n$ converges
2. If $L > 1$ then $\sum a_n$ diverges
3. If $L = 0$ the test is inconclusive

BASIC DIVERGENT SERIES

$$\sum_{n=0}^{\infty} \frac{1}{n^k} \text{ diverges for any } k \leq 1$$

Power Series

$$\sum a_n x^n$$

General Binomial Theorem

For any rational q and

$x \in (-1, 1)$ then

$$(1+x)^q = \sum_{n=0}^{\infty} \binom{q}{n} x^n$$

Where

$$\binom{q}{n} = \frac{q(q-1)\dots(q-(n-1))}{n!}$$

BASIC PROPERTIES OF CONVERGENT SERIES

Sum Rule

If $\sum a_n$ converges to S and $\sum b_n$ converges to T then, $\sum (a_n + b_n)$ converges to $S + T$.

Multiplication rule

If $\sum a_n$ converges to S and ~~$\sum b_n$ converges to T~~ $a \in \mathbb{R}$ then $\sum a_n \rightarrow aS$.

SEQUENCE OF A CONVERGENT SERIES

If $\sum a_n \rightarrow S$ then $a_n \rightarrow 0$.

Modulus rule

If ~~$\sum |a_n|$ converges~~ then $\sum a_n$ converges

BASIC CONVERGENT SERIES

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r} \text{ converges for any } r \text{ with } |r| < 1$$

$$\sum_{n=0}^{\infty} \frac{1}{n^k} \text{ converges for any } k > 1$$

$$\sum_{n=0}^{\infty} n^h r^n \text{ converges for } h > 0 \text{ and } |r| < 1$$

$$\sum_{n=0}^{\infty} \frac{c^n}{n!} = e^c \text{ for any } c \in \mathbb{R}$$

RADIUS OF CONVERGENCE

The radius of convergence of a power series $\sum a_n x^n$ is

the number $R > 0$ s.t. the

series converges whenever

$|x| < R$ and diverges whenever $|x| > R$

Calculus - CS131

Combination rules for limits

If $\lim_{x \rightarrow a} f(x) = l$ and $\lim_{x \rightarrow a} g(x) = m$ then

Sum rule

$$\lim_{x \rightarrow a} (f(x) + g(x)) = l + m$$

Multiple rule

$$\lim_{x \rightarrow a} \lambda f(x) = \lambda l \quad (\lambda \in \mathbb{R})$$

Product rule

$$\lim_{x \rightarrow a} f(x)g(x) = lm$$

Quotient rule

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = l/m$$

Squeeze rule

If $f(x) \leq g(x) \leq h(x)$ for $x \neq a$

$$\lim_{x \rightarrow a} f(x) = l \text{ and } \lim_{x \rightarrow a} h(x) = l \\ \text{then } \lim_{x \rightarrow a} g(x) = l$$

Differentiation

f' = derivative of f .

$$\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = f'$$

$$\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$$

Combination rules for derivatives

If f and g are differentiable

Sum rule

$$(f+g)' = f' + g'$$

Multiple rule

$$(\lambda f)' = \lambda f'$$

Product rule

$$(fg)' = fg' + f'g$$

Continuous function

Let $f: D \rightarrow \mathbb{R}$ be a function defined on some subset D of \mathbb{R} .

We say f is continuous at a point $a \in D$ if $\lim_{x \rightarrow a} f(x)$ exists and $= f(a)$.

We say f is continuous if it is continuous at $a, \forall a \in D$.

Intermediate value theorem

If $f: [a, b] \rightarrow \mathbb{R}$ is a continuous function, and $f(a)$ and $f(b)$ have opposite signs then $f(c) = 0$ for some $c \in (a, b)$.

Minimum/maximum point

Minimum of $f: [a, b] \rightarrow \mathbb{R}$ is a point $m \in [a, b]$ with $f(x) \geq f(m) \forall x \in [a, b]$

Maximum of $f: [a, b] \rightarrow \mathbb{R}$ is a point $m \in [a, b]$ with $f(x) \leq f(m) \forall x \in [a, b]$

Theorem

f is differentiable at $a \Rightarrow$

f is continuous at a .

Quotient rule

$$(f/g)' = (f'g - fs')/g^2$$

Chain rule

$$(g \circ f)'(x) = g'(f(x))f'(x)$$

Calculus 2 - CS131

Stationary points

A point a where $f'(a) = 0$

Rolle's theorem

If $f: [a, b] \rightarrow \mathbb{R}$ is continuous

and differentiable on (a, b)

and $f(a) = f(b)$, then

there is a point $c \in (a, b)$

with $f'(c) = 0$

Second derivative test

If $f'(x) = 0$ and $f''(x) < 0$

then x is a maximum

If $f'(x) = 0$ and $f''(x) > 0$

then x is a minimum

Partial derivatives

Partial derivative of $f(x, y)$ is obtained by differentiating $f(x, y)$ with respect to either x or y

$$\frac{\partial f(x, y)}{\partial x} \quad \frac{\partial f(x, y)}{\partial y}$$

$$\frac{\partial^2 f(x, y)}{\partial x \partial y}$$

Implicit differentiation

$$x^2 + y^2 = 1$$

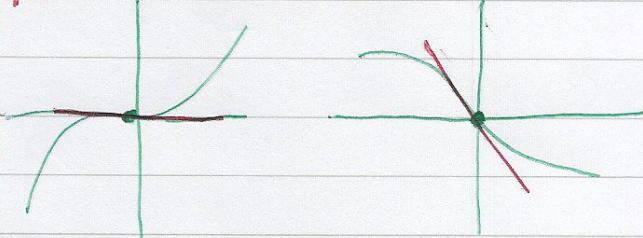
\Downarrow

$$2x + 2y \frac{dy}{dx} = 0$$

\Downarrow

$$\frac{dy}{dx} = -\frac{x}{y}$$

Points of inflection



Stationary

non-Stationary

Mean Value theorem

If f is continuous on $[a, b]$ and differentiable on (a, b) then there is a $c \in (a, b)$

with $f'(c) = \frac{f(b) - f(a)}{b - a}$

Curve Sketching

1. Find stationary points

2. Find nature of stationary points

3. Find x when $f(x) = 0$

4. determine behavior of $f(x)$ as $x \rightarrow \pm\infty$.

5. Investigate nature as $f(x) \rightarrow \pm\infty$.

L'Hôpital's rule

Suppose $f(a) = g(a) = 0$

for some point a .

If $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$ exists then

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

Calculus 3 - CS131

Inverse function

$$f^{-1}(y) = x \iff f(x) = y$$

Integration

$$A = \int_a^b f(x) dx$$

And

$$A = \int_a^b f(x) dx =$$

$$\lim_{n \rightarrow \infty} \sum_{r=1}^n f(x_r)(x_r - x_{r-1})$$

Calculation of definite integral

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

$$\text{If } \frac{d}{dx} F(x) = f(x) \quad \forall x$$

and F is continuous,

$$\text{then } \int f(x) dx = F(x) + C$$

C

for some constant

Logarithmic functions

$$\int \frac{1}{x} dx = \log(x)$$

$$\log(1) = 0 \quad \frac{d(\log x)}{dx} = \frac{1}{x}$$

$$\log(xy) = \log x + \log y$$

$$\log\left(\frac{x}{y}\right) = \log x - \log y$$

Taylor's theorem

f is an $n+1$ -differentiable function on an open interval

containing a and x . Then $f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2}(x-a)^2 + \dots + R_n(x)$

$$\text{where } R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!} (x-a)^{n+1}$$

$$\text{Taylor's Series: } f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$$

differentiation of inverse function

$$(f^{-1})'(y) = \frac{1}{f'(x)}$$

or

$$\frac{dx}{dy} = \frac{1}{\frac{dy}{dx}}$$

Properties of definite integrals

Sum rule:

$$\int_a^b (f(x) + g(x)) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

Multiplication rule:

$$\int_a^b \lambda f(x) dx = \lambda \int_a^b f(x) dx$$

Split integral

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx$$

Theorem

If $f(x) \leq g(x)$, for every $x \in [a, b]$, then $\int_a^b f(x) dx \leq \int_a^b g(x) dx$.

Exponential functions

$$y = \exp(x) \iff x = \log y$$

$$\exp(0) = 1 \quad \frac{d(\exp(x))}{dx} = \exp(x)$$

$$\exp(x+y) = \exp(x)\exp(y)$$

Calculus 4 - CS131

First order ODEs

Separable equations

$$\frac{dy}{dx} = f(x)y \Rightarrow$$

$$\Rightarrow \int \frac{1}{y} dy = \int f(x) dx$$

Homogeneous equations

$$\frac{dy}{dx} = f(y/x)$$

$$\Downarrow v = y/x$$

$$\log(x) = \int \frac{1}{f(v)-v} dv$$

Linear equations

$$\frac{dy}{dx} + P(x)y = Q(x)$$

1. $Q(x) = 0$ then

$$y = e^{-\int P(x) dx}$$

2. $Q(x) \neq 0$ then

$$I(x) = e^{\int P(x) dx}$$

$$SI(x) = \int Q(x) I(x) dx$$

Particular Solutions

$f(x)$

$e^{\alpha x}$

n degree Polynomial

$$A \cos \alpha x + B \sin \alpha x$$

Second order ODEs

$$ay'' + by' + cy = f(x)$$

Let $y = P(x)$ be a particular solution

$y = H(x)$ be a general solution.

$y = H(x) + P(x)$ is the general solution of

$$ay'' + by' + cy = f(x)$$

Homogeneous equations

$$ay'' + by' + cy = 0$$

$$\Downarrow$$

$$a\lambda^2 + b\lambda + c = 0$$

Cases:

1. 2 real roots

$$y = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$$

2. 1 shared root

$$y = (At + B)e^{\lambda x}$$

3. Complex roots

$$y = e^{\alpha x} (A \cos \beta x + B \sin \beta x)$$

Form of particular solution

$$y = Ae^{\alpha x} \text{ if } \alpha \text{ is not root.}$$

$$y = Axe^{\alpha x} \text{ if } \alpha \text{ non-repeated root}$$

$$y = Ax^2 e^{\alpha x} \text{ if } \alpha \text{ repeated root}$$

if 0 is not a root - n degree

if 0 is ^{non} repeated root - $n+1$ degree

if 0 is repeated root - $n+2$ degree

if α is not a root

$$y = C \cos \alpha x + D \sin \alpha x$$

otherwise $y = x(C \cos \alpha x + D \sin \alpha x)$