Chapter 1

Mathematics

1.1 Equations

$$ax^2 + bx + c = 0 \Rightarrow x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

The extremum is given by $x = -b/2a$.

$$\begin{aligned} ax + by &= e \\ cx + dy &= f \end{aligned} \Rightarrow \begin{aligned} x &= \frac{ed - bf}{ad - bc} \\ y &= \frac{af - ec}{ad - bc} \end{aligned}$$

In general, given an equation $Ax = b$, the solution to a variable x_i is given by

$$x_i = \frac{\det A'_i}{\det A}$$

where A'_i is A with the i'th column replaced by b.

1.2 Recurrences

If $a_n = c_1 a_{n-1} + \cdots + c_k a_{n-k}$, and $r_1, \ldots, r_k$ are distinct roots of $x^k + c_1 x^{k-1} + \cdots + c_k$, there are $d_1, \ldots, d_k$ s.t.

$$a_n = d_1 r_1^n + \cdots + d_k r_k^n.$$

Non-distinct roots r become polynomial factors, e.g. $a_n = (d_1 n + d_2) r^n$.

1.3 Trigonometry

$$\sin(v + w) = \sin v \cos w + \cos v \sin w$$
$$\cos(v + w) = \cos v \cos w - \sin v \sin w$$

$$\tan(v + w) = \frac{\tan v + \tan w}{1 - \tan v \tan w}$$
$$\sin v + \sin w = 2 \sin \frac{v + w}{2} \cos \frac{v - w}{2}$$
$$\cos v + \cos w = 2 \cos \frac{v + w}{2} \cos \frac{v - w}{2}$$
$$(V + W) \tan(v - w)/2 = (V - W) \tan(v + w)/2$$

where V, W are lengths of sides opposite angles v, w.

$$a \cos x + b \sin x = r \cos(x - \phi)$$
$$a \sin x + b \cos x = r \sin(x + \phi)$$

where $r = \sqrt{a^2 + b^2}, \phi = \operatorname{atan2}(b, a)$.

1.4 Geometry

1.4.1 Triangles

Side lengths: a, b, c

Semiperimeter: $p = \dfrac{a + b + c}{2}$

Area: $A = \sqrt{p(p - a)(p - b)(p - c)}$

Circumradius: $R = \dfrac{abc}{4A}$

Inradius: $r = \dfrac{A}{p}$

Length of median (divides triangle into two equal-area triangles): $m_a = \frac{1}{2}\sqrt{2b^2 + 2c^2 - a^2}$

Length of bisector (divides angles in two): $s_a = \sqrt{bc\left[1 - \left(\dfrac{a}{b + c}\right)^2\right]}$

Law of sines: $\dfrac{\sin \alpha}{a} = \dfrac{\sin \beta}{b} = \dfrac{\sin \gamma}{c} = \dfrac{1}{2R}$

Law of cosines: $a^2 = b^2 + c^2 - 2bc \cos \alpha$

Law of tangents: $\dfrac{a + b}{a - b} = \dfrac{\tan \frac{\alpha + \beta}{2}}{\tan \frac{\alpha - \beta}{2}}$

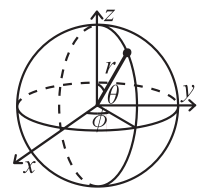
1.4.2 Quadrilaterals

With side lengths a, b, c, d, diagonals e, f, diagonals angle θ, area A and magic flux $F = b^2 + d^2 - a^2 - c^2$:

$$4A = 2ef \cdot \sin \theta = F \tan \theta = \sqrt{4e^2 f^2 - F^2}$$

For cyclic quadrilaterals the sum of opposite angles is 180°, $ef = ac + bd$, and $A = \sqrt{(p - a)(p - b)(p - c)(p - d)}$.

1.4.3 Spherical coordinates



$$\begin{aligned} x &= r \sin \theta \cos \phi & r &= \sqrt{x^2 + y^2 + z^2} \\ y &= r \sin \theta \sin \phi & \theta &= \operatorname{acos}(z/\sqrt{x^2 + y^2 + z^2}) \\ z &= r \cos \theta & \phi &= \operatorname{atan2}(y, x) \end{aligned}$$

1.5 Derivatives/Integrals

$$\frac{d}{dx} \arcsin x = \frac{1}{\sqrt{1 - x^2}} \qquad \frac{d}{dx} \arccos x = -\frac{1}{\sqrt{1 - x^2}}$$
$$\frac{d}{dx} \tan x = 1 + \tan^2 x \qquad \frac{d}{dx} \arctan x = \frac{1}{1 + x^2}$$
$$\int \tan ax = -\frac{\ln|\cos ax|}{a} \qquad \int x \sin ax = \frac{\sin ax - ax \cos ax}{a^2}$$
$$\int e^{-x^2} = \frac{\sqrt{\pi}}{2} \operatorname{erf}(x) \qquad \int x e^{ax} dx = \frac{e^{ax}}{a^2}(ax - 1)$$

Integration by parts:

$$\int_a^b f(x) g(x) dx = [F(x) g(x)]_a^b - \int_a^b F(x) g'(x) dx$$

1.6 Sums

$$c^a + c^{a+1} + \cdots + c^b = \frac{c^{b+1} - c^a}{c-1}, c \neq 1$$

$$1 + 2 + 3 + \cdots + n = \frac{n(n+1)}{2}$$
$$1^2 + 2^2 + 3^2 + \cdots + n^2 = \frac{n(2n+1)(n+1)}{6}$$
$$1^3 + 2^3 + 3^3 + \cdots + n^3 = \frac{n^2(n+1)^2}{4}$$
$$1^4 + 2^4 + 3^4 + \cdots + n^4 = \frac{n(n+1)(2n+1)(3n^2+3n-1)}{30}$$

1.7 Series

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \ldots, \ (-\infty < x < \infty)$$
$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \ldots, \ (-1 < x \leq 1)$$
$$\sqrt{1+x} = 1 + \frac{x}{2} - \frac{x^2}{8} + \frac{2x^3}{32} - \frac{5x^4}{128} + \ldots, \ (-1 \leq x \leq 1)$$
$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \ldots, \ (-\infty < x < \infty)$$
$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \ldots, \ (-\infty < x < \infty)$$

1.8 Probability theory

Let X be a discrete random variable with probability $p_X(x)$ of assuming the value x. It will then have an expected value (mean) $\mu = \mathbb{E}(X) = \sum_x x p_X(x)$ and variance $\sigma^2 = V(X) = \mathbb{E}(X^2) - (\mathbb{E}(X))^2 = \sum_x (x - \mathbb{E}(X))^2 p_X(x)$ where σ is the standard deviation. If X is instead continuous it will have a probability density function $f_X(x)$ and the sums above will instead be integrals with $p_X(x)$ replaced by $f_X(x)$.

Expectation is linear:

$$\mathbb{E}(aX + bY) = a\mathbb{E}(X) + b\mathbb{E}(Y)$$

For independent X and Y,

$$V(aX + bY) = a^2 V(X) + b^2 V(Y).$$

1.8.1 Discrete distributions

Binomial distribution

The number of successes in n independent yes/no experiments, each which yields success with probability p is $\mathrm{Bin}(n,p)$, $n = 1, 2, \ldots$, $0 \leq p \leq 1$.

$$p(k) = \binom{n}{k} p^k (1-p)^{n-k}$$

$$\mu = np, \ \sigma^2 = np(1-p)$$

$\mathrm{Bin}(n,p)$ is approximately $\mathrm{Po}(np)$ for small p.

First success distribution

The number of trials needed to get the first success in independent yes/no experiments, each wich yields success with probability p is $\mathrm{Fs}(p)$, $0 \leq p \leq 1$.

$$p(k) = p(1-p)^{k-1}, \ k = 1, 2, \ldots$$

$$\mu = \frac{1}{p}, \ \sigma^2 = \frac{1-p}{p^2}$$

Poisson distribution

The number of events occurring in a fixed period of time t if these events occur with a known average rate κ and independently of the time since the last event is $\mathrm{Po}(\lambda)$, $\lambda = t\kappa$.

$$p(k) = e^{-\lambda} \frac{\lambda^k}{k!}, k = 0, 1, 2, \ldots$$

$$\mu = \lambda, \ \sigma^2 = \lambda$$

1.8.2 Continuous distributions

Uniform distribution

If the probability density function is constant between a and b and 0 elsewhere it is $\mathrm{U}(a,b)$, $a < b$.

$$f(x) = \begin{cases} \frac{1}{b-a} & a < x < b \\ 0 & \text{otherwise} \end{cases}$$

$$\mu = \frac{a+b}{2}, \ \sigma^2 = \frac{(b-a)^2}{12}$$

Exponential distribution

The time between events in a Poisson process is $\mathrm{Exp}(\lambda)$, $\lambda > 0$.

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & x \geq 0 \\ 0 & x < 0 \end{cases}$$

$$\mu = \frac{1}{\lambda}, \ \sigma^2 = \frac{1}{\lambda^2}$$

Normal distribution

Most real random values with mean μ and variance σ^2 are well described by $\mathcal{N}(\mu, \sigma^2)$, $\sigma > 0$.

$$f(x) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

If $X_1 \sim \mathcal{N}(\mu_1, \sigma_1^2)$ and $X_2 \sim \mathcal{N}(\mu_2, \sigma_2^2)$ then

$$aX_1 + bX_2 + c \sim \mathcal{N}(\mu_1 + \mu_2 + c, a^2\sigma_1^2 + b^2\sigma_2^2)$$

1.9 Markov chains

A *Markov chain* is a discrete random process with the property that the next state depends only on the current state. Let $X_1, X_2, \ldots$ be a sequence of random variables generated by the Markov process. Then there is a transition matrix $\mathbf{P} = (p_{ij})$, with $p_{ij} = \Pr(X_n = i | X_{n-1} = j)$, and $\mathbf{p}^{(n)} = \mathbf{P}^n \mathbf{p}^{(0)}$ is the probability distribution for X_n (i.e., $p_i^{(n)} = \Pr(X_n = i)$), where $\mathbf{p}^{(0)}$ is the initial distribution.

π is a stationary distribution if $\pi = \pi\mathbf{P}$. If the Markov chain is *irreducible* (it is possible to get to any state from any state), then $\pi_i = \frac{1}{\mathbb{E}(T_i)}$ where $\mathbb{E}(T_i)$ is the expected time between two visits in state i. π_j / π_i is the expected number of visits in state j between two visits in state i.

For a connected, undirected and non-bipartite graph, where the transition probability is uniform among all neighbors, π_i is proportional to node i's degree.

A Markov chain is *ergodic* if the asymptotic distribution is independent of the initial distribution. A finite Markov chain is ergodic iff it is irreducible and *aperiodic* (i.e., the gcd of cycle lengths is 1). $\lim_{k \to \infty} \mathbf{P}^k = \mathbf{1}\pi$.

A Markov chain is an A-chain if the states can be partitioned into two sets $\mathbf{A}$ and $\mathbf{G}$, such that all states in $\mathbf{A}$ are absorbing ($p_{ii} = 1$), and all states in $\mathbf{G}$ leads to an absorbing state in $\mathbf{A}$. The probability for absorption in state $i \in \mathbf{A}$, when the initial state is j, is $a_{ij} = p_{ij} + \sum_{k \in \mathbf{G}} a_{ik} p_{kj}$. The expected time until absorption, when the initial state is i, is $t_i = 1 + \sum_{k \in \mathbf{G}} p_{ki} t_k$.

1.10 jklufsda

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November 2022

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1.11 Introduction