List MF10

UNIVERSITY OF CAMBRIDGE LOCAL EXAMINATIONS SYNDICATE

General Certificate of Education Advanced Level

FURTHER MATHEMATICS (9231)

LIST OF FORMULAE

AND

STATISTICAL TABLES

PURE MATHEMATICS

Algebraic series

$$\sum_{r=1}^{n} r = \tfrac{1}{2}n(n+1), \qquad \sum_{r=1}^{n} r^2 = \tfrac{1}{6}n(n+1)(2n+1), \qquad \sum_{r=1}^{n} r^3 = \tfrac{1}{4}n^2(n+1)^2$$

Binomial expansion:

$$(a+b)^n = a^n + \binom{n}{1}a^{n-1}b + \binom{n}{2}a^{n-2}b^2 + \binom{n}{3}a^{n-3}b^3 + \ldots + b^n, \text{ where } n \text{ is a positive}$$

integer

$$\text{and } \binom{n}{r} = \frac{n!}{r!(n-r)!}$$

Maclaurin's expansion:

$$f(x) = f(0) + x\,f'(0) + \frac{x^2}{2!}f''(0) + \ldots + \frac{x^n}{n!}f^{(n)}(0) + \ldots$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \ldots + \frac{n(n-1)\ldots(n-r+1)}{r!}x^r + \ldots \qquad (|x| < 1)$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \ldots + \frac{x^r}{r!} + \ldots \qquad (\text{all } x)$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \ldots + \frac{(-1)^r x^{2r+1}}{(2r+1)!} + \ldots \qquad (\text{all } x)$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \ldots + \frac{(-1)^r x^{2r}}{(2r)!} + \ldots \qquad (\text{all } x)$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \ldots + \frac{(-1)^{r+1} x^r}{r} + \ldots \qquad (-1 < x \le 1)$$

Trigonometry

$$\sin(A \pm B) \equiv \sin A \cos B \pm \cos A \sin B$$

$$\cos(A \pm B) \equiv \cos A \cos B \mp \sin A \sin B$$

$$\tan(A \pm B) \equiv \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$\sin 3A \equiv 3\sin A - 4\sin^3 A$$

$$\cos 3A \equiv 4\cos^3 A - 3\cos A$$

$$\sin P + \sin Q \equiv 2\sin\tfrac{1}{2}(P+Q)\cos\tfrac{1}{2}(P-Q)$$

$$\sin P - \sin Q \equiv 2\cos\tfrac{1}{2}(P+Q)\sin\tfrac{1}{2}(P-Q)$$

$$\cos P + \cos Q \equiv 2\cos\tfrac{1}{2}(P+Q)\cos\tfrac{1}{2}(P-Q)$$

$$\cos P - \cos Q \equiv -2\sin\tfrac{1}{2}(P+Q)\sin\tfrac{1}{2}(P-Q)$$

If $t = \tan\tfrac{1}{2}x$ then:

$$\sin x = \frac{2t}{1+t^2} \qquad \text{and} \qquad \cos x = \frac{1-t^2}{1+t^2}$$

Principal values:

$$-\tfrac{1}{2}\pi \le \sin^{-1} x \le \tfrac{1}{2}\pi \qquad (|x| \le 1)$$

$$0 \le \cos^{-1} x \le \pi \qquad (|x| \le 1)$$

$$-\tfrac{1}{2}\pi < \tan^{-1} x < \tfrac{1}{2}\pi$$

Integrals

(Arbitrary constants are omitted; *a* denotes a positive constant.)

$f(x)$	$\int f(x)\,dx$	
$\dfrac{1}{x^2 + a^2}$	$\dfrac{1}{a}\tan^{-1}\left(\dfrac{x}{a}\right)$	
$\dfrac{1}{\sqrt{a^2 - x^2}}$	$\sin^{-1}\left(\dfrac{x}{a}\right)$	$(|x| < a)$
$\dfrac{1}{x^2 - a^2}$	$\dfrac{1}{2a}\ln\left(\dfrac{x - a}{x + a}\right)$	$(x > a)$
$\dfrac{1}{a^2 - x^2}$	$\dfrac{1}{2a}\ln\left(\dfrac{a + x}{a - x}\right)$	$(|x| < a)$
$\sec x$	$\ln(\sec x + \tan x)$	$\left(|x| < \tfrac{1}{2}\pi\right)$

Numerical methods

Trapezium rule:

$$\int_a^b f(x)\,dx \approx \tfrac{1}{2}h\{y_0 + 2(y_1 + y_2 + \ldots + y_{n-1}) + y_n\}, \text{ where } h = \frac{b - a}{n}$$

The Newton-Raphson iteration for approximating a root of $f(x) = 0$:

$$x_{r+1} = x_r - \frac{f(x_r)}{f'(x_r)}$$

Vectors

The point dividing AB in the ratio $\lambda : \mu$ has position vector $\dfrac{\mu \mathbf{a} + \lambda \mathbf{b}}{\lambda + \mu}$

MECHANICS

Centres of mass of uniform bodies

Triangular lamina: $\frac{2}{3}$ along median from vertex

Solid hemisphere of radius r: $\frac{3}{8}r$ from centre

Hemispherical shell of radius r: $\frac{1}{2}r$ from centre

Circular arc of radius r and angle 2α: $\dfrac{r\sin\alpha}{\alpha}$ from centre

Circular sector of radius r and angle 2α: $\dfrac{2r\sin\alpha}{3\alpha}$ from centre

Solid cone or pyramid of height h: $\frac{3}{4}h$ from vertex

Moments of inertia for uniform bodies of mass m

Thin rod, length $2l$, about perpendicular axis through centre: $\frac{1}{3}ml^2$

Rectangular lamina, sides $2a$ and $2b$, about perpendicular axis through centre: $\frac{1}{3}m(a^2 + b^2)$

Disc or solid cylinder of radius r about axis: $\frac{1}{2}mr^2$

Solid sphere of radius r about a diameter: $\frac{2}{5}mr^2$

Spherical shell of radius r about a diameter: $\frac{2}{3}mr^2$

PROBABILITY AND STATISTICS

Sampling and testing

Unbiased variance estimate from a single sample:

$$s^2 = \frac{1}{n-1}\left(\Sigma x^2 - \frac{(\Sigma x)^2}{n}\right) = \frac{1}{n-1}\Sigma(x-\bar{x})^2$$

Two-sample estimate of a common variance:

$$s^2 = \frac{\Sigma(x_1 - \bar{x}_1)^2 + \Sigma(x_2 - \bar{x}_2)^2}{n_1 + n_2 - 2}$$

Regression and correlation

Estimated product moment correlation coefficient:

$$r = \frac{\Sigma(x-\bar{x})(y-\bar{y})}{\sqrt{\{\Sigma(x-\bar{x})^2\}\{\Sigma(y-\bar{y})^2\}}} = \frac{\Sigma xy - \dfrac{\Sigma x \Sigma y}{n}}{\sqrt{\left(\Sigma x^2 - \dfrac{(\Sigma x)^2}{n}\right)\left(\Sigma y^2 - \dfrac{(\Sigma y)^2}{n}\right)}}$$
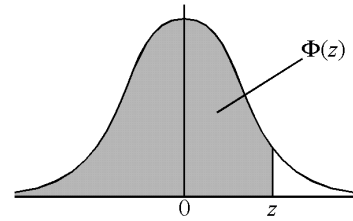
Estimated regression line of y on x:

$$y - \bar{y} = b(x - \bar{x}), \quad \text{where } b = \frac{\Sigma(x-\bar{x})(y-\bar{y})}{\Sigma(x-\bar{x})^2}$$

THE NORMAL DISTRIBUTION FUNCTION

If Z has a normal distribution with mean 0 and variance 1 then, for each value of z, the table gives the value of $\Phi(z)$, where

$$\Phi(z) = P(Z \le z).$$

For negative values of z use $\Phi(-z) = 1 - \Phi(z)$.

z	0	1	2	3	4	5	6	7	8	9	1	2	3	4	5	6	7	8	9
														ADD					
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621	2	5	7	9	12	14	16	19	21
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830	2	4	6	8	10	12	14	16	18
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015	2	4	6	7	9	11	13	15	17
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177	2	3	5	6	8	10	11	13	14
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319	1	3	4	6	7	8	10	11	13
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441	1	2	4	5	6	7	8	10	11
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545	1	2	3	4	5	6	7	8	9
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633	1	2	3	4	4	5	6	7	8
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706	1	1	2	3	4	4	5	6	6
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767	1	1	2	2	3	4	4	5	5
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817	0	1	1	2	2	3	3	4	4
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857	0	1	1	2	2	2	3	3	4
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890	0	1	1	1	2	2	2	3	3
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916	0	1	1	1	1	2	2	2	2
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936	0	0	1	1	1	1	1	2	2
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952	0	0	0	1	1	1	1	1	1
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964	0	0	0	0	1	1	1	1	1
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974	0	0	0	0	0	1	1	1	1
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981	0	0	0	0	0	0	0	1	1
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986	0	0	0	0	0	0	0	0	0

Critical values for the normal distribution

If Z has a normal distribution with mean 0 and variance 1 then, for each value of p, the table gives the value of z such that
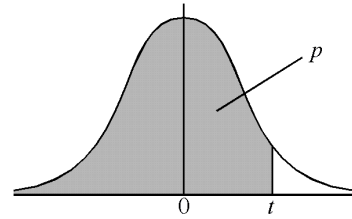
$$P(Z \le z) = p.$$

p	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
z	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

CRITICAL VALUES FOR THE *t*-DISTRIBUTION

If T has a t-distribution with v degrees of
freedom then, for each pair of values of p and v,
the table gives the value of t such that

$$P(T \leq t) = p .$$

p	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
$v = 1$	1.000	3.078	6.314	12.71	31.82	63.66	127.3	318.3	636.6
2	0.816	1.886	2.920	4.303	6.965	9.925	14.09	22.33	31.60
3	0.765	1.638	2.353	3.182	4.541	5.841	7.453	10.21	12.92
4	0.741	1.533	2.132	2.776	3.747	4.604	5.598	7.173	8.610
5	0.727	1.476	2.015	2.571	3.365	4.032	4.773	5.894	6.869
6	0.718	1.440	1.943	2.447	3.143	3.707	4.317	5.208	5.959
7	0.711	1.415	1.895	2.365	2.998	3.499	4.029	4.785	5.408
8	0.706	1.397	1.860	2.306	2.896	3.355	3.833	4.501	5.041
9	0.703	1.383	1.833	2.262	2.821	3.250	3.690	4.297	4.781
10	0.700	1.372	1.812	2.228	2.764	3.169	3.581	4.144	4.587
11	0.697	1.363	1.796	2.201	2.718	3.106	3.497	4.025	4.437
12	0.695	1.356	1.782	2.179	2.681	3.055	3.428	3.930	4.318
13	0.694	1.350	1.771	2.160	2.650	3.012	3.372	3.852	4.221
14	0.692	1.345	1.761	2.145	2.624	2.977	3.326	3.787	4.140
15	0.691	1.341	1.753	2.131	2.602	2.947	3.286	3.733	4.073
16	0.690	1.337	1.746	2.120	2.583	2.921	3.252	3.686	4.015
17	0.689	1.333	1.740	2.110	2.567	2.898	3.222	3.646	3.965
18	0.688	1.330	1.734	2.101	2.552	2.878	3.197	3.610	3.922
19	0.688	1.328	1.729	2.093	2.539	2.861	3.174	3.579	3.883
20	0.687	1.325	1.725	2.086	2.528	2.845	3.153	3.552	3.850
21	0.686	1.323	1.721	2.080	2.518	2.831	3.135	3.527	3.819
22	0.686	1.321	1.717	2.074	2.508	2.819	3.119	3.505	3.792
23	0.685	1.319	1.714	2.069	2.500	2.807	3.104	3.485	3.768
24	0.685	1.318	1.711	2.064	2.492	2.797	3.091	3.467	3.745
25	0.684	1.316	1.708	2.060	2.485	2.787	3.078	3.450	3.725
26	0.684	1.315	1.706	2.056	2.479	2.779	3.067	3.435	3.707
27	0.684	1.314	1.703	2.052	2.473	2.771	3.057	3.421	3.689
28	0.683	1.313	1.701	2.048	2.467	2.763	3.047	3.408	3.674
29	0.683	1.311	1.699	2.045	2.462	2.756	3.038	3.396	3.660
30	0.683	1.310	1.697	2.042	2.457	2.750	3.030	3.385	3.646
40	0.681	1.303	1.684	2.021	2.423	2.704	2.971	3.307	3.551
60	0.679	1.296	1.671	2.000	2.390	2.660	2.915	3.232	3.460
120	0.677	1.289	1.658	1.980	2.358	2.617	2.860	3.160	3.373
∞	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

CRITICAL VALUES FOR THE χ^2-DISTRIBUTION

If X has a χ^2-distribution with ν degrees of freedom then, for each pair of values of p and ν, the table gives the value of x such that

$$P(X \le x) = p$$
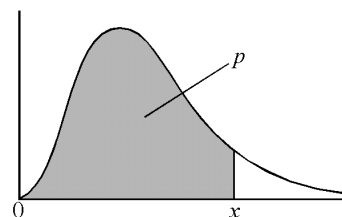
p	0.01	0.025	0.05	0.9	0.95	0.975	0.99	0.995	0.999
$\nu = 1$	0.0^31571	0.0^39821	0.0^23932	2.706	3.841	5.024	6.635	7.879	10.83
2	0.02010	0.05064	0.1026	4.605	5.991	7.378	9.210	10.60	13.82
3	0.1148	0.2158	0.3518	6.251	7.815	9.348	11.34	12.84	16.27
4	0.2971	0.4844	0.7107	7.779	9.488	11.14	13.28	14.86	18.47
5	0.5543	0.8312	1.145	9.236	11.07	12.83	15.09	16.75	20.51
6	0.8721	1.237	1.635	10.64	12.59	14.45	16.81	18.55	22.46
7	1.239	1.690	2.167	12.02	14.07	16.01	18.48	20.28	24.32
8	1.647	2.180	2.733	13.36	15.51	17.53	20.09	21.95	26.12
9	2.088	2.700	3.325	14.68	16.92	19.02	21.67	23.59	27.88
10	2.558	3.247	3.940	15.99	18.31	20.48	23.21	25.19	29.59
11	3.053	3.816	4.575	17.28	19.68	21.92	24.73	26.76	31.26
12	3.571	4.404	5.226	18.55	21.03	23.34	26.22	28.30	32.91
13	4.107	5.009	5.892	19.81	22.36	24.74	27.69	29.82	34.53
14	4.660	5.629	6.571	21.06	23.68	26.12	29.14	31.32	36.12
15	5.229	6.262	7.261	22.31	25.00	27.49	30.58	32.80	37.70
16	5.812	6.908	7.962	23.54	26.30	28.85	32.00	34.27	39.25
17	6.408	7.564	8.672	24.77	27.59	30.19	33.41	35.72	40.79
18	7.015	8.231	9.390	25.99	28.87	31.53	34.81	37.16	42.31
19	7.633	8.907	10.12	27.20	30.14	32.85	36.19	38.58	43.82
20	8.260	9.591	10.85	28.41	31.41	34.17	37.57	40.00	45.31
21	8.897	10.28	11.59	29.62	32.67	35.48	38.93	41.40	46.80
22	9.542	10.98	12.34	30.81	33.92	36.78	40.29	42.80	48.27
23	10.20	11.69	13.09	32.01	35.17	38.08	41.64	44.18	49.73
24	10.86	12.40	13.85	33.20	36.42	39.36	42.98	45.56	51.18
25	11.52	13.12	14.61	34.38	37.65	40.65	44.31	46.93	52.62
30	14.95	16.79	18.49	40.26	43.77	46.98	50.89	53.67	59.70
40	22.16	24.43	26.51	51.81	55.76	59.34	63.69	66.77	73.40
50	29.71	32.36	34.76	63.17	67.50	71.42	76.15	79.49	86.66
60	37.48	40.48	43.19	74.40	79.08	83.30	88.38	91.95	99.61
70	45.44	48.76	51.74	85.53	90.53	95.02	100.4	104.2	112.3
80	53.54	57.15	60.39	96.58	101.9	106.6	112.3	116.3	124.8
90	61.75	65.65	69.13	107.6	113.1	118.1	124.1	128.3	137.2
100	70.06	74.22	77.93	118.5	124.3	129.6	135.8	140.2	149.4

CRITICAL VALUES FOR THE PRODUCT MOMENT CORRELATION COEFFICIENT

	Significance level			
One-tail Two-tail	5% 10%	2.5% 5%	1% 2%	0.5% 1%
$n = 3$ 4	0.988 0.900	0.997 0.950	 0.980	 0.990
5	0.805	0.878	0.934	0.959
6	0.729	0.811	0.882	0.917
7	0.669	0.754	0.833	0.875
8	0.621	0.707	0.789	0.834
9	0.582	0.666	0.750	0.798
10	0.549	0.632	0.715	0.765
11	0.521	0.602	0.685	0.735
12	0.497	0.576	0.658	0.708
13	0.476	0.553	0.634	0.684
14	0.458	0.532	0.612	0.661
15	0.441	0.514	0.592	0.641
16	0.426	0.497	0.574	0.623
17	0.412	0.482	0.558	0.606
18	0.400	0.468	0.543	0.590
19	0.389	0.456	0.529	0.575
20	0.378	0.444	0.516	0.561
25	0.337	0.396	0.462	0.505
30	0.306	0.361	0.423	0.463
35	0.283	0.334	0.392	0.430
40	0.264	0.312	0.367	0.403
45	0.248	0.294	0.346	0.380
50	0.235	0.279	0.328	0.361
60	0.214	0.254	0.300	0.330
70	0.198	0.235	0.278	0.306
80	0.185	0.220	0.260	0.286
90	0.174	0.207	0.245	0.270
100	0.165	0.197	0.232	0.256