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Some Useful Mathematical Relations

Functional Relations $\bullet \quad a^x = e^{x \ln a}$

- Stirling's Theorem: $n! \approx \sqrt{2\pi n} \left(\frac{n}{e}\right)^n$ for large n
- $log n! = c_1 + c_2 log n + n log n c_3 n = O(n log n)$
- $\sum_{i=1}^{n} \log i = \log n! = O(n \log n)$

Finite Series

• **Arithmetic Series:**
$$\sum_{i=0}^{n-1} (a + b i) = (n/2) \{2a + (n-1)b\}$$

$$\sum_{i=0}^{n-1} (n-i) = \sum_{i=1}^{n} i = n(n+1)/2$$

• Geometric Series:
$$\sum_{i=0}^{n} x^{i} = (x^{n+1} - 1)/(x-1)$$
 for $x \ne 1$

$$\sum_{i=0}^{n} 2^{i} = 2^{n+1} - 1$$

$$\sum_{i=1}^{n} 2^{i} = 2^{n+1} - 2$$

$$\sum_{j=1}^{k} j 2^{j} = (k-1) 2^{k+1} + 2$$

$$\sum_{i=0}^{n-1} i \ 2^{n-i} = \sum_{i=1}^{n} (n-i)2^{i} = 2^{n+1} - 2(n+1)$$

Sums of Powers of Natural Numbers

$$\bullet \quad \sum_{i=1}^{n} \quad i = n(n+1)/2$$

•
$$\sum_{i=1}^{n} i^2 = n(n+1)(2n+1)/6$$

•
$$\sum_{i=1}^{n} i^3 = [n(n+1)/2]^2$$

•
$$\sum_{i=1}^{n} i^4 = n(n+1)(2n+1)(3n^2 + 3n - 1) / 30$$

•
$$\sum_{i=1}^{n} i^5 = n^2 (n+1)^2 (2 n^2 + 2n - 1) / 12$$

Sums of Odd Numbers and their Powers

•
$$\sum_{i=1}^{n} (2 i - 1) = n^2$$

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

•
$$\sum_{i=1}^{n} (2 i - 1)^3 = n^2 (2n^2 - 1)$$

Other Finite Series

•
$$\sum_{i=1}^{n} i (i + 1)^2 = (1/12) n(n+1)(n+2)(3n+5)$$

•
$$\sum_{i=1}^{n} i \cdot i! = (n+1)! - 1$$

•
$$\sum_{i=2}^{n} 1/(i^2-1) = (3/4) - (2n+1)/[2n(n+1)]$$

•
$$\sum_{i=1}^{n} 1/i \sim \gamma + \ln n + 1/(2n)$$
 for large n, $\gamma = 0.577 = \text{Euler's constant}$

$$\bullet \quad \sum_{i=1}^{n} \quad \frac{1}{i(i+1)} = \frac{n}{n+1}$$

Infinite Series and Products

•
$$\sum_{k=0}^{\infty} a^{kx} = 1/(1-a^x)$$
 for $(a > 1 \text{ and } x < 0)$ or $(0 < a < 1 \text{ and } x > 0)$

$$\bullet \quad \sum_{k=0}^{\infty} x^k / k! = e^x$$

•
$$\sum_{k=0}^{\infty} x^k = 1 / (1-x)$$
 for $|x| < 1$

•
$$\sum_{k=0}^{\infty} (a + bk) x^k = a/(1-x) + b x/(1-x^2)$$
 for $|x| < 1$

•
$$\sum_{k=1}^{\infty} (-1)^{k+1} / k = \ln 2$$

•
$$\sum_{k=1}^{\infty} (-1)^{k+1} / k^2 = \pi^2 / 12$$

•
$$\sum_{k=1}^{\infty} 1/(2k-1)^2 = \pi^2/8$$

•
$$\sum_{k=1}^{\infty} 1/(k 2^k) = \ln 2$$

•
$$\sum_{k=1}^{\infty} 1/(k^2 2^k) = \pi^2/12 - (\ln 2)^2/2$$

•
$$\sum_{k=0}^{\infty} \frac{1}{k!} = e = 2.71828$$

•
$$\sum_{k=0}^{\infty} \frac{(-1)^k}{k!} = 1/e = 0.36787$$

$$\bullet \quad \sum_{k=1}^{\infty} k/(k+1)! = 1$$

$$\bullet \quad \prod_{k=2}^{\infty} \left(1 - \frac{1}{k^2}\right) = \frac{1}{2}$$

•
$$\prod_{k=0}^{\infty} (1+x^{2^k}) = \frac{1}{1-x}$$
 for $|x| < 1$

General Solution of 1st Order Linear Recurrences

$$T(n) = a_n T(n-1) + b_n$$
, given $T(0)$ or $T(1)$

Solution:

Successive substitution gives for the cases of T(0) given and T(1) given:

$$T(n) = T(0) \prod_{i=1}^{n} a_i + \sum_{i=1}^{n-1} b_i \prod_{j=i+1}^{n} a_j + b_n$$

$$T(n) = T(1) \prod_{i=2}^{n} a_i + \sum_{i=2}^{n-1} b_i \prod_{j=i+1}^{n} a_j + b_n$$

Common D & Q Recurrence :

$$T(n) = aT(n/c) + bn^{x}$$

The solutions become:

$$T(n) = a^m T(1) + bn^x \sum_{i=0}^{m-1} (\frac{a}{c^x})^i$$
 for **T(1)** given.

$$T(n) = a^{m-1}T(c) + bn^x \sum_{i=0}^{m-2} (\frac{a}{c^x})^i$$
 for **T(c)** given.

Special Case $a = c^x$ has the solutions :

$$T(n) = a^m T(1) + b n n^x = a^m T(1) + b n^x \log_c n$$
 For **T(1)** given

$$T(n) = a^{m-1}T(c) + bn^{x}(\log_{c} n - 1)$$
 For T(c) given

In the above equations, $m = log_c n$