### Elementary Function

$$(a+b)^n = \sum_{k=0}^n \mathbf{C_n^k} a^{n-k} b^k$$

$$a^{n} - b^{n} = (a - b) \cdot \sum_{k=0}^{n-1} a^{n-1-k} b^{k}$$

 $\arcsin x + \arccos x = \arctan x + \operatorname{arccot} x = \frac{\pi}{2}$ 

$$f(x) = \int_{a}^{x} f'(t)dt + f(a)$$

$$K = \frac{|y''x' - y'x''|}{(x'^2 + y'^2)^{\frac{3}{2}}}, \quad \rho = \frac{1}{K}$$

$$\int_0^1 f(x) dx = \sum_{i=1}^n \left( \frac{i+1}{n} - \frac{i}{n} \right) f\left( \frac{i}{n} \right) = \frac{1}{n} \sum_{i=1}^n f\left( \frac{2i+1}{2n} \right)$$

$$\int_{t1}^{t2} f(x(t),y(t)) \mathrm{d}s = \int_{a}^{b} f(x,y(x)) \sqrt{x'^2 + y'^2} \mathrm{d}x = \int_{\alpha}^{\beta} f(r,\theta) \sqrt{r^2 + r'^2} \mathrm{d}\theta$$

$$S = \int_a^b y(x) dx = \int_{t_1}^{t_2} y(t)x'(t) dt = \frac{1}{2} \int_a^\beta r^2(\theta) d\theta$$

$$S_{side} = \int_a^b 2\pi y(x) \sqrt{x'^2(x) + y'^2(x)} dx = \int_\alpha^\beta 2\pi r(\theta) \sin \theta \sqrt{r^2(\theta) + r'^2(\theta)} d\theta$$

$$[\overrightarrow{abc}] = \begin{vmatrix} a_x & a_y & a_z \\ b_x & b_y & b_z \\ c_x & c_y & c_z \end{vmatrix}$$

# Gamma Function Integral

$$\left(\frac{-1}{2}\right)! = \sqrt{\pi}$$

$$\left(\frac{2n+1}{2}\right)! = \left(\Pi_{i=n}^{0} \frac{2i+1}{2}\right) \sqrt{\pi} = \frac{2n+1}{2} \frac{2n-1}{2} \dots \frac{1}{2} \sqrt{\pi}$$

$$\int_{0}^{\infty} x^{a} e^{-x} dx = a!$$

$$\int_{0}^{\infty} x^{3} e^{-x} dx = (3)! = 6$$

$$\int_{0}^{\infty} x^{\frac{5}{2}} e^{-x} dx = \frac{5}{2} \frac{3}{2} \frac{1}{2} \sqrt{\pi}$$

$$\int_{0}^{\infty} x^{a} e^{-x^{2}} dx = \frac{1}{2} \left(\frac{a-1}{2}\right)!$$

$$\int_{0}^{\infty} x^{1} e^{-x^{2}} dx = \frac{1}{2} \left(\frac{1-1}{2}\right)! = \frac{1}{2}$$

$$\int_{0}^{\infty} x^{4} e^{-x^{2}} dx = \frac{1}{2} \left(\frac{4-1}{2}\right)! = \frac{1}{2} \frac{3}{2} \frac{1}{2} \sqrt{\pi}$$

$$\int_{0}^{\infty} x^{7} e^{-x^{2}} dx = \frac{1}{2} \left(\frac{7-1}{2}\right)! = \frac{1}{2} (3)! = 3$$

# Multivariate Integral

$$\begin{split} \iiint_{\Omega_{xyz}} f(x,y,z) \mathrm{d}x \mathrm{d}y \mathrm{d}z &= \iiint_{\Omega_{uvw}} f(u,v,w) \left| \frac{\partial x}{\partial y} \right| \mathrm{d}u \mathrm{d}v \mathrm{d}w \right. \\ &\left. \frac{\partial f}{\partial t} \right|_{P_0 = (x_0,y_0,z_0)} = f_x(P_0) \cos \alpha + f_y(P_0) \cos \beta + f_z(P_0) \cos \gamma \\ \mathbf{grad} f(x_0,y_0,z_0) &= f_x(x_0,y_0,z_0) \vec{i} + f_y(x_0,y_0,z_0) \vec{j} + f_z(x_0,y_0,z_0) \vec{k} \\ (\vec{x},\vec{y},\vec{z}) &= \left( \frac{\iiint_{\Omega} x \rho \mathrm{d}v}{\iiint_{\Omega} \rho \mathrm{d}v}, \frac{\iiint_{\Omega} y \rho \mathrm{d}v}{\iiint_{\Omega} \rho \mathrm{d}v}, \frac{\iiint_{\Omega} z \rho \mathrm{d}v}{\iiint_{\Omega} \rho \mathrm{d}v} \right), \quad J_{k_j} &= \iiint_{\Omega} \left( \sum_{i=1}^n k_i^2 \right) - k_j^2 \right) \rho \mathrm{d}v \\ S &= \iint_{D_{zx}} \sqrt{1 + \left( \frac{\partial y}{\partial z} \right)^2 + \left( \frac{\partial y}{\partial x} \right)^2} \, \mathrm{d}z \mathrm{d}x = \iint_{D_{yz}} \sqrt{1 + \left( \frac{\partial z}{\partial x} \right)^2 + \left( \frac{\partial z}{\partial y} \right)^2} \, \mathrm{d}x \mathrm{d}y \\ S &= \iint_{D_{zx}} \sqrt{1 + \left( \frac{\partial y}{\partial z} \right)^2 + \left( \frac{\partial y}{\partial x} \right)^2} \, \mathrm{d}z \mathrm{d}x = \iint_{D_{yz}} \sqrt{1 + \left( \frac{\partial z}{\partial y} \right)^2 + \left( \frac{\partial z}{\partial y} \right)^2} \, \mathrm{d}x \mathrm{d}y \\ \int_{-\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y = -\int_{D_{yz}} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y \\ \oint_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y = -\int_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y \\ \int_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y = -\int_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y \\ \oint_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y = -\int_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y \\ \oint_{\Sigma} P \mathrm{d}y \mathrm{d}z + Q \mathrm{d}z \mathrm{d}x + R \mathrm{d}x \mathrm{d}y = -\int_{\Sigma} P \mathrm{d}y \mathrm{d}z + \left( \frac{\partial P}{\partial x} - \frac{\partial P}{\partial y} \right) \mathrm{d}x \mathrm{d}y \\ \int_{\Gamma} P \mathrm{d}x + Q \mathrm{d}y + R \mathrm{d}z = -\int_{\Sigma} \left( \frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) \mathrm{d}y \mathrm{d}z + \left( \frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) \mathrm{d}z \mathrm{d}x + \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \frac{\partial Z}{\partial x} \right) \vec{k}$$

# $In finite \ \ Series$

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \rho \quad , R = \frac{1}{\rho}$$

$$S(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left( a_n \cos \frac{n\pi x}{l} + b_n \sin \frac{n\pi x}{l} \right)$$

$$a_0 = \frac{1}{l} \int_{-l}^{l} f(x) dx, \quad a_n = \frac{1}{l} \int_{-l}^{l} f(x) \cos \frac{n\pi x}{l} dx, \quad b_n = \frac{1}{l} \int_{-l}^{l} f(x) \sin \frac{n\pi x}{l} dx$$

$$S(x) = \begin{cases} f(x), x \in consecutive \\ \frac{f(x) - 0 + f(x + 0)}{2}, x \in discontinuity \\ \frac{f(l - 0) + f(l + 0)}{2}, x \in \{-l, l\} \end{cases}$$

Matrix Calculation

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \quad \mathbf{A}^{\mathsf{T}} = \begin{pmatrix} a_{11} & a_{21} & a_{31} \\ a_{12} & a_{22} & a_{32} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \quad \mathbf{A}^{\mathsf{T}} = \begin{pmatrix} a_{11} & a_{21} & a_{31} \\ a_{12} & a_{22} & a_{32} \\ a_{13} & a_{23} & a_{33} \end{pmatrix} \quad \mathbf{A}^{\mathsf{T}} = \begin{pmatrix} a_{11} & a_{21} & a_{21} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{23} & a_{33} \end{pmatrix}$$

$$|\mathbf{A}| = \mathbf{\Pi}^{n}_{1} + \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{2} | \mathbf{A}^{\mathsf{T}}_{2} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}_{3} = \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{2} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{2} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{1} | \mathbf{A}^{\mathsf{T}}_{2} | \mathbf{A}^{\mathsf{T}}_{3} | \mathbf{A}^{\mathsf{T}}$$

#### Matrix Rank

$$r(\mathbf{A}^*) = \begin{cases} n & \text{if } r(\mathbf{A}) = n, \\ 1 & \text{if } r(\mathbf{A}) = n - 1, \\ 0 & \text{if } r(\mathbf{A}) < n - 1. \end{cases}$$

$$0 \le r(\mathbf{A_{mn}}) \le \min\{m, n\}$$

$$\max\{r(\mathbf{A}), r(\mathbf{B})\} \le r(\mathbf{A}, \mathbf{B}) \le r(\mathbf{A}) + r(\mathbf{B})$$

$$r(\mathbf{A}) \le r(\mathbf{A}, \mathbf{b}) \le r(\mathbf{A}) + r(\mathbf{B})$$

$$r(\mathbf{A}) \le r(\mathbf{A}, \mathbf{b}) \le r(\mathbf{A}) + r(\mathbf{B})$$

$$max\{r(\mathbf{A}), r(\mathbf{B})\} \le r\left(\begin{array}{c} \mathbf{A} \\ \mathbf{B} \end{array}\right) \le r(\mathbf{A}) + r(\mathbf{B})$$

$$r(\mathbf{A} \pm \mathbf{B}) \le r\left(\begin{array}{c} \mathbf{A} \pm \mathbf{B} \\ \mathbf{B} \end{array}\right) = r(\mathbf{A} \pm \mathbf{B}, \mathbf{B}) = r(\mathbf{A}, \mathbf{B}) \le r(\mathbf{A}) + r(\mathbf{B})$$

$$r(\mathbf{A}, \mathbf{B}) \le r\left(\begin{array}{c} \mathbf{A}^{\mathbf{T}} \\ \mathbf{B}^{\mathbf{T}} \end{array}\right) \ne r\left(\begin{array}{c} \mathbf{A} \\ \mathbf{B} \end{array}\right) = r(\mathbf{A}, \mathbf{B})$$

$$r(\mathbf{A}) + r(\mathbf{B}) - n \le r(\mathbf{A}\mathbf{B}) \le \min\{r(\mathbf{A}), r(\mathbf{B})\}$$

$$r(\mathbf{A}^{\mathbf{T}}\mathbf{A}) = r(\mathbf{A}\mathbf{A}^{\mathbf{T}}) = r(\mathbf{A}) = r(\mathbf{A}) = r(\mathbf{A}, \mathbf{A}), (\forall k \neq 0)$$

$$\exists \mathbf{A_{mn}} \mathbf{B_{ns}} = \mathbf{O}, r(\mathbf{A}) + r(\mathbf{B}) \le n$$

$$\exists \mathbf{A_{mn}} \mathbf{B_{ns}} = \mathbf{C_{ms}}, \exists r(\mathbf{A}) = n, r(\mathbf{B}) = r(\mathbf{C})$$

$$\exists \mathbf{A_{nn}} \mathbf{B_{ns}} = \mathbf{C_{ms}}, \exists r(\mathbf{B}) = n, r(\mathbf{A}) = r(\mathbf{C})$$

$$\exists \mathbf{A_{nn}}, \forall k \in \mathbf{N}^*, r(\mathbf{A}^n) = r(\mathbf{A}^{n+k}) \Longrightarrow r(\mathbf{A}) = r(\mathbf{A}^2) = \dots = r(\mathbf{A}^n)$$

$$r\left(\begin{array}{c} \mathbf{A_{mm}} & \mathbf{O} \\ \mathbf{O} & \mathbf{B_{nn}} \end{array}\right) = r(\mathbf{A}) + r(\mathbf{B})$$

$$|\lambda \mathbf{E} - \mathbf{A}| = 0 \Rightarrow \lambda_i, i \in [1, n]$$

$$|\lambda \mathbf{E} - \mathbf{A}| = \begin{pmatrix} \lambda - a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & \lambda - a_{nn} \end{pmatrix} = \lambda^n + \sum_{i=1}^n a_{ii} \lambda^{n-1} + \dots$$

$$\forall i \in [0, n], \exists \lambda_i, f(\lambda_i) = 0 \Longrightarrow \Pi_{i=1}^n (\lambda - \lambda_i) = 0$$

$$\lambda^n + \sum_{i=1}^n \lambda_i \lambda^{n-1} + \dots + (-1)^n \Pi_{i=1}^n \lambda_i = 0 \Longrightarrow \sum_{i=1}^n a_{ii} = \sum_{i=1}^n \lambda_i$$

$$\exists \lambda = 0, (-1)^n \Pi_{i=1}^n \lambda_i = |-\mathbf{A}| = (-1)^n |\mathbf{A}| \Longrightarrow \Pi_{i=1}^n \lambda_i = |\mathbf{A}|$$

## Specially n=3

$$|\lambda \mathbf{E} - \mathbf{A}| = \begin{pmatrix} \lambda - a_{11} & a_{12} & a_{13} \\ a_{21} & \lambda - a_{22} & a_{23} \\ a_{31} & a_{32} & \lambda - a_{33} \end{pmatrix} = \lambda^3 - \left(\sum_{i=1}^3 a_{ii}\right) \lambda^2 + \left(\sum_{i=1}^3 \mathbf{A_{ii}}\right) \lambda - |\mathbf{A}|$$

$$\lambda^3 - (a_{11} + a_{22} + a_{33}) \lambda^2 + (\mathbf{A_{11}} + \mathbf{A_{22}} + \mathbf{A_{33}}) \lambda - |\mathbf{A}| = (\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3)$$

$$(\lambda - \lambda_1)(\lambda - \lambda_2)(\lambda - \lambda_3) = \lambda^3 - (\lambda_1 + \lambda_2 + \lambda_3)\lambda^2 + (\lambda_2\lambda_3 + \lambda_1\lambda_3 + \lambda_1\lambda_2)\lambda - (\lambda_1\lambda_2\lambda_3)$$

$$\sum_{i=1}^3 \mathbf{A_{ii}} = \mathbf{tr}(\mathbf{A}^*) = (\lambda_2\lambda_3 + \lambda_1\lambda_3 + \lambda_1\lambda_2)$$

$$\alpha^{\mathbf{T}}\alpha = \mathbf{tr}(\mathbf{A}) \qquad r(\alpha\alpha^{\mathbf{T}}) = 1$$

$$\alpha\alpha^{\mathbf{T}} = \begin{pmatrix} \frac{1}{n} & \frac{1}{n} & \frac{1}{n} \\ \frac{1}{n} & \frac{1}{n} & \frac{1}{n} \\ \frac{1}{n} & \frac{1}{n} & \frac{1}{n} \end{pmatrix} \sim \begin{pmatrix} \mathbf{tr}(\mathbf{A}) & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}_{nn}$$

$$\mathbf{A} \sim \mathbf{B} \Longrightarrow \mathbf{A^T} \sim \mathbf{B^T}, \mathbf{A}^{-1} \sim \mathbf{B}^{-1}, \mathbf{A^*} \sim \mathbf{B^*}, f(\mathbf{A}) \sim f(\mathbf{B})$$
$$f(\mathbf{A}) = 0 \Rightarrow f(\lambda) = 0(E \sim 1)$$
$$\lambda_{\mathbf{A}_i^*} \lambda_{\mathbf{A}_i} = |\mathbf{A}|, i \in [1, n]$$

A	$\mathbf{A^T}$	$\mathbf{A}^{-1}$	$\mathbf{A}^*$	$f(\mathbf{A})$	$\mathbf{P}^{-1}\mathbf{AP}$	$PAP^{-1}$
λ	λ	$\frac{1}{\lambda}$	$\frac{ \mathbf{A} }{\lambda}$	$f(\lambda)$	λ	λ
$\alpha$	*	α	$\alpha$	$\alpha$	$\mathbf{P}^{-1}\alpha$	$\mathbf{P}\alpha$

$$\begin{aligned} \mathbf{Base} \quad \boldsymbol{\sigma} \\ (\eta_1, \eta_2, ... \eta_n) &= (\xi_1, \xi_2, ... \xi_n) \mathbf{M} \\ \begin{cases} \eta_1 = a_{11} \xi_1 + a_{21} \xi_2 + ... + a_{n1} \xi n \\ \vdots \quad \vdots \quad & \vdots \quad \vdots \quad \mathbf{AM} = \mathbf{B} \Longleftrightarrow \mathbf{M} = \mathbf{A}^{-1} \mathbf{B} \\ \eta_n = a_{1n} \xi_1 + a_{2n} \xi_2 + ... + a_{nn} \xi n \\ \mathbf{A} \xi_{\mathbf{A}} &= \mathbf{B} \xi_{\mathbf{B}} \Longrightarrow \xi_{\mathbf{A}} = \mathbf{A}^{-1} \mathbf{B} \xi_{\mathbf{B}} = \mathbf{M} \xi_B \end{aligned}$$

# Traditional Probability Theory

**Opposition**: 
$$P(A) + P(\bar{A}) = 1$$
 **Exclusive**:  $A \cap B = \emptyset \Rightarrow P(AB) = 0$ 

$$\boldsymbol{Independent}: P(AB) = P(A)P(B) \quad \boldsymbol{Equal}: A = B \Rightarrow P(A) = P(B)$$

$$A - B = A\bar{B} = A \cap \bar{B} \Rightarrow P(A - B) = P(A) - P(AB)$$
  
$$P(A \cup B \cup C) = P(A) + P(B) + P(C) - P(BC) - P(AC) - P(AB) + P(ABC)$$

$$P(B|A) = \frac{P(AB)}{P(A)} \quad P(A_1 A_2 ... A_n) = P(A_1) P(A_2 | A_1) P(A_3 | A_1 A_2) ... P(A_n | A_1 ... A_{n-1})$$

**Bayes** 
$$P(B_j|A) = \frac{P(A|B_j)P(B_j)}{\sum_{i=1}^{n} P(A|B_i)P(B_i)}$$

Variable Digital Properties

Variable Digital Troperties								
Distr	Mark	EX	DX	Addition				
Bin	B(n,p)	np	np(1-p)	$P\{X=k\} = \mathbf{C_n^k}(1-p)^{n-k}p^k$				
Poi	$P(\lambda)$	λ	$\lambda$	$P\{X = k\} = \frac{\lambda^k}{k!} e^{-\lambda}, k = 0, 1, 2, \dots$				
Geo	G(p)	$\frac{1}{p}$	$\frac{1-p}{p^2}$	$P{X = k} = (1 - p)^{k-1}p, k = 1, 2,$				
Нур	H(n,M,N)	$\frac{nM}{N}$	$\frac{nM}{N}(1-\frac{M}{N})(\frac{N-n}{N-1})$	$P\{X=i\} = \frac{\mathbf{C}_M^i \mathbf{C}_{N-M}^{n-i}}{\mathbf{C}_N^n}$				
Uni	U(a,b)	$\frac{a+b}{2}$	$\frac{(b-a)^2}{12}$					
Exp	$E(\lambda)$	$\frac{1}{\lambda}$	$\frac{1}{\lambda^2}$					
Nor	$N(\mu, \sigma^2)$	$\mu$	$\sigma^2$					

$$\begin{aligned} \mathbf{Uni} : f(x) &= \left\{ \begin{array}{l} \frac{1}{b-a}, a \leq x \leq b \\ 0, others \end{array} \right. & F(x) = \left\{ \begin{array}{l} \frac{0}{x-a}, a \leq x < b \\ 1, x \geq b \end{array} \right. \\ \mathbf{Exp} : f(x) &= \left\{ \begin{array}{l} \lambda \mathrm{e}^{-\lambda x}, x > 0 \\ 0, x \leq 0 \end{array} \right. & F(x) = \left\{ \begin{array}{l} 1 - \mathrm{e}^{-\lambda x}, x > 0 \\ 0, x \leq 0 \end{array} \right. \\ \mathbf{Nor} : f(x) &= \frac{1}{\sqrt{2\pi}\sigma} \mathrm{e}^{-\frac{(x-\mu)^2}{2\sigma^2}}, F(x) = \int_{-\infty}^x f(t) \mathrm{d}t, x \in (-\infty, +\infty) \\ f(\mu + x) &= f(\mu - x), F(\mu + x) + F(\mu - x) = 1, F(\mu) = \frac{1}{2} \\ X \sim N(0, 1), \phi(x) &= \frac{1}{\sqrt{2\pi}} \mathrm{e}^{-\frac{x^2}{2}}, \Phi(x) = \int_{-\infty}^x \phi(t) \mathrm{d}t \\ \phi(-x) &= \phi(x), \quad \Phi(a) + \Phi(-a) = 1, \Phi(0) = \frac{1}{2}, \quad F(x) = \Phi\left(\frac{x-\mu}{\sigma}\right) \\ f(x, y) \geq 0 \quad \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x, y) \mathrm{d}x \mathrm{d}y = 1 \\ f_X(x) &= \int_{-\infty}^{\infty} f(x, y) \mathrm{d}y > 0 \quad f_Y(y) = \int_{-\infty}^{\infty} f(x, y) \mathrm{d}x > 0 \\ f_{X|Y}(x|y) &= \frac{f(x, y)}{f_Y(y)}, f_{Y|X}(y|x) = \frac{f(x, y)}{f_X(x)} \\ \mathbf{Discrete} : P\{Z = g(x_i, y_j)\} = P\{X = x_i, Y = y_j\} = P_{I} \\ F_Z(z) &= P\{Z \leq z\} = P\{g(X, Y) \leq z\} = \int_{g(x_i, y_j) \leq z} f(x, y) \mathrm{d}x \mathrm{d}y \\ Z = \max(X, Y), F_{\max}(z) = F_X(z) F_Y(z) \quad Z = \min(X, Y), F_{\min}(z) = 1 - [1 - F_X(z)][1 - F_Y(z)] \\ Z_1 &= \max(X, Y) = \frac{X + Y + |X - Y|}{2} \quad Z_1 = 2 = XY \\ (X, Y) \sim U(D), f(x, y) &= \left\{ \frac{1}{S_D}, (x, y) \in D \\ 0, others \\ (X, Y) \sim D(\mu_1, \mu_2; \sigma_1, \sigma_2, \rho), f(x, y) = \frac{1}{2\pi\sigma_1\sigma_2\sqrt{1-\rho^2}} \mathrm{e}^{-\frac{1}{2(1-\rho^2)}[(\frac{z-\mu_1}{\sigma_1})^2 - \frac{2\rho(x-\mu_1)(y-\mu_2)}{\sigma_1\sigma_2} + (\frac{y-\mu_2}{\sigma_2})^2]} \end{aligned} \right. \end{aligned}$$

$$E(X) = \sum_{i=1}^{\infty} x_i p_i \quad 1 = \int_{-\infty}^{+\infty} f(x) dx$$
 
$$E(X) = \sum_{i=1}^{\infty} x_i p_i \quad E(X) = \int_{-\infty}^{+\infty} x f(x) dx$$
 
$$E[g(X)] = \sum_{i=1}^{\infty} g(x_i) p_i \quad E[g(X)] = \int_{-\infty}^{+\infty} g(x) f(x) dx$$
 
$$E[g(X,Y)] = \sum_{j=1}^{\infty} \sum_{i=1}^{\infty} g(x_i, y_j) P_{ij} \quad E[g(X,Y)] = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} g(x, y) f(x, y) dx dy$$
 
$$E(C) = C \quad E(CX) = CE(X) \quad E(X+C) = E(X) + C \quad E(X+Y) = E(X) + E(Y)$$
 
$$D(X) = \sum_{i=1}^{n} [x_i - E(X)]^2 p_i \quad D(X) = \int_{-\infty}^{+\infty} [x - E(X)]^2 f(x) dx$$
 
$$D(X) = E(X^2) - [E(X)]^2 \quad D(C) = 0 \quad D(CX) = C^2 D(X) \quad D(X+C) = D(X)$$
 
$$Cov(X,Y) = E(XY) - E(X)E(Y) \quad D(X\pm Y) = D(X) + D(Y) \pm 2Cov(X,Y)$$
 
$$Cov(X,Y) = Cov(Y,X) \quad Cov(X,X) = D(X) \quad Cov(X,c) = 0$$
 
$$Cov(aX,bY) = abCov(X,Y) \quad Cov(X_1 + X_2,Y) = Cov(X_1,Y) + Cov(X_2,Y)$$
 
$$\rho_{XY} = \frac{E(XY) - E(X)E(Y)}{\sqrt{D(X)}\sqrt{D(Y)}} = \frac{Cov(X,Y)}{\sqrt{D(X)}\sqrt{D(Y)}}$$

### Large Number Law Central Limit Theorem

$$\begin{split} P\{|X-E(X)| \geq \epsilon\} \leq \frac{D(X)}{\epsilon^2} \\ \lim_{n \to \infty} P\{|\frac{X_n}{n} - p| < \epsilon\} = 1 \\ \lim_{n \to \infty} P\{|\frac{1}{n} \sum_{k=1}^n X_k - \mu| < \epsilon\} = 1 \\ \lim_{n \to \infty} P\{|\frac{1}{n} \sum_{k=1}^n X_k - \frac{1}{n} \sum_{k=1}^n E(X_k)| < \epsilon\} = 1 \\ \sum_{i=1}^n X_i \sim N(n\mu, n\sigma^2), \lim_{n \to \infty} P\{\frac{\sum_{i=1}^n X_i - n\mu}{\sqrt{n}\sigma} \leq x\} = F_n(x) = \Phi(x) \\ X \sim N(np, np(1-p)), \lim_{n \to \infty} P\{\frac{X_n - np}{\sqrt{np(1-p)}} \leq x\} = \Phi(x) \end{split}$$

#### Mathematical Statistics

$$\bar{X} \sim N(\mu, \frac{\sigma^2}{n}), \frac{\bar{X} - u}{\sigma/\sqrt{n}} \sim N(0, 1)$$

$$S^2 = \frac{1}{n-1} \sum_{i=1}^n (X_i - \bar{X})^2 = \frac{1}{n-1} [\sum_{i=1}^n X_i^2 - n\bar{X}^2]$$

$$E(S^2) = \sigma^2, D(S^2) = \frac{2\sigma^4}{n-1}$$

$$\frac{\sum_{i=1}^n (X_i - \mu)^2}{\sigma^2} \sim \chi^2(n)$$

$$\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{\sigma^2} \sim \chi^2(n-1)$$

$$\chi^2 \sim \chi^2(n), E(\chi^2(n)) = n, D(\chi^2(n)) = 2n$$

$$T \sim t(n), T = \frac{X}{\sqrt{Y/n}} \sim \frac{N(0, 1)}{\sqrt{\chi^2(n)/n}}$$

$$F \sim F(n1, n2), F = \frac{X/n1}{Y/n2} \sim \frac{\chi^2(n1)/n1}{\chi^2(n2)/n2}$$

$$(X, Y) \sim N(\mu_1, \mu_2; \sigma_1^2, \sigma_2^2, 0)$$

$$\frac{(n_1 - 1)S_1^2}{\sigma_1^2} / (n_1 - 1) - \frac{X}{(n_2 - 1)S_2^2} / (n_2 - 1)$$

$$\frac{\sum_{i=1}^{n_1} (X_i - \mu_1)^2}{\sigma_2^2} / n_1} \sim F(n_1 - 1, n_2 - 1)$$

$$\frac{\sum_{i=1}^{n_1} (X_i - \mu_2)^2}{\sigma_2^2} / n_2} \sim F(n1, n2)$$

$$\frac{\bar{X} - \bar{Y} - (\mu_1 - \mu_2)}{\sqrt{\frac{\sigma_1}{n_1} + \frac{\sigma_2}{n_2}}} \sim N(0, 1)$$

$$\exists \sigma_1 = \sigma_2, \frac{\bar{X} - \bar{Y} - (\mu_1 - \mu_2)}{S_\omega \sqrt{\frac{1}{n_1} + \frac{1}{n_2}}} \sim t(n_1 + n_2 - 2)$$

$$S_\omega = \sqrt{\frac{(n_1 - 1)S_1^2 + (n_2 - 1)S_2^2}{n_1 + n_2 - 2}}$$

#### Constant Series

$$\sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6} \quad \sum_{k=1}^{\infty} \frac{1}{k^4} = \frac{\pi^4}{90} \quad \sum_{k=1}^{\infty} \frac{1}{k^6} = \frac{\pi^6}{945}$$

$$\sum_{i=0}^{n} a_i \cdot \sum_{j=0}^{n} b_j = \sum_{i=0}^{n} \sum_{j=0}^{n} (a_i \cdot b_j) \quad \sum_{n=s}^{t} \ln f(n) = \ln \prod_{n=s}^{t} f(n)$$

$$\sum_{i=0}^{n} i = \frac{n(n+1)}{2} \quad \sum_{i=1}^{n} i(i+1)(i+2) = \frac{n(n+1)(n+2)(n+3)}{4}$$

$$\sum_{i=0}^{n} i^2 = \frac{n(n+1)(2n+1)}{6} \quad \sum_{i=0}^{n} i^3 = \left(\sum_{i=0}^{n} i\right)^2 = \frac{n^2(n+1)^2}{4}$$

$$\sum_{i=1}^{\infty} \frac{(-1)^{i+1}}{i} = \sum_{i=0}^{\infty} \frac{1}{(2i+1)(2i+2)} = \sum_{i=1}^{\infty} \frac{1}{2^{i}i} = \sum_{i=1}^{\infty} (\frac{1}{3^i} + \frac{1}{4^i}) \frac{1}{i} = \ln 2$$

# Power Series

$$\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$$

$$\sum_{n=0}^{\infty} (-1)^n x^n = \frac{1}{1+x}$$

$$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = \ln(1+x)$$

$$\sum_{n=1}^{\infty} \frac{x^n}{n} = -\ln(1-x)$$

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

$$\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = \arctan x$$

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

$$\sum_{n=0}^{\infty} (n+1)(n+2)x^n = \frac{2}{(1-x)^3}$$

$$\sum_{n=1}^{\infty} \frac{x^{2n}}{n} = -\ln(1 - x^2)$$

$$\sum_{n=0}^{\infty} \frac{x^{2n+1}}{2n+1} = \frac{1}{2} \ln(\frac{1+x}{1-x})$$

$$\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = \sin x$$

$$\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = \cos x$$

$$\sum_{n=0}^{\infty} \frac{x^n}{n!} = e^x$$

### Basel Problem

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

$$f(x) = x^2 \quad \xrightarrow{FourierExpansion} \quad S(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \cos nx)$$

$$a_0 = \frac{2}{3}\pi^2 \quad a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx = (-1)^n \frac{4}{n^2}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx dx = 0$$

$$S(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx = \frac{1}{3}\pi^2 + \sum_{n=1}^{\infty} (-1)^n \frac{4}{n^2} \cos nx = \frac{1}{3}\pi^2 + \sum_{n=1}^{n} \frac{4}{n^2}$$

$$\exists x = 0, S(0) = \frac{1}{3}\pi^2 + \sum_{n=1}^{\infty} (-1)^n \frac{4}{n^2} = f(0) = 0 \Longrightarrow \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = \frac{\pi^2}{12}$$

$$\exists x = \pi, S(\pi) = \frac{1}{3}\pi^2 + \sum_{n=1}^{\infty} \frac{4}{n^2} = f(\pi) = \pi^2 \Longrightarrow \sum_{n=1}^{\infty} \frac{4}{n^2} = \frac{\pi^2}{6}$$

$$\sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} = \frac{\pi^2}{8} \quad \sum_{n=1}^{\infty} \frac{1}{(2n)^2} = \frac{\pi^2}{24}$$

# Transcendental Equation

$$\sum_{i=0}^{n} a_i x^i = 0 \Longrightarrow \prod_{i=0}^{n} (x - x_i) = 0$$

$$\prod_{i=0}^{n} x_i = (-1)^n \frac{a_0}{a_n}, \quad \sum_{i=0}^{n} \frac{\prod_{i=0}^{n} x_i}{x_i} = (-1)^{n-1} \frac{a_1}{a_n}$$

$$\sum_{i=0}^{n} \frac{1}{x_i} = -\frac{a_1}{a_0}$$

$$eg. \quad \tan x = x \Longrightarrow \sin x = \cos x \cdot x$$

$$x - \frac{1}{6}x^3 + \frac{1}{120}x^5 + \dots = x \cdot (1 - \frac{1}{2}x^2 + \frac{1}{24}x^4 + \dots)$$

### Beyond Integral

$$\sum_{n=0}^{\infty} \frac{1}{(2n)!} \Longrightarrow S(x) = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!}, S(1) = \frac{\mathrm{e}^{-1} + \mathrm{e}}{2}$$

$$\sum_{n=0}^{\infty} \frac{1}{(3n)!} \Longrightarrow S(x) = \sum_{n=0}^{\infty} \frac{x^{3n}}{(3n)!}, S(1) = \frac{\mathrm{e}}{3} + \frac{2}{3} \cos\left(\frac{\sqrt{3}}{2}\right) \mathrm{e}^{-\frac{1}{2}}$$

$$\sum_{n=0}^{\infty} \frac{1}{(4n)!} \Longrightarrow S(x) = \sum_{n=0}^{\infty} \frac{x^{4n}}{(4n)!}, S(1) = \frac{\mathrm{e} + \mathrm{e}^{-1}}{4} + \frac{\cos 1}{2}$$

$$\iint_{D_{xy}} (x + y) \mathrm{d}\sigma, D = \{(x, y) | y^2 \le x + 2, x^2 \le y + 2\}$$

$$A_0 = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} \sum_{m=0}^{\infty} \frac{1}{n2^m + 1}$$

$$A_1 = \int_0^{x^2} \pi (\sqrt[4]{1 + t} - 1) \sin t^4 \mathrm{d}x$$

$$A_2 = \sum_{n=1}^{\infty} \frac{((n - 1)!)^2 (2t)^{2n}}{(2n)!}$$

$$A_3 = \int_0^1 \frac{(1 - 2x) \ln(1 - x)}{x^2 - x + 1} \mathrm{d}x$$

$$A_4 = x^2 (x - \tan x) \ln(x^2 + 1) \left[ \left( \frac{2 \arctan \frac{y}{x}}{\pi} \right)^y - 1 \right]$$

$$\lim_{x \to 0^+} \lim_{y \to +\infty} \frac{A_0 A_1}{A_2 A_3 A_4} = \frac{27}{32}$$

$$\int \frac{\sec^3 x}{1 - \tan^6 x} dx$$
$$\int \frac{1}{\csc x + \sec x + \tan x + \cot x} dx$$

$$\lim_{N \to \infty} \sum_{n=1}^{N} \sum_{k=1}^{n} \frac{(-1)^{k-1}}{k} - \ln 2 = \ln 2 - \frac{1}{2}$$

$$\iint_{D} e^{x} \cos y d\sigma, D = \{(x, y) | x^{2} + y^{2} \le 1\}$$

$$\iint_{D} e^{-y^{2}} dx dy, D = \{(x, y) | x < y < 1, 0 < x < 1\}$$

$$\lim_{n \to \infty} \sum_{i=1}^{n} \frac{1 - \cos \frac{\pi}{\sqrt{n}}}{1 + \cos \frac{i\pi}{\sqrt{2n}}}$$

$$\sum_{n=1}^{\infty} \frac{(-1)^{\lceil \sqrt{n} \rceil}}{n} \sum_{n=1}^{\infty} \frac{n!}{(2n+1)!!} \frac{1}{(n+1)}$$

$$t \frac{d^{3}x}{dt^{3}} + 3 \frac{d^{2}x}{dt^{2}} - t \frac{dx}{dt} - x = 0$$

 $\begin{aligned} \mathbf{L} &= \mathbf{L_1} + \mathbf{L_2} + \mathbf{L_3} + \mathbf{L_4} \\ \mathbf{L_1} &: x \in (0,1), y = 0 \quad \mathbf{L_2} : y \in (0,1), x = 1 \quad \mathbf{L_3} : x \in (1,0), y = 1 \quad \mathbf{L_4} : y \in (1,0), x = 0 \\ I_1 &= \oint_L -xyf_x'(x,y)\mathrm{d}x + xyf_y'(x,y)\mathrm{d}y = \iint_D \left(\frac{\partial \left(xyf_y'(x,y)\right)}{\partial x} - \frac{\partial \left(-xyf_x'(x,y)\right)}{\partial y}\right)\mathrm{d}x\mathrm{d}y \\ &= 2\iint_D xyf_{xy}''(x,y)\mathrm{d}x\mathrm{d}y + \iint_D \left(xf_x'(x,y) + yf_y'(x,y)\right)\mathrm{d}x\mathrm{d}y \\ I_1 &= \oint_L -xyf_x'(x,y)\mathrm{d}x + xyf_y'(x,y)\mathrm{d}y = \int_{L_1} + \int_{L_2} + \int_{L_3} + \int_{L_4} \\ &= 0 + \int_0^1 yf_y'(1,y)\mathrm{d}y + \int_1^0 -xf_x'(x,1)\mathrm{d}x + 0 \\ &= yf(1,y)\big|_0^1 - \int_0^1 f(1,y)\mathrm{d}y + xf(x,1)\big|_0^1 - \int_0^1 f(x,1)\mathrm{d}x \\ &= 0 + 0 + 0 + 0 = 0 \end{aligned}$   $I_2 &= \iint_D xf_x'(x,y) + yf_y'(x,y)\mathrm{d}x\mathrm{d}y = I_3 - I_4$   $I_3 &= \oint_L -yf(x,y)\mathrm{d}x + xf(x,y)\mathrm{d}y = \iint_D \left(xf_x'(x,y) + yf_y'(x,y)\right)\mathrm{d}x\mathrm{d}y + 2\iint_D f(x,y)\mathrm{d}x\mathrm{d}y \\ I_3 &= \oint_L -yf(x,y)\mathrm{d}x + xf(x,y)\mathrm{d}y = \int_{L_1} + \int_{L_2} + \int_{L_3} + \int_{L_4} \\ &= 0 + \int_0^1 f(1,y)\mathrm{d}y + \int_1^0 -f(x,1)\mathrm{d}x + 0 = 0 + 0 + 0 + 0 = 0 \end{aligned}$   $I_4 &= 2\iint_D f(x,y)\mathrm{d}x\mathrm{d}y = 2a$   $I &= \frac{1}{2}I_1 - \frac{1}{2}I_2 = \frac{1}{2}I_1 - \frac{1}{2}(I_3 - I_4) = 0 - \frac{1}{2}(0 - 2a) = a$ 

$$\frac{1}{\log_a^3 x} + \frac{1}{\log_b^3 x} + \frac{1}{\log_c^3 x} = \frac{3}{\log_a x \log_b x \log_c x}$$

$$(\log_x a)^3 + (\log_x b)^3 + (\log_x c)^3 = 3(\log_x a)(\log_x b)(\log_x c)$$

$$\aleph \quad \log_x a = m, \log_x b = n, \log_x c = p \to m^3 + n^3 + p^3 = 3mnp$$

$$\log_a x \log_b x \log_c x \neq 0 \longrightarrow mnp \neq 0$$

$$\exists p \neq 0 \to (\frac{m}{p})^3 + (\frac{n}{p})^3 + 1 = 3\frac{mn}{p^2}$$

$$\aleph \quad \frac{m}{p} = A, \frac{n}{p} = B \to A^3 + B^3 - 3AB + 1 = 0$$

$$\aleph \quad f(A, B) = A^3 + B^3 - 3AB + 1 = 0$$

$$f'_A(A, B) = 3(A^2 - B), f'_B A, B = 3(B^2 - A)$$

$$f''_{AA}(A, B) = 6A, f''_{BB}(A, B) = 6B, f''_{AB}(A, B) = -3$$

$$\exists f'_A(A, B) = f'_B(A, B) = 0 \longrightarrow A = B = 1, f''_{AA}(A, B)f''_{BB}(1, 1) > (f''_{AB}(1, 1))^2$$

$$\exists only \quad A = B = 1 \in \mathbf{R}^2, f(A, B) = 0 \longrightarrow f(A, B) = A^3 + B^3 - 3AB + 1 = 0$$

$$so \quad \exists m = n = p = 1 \longrightarrow \log_4 \left(\frac{a + b}{c}\right) = \frac{1}{2}$$