

1 Summation of Series

$$\begin{aligned}\sum_{x=0}^n x &= \frac{n(n+1)}{2} \\ \sum_{x=0}^n x^2 &= \frac{n(n+1)(2n+1)}{6} \\ \sum_{x=0}^n x^3 &= \frac{n^2(n+1)^2}{4}\end{aligned}$$

2 Matrix

2.1 Transformations

2.1.1 Rotation

Rotation about the origin by θ anti-clockwise: $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$

3 Complex Numbers

1) Translation

$w = z + a + bi$: translation by $\begin{pmatrix} a \\ b \end{pmatrix}$

2) Enlargement

$w = kz$: enlargement by a scale factor k

3) Enlargement followed by translation

$w = kz + a + bi$: enlargement by a scale factor k followed by a translation by $\begin{pmatrix} a \\ b \end{pmatrix}$

3.1 Transformations

3.1.1 Example 1

Find the transformation $w = \frac{1}{z}$, $z \neq 0$, find the locus of w when z lies on the line with equation $y = 2x + 1$

$$x + yi = \frac{1}{u + vi} = \frac{u - vi}{u^2 + v^2} = \frac{u}{u^2 + v^2} + \frac{-v}{u^2 + v^2}i$$

4 Differentiation

4.1 First order differentiation

$$f(x) \frac{dy}{dx} + f'(x)y = \frac{d(f(x)y)}{dx}$$

Integration factor: $\boxed{e^{\int p dx}}$

$$\frac{dy}{dx} + py = Q \Rightarrow \frac{d(\boxed{e^{\int p dx}} y)}{dx} = \boxed{e^{\int p dx}} Q$$

4.2 Second order differentiation

$$a \frac{d^2 y}{dx^2} + b \frac{dy}{dx} + cy = 0$$

4.2.1 Auxiliary equation

$$am^2 + bm + c = 0$$

If $\Delta > 0$, it has two distinct roots α, β . General solution:

$$y = Ae^{\alpha x} + Be^{\beta x}$$

If $\Delta = 0$, it has two repeated roots. General solution:

$$y = (A + Bx)e^{\alpha x}$$

If $\Delta < 0$, it has two complex roots, $p + qi$ and $p - qi$. General solution:

$$y = e^{px}(A \cos qx + B \sin qx)$$

4.2.2 Example for finding a general solution for Second order differentiation

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 0$$

$$a = 1, b = 5, c = 6$$

$$m^2 + 5m + 6 = 0$$

$$m = -2 \text{ or } m = -3$$

$$y = Ae^{-2x} + Be^{-3x}$$

4.2.3 Complementary functions

$$a\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = f(x)$$

Solution: $y = \text{complementary function} + \text{particular integral}$

Particular integral is the general form of $f(x)$.

4.2.4 Complementary functions example

$$\frac{d^2y}{dx^2} - 8\frac{dy}{dx} + 12y = 36x$$

Step 1. State CF and PI

$$\text{CF: } y = Ae^{2x} + Be^{6x}$$

$$\text{PI: } y = \lambda x + \mu$$

Step 2. Differentiate PI

Obtain:

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

$$\frac{d^2y}{dx^2} = 0$$

Step 3. Substitute $\frac{d^2y}{dx^2}$, $\frac{dy}{dx}$, y into the differentiation equation.

Then find λ and μ .

4.3 Appendix: Particular Integrals

$f(x)$	Particular integral
k	λ
$ax + b$	$\lambda x + \mu$
$ax^2 + bx + c$	$\lambda x^2 + \mu x + \gamma$
ae^{kx}	λe^{kx}
$a \sin kx$ $a \sin kx$ $a \sin kx + b \cos kx$	$\lambda \sin kx + \mu \cos kx$

5 Maclaurin and Taylor series

5.1 Maclaurin expansion

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f^{(r)}(0)}{r!}x^r + \dots$$

5.1.1 Provided expansions

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots, -1 < x < 1$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \dots, -1 < x < 1$$

5.2 Taylor expansion

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f^{(r)}(a)}{r!}(x-a)^r + \dots$$

$$f(x+a) = f(a) + f'(a)x + \frac{f''(a)}{2!}x^2 + \frac{f^{(r)}(a)}{r!}x^r + \dots$$

5.3 Appendix: Formulas of Integration and Differentiation

$$\int \frac{f'(x)}{f(x)} dx = \ln(f(x))$$

$$\int \tan x \sin x dx = \sec x + C$$

$$\int \cot x \csc x dx = -\csc x + C$$

$$\int \sec x dx = \ln(\sec x + \tan x) + C$$

$$\int \csc x dx = -(\ln \csc x + \cot x) + C$$

$$\frac{d}{dx}(\sec x) = \sec x \tan x$$

$$\frac{d}{dx}(\tan x) = \sec^2 x$$

$$\frac{d}{dx}(\cot x) = -\csc^2 x$$

$$\frac{d}{dx}(\csc x) = -\csc x \cot x$$