

# A-Levels Math Notes

Grass

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# Inequalities and Equations

## 1.1 Solving Inequalities

### General Methods

1. Quadratic formula for factorisation / finding roots (of polynomial).
2. Completing the square.
3. Discriminant/Completing the square to eliminate factors which are *always* positive or negative (e.g. removing  $x^2 - 3x + 4$ ). *Note to include coefficient of  $x^2$  in the argument.*
4. GC (include sketch).
5. *Rational Functions*: Move everything to one side by adding or subtracting, then use a number line.

## 1.2 Modulus Inequalities

*Fact*

Given  $x \in \mathbb{R}$ , we have that

- $|x| \geq 0$ ,
- $|x^2| = |x|^2 = x^2$ ,
- $\sqrt{x^2} = |x|$ .

And as long as  $x \in \mathbb{R}^+$ ,

- $\sqrt{x^2} = |x|$ .

### Useful Properties

For every  $x, k \in \mathbb{R}$ :

- (a)  $|x| < k$  iff  $-k < x < k$ .
- (b)  $|x| > k$  iff  $x < -k$  or  $x > k$ .

## 1.3 System of Linear Equations

### General Information

- For more complicated real-world-context qns, try playing around with the values (e.g. use simultaneous equations) first. It may work out nicer than expected.

## 1.4 Summary

### G.C. Skills

1. Plotting curves  $y = f(x)$  in G.C.
2. How to use simultaneous equation solver.

### Important Notes

- Eliminating Factors — *only* works for  $c = 0$  in  $f(x) \geq c$  or  $f(x) \leq c$ .  
Counterexample: It is false that  $P(x) = x(3x^2 - 9x + 10) \leq 2$  iff  $x \leq 2$ . Notice that  $P(1.8) = 6.336 \not\leq 2$ .
- Discriminant — include coefficient of  $x^2$  in argument.
- When using factor elimination to remove some  $f(x)$ , we only need to say that “ $f(x)$  is negative”.
- Rational functions — exclude the values that causes division by zero to occur.
- With inequalities, be really careful about multiplication! If  $x > y$  and  $z > 0$ , then  $xz > yz$ .
- Cross multiplication preserves order for  $\frac{x}{y} < \frac{x'}{y'}$  iff  $y$  and  $y'$  are *both* positive or negative.  
Note the counterexample  $\frac{1}{2} < \frac{1}{-3}$ .
- Squaring preserves/reverses order for  $x < y$  iff  $x$  and  $y$  are *both* positive or negative.
- Can't necessarily use differentiation to solve if qns asks for algebraic method.
- Safer to graph out the two functions separately!
- Be careful about whether to include equality! Don't forget to account for it!
- Note that when solving for  $|x| = y$ ,  $|x| < y$ , etc,  $y$  must be greater than or equal to 0. In other words, there may be solutions we will need to reject.
- Carelessness: Look at the question carefully! If they ask for a *set* of values, then rmb to give it as a *set*!
- Exponentiation and Logarithms: Simply use  $\ln$  and avoid  $\log_c$  for  $c < 1$ .  
Order is *Preserved* under exponentiation/logarithms if the base is *larger than* one. Otherwise, when it is *less than* one, the order is *reversed*. <https://www.desmos.com/calculator/gd8z5fa0bg>
- For more complicated real-world-context qns, try playing around with the values (e.g. use simultaneous equations) first. It may work out nicer than expected.

# Sequences and Series

## 2.1 Binomial Theorem and Series

### Theorem 2.1.1: The Binomial Theorem

$$(a + b)^n = \sum_{r=0}^n \binom{n}{r} a^{n-r} b^r,$$

where  $n \in \mathbb{Z}^+$ .

### Theorem 2.1.2: The Binomial Series

$$(1 + x)^p = \sum_{r=0}^{\infty} \binom{p}{r} x^r,$$

where  $p \in \mathbb{Q}$ ,  $|x| < 1$ , and

$$\binom{p}{r} := \frac{p(p-1) \cdots (p-r+1)}{r!}.$$

### Corollary 2.1.3

Clearly,

$$(a + x)^p = a^p \left(1 + \frac{x}{a}\right)^p = a^p \sum_{r=0}^{\infty} \binom{p}{r} \frac{x^r}{a^r},$$

under the same conditions.

*Fact*

We can expand  $(a + x)^p$  in descending powers of  $x$  by using  $(a + x)^p = x^p \left(1 + \frac{a}{x}\right)^p$ .

*Note*

Sometimes computing a couple terms can be useful in finding a pattern. For example, to get the coefficient of  $x^k$  explicitly.

## 2.2 APGP

### Basics

	AP	GP
$u_n$	$u_n = S_n - S_{n-1}$ $u_n = a + (n-1)d$	$u_n = ar^{n-1}$
$S_n$	$S_n = \frac{n}{2}[2a + (n-1)d]$ $= \frac{n}{2}(a + \ell)$	$S_n = \frac{a(1-r^n)}{1-r}$ $= \frac{a(r^n-1)}{r-1}$
$S_\infty$	Divergent	Converges to $S_\infty = \frac{a}{1-r}$ when $ r  < 1$ .
Prove AP/GP	I Show $u_n - u_{n-1}$ is a constant/independent of $n$ . II Show $u_n = a + (n-1)d$ explicitly.	I Show $\frac{u_n}{u_{n-1}}$ is constant/independent of $n$ . II Show $u_n = ar^{n-1}$ explicitly
Mean	$u_{n+1} = \frac{u_n + u_{n+2}}{2}$ . (Arithmetic Mean)	$\frac{u_{n+1}}{u_n} = \frac{u_{n+2}}{u_{n+1}}$ $u_{n+1}^2 = u_n \cdot u_{n+2}$ (Geometric Mean)

### Important Notes

Applications: Write out a few terms in a table and observe the trend. (You can literally say “By observing a trend, ...”)

### G.C. Skills

Table function

1. Enter eqn into GC.
2. 2nd graph to show table
3. 2nd tblset for setup options

## 2.3 Summation

Fact

$$\begin{aligned}
 \sum_{i=m}^n f(i) + g(i) &= \sum_{i=m}^n f(i) + \sum_{i=m}^n g(i) \\
 \sum_{i=m}^n af(i) &= a \sum_{i=m}^n f(i) \\
 \sum_{i=m}^n a &= (n-m+1)a, \text{ for any constant } a \\
 \sum_{i=m}^n f(i) &= \sum_{i=1}^n f(i) - \sum_{i=1}^{m-1} f(i)
 \end{aligned}$$

Note

- Look out for sums being AP and GPs.

- Results to be provided:

$$- \sum_{i=1}^n i^2 = \frac{n}{6}(n+1)(2n+1)$$

$$- \sum_{i=1}^n i^3 = \frac{1}{4}n^2(n+1)^2$$

## 2.4 Method of Differences

### General Information

$$\sum_{i=1}^n u_i = \sum_{r=1}^n f(r) - f(r-1) = f(n) - f(0).$$

- Explain convergence of a function  $h(x) = f(x) + g(x)$ : As  $n \rightarrow \infty$ ,  $f(x) \rightarrow 0$  and  $g(x) \rightarrow 0$ . Hence,  $h(x)$  converges to...

### G.C. Skills

Know how to generate sequences using the two methods:

1. Table method — Present by showing two consecutive values of  $n$  so that the values of the sequence are of opposite signs. E.g.:

$n$	$S_n$
182	$561.28 < 0$
183	$-1935.91 < 0$

2. 2nd stat seq (& we can use operations on seq, e.g. sum)

# Recurrence Relations

## General Information

1. Recurrence relation is *homogenous* if constant ( $b$  below) is zero.
2. First order linear recurrence relation:  $u_n = au_{n-1} + b$ , with  $a \neq 0$ .
3. Second order *homogenous* linear recurrence relation:  $u_n = a_1u_{n-1} + a_2u_{n-2}$ ,  $a_2 \neq 0$ .
4. Solving RRs in general:
  - (a) Continually expand  $u_n$  in terms of  $u_{n-1}$ , then in terms of  $u_{n-2}$ , ..., till an explicit formula is obtained.
  - (b) Use  $a_1$  to generate  $a_2, a_3, \dots, a_n$ .
5. Solving 1st order RRs,  $u_{n+1} = au_n + b$ :
  - (a) Iteration — Essentially technique 4(a). Will need to use G.P. formula at the end.
  - (b) Rewriting RR + Using G.P. Formulas ((c) is better)
    - i. Write RR as  $u_n - k = a(u_{n-1} - k)$ , where  $k = \frac{b}{1-a}$ . Let  $v_n = u_n - k$ .
    - ii.  $\frac{v_n}{v_{n-1}} = a$ , a constant and  $\{v_n\}$  is a G.P. with first term  $v_1 - k$  and common ratio  $a$ .
    - iii. So,  $v_n = (u_1 - k)a^{n-1}$ , and accordingly,  $u_n = v_n + k = (u_1 - k)a^{n-1} + k$ .
  - (c) ★ Let  $u_n = Aa^n + \frac{b}{1-a}$ . Then solve for the constant  $A$  with info provided.
6. Solving 2nd order (homogenous) RRs,  $u_{n+2} = au_{n+1} + bu_n$ :  
 Assume  $u_n = m^n$ , then  $m^2 - am - b = 0$  (is the *characteristic/auxillary equation* of the RR).  
 Solve for the roots, say  $m_1$  and  $m_2$ . Then, the general solution for  $u_n$  is

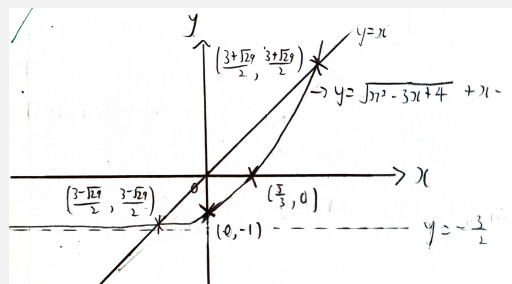
$$u_n = \begin{cases} Am_1^n + Bm_2^n & \text{if } m_1, m_2 \in \mathbb{R}, \text{ and } m_1 \neq m_2, \\ (C + Dn)m_1^n & \text{if } m_1, m_2 \in \mathbb{R}, \text{ and } m_1 = m_2, \\ r^n[A \cos(n\theta) + B \sin(n\theta)] & \text{if } m_1, m_2 \in \mathbb{C}, m_1 = re^{i\theta}, \text{ and } m_2 = re^{-i\theta}. \end{cases}$$

## Note

Let  $x_{n+1} = f(x_n)$  and  $L := \lim x_n$ . To find the possible values of  $L$ , we can compare the graph of  $y = f(x)$  against the identity function  $y = x$ . This is done by seeing if  $f(x) < x$ ,  $f(x) = x$ , or  $f(x) > x$ .



## Example 3.1



**Figure 3.1:** The RR  $x_{n+1} = \sqrt{x_n^2 - 3x_n + 4} + x_n - 3$ .

Let  $f(x) = \sqrt{x^2 - 3x + 4} + x - 3$ .

1. Suppose  $x_1 \leq \frac{3+\sqrt{29}}{2}$ . For  $x_1 < \frac{3-\sqrt{29}}{2}$ , we see that  $f(x) > x$ . So  $x_n$  increases till  $\frac{3-\sqrt{29}}{2}$ . While for  $\frac{3-\sqrt{29}}{2} < x_1 < \frac{3+\sqrt{29}}{2}$ , we have  $f(x) < x$ . Thus  $x_n$  decreases till  $\frac{3-\sqrt{29}}{2}$ . Notice the graphs intersect at  $x = \frac{3-\sqrt{29}}{2}$ . So, when  $x_n = \frac{3-\sqrt{29}}{2}$ , if ever, then  $x_{n+1} = x_n$ . That is,  $L = \frac{3-\sqrt{29}}{2}$ .
2. Similarly, if  $x_1 = \frac{3+\sqrt{29}}{2}$ , then  $x_n = \frac{3+\sqrt{29}}{2}$  is a constant function;  $L = \frac{3+\sqrt{29}}{2}$ .
3. Presume that  $x_n > \frac{3+\sqrt{29}}{2}$ . Then,  $f(x) > x$  tells us  $x_n$  is an increasing sequence that is unbounded. In other words,  $L$  does not exist.

# Induction

## General Information

Let  $P(x)$  be the statement that “...”.

When  $n = 1, \dots$

$\implies P(1)$  is true.

Assume  $P(k)$  is true for some  $k \in \mathbb{Z}^+$ .

Then, ...

$\implies P(k+1)$  is true.

Therefore, since  $P(1)$  is true and  $P(k)$  true  $\implies P(k+1)$  true,  $P(n)$  is true for all  $n \in \mathbb{Z}^+$ .

# Differentiation

## Definition

1. A function  $f$  is called (strictly) increasing on an interval  $I$  iff  $f'(x) > 0$  for all  $x \in I$ .
2. A function  $f$  is called monotonically increasing on an interval  $I$  iff  $f'(x) \geq 0$  for any  $x \in I$ .

## General Information

1. How to sketch the graph of the integral or derivative of a function  $f$ .
2. Relationship btw. a function  $f$  and its derivative,  $f'$ :

$y = f(x)$	$y = f'(x)$
Vertical asymptote at $x = a$	Vertical asymptote at $x = a$ .
Horizontal asymptote at $y = a$	Horizontal asymptote $y = 0$ .

3. Recap:

$f(x)$	$f'(x)$
$\sin^{-1}\left(\frac{x}{a}\right)$	$\frac{1}{\sqrt{a^2-x^2}},  x  < a$
$\cos^{-1}\left(\frac{x}{a}\right)$	$-\frac{1}{\sqrt{a^2-x^2}},  x  < a$
$\tan^{-1}\left(\frac{x}{a}\right)$	$\frac{a}{a^2+x^2}, x \in \mathbb{R}$
$\log_a(f(x))$	$\frac{1}{x \ln(a)}$
$a^x$	$a^x \ln(a)$

4. Implicit differentiation:  $\frac{dz}{dx} = \frac{dz}{dy} \cdot \frac{dy}{dx}$ . ★ Makes life much easier (e.g. finding  $f^{(n)}(x)$ ).
5. Parametric Differentiation:  $\frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx}$ .
6. Small angle approximation:
  - (a)  $\sin(x) \approx x$ ,
  - (b)  $\cos(x) \approx 1 - \frac{x^2}{2}$ ,
  - (c)  $\tan(x) \approx x$ .
7. Maclaurin Series:  $f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$ .

# Integration Techniques

## 6.1 Basic Integration (IBS, IBP, etc)

### General Information

1. Factor Formulae ★ (must *rm*b):

(a)  $\sin(mx) \cos(nx) = \frac{1}{2}[\sin((m+n)x) + \sin((m-n)x)],$

(b)  $\cos(mx) \cos(nx) = \frac{1}{2}[\cos((m+n)x) + \cos((m-n)x)],$

(c)  $\sin(mx) \sin(nx) = -\frac{1}{2}[\cos((m+n)x) - \cos((m-n)x)].$

2. Common classes of integrals:

- (a) Apply partial fractions:

$$\int \frac{f(x)}{g(x)} dx.$$

- (b) Split  $px + q$ , then complete the square:

$$\int \frac{px + 1}{\sqrt{ax^2 + bx + c}} dx \quad \text{or} \quad \int \frac{px + 1}{ax^2 + bx + c} dx$$

3. Integration by Substitution:

$$\int f(x) dx = \int f(x) \frac{dx}{du} du.$$

4. Use Pythagoras' Theorem / draw a right-angled triangle to help with trig conversions, e.g.:  
 $\tan(\theta)$  to  $\frac{x+1}{\sqrt{2-(x+1)^2}}.$

5. Integration by Parts:

$$\text{Let } u = g(x), \frac{dv}{dx} = h(x),$$

$$\frac{du}{dx} = g'(x), v = \int h(x) dx.$$

$$\int u \left( \frac{dv}{dx} \right) dx = uv - \int v \left( \frac{du}{dx} \right) dx.$$

## 6.2 Areas & Volumes

### General Information

1. Volume of revolution when rotated about  $x$ -axis:

(a) The disc method

$$\int_{x_1}^{x_2} \pi y^2 dx = \int_{x=x_1}^{x=x_2} \pi y^2 \frac{dx}{dt} dt.$$

(b) The shell method:

$$\int_{x_1}^{x_2} 2\pi y x dy.$$

2. Arc length:

$$\int_{x_1}^{x_2} \sqrt{\left(\frac{dy}{dx}\right)^2 + 1} dx = \int_{y_1}^{y_2} \sqrt{\left(\frac{dx}{dy}\right)^2 + 1} dy = \int_{t_1}^{t_2} \sqrt{\left(\frac{dy}{dt}\right)^2 + \left(\frac{dx}{dt}\right)^2} dt = \int_{\alpha}^{\beta} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta.$$

3. Surface area of revolution when rotated about  $x$ -axis:

$$\int_{x_1}^{x_2} 2\pi y \sqrt{\left(\frac{dy}{dx}\right)^2 + 1} dx = \int_{y_1}^{y_2} 2\pi y \sqrt{\left(\frac{dx}{dy}\right)^2 + 1} dy = \int_{t_1}^{t_2} 2\pi y \sqrt{\left(\frac{dy}{dt}\right)^2 + \left(\frac{dx}{dt}\right)^2} dx = \int_{\alpha}^{\beta} \frac{1}{2} r^2 d\theta.$$

★ Rotating about  $x$ -axis  $\implies y$  in integrand

Rotating about  $y$ -axis  $\implies x$  in integrand.

## 6.3 Numerical Methods

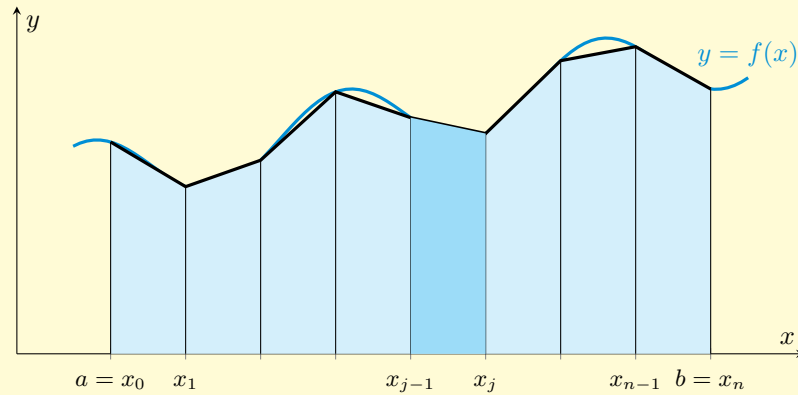
### 6.3.1 Trapezium Rule

#### General Information

1. Formula for  $n$  intervals, or  $(n+1)$  ordinates, of width  $h := (b - a)/n$ :

$$\int_a^b y \, dx = \frac{h}{2}(y_0 + 2y_1 + 2y_2 + \cdots + 2y_{n-1} + y_n).$$

2. Illustration



**Figure 6.1:** Trapezium rule

3. Error:

- (a) Concave upwards, i.e. ( $f'(x)$  is increasing /  $f''(x) > 0$ )  $\implies$  overestimation.
- (b) Concave downwards, i.e. ( $f'(x)$  is decreasing /  $f''(x) < 0$ )  $\implies$  underestimation.

### 6.3.2 Simpson's Rule

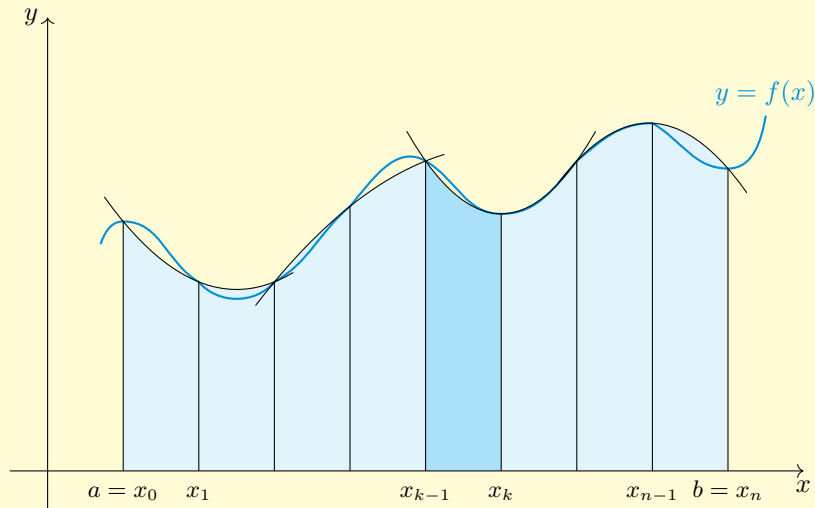
#### General Information

1. Formula for  $n$  intervals, or  $(n+1)$  ordinates, of width  $h := (b - a)/n$ :

$$\int_a^b y \, dx = \frac{h}{3}(y_0 + 4y_1 + 2y_2 + 4y_3 + \cdots + 2y_{n-2} + 4y_{n-1} + y_n).$$

Note that the number of intervals  $n$  should be *even*, that of ordinates *odd*.

2. Illustration



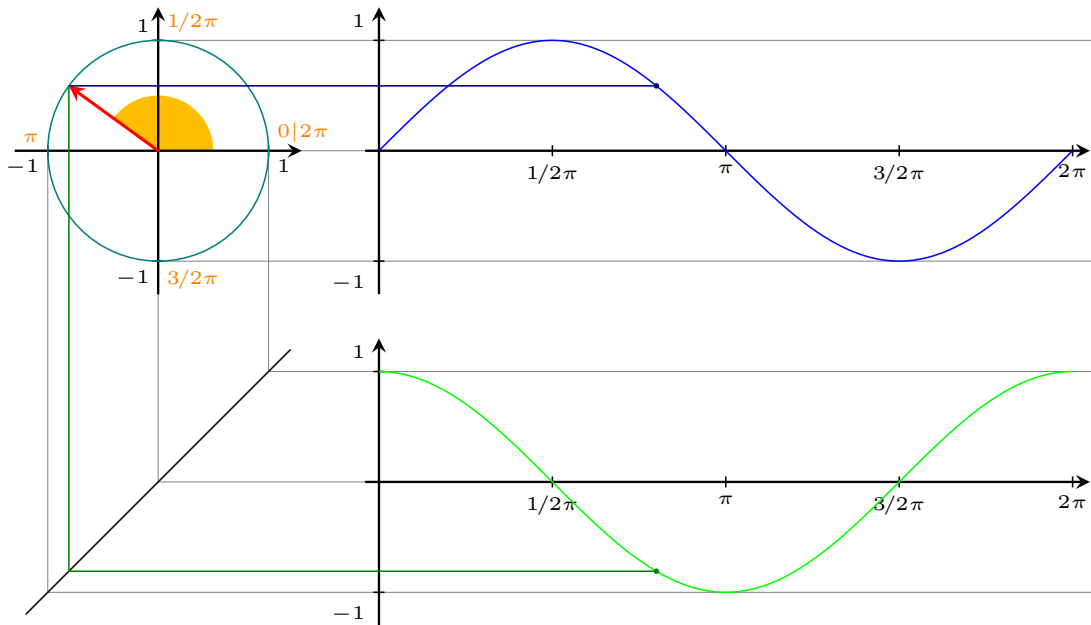
**Figure 6.2:** Simpson's rule

#### Note

Accuracy of the Trapezium rule vs Simpson's Rule: "Simpson's Rule uses *quadratic curves* to interpolate the points on the curve so it usually *gives a better approximation* to the actual curve than the trapezium rule which uses *straight lines* to interpolate the ordinates."

# Complex Numbers

## 7.1 Complex Number I



**Figure 7.1:** Argand diagram.

### General Information

1. Find the square root of  $x + iy$ : Let  $\sqrt{x + iy} = a + bi$ . Then square both sides & solve.
2. Simplifying fractions: multiply by the denominator's conjugate

$$\frac{a + bi}{c + di} = \frac{a + bi}{c + di} \cdot \frac{c - di}{c - di} = \dots$$

3. Polynomials:

- (a) Fundamental Theorem of Algebra: If  $p(z) := \sum_{i=0}^n a_i z^i$  is a polynomial of degree  $n \geq 1$  with complex coefficients, then there exists complex numbers  $c_i$  for each  $1 \leq i \leq n$  such that

$$p(z) = a_n \prod_{i=1}^n (z - c_i).$$

- (b) If a polynomial in real coefficients only has root  $a + bi$ , then  $a - bi$  is another root.



**Example 7.1**

Find the roots of  $iz^2 + 2z + 3i = 0$ .

$$z^2 - 2iz + 3 = 0$$

$$z = \frac{2i \pm \sqrt{(2i)^2 - 4(1)(3)}}{2(1)} = i \pm \frac{\sqrt{-16}}{2} = i \pm 2i$$

So,  $z = 3i$  or  $z = -i$ .

**Example 7.2: N2010/2/1**

One root of the equation  $x^4 + 4x^3 + ax + b = 0$ , where  $a$  and  $b$  are real, is  $x = -2 + i$ . Find the values of  $a$  and  $b$  and the other roots.

Substitute  $-2 + i$  into the equation:

$$\begin{aligned} (-2 + i)^4 + 4(-2 + i)^3 + (-2 + i)^2 + a(-2 + i) + b &= 0 \\ -12 + 16i &= 2a - b - ai \\ a = -16, \quad 2a - b &= -12 \end{aligned}$$

Therefore,  $a = -16$ ,  $b = -20$ .

Since all the coefficients of the polynomial are real (**explain**),  $-2 - i$  is another root. Now,  $x^4 + 4x^3 + ax + b = (x - (-2 + i))(x - (-2 - i))(cx + d)$  for some  $c, d \in \mathbb{R}$ .

Accordingly, substitute  $x = 0$ , then  $x = 2$ , and solve. Alternatively, notice  $x^4 + 4x^3 + ax + b = (x^2 - 2(-2)x + ((-2)^2 + 1^2))(x^2 + cx + d) = (x^2 + 4x + 5)(x^2 + 4x + 5)$ . Either ways, we have  $c = 0$  and  $d = -4$ . As such, the last two roots are  $x = -2 \pm i$  and  $x = \pm 2$ .

- (c) Simultaneous equations: Solve as usual.
- (d) Properties of modulus:  $|z_1^x z_2^y| = |z_1|^x |z_2|^y$ , for any  $x, y \in \mathbb{R}$ .
- (e) Properties of arguments (same as log):  $\arg(z) \in (-\pi, \pi]$  and  $\arg(z_1^x z_2^y) = n \arg(z_1) + m \arg(z_2)$  for any  $x, y \in \mathbb{R}$ .
- (f) Polar form:  $z = re^{i\theta}$ .
- (g) Polar/Trigonometric form:  $z = r[\cos(\theta) + i \sin(\theta)]$ .

**Note**

Show that the value of  $w^n$  is either  $2^n$  or  $2^{-n}$  for integers  $n$ .

Then we **must** show that  $w^n = \dots = \begin{cases} 2^n(1) = 2^n & \text{if } n \text{ even,} \\ 2^n(-1) = -2^n & \text{if } n \text{ odd.} \end{cases}$

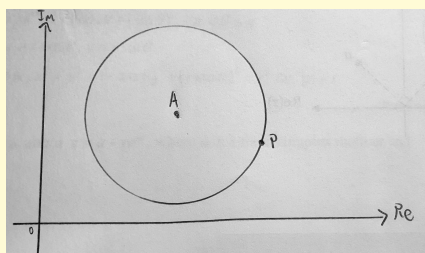
**7.2 Complex Numbers II****Theorem 7.2.1: De Moivre's Theorem**

Let  $z$  be a complex number,  $n$  an integer, and  $\theta$  an angle. Suppose  $z = re^{i\theta}$ . Then,

$$z^n = e^{in\theta} = r^n[\cos(n\theta) + i \sin(n\theta)].$$

## General Information

1. All  $n$ th roots of any complex number are the same distance  $r$  from the origin and have the same angular separation,  $\pi/n$ .
2. Note that  $1 + e^{i\theta} = e^{i\theta/2}(e^{-i\theta/2} + e^{i\theta/2})$ .
3. For  $z = re^{i\theta}$ , we have  $z^n + z^{-n} = 2\cos(n\theta)$  and  $z^n - z^{-n} = 2i\sin(n\theta)$ .
4. The geometric meaning of multiplying by  $i$  is a anti-clockwise rotation by  $\pi$  radians.
5. Loci (Use a *compass*)
  - (a) The locus represented by  $|z - a| = r$  (or  $z = a + re^{i\theta}$ ) is a *circle* of radius  $r$  centered at  $A(x, y)$  (where  $a := x + iy$ ).

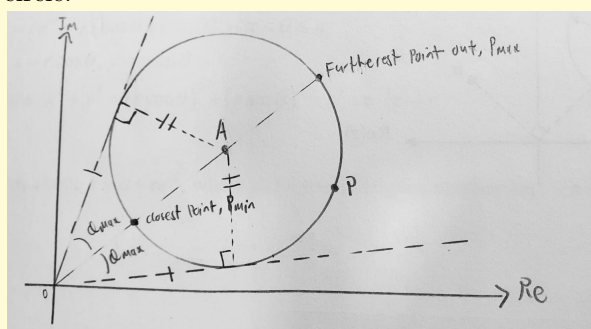


**Figure 7.2:** The locus of  $|z - a| = r$ .

- i. Either label the four points to the direct North, South, East, West of the circle, or denote the radius clearly.
- ii. The line segment, representing the furthest distance from a point to a circle, always cuts through the circle's centre. So, the distance

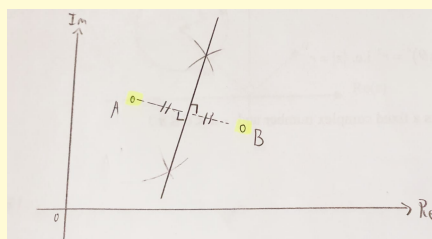
$$OP_{\max} - OP_{\min} = 2 \cdot \text{radius}.$$

- iii. The line segments, from a point to a circle that produces the largest angle, are tangents to the circle.



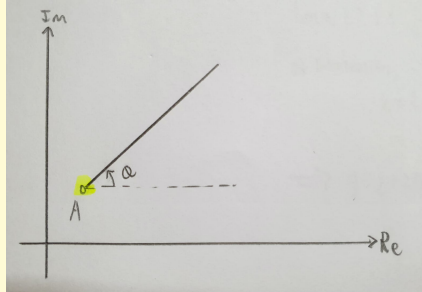
**Figure 7.3:** Maximum distance and angle of a point from a circle

- (b) The locus represented by  $|z - a| = |z - b|$  is the *perpendicular bisector* of the line segment joining  $A$  and  $B$ .



**Figure 7.4:** The locus of  $|z - a| = |z - b|$ , a perpendicular bisector

- (c) The locus represented by  $\arg(z - a) = \theta$  is the *half-line* from  $A$  (excluding  $A$ ) that makes an angle  $\theta$  with the *positive* real axis.

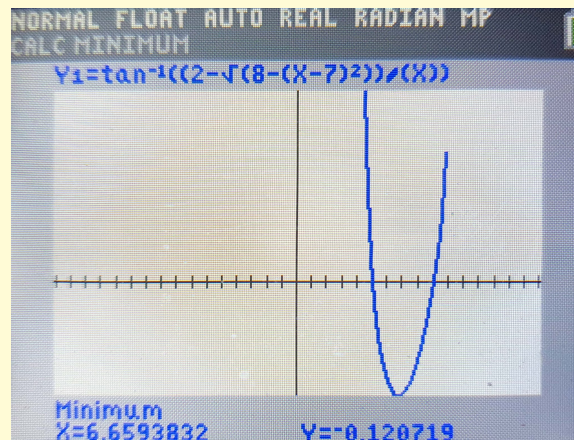


**Figure 7.5:** The locus of  $\arg(z - a) = \theta$ , a half-line.

6. There is no need to find the points of intersection between two loci, unless the questions states so.
7. Suppose we have a locus  $z$  represented by the predicate  $P(z)$ . Then, for any  $a \in \mathbb{C}$ , the locus of  $z + a$  is represented by  $P(z - a)$ .
8. Say we are given a locus  $z$  represented by  $|z - a| = r$ , where  $a = \alpha + \beta i$ .
  - (a) The greatest and least value of  $|z|$  are  $|a| \pm r$ , respectively.
  - (b) The greatest and least value of  $\arg(z)$  can be obtained by plotting

$$Y_1 = \tan^{-1} \left( \frac{\beta \pm \sqrt{r^2 - (X - \alpha)^2}}{X} \right)$$

and finding the maximum/minimum point, respectively.



**Figure 7.6:** Brute Force Technique for Finding Maximum/Minimum angles.

**Example 7.3: TQ 10(b)**

Show that  $\cot^2(2\pi/5)$  is a root of the equation  $px^2 + qx + r = 0$ , where we are given

$$\cot(4\theta) = \frac{\cot^4(\theta) - 6\cot^2(\theta) + 1}{4\cot^3(\theta) - 4\cot(\theta)}.$$

First notice that  $\cot(8\pi/5) = -\cot(2\pi/5)$ . So,

$$-\cot(2\pi/5) = \frac{\cot^4(2\pi/5) - 6\cot^2(2\pi/5) + 1}{4\cot^3(2\pi/5) - 4\cot(2\pi/5)}.$$

Simplifying gives

$$5[\cot^2(2\pi/5)]^2 - 10[\cot^2(2\pi/5)] + 1 = 0.$$

Thus,  $x = \cot^2(2\pi/5)$  is a root of the equation  $5x^2 - 10x + 1 = 0$ .

# Linear Algebra

## Definition 8.1

A vector space (or linear space)  $V$  over a field  $\mathbb{F}$  consists of a set on which two operations (called addition and multiplication respectively here) are defined so that;

- (A) ( $V$  is Closed Under Addition) For all  $\mathbf{x}, \mathbf{y} \in V$ , there exists a unique element  $\mathbf{x} + \mathbf{y} \in V$ .
- (M) ( $V$  is Closed Under Scalar Multiplication) For all elements  $a \in \mathbb{F}$  and elements  $\mathbf{x} \in V$ , there exists a unique element  $a\mathbf{x} \in V$ .

Such that the following properties hold:

- (VS 1) (Commutativity of Addition) For all  $\mathbf{x}, \mathbf{y} \in V$ , we have  $\mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$ .
- (VS 2) (Associativity of Addition) For all  $\mathbf{x}, \mathbf{y}, \mathbf{z} \in V$ , we have  $(\mathbf{x} + \mathbf{y}) + \mathbf{z} = \mathbf{x} + (\mathbf{y} + \mathbf{z})$ .
- (VS 3) (Existence of The Zero/Null Vector) There exists an element in  $V$  denoted by  $\mathbf{0}$ , such that  $\mathbf{x} + \mathbf{0} = \mathbf{x}$  for all  $\mathbf{x} \in V$ .
- (VS 4) (Existence of Additive Inverses) For all elements  $\mathbf{x} \in V$ , there exists an element  $\mathbf{y} \in V$  such that  $\mathbf{x} + \mathbf{y} = \mathbf{0}$ .
- (VS 5) (Multiplicative Identity) For all elements  $x \in V$ , we have  $1\mathbf{x} = \mathbf{x}$ , where 1 denotes the multiplicative identity in  $\mathbb{F}$ .
- (VS 6) (Compatibility of Scalar Multiplication with Field Multiplication) For all elements  $a, b \in \mathbb{F}$  and elements  $\mathbf{x} \in V$ , we have  $(ab)\mathbf{x} = a(b\mathbf{x})$ .
- (VS 7) (Distributivity of Scalar Multiplication over Vector Addition) For all elements  $a \in \mathbb{F}$  and elements  $\mathbf{x}, \mathbf{y} \in V$ , we have  $a(\mathbf{x} + \mathbf{y}) = a\mathbf{x} + a\mathbf{y}$ .
- (VS 8) (Distributivity of Scalar Multiplication over Field Addition) For all elements  $a, b \in \mathbb{F}$ , and elements  $\mathbf{x} \in V$ , we have  $(a + b)\mathbf{x} = a\mathbf{x} + b\mathbf{x}$ .

## General Information

- Let  $V$  be a vector space and  $W$  a subset of  $V$ . Then  $W$  is a subspace of  $V$  iff the following 3 conditions hold for the operations defined in  $V$ .
  - (a)  $\mathbf{0} \in W$
  - (b)  $\mathbf{x} + \mathbf{y} \in W$  whenever  $\mathbf{x} \in W$  and  $\mathbf{y} \in W$ .
  - (c)  $c\mathbf{x} \in W$  whenever  $c \in \mathbb{F}$  and  $\mathbf{x} \in W$ .
- For any matrix, its row space, column space, and dimension are identical.
- A system  $\mathbf{Ax} = \mathbf{b}$  is *homogeneous* iff  $\mathbf{b} = \mathbf{0}$ ; otherwise it is *nonhomogeneous*.
- A system  $\mathbf{Ax} = \mathbf{b}$  of  $m$  linear equations in  $n$  unknowns has a solution space of dimension  $n - \text{rank}(\mathbf{A})$ .
- A system  $\mathbf{Ax} = \mathbf{b}$  of linear equations is *consistent* iff its solution set is nonempty; otherwise it is *inconsistent*.
- A system  $\mathbf{Ax} = \mathbf{b}$  is consistent iff  $\text{rank}(\mathbf{A}) = \text{rank}(\mathbf{A}|\mathbf{b})$ .
- A matrix is said to be in *reduced row echelon form* iff

- Any row containing a nonzero entry precedes any row in which all the entries are zero (if any).
- The first nonzero entry in each row is the only nonzero entry in its column.
- The first nonzero entry in each row is 1 and it occurs in a column to the right of the first nonzero entry in the preceding row.
- Gaussian elimination.
  - In the forward pass, the augmented matrix is transformed into an upper triangular matrix in which the first nonzero entry of each row is 1 and it occurs in a column to the right of the first nonzero entry of each preceding row.
  - In the backward pass, the upper triangular matrix is transformed into reduced row echelon form by making the first nonzero entry of each row the only nonzero entry of its column.
- Let  $\mathbf{A}$  be an  $m \times n$  matrix, and  $\mathbf{a}_j$  its  $j$ th column. For any  $\mathbf{x} = (x_1 \ x_2 \ \cdots \ x_n)^\top$ ,

$$\mathbf{A}\mathbf{x} = \sum_{j=1}^n x_j \mathbf{a}_j.$$

- Let  $\mathbf{A}$  and  $\mathbf{B}$  be matrices having  $n$  rows. For any matrix  $\mathbf{M}$  with  $n$  columns, we have

$$\mathbf{M}(\mathbf{A}|\mathbf{B}) = (\mathbf{M}\mathbf{A}|\mathbf{M}\mathbf{B}).$$

- The determinant of a square matrix can be evaluated by cofactor expansion along any row. That is, if  $\mathbf{A} \in M_{n \times n}(\mathbb{F})$ , then for any integer  $1 \leq i \leq n$ ,

$$\det(\mathbf{A}) = \sum_{j=1}^n (-1)^{i+j} \mathbf{A}_{ij} \cdot \det(\tilde{\mathbf{A}}_{ij}).$$

Here,  $\tilde{\mathbf{A}}_{ij}$  is the  $(n-1) \times (n-1)$  matrix obtained from  $\mathbf{A}$  by deleting its  $i$ th row and  $j$ th column.

- The determinant of a square matrix can also be evaluated by cofactor expansion along any column, since

$$\det(\mathbf{A}) = \det(\mathbf{A}^\top).$$

- A matrix  $\mathbf{A}$  is invertible iff its determinant is nonzero.
- Let  $\mathbf{A}$  be an invertible  $n \times n$  matrix. Then, for some elementary row matrices  $\mathbf{E}_1$  to  $\mathbf{E}_p$ ,

$$\mathbf{E}_p \mathbf{E}_{p-1} \cdots \mathbf{E}_1 (\mathbf{A} | \mathbf{I}_n) = \mathbf{A}^{-1} (\mathbf{A} | \mathbf{I}_n) = (\mathbf{I}_n | \mathbf{A}^{-1}).$$

In other words, we can perform Gaussian elimination, so that  $(\mathbf{A} | \mathbf{I}_n) \rightarrow (\mathbf{I}_n | \mathbf{A}^{-1})$ .

- Alternatively, letting  $\mathbf{C}$  be the cofactor matrix of  $\mathbf{A}$ , i.e.  $c_{ij} = (-1)^{i+j} \det(\tilde{\mathbf{A}}_{ij})$ , we have

$$\mathbf{A}^{-1} = \frac{1}{\det(\mathbf{A})} \mathbf{C}^\top.$$

# Numerical Methods

## General Information

- The parity of the degree of a real polynomial is the same as that of its number of real roots.
- Let the real polynomial  $p$  given by  $p(x) = a_{2n}x^{2n} + a_{2n-1}x^{2n-1} + \cdots + a_0$  have coefficients  $a_n > 0$  and  $a_0 < 0$ . Then, it has at least one positive and one negative root.
- Linear interpolation on an interval  $[a, b]$ . The  $(i + 1)$ th iteration is given by

$$x_{i+1} = \frac{a|f(x_i)| + x_i|f(a)|}{|f(a)| + |f(x_i)|}.$$

## G.C. Skills

Linear interpolation: finding an approximation to a root in  $[a, b]$  up to  $n$  decimal places.

1.  $Y_1 = f(x)$ ,
2.  $a \rightarrow A$  and  $b \rightarrow B$ ,
3.  $\frac{B|Y_1(A)| + A|Y_1(B)|}{|Y_1(A)| + |Y_1(B)|}$ ,
4. Ans  $\rightarrow A$  or  $B$  (choose the one that has the opposite sign to Ans),
5. Repeat steps 4 to 5,
6. Terminate this process when the approximations are consistent up to  $n$  decimal places.

# Graphing Techniques

## 10.1 Graphing ‘Familiar’ Functions and Asymptotic boi

### Definition

1. **Lines of Symmetry:** A *line of symmetry* of a function is a line, such that the function is a reflection of itself about that line.
2. **Horizontal Asymptotes:** A (horizontal) line  $g(x) = c$  is the *horizontal asymptote* of the curve  $f(x)$  iff  $\lim_{x \rightarrow \infty} f(x) = c$  (or with  $-\infty$  instead of  $\infty$ ).<sup>a</sup>
3. **Vertical Asymptotes:** A (vertical) line  $x = c$  is a *vertical asymptote* of the curve  $f(x)$  iff  $\lim_{x \rightarrow c} f(x) = \infty$  or  $-\infty$ .
4. **Oblique Asymptotes:** A line  $g(x) = mx + c$  — where  $m \neq 0$  — is an *oblique asymptote* of the curve  $f(x)$  iff  $\lim_{x \rightarrow \infty} [f(x) - g(x)] = 0$  (or with  $-\infty$  instead of  $\infty$ ).

<sup>a</sup>Otherwise notated by  $f(x) \rightarrow c$  as  $x \rightarrow \infty$ .

### Curve Sketching of Rational Functions

**S** Stationary points

**I** Intersection with axes

**A** Asymptotes

- i Know how to sketch the graphs of  $y = \frac{ax+b}{cx+d}$  and  $y = \frac{ax^2+bx+c}{dx+e}$ .
- ii Rectangular Hyperbolas (of the form  $y = \frac{ax+b}{cx+d}$ ):
  - Two asymptotes, namely  $x = -\frac{d}{c}$  and  $y = \frac{a}{c}$ .
  - Two lines of symmetry with gradients  $\pm 1$  and pass through the intersection point of the aforementioned two asymptotes.
- iii If  $n = \deg P = \deg Q$ , then
  - $y = R(x)$  is the *horizontal* asymptote of  $\frac{P(x)}{Q(x)} = R(x) + \frac{S(x)}{Q(x)}$ .
  - Equivalently,  $y = \frac{\text{coeff}_P(x^n)}{\text{coeff}_Q(x^n)}$  is a *horizontal* asymptote.<sup>a</sup>
- iv If  $\deg P = \deg Q + 1$ , then  $R(x)$  is an *oblique* asymptote of  $\frac{P(x)}{Q(x)} = R(x) + \frac{S(x)}{Q(x)}$ .
- v Write down asymptotes and lines of symmetry.<sup>b</sup> If none are present indicate with “No lines of symmetry.”

<sup>a</sup>E.g.:  $y = \frac{1}{15}$  is a horizontal asymptote of  $y = \frac{1x^2+2x-3}{(5x+1)(3x+2)}$ .

<sup>b</sup>E.g.:

Asymptotes:  $x = 4$ ,  $y = 20$ .

Lines of Symmetry:  $y = x + 16$ ,  $y = -x + 24$ .

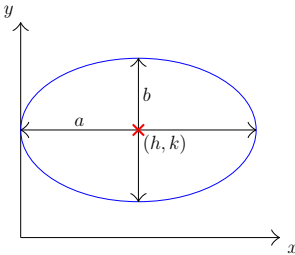
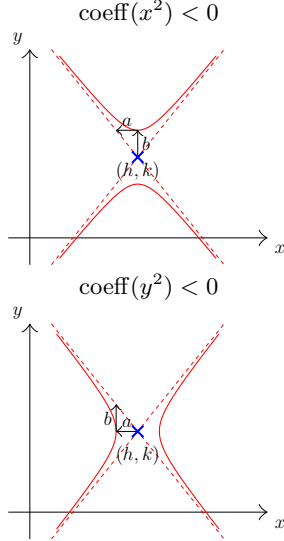


## Important Notes

- The discriminant can be very useful.
- Know how to use the G.C. Transm app. It allows you to vary the value of some parameter  $A$  for a function  $f(Ax)$ . Use this to graphically find the values of integer  $k$  satisfying some conditions.

## 10.2 Conics

“Tikz is pain, PGFPlots is suffering” — Wise Man.

	Ellipses	Hyperbolas
Standard Forms	$\frac{(x-h)^2}{a^2} + \frac{(y-k)^2}{b^2} = 1$	$\frac{(x-h)^2}{a^2} - \frac{(y-k)^2}{b^2} = 1$ $\frac{(y-k)^2}{b^2} - \frac{(x-h)^2}{a^2} = 1$
General Equation	$ax^2 + by^2 + cx^2 + dx + e = 0$ , where $\text{sgn}(a) = \text{sgn } b$ .	$ax^2 + by^2 + cx^2 + dex + e = 0$ , where $\text{sgn}(a) \neq \text{sgn } b$ .
Center	$(h, k)$	
Vertical ‘Radius’ (variables here from <i>standard form</i> !)	$b$	
Horizontal ‘Radius’ (variables here from <i>standard form</i> !)	$a$	
Vertical Vertices (variables here from <i>standard form</i> !)	$(h, k \pm b)$	
Horizontal Vertices (variables here from <i>standard form</i> !)	$(h \pm a, k)$	
Shape		
Asymptotes (No need to rmb!)	-	$y = k \pm \frac{b(x-h)}{a}$
Lines of Symmetry	$x = h, y = k$	

## General Information

- To find asymptote of hyperbolas, just solve

$$\frac{(x-h)^2}{a^2} = \frac{(y-k)^2}{b^2}.$$

- Label vertices or radii, together with the center and asymptotes.

### 10.3 Parametric Equations

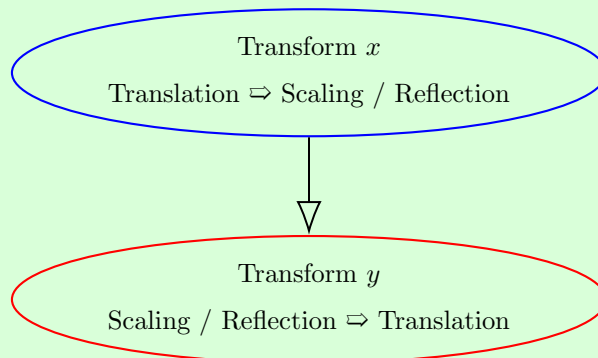
#### Important Notes

- ★ Check the qns for any *restrictions* on the parameter! And modify that of the G.C.'s accordingly (Tmin & Tmax).
- ★ Vary the  $t$ -step or resolution (when using cartesian coordinates) when the graph is oddly jagged.

### 10.4 Scaling, Translations, and Reflections

Playing With $x$		
Function	$x$ is replaced with	(Horizontal) Transformation
$f(x + a)$	$x + a$	Translate $a$ units in the positive ( $a \leq 1$ ) O/R negative $x$ -direction ( $a \geq 1$ ).
$f(-x)$	$-x$	Reflect about the $y$ -axis
$f(ax)$	$ax$	Scale parallel to the $x$ -axis by a scale factor of $\frac{1}{a}$ if <sup>1</sup> $a \geq 1$ .
Playing With $f(x)$		
Function / Change to $f(x)$		(Vertical) Transformation
$f(x) + a$		Translate $a$ units in the positive ( $a \geq 1$ ) O/R negative $y$ -direction ( $a \leq 1$ ).
$-f(x)$		Reflect about the $x$ -axis.
$af(x)$		Scale parallel to the $y$ -axis by scale factor $a$ .

#### Important Notes



## 10.5 $|f(x)|$ and $f(|x|)$

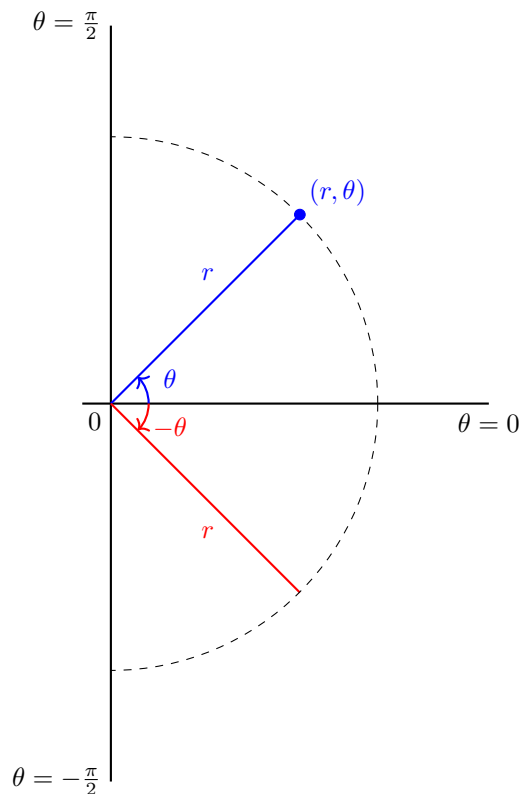
### General Information

- For  $|f(x)|$ , simply flip the part of the graph of  $f(x)$  that is below the  $x$ -axis, to above the  $x$ -axis.
- For  $f(|x|)$ , its graph is symmetric about the  $x$ -axis

## 10.6 $y = \frac{1}{f(x)}$

Behavior of $f(x)$	Behavior of $1/f(x)$
$f(x) > 0$	$\frac{1}{f(x)} > 0$
$f(x) < 0$	$\frac{1}{f(x)} < 0$
Vertical Asymptote at $x = c$	$\frac{1}{f(x)}$ tends to 0 * $\frac{1}{f(x)}$ is undefined at $x = c$
$\frac{df}{dx} = -\frac{d}{dx}\left(\frac{1}{f(x)}\right)$ <p>i.e. when <math>f(x)</math> increases, <math>\frac{1}{f(x)}</math> decreases.</p>	
$(a, b)$ is a <i>minimum</i> pt	$(a, \frac{1}{b})$ is a <i>maximum</i> pt
$(a, b)$ is a <i>maximum</i> pt	$(a, \frac{1}{b})$ is a <i>minimum</i> pt

# Polar Curves



## Definition

1. The *pole* is the origin, i.e. the point 0.
2. The *initial line* / *polar axis* is the *half line*  $\theta = 0$ .

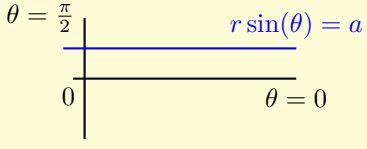
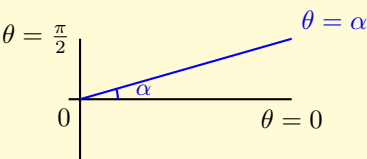
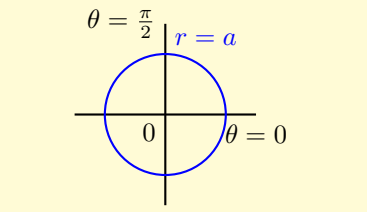
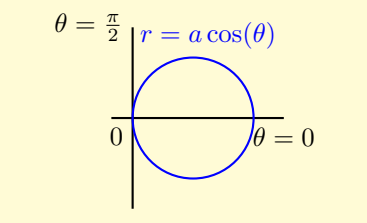
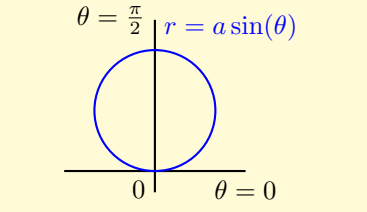
## General Information

- Coordinate Conversion

$r = \sqrt{x^2 + y^2}$	$x = r \cos(\theta)$
$\theta = \tan^{-1} \left( \frac{y}{x} \right)$	$y = r \sin(\theta)$

- Standard Functions

Polar Equation	Cartesian Equation
$\theta = \frac{\pi}{2}$  $r \cos(\theta) = a$	$x = a$

	$y = a$
	$y = x \tan(\alpha)$
	$x^2 + y^2 = a^2$
	$\left(x - \frac{a}{2}\right)^2 + y^2 = \frac{a^2}{4}$
	$x^2 + \left(y - \frac{a}{2}\right)^2 = \frac{a^2}{4}$

- Tangent lines at the pole are obtained by solving  $r = 0$ .
- Know how to find range of  $r$  and  $\theta$  (given a func/eqn).
- $r = f(\theta)$  is symmetrical about the polar (horizontal) axis iff  $f(\theta) = f(-\theta)$ .
  - Suppose  $r$  is a function of  $\cos(n\theta)$ <sup>a</sup> *only*. Then, the lines of symmetry are  $n\theta = 0, \pi, 2\pi, \dots$
- $r = f(\theta)$  is symmetrical about the vertical line  $\theta = \frac{\pi}{2}$  iff the equation  $f(\theta) = f(\pi - \theta)$ .
  - Suppose  $r$  is a function of  $\sin(n\theta)$  *only*. Then, the lines of symmetry are  $n\theta = \frac{\pi}{2}, \frac{3\pi}{2}, \dots, \frac{(2m+1)\pi}{2}, \dots$
- $r = f(\theta)$  is symmetrical about the pole iff  $(r, \theta)$  is a point on the curve whenever  $(-r, \theta)$  is.
- $R$ -formula may be necessary
- Area of a sector:  $A = \frac{1}{2} \int_{\alpha}^{\beta} r^2 d\theta$ , where  $\alpha < \beta$ .
- Arc length =  $\int_{\theta_1}^{\theta_2} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$

---

<sup>a</sup>E.g.:  $r = a\sqrt{(4 + \sin^2(\theta))^2} \cos(\theta)$

## Important Notes

1.  $r$  is normally  $\geq 0$ . But, in some questions, it can be negative.
2. No need to fully expand; a final answer such as  $(x^2 + y^2)^2 = 3y(x^2 + y^2) - 4y^2$  suffices.
3. Polar curve sketching essentials:
  - (a) Shape of curve
  - (b) Intersection(s) with ('axial') half lines
  - (c) Nothing else *unless* the qns asks for it
    - ☐ Be careful of the sharpness / smoothness of points! Points supposed to be sharp should be sufficiently so, and those supposed to be smooth should be sufficiently rounded / not look sharp.
    - ☐ Check whether the polar axes are tangents at pole. Use this information to draw accurate graphs.
    - ☐ Best to add a small dotted line to show tangentiality at intercepts.
    - ☐ Careful about constants like  $a$  in  $r = a \sin(\theta)$  for axial intercepts.
    - ☐ No need to state points at the pole unless they are 'axial', i.e.  $\theta = 0$ , or  $\frac{\pi}{2}$ , etc.
4. When finding maximum / minimum  $y$  values ( $\frac{dy}{d\theta} = 0$ ), we need to check its nature (1st/2nd deriv test). However, this is unnecessary for max / min  $r$  values.
5. For stuff like  $\frac{dy}{dx}$ , try to keep it in polar form if possible instead of converting to cartesian form.
6. As usual, be *careful*! E.g. Which values need to be rejected.
7. When reflecting/rotating, a diagram may be useful in finding the necessary angle/expression to replace  $\theta$  with. E.g.:
  - (a) In the case of reflecting about  $r = \theta$  or  $y = x$ ,  $(r, \theta) \rightarrow (r, \frac{\pi}{2} - \theta)$ .
  - (b) Reflect about the half-line  $\theta = \frac{\pi}{2} \implies (r, \theta) \rightarrow (r, \pi - \theta)$ .

## G.C. Skills

1. Nice polar  $\implies$  Zoom fit + Zoom square
2. Simply press alpha trace 1 to get  $r_1$ . In fact, this works for the other modes available in the GC as well.
3. We can type  $\frac{d}{d\theta} r_1|_{\theta=\theta}$  info formulas (like the one for arc length) without having to manually differentiate it!

# Conic Sections

## Definition 12.1

Eccentricity,  $e$ , is defined as

$$\frac{\text{distance of } P \text{ from focus}}{\text{distance of } P \text{ from directrix}}.$$

### General Information

◦ Shapes associated with the value of  $e$

- $e = 0$ : Circle
- $0 < e < 1$ : Ellipse
- $e = 1$ : Parabola
- $e > 1$ : Hyperbola

Conic	Parabolas		Ellipses		Hyperbolas	
Equation	$x^2 = 4py$	$y^2 = 4px$	$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1, a > b$	$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1, b > a$	$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$	$\frac{y^2}{b^2} - \frac{x^2}{a^2} = 1$
Foci	$(0, p)$	$(p, 0)$	$(\pm c, 0)$	$(0, \pm c)$	$(\pm c, 0)$	$(0, \pm c)$
$a, b, c$	N.A.		$c^2 = a^2 - b^2$	$c^2 = b^2 - a^2$	$c^2 = a^2 + b^2$	
Directrices	$y = -p$	$x = -p$	$x = \pm \frac{a}{e} = \pm \frac{a^2}{c}$	$y = \pm \frac{b}{e} = \pm \frac{b^2}{c}$	$x = \pm \frac{a}{e} = \pm \frac{a^2}{c}$	$y = \pm \frac{b}{e} = \pm \frac{b^2}{c}$
$e$	$e = 1$		$0 < e < 1$		$e > 1$	
	N.A.		$e = \frac{c}{a}$ $= \frac{\sqrt{a^2 - b^2}}{a}$ $= \sqrt{1 - \frac{b^2}{a^2}}$	$e = \frac{c}{b}$ $= \frac{\sqrt{b^2 - a^2}}{b}$ $= \sqrt{1 - \frac{a^2}{b^2}}$	$e = \frac{c}{a}$ $= \frac{\sqrt{a^2 + b^2}}{a}$ $= \sqrt{1 + \frac{b^2}{a^2}}$	$e = \frac{c}{b}$ $= \frac{\sqrt{a^2 + b^2}}{b}$ $= \sqrt{1 + \frac{a^2}{b^2}}$
Reflective Property	When light parallel to its axis of symmetry ( $x = 0$ or $y = 0$ ) hits its concave side, the light is reflected to the focus.		For any point $P$ on the ellipse with $a > b$ , $PF_1 + PF_2 = 2a$		For any point $P$ on the hyperbola with $\text{coeff}(x^2) > 0$ , $ PF_1 - PF_2  = 2a$	



- Polar Form:  $x = p$ ,  $x = -p$ ,  $y = p$ , or  $y = -p$  being the directrix

Top		
$r = \frac{ep}{1 + e \sin(\theta)}$		
Left		Right
$r = \frac{ep}{1 - e \cos(\theta)}$		$r = \frac{ep}{1 + e \cos(\theta)}$
Bottom		
$r = \frac{ep}{1 - e \sin(\theta)}$		

### Definition

- Major / minor axes  $\implies$  lengths of longest and shortest diameters respectively.
- Semi-major / semi-minor  $\implies$  half of major / minor axes respectively.
- Focal radius  $\implies$  distance from point on conic section to focus.

### Note

Some possible things to try:

- Using the fact that  $PF_1 + PF_2 = 2a$  to do simultaneous equations.
- Converting to polar form (when  $e < 1$  so  $r \geq 0$ ) for distances.
- Congruent/Similar triangles.
- Classic use of discriminants.
- Sum and product of roots: Given any polynomial  $ax^2 + bx + c$  with the roots  $\alpha$  and  $\beta$ ,

$$\alpha + \beta = -\frac{b}{a} \quad \text{and} \quad \alpha\beta = \frac{c}{a}.$$

# Functions

## General Information

### 1. Horizontal Line Test:

- (a) Fail: Since <sup>a</sup>  $y = k$  intersects the graph of  $y = f(x)$  more than once, therefore  $f$  is not injective.
- (b) Success: Since *any* horizontal line  $y = k$  will intersect the graph of  $y = g(x)$  *at most once*, so  $f(x)$  is one-one.

### 2. The inverse function, $f^{-1}$ , of a function $f$ exists iff $f$ is one-one.

### 3. $y = f^{-1}$ is a reflection of $y = f(x)$ about the line $y = x$ .

### 4. The composite function $gf$ exists iff $R_f \subseteq D_g$ .

### 5. $D_{gf} = D_f$ & $R_{gf} = R_g$ .

### 6. Finding the range:

#### (a) Graphing method:

#### (b) Mapping method, e.g.: $D_f = (0, \infty) \xrightarrow{f} (1, \infty) \xrightarrow{g} (0, \infty) = R_{gf}$

---

<sup>a</sup>some specific  $k$ , e.g.  $y = 1/2$

# Permutations and Combinations

## Definition 14.1

The terms  $n$  pick  $r$  and  $n$  choose  $r$  respectively denote

$${}^nP_r := \frac{n!}{(n-r)!} \quad \text{and} \quad \binom{n}{r} = {}^nC_r := \frac{n!}{(n-r)!r!}.$$

### General Information

- Addition and multiplication principles
- Know how to ‘bundle’ objects together so as to calculate the total no. of permutations.
- There are  $\frac{n!}{n_1!n_2!\dots n_r!}$  number of ways to arrange  $n$  objects, of which  $n_1$  are ‘similar’,  $n_2$  are ‘alike’,  $\dots$ ,  $n_r$  are ‘the same’.

### Fact

Intuition: If there are  $n_1$  objects are non-distinct out of  $n$  objects, then there are  $n_1!$  ways to arrange these objects that results in ‘the same’ permutation.

- Case-wise considerations/calculations (then summing together the total number of permutations)
- Unordered circular permutations:  
There are  $\frac{n!}{n} = (n-1)!$  number of ways of arranging  $n$  distinct objects in a circle.

### Fact

For unordered circular permutations, we do not care if you rotate the seating arrangement, as long as neighbours are preserved for each object. i.e.  $(A, B, C, D) \sim (B, C, D, A)$ . As a result, each such collection of  $n$  permutations reduces down to one. Thus, explaining the division by  $n$ .

- Complementary Method, i.e. taking number of arrangements without restriction - number of arrangements with the opposite of that restriction.

## Example 14.1

Number of ways two girls *cannot* sit next to each other = number of arrangements *without restriction* – number of arrangements with girls sitting *together*.

- Insertion Method, place down some of your objects and then insert the rest in the gaps.

**Example 14.2**

Boys sit at table first:  $2!$  ways.

From the 3 gaps, choose 2 for the 2 girls to sit at: 3 ways.

The girls can arrange themselves in  $2!$  ways.

So, total no. of ways is  $2! \cdot 3 \cdot 2! = 12$ .

- Ordered circular permutations: First calculate the number of unordered permutations, then add the ordering at the end.

**Note**

Circular arrangements are not the same as row arrangements.

We know that  $A$  and  $B$  are not considered to be seating together in the row arrangement of  $(A, C, D, E, B)$ . But, they are seating together in a corresponding row arrangement. The number of row arrangements can be less than, equal to, or more than the number of circular arrangements.

# Vectors

Lines	Planes
Equivalent Forms	
<p>1. Vector Equation:</p> $\ell: \mathbf{r} = \mathbf{a} + \lambda \mathbf{m}, \lambda \in \mathbb{R},$ <p>2. Cartesian Equation:</p> $\frac{x - a_1}{m} = \frac{y - a_2}{m_2} = \frac{z - a_3}{m_3}.$	<p>1. Vector Equation:</p> $\Pi: \mathbf{r} = \mathbf{a} + \lambda \mathbf{m}_1 + \mu \mathbf{m}_2 \text{ where } \lambda, \mu \in \mathbb{R},$ <p>2. Scalar Product Form:</p> $\Pi: \mathbf{r} \cdot \mathbf{n} = p$ <p>where the scalar <math>p := \mathbf{a} \cdot \mathbf{n}</math>,</p> <p>3. Cartesian Equation:</p> $n_1x + n_2y + n_3z = p$ <p>where the normal vector  <math>\mathbf{n} := (n_1 \ n_2 \ n_3)^\top</math>.</p>
Foot of Perpendicular	
<p>M1: (a) <math>\overrightarrow{ON} = \mathbf{a} + \lambda \mathbf{m}</math>,  (b) <math>\overrightarrow{QN} \cdot \mathbf{m} = 0</math>, solve for <math>\lambda</math>,  (c) Substitute <math>\lambda</math> into (a).</p> <p>M2: (a) <math>\overrightarrow{AN} = (\overrightarrow{AQ} \cdot \hat{\mathbf{m}}) \hat{\mathbf{m}}</math>,  (b) <math>\overrightarrow{ON} = \overrightarrow{OA} + \overrightarrow{AN}</math>.</p>	<p>(a) <math>\ell_{NQ}: \mathbf{r} = \overrightarrow{OQ} + \lambda \mathbf{n}</math>, where <math>\lambda \in \mathbb{R}</math>, and <math>\Pi: \mathbf{r} \cdot \mathbf{n} = \mathbf{a} \cdot \mathbf{n}</math>,  (b) <math>(\overrightarrow{OQ} + \lambda \mathbf{n}) \cdot \mathbf{n} = \mathbf{a} \cdot \mathbf{n}</math>, solve for <math>\lambda</math>,  (c) <math>\overrightarrow{ON} = \overrightarrow{OQ} + \lambda \mathbf{n}</math>.</p>
Shortest Distance of Point To Line, $QN$	
<p>M1: <math>\ \overrightarrow{AQ} \times \hat{\mathbf{m}}\ </math>.</p> <p>M2: (a) <math>AN = \ \overrightarrow{AQ} \cdot \hat{\mathbf{m}}\ </math>,  (b) Pythagoras' Theorem.</p> <p>M3: Using the foot of perpendicular, find distance <math>QN</math>.</p>	<p>M1: <math>\ \overrightarrow{AQ} \cdot \hat{\mathbf{n}}\ </math>.</p> <p>M2: for distance of plane to <i>origin</i>: If <math>\Pi: \mathbf{r} \cdot \mathbf{n} = p</math>, <math>\frac{p}{\ \mathbf{n}\ }</math> is the shortest distance from the origin to the plane <math>\Pi</math>. <i>Note</i>:</p> <ul style="list-style-type: none"> <li>• If <math>\frac{p}{\ \mathbf{n}\ } &gt; 0</math>, then <math>\Pi</math> 'above' 0.</li> <li>• If <math>\frac{p}{\ \mathbf{n}\ } &lt; 0</math>, then <math>\Pi</math> 'below' 0.</li> </ul> <p>M3: Using the foot of perpendicular, then find distance <math>QN</math>.</p>

Relationship Btw 2 Lines		Relationship Btw Line & Plane			
<div>1. Parallel, Non-Intersecting</div> <div>(a) <math>\mathbf{m_1} \parallel \mathbf{m_2}</math>,</div> <div>(b) Solving <math>\ell_1 = \ell_2</math> gives no real solution.</div> <div>2. Parallel, Coinciding</div> <div>(a) <math>\mathbf{m_1} \parallel \mathbf{m_2}</math>,</div> <div>(b) <math>\mathbf{a}</math> lies in <math>\ell_1</math> and <math>\ell_2</math>.</div> <div>3. Non-Parallel, Intersecting</div> <div>(a) <math>\mathbf{m_1}</math> not <math>\parallel \mathbf{m_2}</math>,</div> <div>(b) Solve <math>\ell_1 = \ell_2</math> to find intersection.</div> <div>4. Skew Lines</div> <div>(Non-Parallel, Non-Intersecting)</div> <div>(a) <math>\mathbf{m_1}</math> not <math>\parallel \mathbf{m_2}</math>,</div> <div>(b) Solving <math>\ell_1 = \ell_2</math> gives no real solution.</div>		<div>1. <math>\ell</math> lies in <math>\Pi</math></div> <div>M1: <div>i. <math>\mathbf{m} \cdot \mathbf{n} = 0</math> says <math>\ell \parallel \Pi</math>,</div><div>ii. Combined with <math>\mathbf{a} \cdot \mathbf{n} = p</math>, we conclude <math>\ell</math> lies in <math>\Pi</math>.</div></div> <div>M2: Substitute <math>\ell</math> into <math>\Pi</math> and show the system (of lin eqns) is consistent for all <math>\lambda</math>.</div> <div>2. <math>\ell \parallel \Pi</math> but Nonintersecting</div> <div>M1: <div>i. Show <math>\mathbf{m} \cdot \mathbf{n} = 0</math>, so <math>\ell \parallel \Pi</math>.</div><div>ii. Then <math>\mathbf{a} \cdot \mathbf{n} \neq p</math>, tells us <math>\ell</math> and <math>\Pi</math> are nonintersecting.</div></div> <div>M2: Substitute <math>\ell</math> into <math>\Pi</math>, and show the system (of lin eqns) is inconsistent.</div> <div>3. Intersect at 1 point</div> <div>M1: <math>\mathbf{m} \cdot \mathbf{n} \neq 0</math>.</div> <div>To find point of intersection: For the plane <math>\Pi: \mathbf{r} \cdot \mathbf{n} = p</math> and <math>\ell</math> defined by <math>\ell: \mathbf{r} = \mathbf{a} + \lambda \mathbf{m}</math> Solve for <math>\lambda</math> using simultaneous equations or G.C.</div>			
		-		Relationship Btw 2 Planes	
				<div>1. Parallel Planes: Show there exists an <math>\mathbf{a}</math> for which</div> <div>(a) <math>\mathbf{a} \cdot \mathbf{n_1} = p_1</math>,</div> <div>(b) <math>\mathbf{a} \cdot \mathbf{n_2} \neq p_2</math>.</div> <div>2. Same Plane: Show there exists an <math>\mathbf{a}</math> for which</div> <div>(a) <math>\mathbf{a} \cdot \mathbf{n_1} = p_1</math>,</div> <div>(b) <math>\mathbf{a} \cdot \mathbf{n_2} = p_2</math>.</div> <div>3. Intersect in a line <math>\ell</math>; To find this line:</div> <div>M1: <math>\mathbf{n_1} \times \mathbf{n_2}</math> gives the direction vector. So find a common point with simultaneous equations.</div> <div>M2: Solving system of linear equations, from the <i>cartesian</i> form of the planes, using G.C.</div>	
				Point of Reflection	
				<div>1. Find foot of perpendicular <math>\overrightarrow{ON}</math>,</div> <div>2. Notice <math>\overrightarrow{OA'} = \overrightarrow{OA} + 2\overrightarrow{AN} = 2\overrightarrow{ON} - \overrightarrow{OA}</math>.</div>	
Angle Between					
2 Lines	Line and Plane	2 Planes			
$\theta = \cos^{-1}  \widehat{\mathbf{m_1}} \cdot \widehat{\mathbf{m_2}} $	$\theta = \sin^{-1}  \widehat{\mathbf{m}} \cdot \widehat{\mathbf{n}} $	$\theta = \cos^{-1}  \widehat{\mathbf{n_1}} \cdot \widehat{\mathbf{n_2}} $			

# Probability

## General Information

### 1. Principle of Inclusion and Exclusion for

(a) Two events:

$$P(A \cup B) = P(A) + P(B) - P(A \cap B),$$

(b) Three events:

$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) - P(B \cap C) + P(A \cap B \cap C).$$

### 2. Mutually Exclusive Events:

$$P(A \cap B) = 0,$$

$$P(A \cup B) = P(A) + P(B).$$

### 3. Independent Events:

$$P(A | B) = P(A),$$

$$P(A \cap B) = P(A)P(B).$$

### 4. Conditional Probability:

$$P(A | B) = \frac{P(A \cap B)}{P(B)}.$$

### 5. Use PnC to help compute stuff faster.

6. When we want to find the greatest and least possible probability (e.g. of  $P(A^c \cap B^c \cap C^c)$ ), it is advisable to draw a Venn diagram and fill in all relevant probabilities.

## Example 16.1

There are 6 white balls and 5 black balls. Two are randomly drawn. What is the probability that one is white and the other black?

$$\binom{5}{11} \binom{6}{10} + \binom{6}{11} \binom{5}{10} = \frac{6}{11} \quad \text{vs} \quad \frac{\binom{6}{1} \binom{5}{1}}{\binom{11}{2}} = \frac{6}{11}.$$

# Differential Equations

## 17.1 First Order D.E.s

### 17.1.1 Elementary Solving Techniques

#### General Information

1. Separable Variables:

$$\frac{dy}{dx} = f(y)g(x), \int \frac{1}{f(y)} dy = \int g(x) dx.$$

2. Integrating Factor:

$$\begin{aligned} \frac{dy}{dx} + P(x)y &= Q(x), \quad \text{let I.F.} = e^{\int P(x) dx} \\ e^{\int P(x) dx} \frac{dy}{dx} + ye^{\int P(x) dx} P(x) &= Q(x)e^{\int P(x) dx}, \\ ye^{\int P(x) dx} &= \int Q(x)e^{\int P(x) dx} dx. \end{aligned}$$

### 17.1.2 Numerical Methods

#### General Information

1. Euler's Method:

$$y_{i+1} = y_i + hf(x_i, y_i).$$

#### Example 17.1

Let (step size)  $h = 0.25$  and  $f(x, y) = \frac{dy}{dx}$ :

$$\begin{aligned} \text{By MF26, } y_2 &= \frac{2}{3} + hf\left(0, \frac{2}{3}\right) \\ &= \frac{13}{18} \\ y_3 &= \frac{13}{18} + hf\left(0.25, \frac{13}{18}\right) \\ &= 0.6701865657. \end{aligned}$$

Therefore,  $y(0.5) \approx 0.670$ .

1. Improved Euler's Method:

$$y_{i+1} = y_i + hf(x_i, y_i) \quad \& \quad y_{i+1} = y_i + \frac{h}{2}[f(x_i, y_i) + f(x_{i+1}, u_{i+1})].$$

2. Error:

- (a) If  $\frac{dy}{dx}$  can be shown to be *increasing* from the calculations of  $f(x, y)$ , then the curve is *concave upwards*, leading to a *underestimate*.



- (b) If  $\frac{dy}{dx}$  can be shown to be *decreasing* from the calculations of  $f(x, y)$ , then the curve is *concave downwards*, leading to a *overestimate*.

**Example 17.2**

From the computation, *the values of  $\frac{dy}{dx}$  increases*, i.e.  $\frac{d^2y}{dx^2} > 0$ , and thus implying the solution curve to be *concave upwards*. Therefore, we have an *underestimation*.

**Example 17.3: Misc**

It is suggested that the estimation in part (ii)<sup>a</sup> can be further improved by reducing the step size. Sketch the solution curve and hence comment on this suggestion.

The solution curve has a *stationary point* at  $x = 1.47$ , which is between 1 and 2 and also the gradient of the curve is close to zero for  $x$  value beyond this stationary point. Thus, when the step size is reduced, *tangent* at point close to this stationary point becomes *almost parallel* to the curve, making *little improvement* to the estimation due to *little difference in  $y$* .

<sup>a</sup>Given the point (1,1), we estimated the value of  $y(2)$  using the Improved Euler's Method

**Example 17.4**

It is found that the approximation obtained in (i) for the  $y$ -coordinate where  $x = 0.75$  is an underestimation and has a percentage error of 120.633%. Explain why there is such a substantial error.

From gradient values calculated above, we suspect sharp changes in gradient values within the interval (from negative to positive). Yet *Euler's Method*<sup>a</sup> *simply uses a straight line segment* with gradient<sup>b</sup>  $-4.6409$  to estimate the curve for the first iteration, which could have lead to a significant underestimation of the  $y$ -value.

<sup>a</sup>We are explaining what it does

<sup>b</sup>Emphasising negative gradient (Show its value)

**Example 17.5**

Compare the relative merits of Euler's Method and the Improved Euler's Method.

Euler's Method: It is computationally simpler.

Improved Euler's Method More accurate as it takes the mean of the initial and next gradient.

## 17.2 Second Order D.E.

Homogenous	
Roots	Solution $y_c$
$m_1 \neq m_2$	$y = Ae^{m_1x} + Be^{m_2x}$
$m := m_1 = m_2$	$y = (Ax + B)e^{mx}$
$m = p \pm qi$	$y = e^{px}(A \cos(qx) + B \sin(qx))$
<b>Non-Homogenous</b> , $c_2 \frac{d^2y}{dx^2} + c_1 \frac{dy}{dx} + c_0y = f(x)$	
$y = y_c + y_p$ (C.F. + P.I.)	
$f(x)$	Trial Function for P.I.
Degree $n$ polynomial	$y_p = \sum_{i=0}^n a_i x^i$
$ke^{ax}$	$y_p = ae^{ax}$
$\alpha \cos(kx) + \beta \sin(kx)$	$y_p = a \cos(kx) + b \sin(kx)$

*Note*

If  $y_c$  and  $f(x)$  share some common term, then  $y_p$  should be multiplied by  $x$  (some least  $i \in \mathbb{N}$  times till  $x^i y_p$  has no common term with  $y_c$ ).

### Example 17.6

1. If  $y_c = A^{-3x}$  and  $f(x) = 10e^x$ , then  $y_p = kxe^x$
2. If  $y_c = Ae^x + Be^{-3x}$  and  $f(x) = 10e^x$ , then  $y_p = kxe^x$ .
3. If  $y_c = Ae^x + Bxe^x + Ce^{-3x}$  and  $f(x) = 10e^x$ , then  $y_p = kx^2e^x$ .

## 17.3 Applications

### 17.3.1 Exponential Growth

#### General Information

Let  $k$  be the *per-capita growth rate*<sup>a</sup> and  $P(t)$  be the population at time  $t$ . Then we have the model:

$$\frac{dP}{dt} = kP,$$

with the solution

$$P(t) = P_0 e^{kt}.$$

<sup>a</sup>i.e. after accounting for births and deaths.

### 17.3.2 Logistics Growth

#### General Information

Let  $k$  be the *per-capita growth rate*<sup>a</sup>,  $P(t)$  be the population at time  $t$ , and  $N$  be the *carrying capacity* of the system. Then we have the model:

$$\frac{dP}{dt} = kP \left(1 - \frac{P}{N}\right).$$

1. Without solving the logistics equation, we can sketch the solution curve by noting the sign of  $\frac{dP}{dt}$ :

(a) Equilibrium population values occur at  $P = 0$  and  $P = N$ .

(b) If, for instance  $k > 0$ ,

$$0 < P < N: 1 - \frac{P}{N} > 0 \text{ so } \frac{dP}{dt} > 0,$$

$$P > N: 1 - \frac{P}{N} < 0 \text{ so } \frac{dP}{dt} < 0.$$

“As  $t$  increases, the population of \_\_\_\_\_ increases to the stable population of \_\_\_\_\_.”

<sup>a</sup>i.e. after accounting for births and deaths.

**Example 17.7: Neat trick of letting  $A = \pm \text{constant}$**

$$\begin{aligned} \frac{dP}{dt} &= 3P \left( 1 - \frac{P}{200} \right), \\ \int \frac{1}{3P} + \frac{1}{600 - 3P} dP &= \int 1 dt, \\ \ln \left| \frac{3P}{600 - 3P} \right| &= 3t + 3c, \\ \frac{3P}{600 - 3P} &= Ae^{3t}, \text{ where } A = \pm e^{3c}, \\ P &= \frac{200A}{A + e^{-3t}} \end{aligned}$$

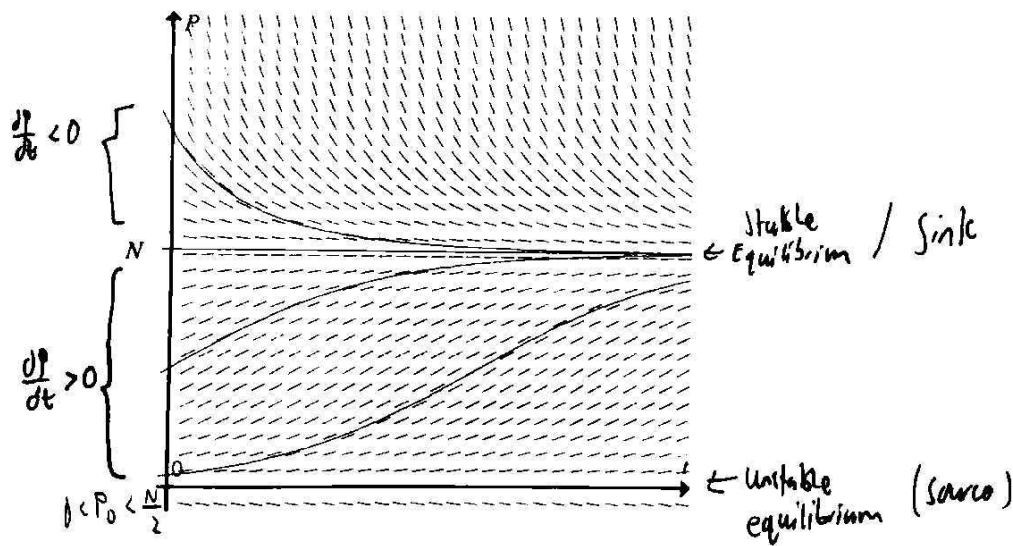


Figure 17.1: Logistics curve

## 17.3.3 Harvesting

## General Information

Let  $k$  be the *per-capita growth rate*,  $P(t)$  be the population at time  $t$ ,  $N$  be the *carrying capacity* of the system, and  $H$  the constant *harvesting rate*. Then we have the model:

$$\frac{dP}{dt} = kP \left( 1 - \frac{P}{N} \right) - H.$$

## 1. Bifurcation Point

- (a) When  $0 \leq H < \frac{kN}{4}$ , there are two equilibrium points,  $P = \frac{N}{2} \pm \sqrt{\frac{N^2}{4} - \frac{HN}{k}}$ .
- (b) When  $H = \frac{kN}{4}$ , there is one equilibrium point at  $P = \frac{N}{2}$  (the bifurcation point).
- (c) When  $H > \frac{kN}{4}$ , there is no equilibrium point

## 2. For Non-Extinction:

$$\frac{N^2}{4} - \frac{HN}{k} \geq 0 \quad \text{and} \quad P_0 \geq 450 - \sqrt{\frac{N^2}{4} - \frac{HN}{k}}.$$

## 17.3.4 Physics

## General Information

**MUST** rmb the forms.

1. Spring System (where  $k > 0$  is the spring constant)

$$\ddot{x} + \frac{k}{m}x = 0.$$

Solution: use **R-formula** to convert to  $A \cos(\omega t + \phi)$  where angular frequency  $\omega = \sqrt{\frac{k}{m}}$ . Period  $T = \frac{2\pi}{\omega} = 2\pi \sqrt{\frac{m}{k}}$ .

2. Simple Pendulum (where  $\ell$  is its length)

$$\ddot{x} + \frac{g}{\ell}x = 0.$$

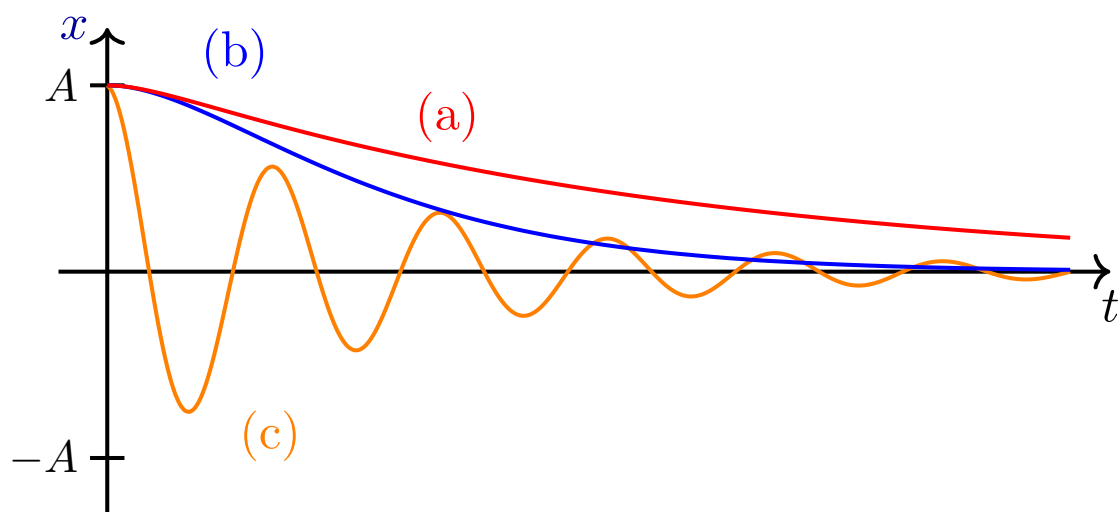
Angular frequency  $\omega = \sqrt{\frac{g}{\ell}}$  and period  $T = 2\pi \sqrt{\frac{\ell}{g}}$ .

3. Spring-Mass-Dashpot System (where  $c > 0$  is the damping constant)

$$\ddot{x} + \frac{c}{m}\dot{x} + \frac{k}{m}x = 0.$$

Solution

- (a) Real and Distinct Roots: *Overdamped*
- (b) Identical Real Roots: *Critically Damped*
- (c) Complex Conjugate Roots: *Underdamped*  
*"It will oscillate about the equilibrium position with decreasing amplitude."*

**Figure 17.2:** Oscillatory behaviors

# Discrete Random Variables

## General Information

1. Expectation / Mean,

$$E(X) := \sum_{\text{all } x} x P(X = x).$$

2. Variance

$$\text{Var}(X) := E(X^2) - [E(X)]^2.$$

3. Standard Deviation

$$\sigma := \sqrt{\text{Var}(X)}.$$

4. Properties for two *independent* random variables  $X$  and  $Y$ ; two *independent observations*  $X_1$  and  $X_2$  of  $X$ :

- (a)  $E(aX + bY + c) = a E(X) + b E(Y) + c$ ,
- (b)  $E(X_1 + X_2) = E(X_1) + E(X_2) = 2 E(X)$ .
- (c)  $\text{Var}(aX + bY + c) = a \text{Var}(X) + b \text{Var}(Y)$ ,
- (d)  $\text{Var}(X_1 + X_2) = \text{Var}(X_1) + \text{Var}(X_2) = 2 \text{Var}(X)$ .

5. Probability Distribution Table:

$x$	1	$\dots$	$n$
$P(X = x)$	$P(X = 1)$	$\dots$	$P(X = n)$

# Special Discrete Random Variables

## Definition 19.1

A discrete random variable  $X$  which takes all values in  $\mathbb{Z}_0^+$  is a *binomial distribution* with probability of success  $p$ , denoted by  $X \sim B(n, p)$ , iff

$$P(X = x) = \binom{n}{x} p^x (1 - p)^{n-x}.$$

## Definition 19.2

A discrete random variable  $X$  which takes all values in  $\mathbb{Z}^+$  has a *geometric distribution* with probability of success  $p$ , denoted by  $X \sim \text{Geo}(p)$ , iff

$$P(X = x) = (1 - p)^{x-1} p.$$

Note

We can assume  $X \sim B(n, p)$  (or  $W \sim \text{Geo}(n, p)$ ) iff the following three conditions hold

1. The event of a [trial in context] is independent of that of another [trial in context].
2. The probability of each [trial in context] is constant.
3. Each trial has only 2 mutually exclusive outcomes.

Note

Defining random variables:

1. Binomial distribution: Let  $X$  be the number of [trial in context], out of [number of trials  $n$  in context].
2. Geometric distribution: Let  $W$  be the number of [trial in context], up to and including the first [successful trial in context].

Note

Let  $W \sim \text{Geo}(p)$ , and  $q := 1 - p$ . Then,

$$P(W > m) = q^m \quad \text{and} \quad P(X > m + n \mid X > n) = P(X > m) = q^m.$$

## Definition 19.3

A discrete random variable  $X$  which takes all values in  $\mathbb{Z}_0^+$  has a *Poisson Distribution* with parameter  $\lambda > 0$ , denoted by  $X \sim \text{Po}(\lambda)$ , iff

$$P(X = x) = \frac{e^{-\lambda} \lambda^x}{x!}.$$

Note

We can assume  $Y \sim \text{Po}(\lambda)$  iff the following three conditions hold

1. The event of a [trial in context] is *independent* of that of another [trial in context].
2. The *mean number of occurrences* of [trial in context] is *constant* over an fixed interval of time/space.
3. The *mean number of occurrences* of [trial in context] is *proportional* to the length of the space/time interval.

Note

Additive property of the Poisson distribution: If  $U \sim \text{Po}(\mu)$  and  $V \sim \text{Po}(\lambda)$  are *independent* variables, then

$$U + V \sim \text{Po}(\mu + \lambda).$$

Note

Defining random variables: Let  $Y$  be the number of [event in context], in [space/time interval in context].

### General Information

1. Expectation and Mean:

Distribution	Expectation	Variance
$X \sim \text{B}(n, p)$	$np$	$np(1 - p)$
$Y \sim \text{Po}(\lambda)$	$\lambda$	
$W \sim \text{Geo}(p)$	$p^{-1}$	$(1 - p)p^{-2}$

2. Use graphing or a table to deal with questions involving inequalities
3. It is helpful to remember the following formulas for when you're asked to derive a formula for mean/mode:

$$\sum_{r=1}^{\infty} r x^{r-1} = (1 - x)^{-2} \quad \text{and} \quad \sum_{r=1}^{\infty} r^2 x^{r-1} = \frac{1 + x}{(1 - x)^3}.$$

4. Why is the probability for (b) is smaller than that for (a): The case of (b) is a proper subset of (a).
5. A discrete random variable  $M$  can have other probability distributions. In such cases, defining a random variable  $W$  having a Binomial/Poisson/Geometric distribution, and then writing  $M$  as a function of  $W$  may help.

For example, it may be that  $M = W - 1$ , or  $M = W_1 + W_2$ .

Note

When the question asks for the *most likely* number of [event], it is asking for the *mode*.



## G.C. Skills

Finding *mode* (e.g. for binomial distributions):

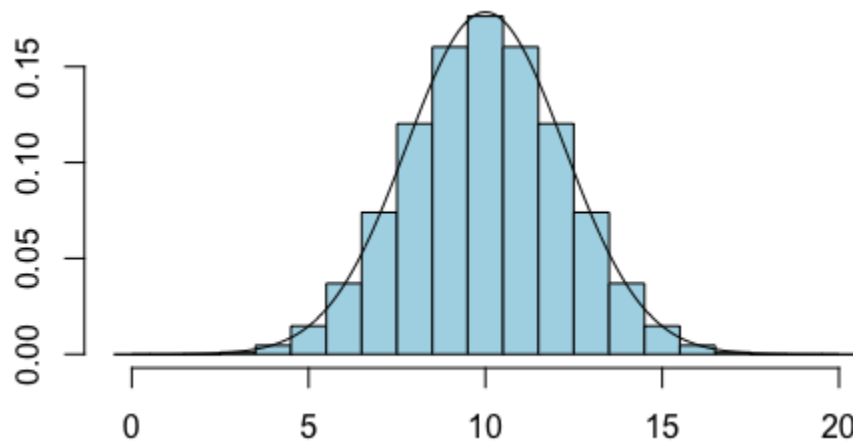
1. Set  $Y_1 = \text{binompdf}(n, p, X)$ .
2. Go to table.
3. Find the value of  $X$  for which the highest value of  $Y_1$  occurs.

## G.C. Skills

1. 2nd + Vars + 'A'  $\Rightarrow$   $\text{binompdf}(n, p, x) = P(X = x)$
2. 2nd + Vars + 'B'  $\Rightarrow$   $\text{binomcdf}(n, p, x) = P(X \leq x)$

## Note

Let  $X$  be the random variable such that  $X \sim B(n, p)$ . If  $P(X = n)$  is the *highest probability* that occurs,  $X = n$  is the modal value. So, we solve the two inequalities  $P(X = 5) > P(X = 4)$  and  $P(X = 5) > P(X = 6)$ . This gives the *strictest* range of values that  $p$  can take (Fig 17.1).



**Figure 19.1:** In this case,  $X = 10$  is the mode.

**Example 19.1: 2018 TPJC JC2 H2 MYE P2 8**

On average, 3.5% of a certain brand of chocolate turn out misshapen. The chocolates are sold in packets of 25.

- (i) State, in context, two assumptions needed for the number of misshapen chocolates in a packet to be well modelled by a binomial distribution.
- (ii) Explain why one of the assumptions stated in part (i) may not hold in this context.

*Answer:*

- (i)
  - 1. Each chocolate is *equally likely* (3.) to be misshapen.
  - 2. The event that a chocolate is misshapen is *independent* (2.) of the event that another chocolate is misshapen.
- (ii) While on average, the probability that a chocolate is misshapen is 3.5%, it is possible that there are more misshapen chocolates at certain times, possible due to equipment malfunction, which would mean the probability is not constant.

OR

Misshapen chocolates could be the result of equipment used and as the equipment used would not be the same for the same portion of the chocolate produced, whether a chocolate is misshapen may not be independent of another chocolate being misshapen.

# Continuous Random Variables

## General Information

- A function  $f: \mathbb{R} \rightarrow \mathbb{R}$  is a *probability mass function* (pdf) of a continuous random variable  $X$  iff  $f$  is nonnegative and  $\int_{-\infty}^{\infty} f(x) dx = 1$ .
- For any probability mass function  $f$ , we have  $P(a \leq X \leq b) = \int_a^b f(x) dx$ . Whether the inequality is strict or nonstrict does not affect the above identity.
- A *mode* of  $X$  is any value  $m$  such that  $f(m)$  is maximum.
- A *cumulative distribution function* (cdf)  $F: \mathbb{R} \rightarrow [0, 1]$  of a random variable  $X$  is defined by

$$F(x) := P(X \leq x) = \int_{-\infty}^x f(x) dx.$$

- When writing out the cdf as a piecewise function, we explicitly write out the range of values for each case. We reserve the use of “otherwise” for pdf’s.
- Any cdf is continuous and nondecreasing.
- Let  $X$  be a continuous random variable with cdf  $F$ . To find the pdf  $g$  of any  $y(X)$ , we first find its cdf, then differentiate. We achieve this by reverse engineering  $y(X) \leq y$  to find an inequality that relates  $X$  with  $y$ . E.g.  $e^X \leq y$  iff  $X \leq \ln(y)$ .
- A *median* of  $X$  is any value  $m$  such that  $P(X \leq m) = F(m) = 1/2$ .
- Mean/Expectation:

$$\mu = E(X) := \int_{-\infty}^{\infty} x f(x) dx \quad \text{and} \quad E(g(X)) = \int_{-\infty}^{\infty} g(x) f(x) dx.$$

- Important property:

$$E(ag(X) \pm bh(x)) = a E(g(X)) \pm E(h(X)).$$

- Variance:

$$\text{Var}(X) := E(X^2) - [E(X)]^2.$$

- Important property:

$$\text{Var}(aX \pm b) = a^2 \text{Var}(X).$$

# Special Continuous Random Variables

## Definition 21.1

A continuous random variable  $X$  has a *normal distribution* with mean  $\mu$  and standard deviation  $\sigma$ , denoted by  $X \sim N(\mu, \sigma^2)$ , iff its pdf  $f$  is such that

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{(x-\mu)^2}{2\sigma^2}\right).$$

## General Information

1. A normal distribution is symmetrical about the line  $x = \mu$ . That is

$$P(X \leq \mu - \delta) = P(X \geq \mu + \delta)$$

for each  $\delta > 0$ . Note that the mean, median, and mode coincide with  $\mu$ .

2. Properties of the normal distribution. Let  $X$  and  $Y$  be independent, such that  $X \sim N(\mu, \sigma^2)$  and  $Y \sim N(m, s^2)$ . Then, for any  $n \in \mathbb{N}$  and  $x, y \in \mathbb{R}$ ,

$$(a) \quad nX \sim N(n\mu, n^2\sigma^2),$$

$$(b) \quad X_1 + X_2 + \cdots + X_n \sim N(n\mu, n\sigma^2),$$

$$(c) \quad aX \pm bY \sim N(a\mu \pm bm, a^2\sigma^2 + b^2s^2).$$

3. A variable  $Z \sim N(0, 1)$  is said to follow the *standard* normal distribution.

*Note:*  $Z$  is reserved for this purpose.

4. Let  $X \in N(\mu, \sigma^2)$ . Then,  $\frac{X-\mu}{\sigma}$  follows the standard normal distribution.

5. A continuous random variable  $X$  has a *uniform distribution* over the interval  $(a, b)$ , which is denoted by  $X \sim U(a, b)$ , iff its pdf  $f$  is such that

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

6. A continuous random variable  $Y$  has an (negative) exponential distribution, which we denote with  $Y \sim \text{Exp}(\lambda)$ , iff its pdf  $g$  is such that

$$g(Y) = \begin{cases} \lambda e^{-\lambda x} & \text{if } x \geq 0 \\ 0 & \text{otherwise.} \end{cases}$$

7. Expectation and variance:

Distribution	Expectation	Variance
$X \sim U(a, b)$	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$
$Y \sim \text{Exp}(\lambda)$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$

*Note:* We need to remember the expectation and variance for the uniform distribution, as it is not provided in the MF26 formula sheet (unlike all other distributions).

# Correlation and Linear Regression

Note

A good scatter diagram should follow the guidelines below.

- The relative position of each point on the scatter diagram should be clearly shown.
- The range of values for the set of data should be clearly shown by marking out the extreme  $x$  and  $y$  values on the corresponding axis.
- The axes should be labeled clearly with the variables.

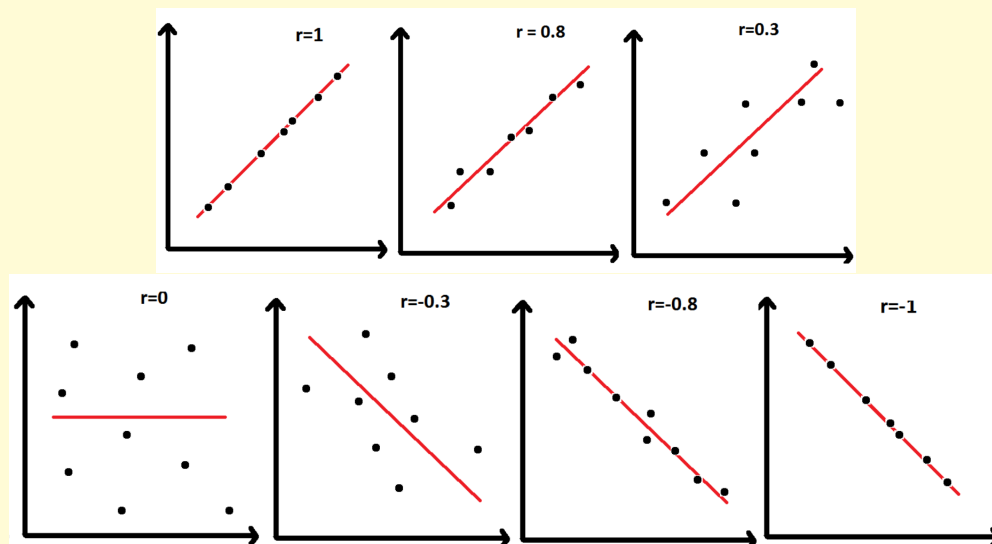
## General Information

- The Product Moment Correlation Coefficient is a measure of the linear correlation between two variables. It is defined by

$$r = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sqrt{\sum (x - \bar{x})^2 \sum (y - \bar{y})^2}} = \frac{\sum xy - \frac{\sum x \sum y}{n}}{\sqrt{\left[ \sum x^2 - \frac{(\sum x)^2}{n} \right] \left[ \sum y^2 - \frac{(\sum y)^2}{n} \right]}}$$

which takes on a value from 0 to 1.

- When  $r = 0$ , there is no linear relationship. But, a nonlinear relationship may be present. Additionally, the regression lines are perpendicular.
- The closer the value of  $r$  is to 1 (or -1), the stronger the positive (or negative) linear correlation. Furthermore, the regression lines coincide.



- The regression line of  $y$  on  $x$  minimises the sum of squares deviation (error) in the  $y$ -direction. (i.e. we are assuming  $x$  is the independent variable whose values are known exactly.) It is

given by

$$y = \bar{y} + b(x - \bar{x}), \quad \text{where} \quad b = \frac{\sum (x - \bar{x})(y - \bar{y})}{\sum (x - \bar{x})^2} = \frac{\sum xy - \frac{\sum x \sum y}{n}}{\sum x^2 - \frac{(\sum x)^2}{n}}.$$

- The point  $(\bar{x}, \bar{y})$  always lies on both the regression lines of  $y$  on  $x$ , and  $x$  on  $y$ .
- Say we are given the value of one variable, and asked to approximate the value of the other variable. Then, we should always use the line of the *dependent* variable on the *independent*.
- Estimations should not be taken for data outside the range of the sample provided, even if the value of  $r$  is close to 1.

# Bibliography

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4. Oscillatory behavior of DEs modelling physical phenomena Fig 15.2 [https://tikz.net/dynamics\\_oscillator/](https://tikz.net/dynamics_oscillator/)
5. Fig 17.1 Mode of a binomial distribution <https://math.oxford.emory.edu/site/math117/normalApproxToBinomial/>
6. Product moment correlation [https://www.ncl.ac.uk/webtemplate/ask-assets/external/maths-resources/images/R\\_value.png](https://www.ncl.ac.uk/webtemplate/ask-assets/external/maths-resources/images/R_value.png)