

Handbook of Applied Mathematics

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Contents

Mathematical Foundation	1
1 Analysis	2
1.1 Calculus	2
1.1.1 Mean value theorem	2
1.1.2 Series	2
1.1.3 Multivariable calculus	3
1.2 Real Analysis	4
1.2.1 Lebesgue Measure	4
1.3 Complex Analysis	5
1.4 Important Inequalities	6
1.4.1 Fundamental inequality	6
1.4.2 Triangle inequality	6
1.4.3 Bernoulli inequality	6
1.4.4 Jensen's inequality	6
1.4.5 Cauchy–Schwarz inequality	7
1.4.6 Hölder's inequality	7
1.4.7 Young's inequality	8
1.4.8 Minkowski inequality	8
1.5 Special Functions	8
1.5.1 Gaussian function	8
1.5.2 Dirac delta function	8
1.5.3 Gamma function	9
1.5.4 Beta Function	9
2 Algebra	11
2.1 Linear Space	11
2.1.1 Linear map	11
2.2 Metric Space	12
2.2.1 Completeness & Compactness	13
2.2.2 Cover	13
2.2.3 Cantor's intersection Theorem	13
2.2.4 Cluster point	14
2.3 Normed Space	14
2.4 Inner Product Space	14
2.4.1 Orthonormal system	15
2.5 Banach Space	15
2.6 Hilbert Space	15
2.7 Single Variable Polynomial	15
2.8 Orthogonal Polynomial	16
2.8.1 Legendre polynomial	17
2.8.2 Chebyshev polynomial of the first kind	17
2.8.3 Chebyshev polynomial of the second kind	17

2.8.4	Laguerre polynomial	18
2.8.5	Hermite polynomial (probability theory form)	18
3	Ordinary Differential Equation	19
3.1	General Theory	19
3.2	Exact solutions	20
3.3	Important ODEs	21
3.3.1	Bernoulli differential equation	21
3.3.2	Riccati equation	21
4	Partial Differential Equation	22
4.1	Poisson's Equation	22
4.2	Heat Equation	22
4.3	Wave Equation	22
5	Probability Theory	24
5.1	Probability	24
5.1.1	Continuous random variables	24
5.1.2	Discrete random variables	25
5.1.3	Multivariate distributions	25
5.1.4	Distributional quantities	26
5.2	Characteristic functions	26
5.3	Probability limit theorems	26
5.4	Common distributions	26
6	Stochastic Process	27
6.1	Poisson process	27
6.2	Markov chain	27
7	Statistics	28
8	Graph	29
8.1	Shortest Path	29
8.2	Matching	29
8.3	Network Flow	29
8.4	Tree	29
9	Combinatorics	30
9.1	Generating function	30
9.2	Inclusion–exclusion principle	30
9.3	Special Numbers	30
9.3.1	Catalan number	30
9.3.2	Stirling number	30
	Scientific Computing	31
10	Interpolation	32
10.1	Polynomial Interpolation	32
10.1.1	Lagrange formula	32
10.1.2	Newton formula	32
10.1.3	Neville-Aitken algorithm	33

10.1.4	Hermite interpolation	33
10.1.5	Approximation	33
10.1.6	Error analysis	34
10.2	Spline	34
10.2.1	Cubic spline	34
10.2.2	B-spline	35
10.2.3	Error analysis	36
11	Integration	37
11.1	Newton-Cotes Formulas	37
11.1.1	Midpoint rule	37
11.1.2	Trapezoidal rule	38
11.1.3	Simpson's rule	38
11.2	Gauss Formulas	38
12	Optimization	40
12.1	One-dimensional Line Search	40
12.2	Unconstrained Optimization	42
13	Initial Value Problem	44
13.1	Linear Multistep Method	44
13.2	Runge-Kutta Method	44
13.3	Theoretical analysis	45
13.3.1	Error analysis	45
13.3.2	Stability	45
13.3.3	Convergence	46
13.4	Important Methods	47
13.4.1	Forward Euler's method	47
13.4.2	Backward Euler's method	47
13.4.3	Trapezoidal method	47
13.4.4	Midpoint method (Leapfrog method)	47
13.4.5	Heun's third-order RK method	48
13.4.6	Classical fourth-order RK method	48
13.4.7	Third-order strong-stability preserving RK method	48
13.4.8	TR-BDF2 method	48
14	Number Theory	49
14.1	Prime Number	49
14.1.1	Primality testing	49
14.1.2	Sieves	49
	Machine Learning	51
15	Regression	52
15.1	Linear Regression	52
16	Decision Tree	53
17	Support Vector Machine	54

18	Cluster	55
18.1	K-means	55
19	Neural Networks	56

Part 1

Mathematical Foundation

Chapter 1

Analysis

1.1 Calculus

1.1.1 Mean value theorem

Theorem 1.1. (Rolle's theorem) Given $n \geq 2$ and $f \in C^{n-1}([a, b])$ with $f^{(n)}(x)$ exists at each point of (a, b) , suppose that $f(x_0) = \dots f(x_n) = 0$ for $a \leq x_0 < \dots < x_n \leq b$, then there is a point $\xi \in (a, b)$ such that $f^{(n)}(\xi) = 0$.

Theorem 1.2. (Lagrange's mean value theorem) Given $f \in C^1([a, b])$, then there exists $\xi \in (a, b)$ such that

$$f'(\xi) = \frac{f(b) - f(a)}{b - a}.$$

Theorem 1.3. (Cauchy's mean value theorem) Given $f, g \in C^1([a, b])$, then there exists $\xi \in (a, b)$ such that

$$(f(b) - f(a))g'(\xi) = (g(b) - g(a))f'(\xi).$$

If $g(a) \neq g(b)$ and $g'(\xi) \neq 0$, this is equivalent to

$$\frac{f'(\xi)}{g'(\xi)} = \frac{f(b) - f(a)}{g(b) - g(a)}.$$

Theorem 1.4. (First mean value theorems for definite integrals) Given $f \in C([a, b])$ and g integrable and does not change sign on $[a, b]$, then there exists ξ in (a, b) such that

$$\int_a^b f(x)g(x)dx = f(\xi) \int_a^b g(x)dx.$$

Theorem 1.5. (Second mean value theorems for definite integrals) Given f a integrable function and g a positive monotonically decreasing function, then there exists ξ in (a, b) such that

$$\int_a^b f(x)g(x)dx = g(a) \int_a^\xi f(x)dx.$$

If g is a positive monotonically increasing function, then there exists ξ in (a, b) such that

$$\int_a^b f(x)g(x)dx = g(b) \int_\xi^b f(x)dx.$$

If g is a monotonically function, then there exists ξ in (a, b) such that

$$\int_a^b f(x)g(x)dx = g(a) \int_a^\xi f(x)dx + g(b) \int_\xi^b f(x)dx.$$

1.1.2 Series

Definition 1.6. A series $\sum_{n=1}^{\infty} a_n$ is **absolute convergent** if the series of absolute values $\sum_{n=1}^{\infty} |a_n|$ converges.

Theorem 1.7. If a series is absolute convergent, then any reordering of it converges to the same limit.

Theorem 1.8. (n-th term test) If $\lim_{n \rightarrow \infty} a_n \neq 0$, then the series diverges.

Theorem 1.9. (Direct comparison test) If $\sum_{n=1}^{\infty} b_n$ is convergent and exists $N > 0$, for all $n > N$, $0 \leq a_n \leq b_n$, then $\sum_{n=1}^{\infty} a_n$ is convergent; if $\sum_{n=1}^{\infty} b_n$ is divergent and exists $N > 0$, for all $n > N$, $0 \leq b_n \leq a_n$, then $\sum_{n=1}^{\infty} a_n$ is divergent.

Theorem 1.10. (Limit comparison test) Given two series $\sum_{n=1}^{\infty} a_n$ and $\sum_{n=1}^{\infty} b_n$ with $a_n \geq 0, b_n > 0$. Then if $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c \in (0, \infty)$, then either both series converge or both series diverge.

Theorem 1.11. (Ratio test) Given $\sum_{n=1}^{\infty} a_n$ and

$$R = \limsup_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|, r = \liminf_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right|,$$

if $R < 1$, then the series converges absolutely; if $r > 1$, then the series diverges.

Theorem 1.12. (Root test) Given $\sum_{n=1}^{\infty} a_n$ and

$$R = \limsup_{n \rightarrow \infty} (|a_n|)^{\frac{1}{n}},$$

if $R < 1$, then the series converges absolutely; if $R > 1$, then the series diverges.

Theorem 1.13. (Integral test) Given $\sum_{n=1}^{\infty} f(n)$ where f is monotone decreasing, then the series converges iff the improper integral

$$\int_1^{\infty} f(x) dx$$

is finite. In particular,

$$\int_1^{\infty} f(x) dx \leq \sum_{n=1}^{\infty} f(n) \leq f(1) + \int_1^{\infty} f(x) dx$$

Theorem 1.14. (Alternating series test) Given $\sum_{n=1}^{\infty} (-1)^n a_n$ where a_n are all positive or negative, then the series converges if $|a_n|$ decreases monotonically and $\lim_{n \rightarrow \infty} a_n = 0$.

1.1.3 Multivariable calculus

Theorem 1.15. (Green's theorem) Let Ω be the region in a plane with $\partial\Omega$ a positively oriented, piecewise smooth, simple closed curve. If P and Q are functions of (x, y) defined on an open region containing Ω and have continuous partial derivatives there, then

$$\oint_{\partial\Omega} (P dx + Q dy) = \iint_{\Omega} \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

where the path of integration along C is anticlockwise.

Theorem 1.16. (Stokes' theorem) Let Ω be a smooth oriented surface in \mathbb{R}^3 with $\partial\Omega$ a piecewise smooth, simple closed curve. If $\mathbf{F}(x, y, z) = (F_x(x, y, z), F_y(x, y, z), F_z(x, y, z))$ is defined and has continuous first order partial derivatives in a region containing Ω , then

$$\iint_{\Omega} (\nabla \times \mathbf{F}) \cdot d\mathbf{S}(x) = \oint_{\partial\Omega} \mathbf{F} \cdot d\mathbf{x}$$

Theorem 1.17. (Gauss-Green theorem (Divergence theorem)) For a bounded open set $\Omega \in \mathbb{R}^n$ that $\partial\Omega \in C^1$ and a function $\mathbf{F}(\mathbf{x}) = (F_1(\mathbf{x}), \dots, F_n(\mathbf{x})) : \bar{\Omega} \rightarrow \mathbb{R}^n$ satisfies $\mathbf{F}(\mathbf{x}) \in C^1(\Omega) \cap C(\bar{\Omega})$,

$$\int_{\Omega} \operatorname{div} \mathbf{F}(\mathbf{x}) d\mathbf{x} = \int_{\partial\Omega} \mathbf{F}(\mathbf{x}) \cdot \mathbf{n} dS(x),$$

where \mathbf{n} is outward pointing unit normal vector at $\partial\Omega$.

Definition 1.18. An **implicit function** is a function of the form

$$F(x_1, \dots, x_n) = 0,$$

where x_1, \dots, x_n are variables.

Theorem 1.19. Let $F(\mathbf{x}, \mathbf{y}) : \mathbb{R}^{n+m} \rightarrow \mathbb{R}^m$ be a differentiable function of two variables, and $(\mathbf{x}_0, \mathbf{y}_0)$ the point that $F(\mathbf{x}_0, \mathbf{y}_0) = \mathbf{0}$. If the Jacobian matrix

$$J_{F, \mathbf{y}}(\mathbf{x}_0, \mathbf{y}_0) = \left(\frac{\partial F_i}{\partial y_j}(\mathbf{x}_0, \mathbf{y}_0) \right)$$

is invertible, then there exists an open set $\Omega \subseteq \mathbb{R}^n$ containing \mathbf{x}_0 such that there exists a unique function $f : \Omega \rightarrow \mathbb{R}^m$ such that $f(\mathbf{x}_0) = \mathbf{y}_0$ and $F(\mathbf{x}, f(\mathbf{y})) = \mathbf{0}$ for all $\mathbf{x} \in \Omega$.

Moreover, f is continuously differentiable and, denoting the left-hand panel of the Jacobian matrix shown in the previous section as

$$J_{F, \mathbf{x}}(\mathbf{x}_0, \mathbf{y}_0) = \left(\frac{\partial F_i}{\partial x_j}(\mathbf{x}_0, \mathbf{y}_0) \right),$$

the Jacobian matrix of partial derivatives of f in Ω is given by

$$\left(\frac{\partial f_i}{\partial x_j}(\mathbf{x}) \right)_{m \times n} = - (J_{F, \mathbf{y}}(\mathbf{x}, f(\mathbf{x})))_{m \times m}^{-1} (J_{F, \mathbf{x}}(\mathbf{x}, f(\mathbf{x})))_{m \times n}.$$

1.2 Real Analysis

1.2.1 Lebesgue Measure

Definition 1.20. Given an bounded interval $I \in \mathbb{R}$, denoted by $\ell(I)$ the **length** of the interval defined as the distance of its endpoints,

$$\ell([a, b]) = \ell((a, b)) = b - a.$$

Definition 1.21. For any subset $E \subset \mathbb{R}$, the **Lebesgue outer measure** $m^*(E)$ is defined as

$$m^*(E) = \inf \left\{ \sum_{i=1}^n \ell(I_i) : \{I_i\}_{i=1}^n \text{ is a sequence of open intervals that } E \subset \bigcup_{i=1}^n I_i \right\}.$$

Theorem 1.22. If $E_1 \subset E_2 \subset \mathbb{R}$, then $m^*(E_1) \leq m^*(E_2)$.

Theorem 1.23. Given an interval $I \subset \mathbb{R}$, $m^*(I) = \ell(I)$.

Theorem 1.24. Given $\{E_i \subset \mathbb{R}\}_{i=1}^n$, $m^*\left(\bigcup_{i=1}^n E_i\right) \leq \sum_{i=1}^n m^*(E_i)$.

Definition 1.25. The sets E are said to be **Lebesgue-measurable** if

$$\forall A \subset \mathbb{R}, m^*(A) = m^*(A \cap X) + m^*(A \cap (\mathbb{R} \setminus A))$$

and its Lebesgue measure is defined as its Lebesgue outer measure: $m(E) = m^*(E)$.

Theorem 1.26. The set of all measurable sets $E \subset \mathbb{R}$ forms a σ -algebra \mathcal{F} where

- \mathcal{F} contains the sample space: $\mathbb{R} \in \mathcal{F}$;
- \mathcal{F} is closed under complements: if $A \in \mathcal{F}$, then also $(\mathbb{R} \setminus A) \in \mathcal{F}$;
- \mathcal{F} is closed under countable unions: if $A_i \in \mathcal{F}, i = 1, \dots$, then also $(\bigcup_{i=1}^{\infty} A_i) \in \mathcal{F}$.

Definition 1.27. A **measurable space** is a tuple (X, \mathcal{F}) consisting of an arbitrary non-empty set X and a σ -algebra $\mathcal{F} \subseteq 2^X$.

1.3 Complex Analysis

Definition 1.28. Given an open set Ω and a function $f(z) : \Omega \rightarrow \mathbb{C}$, the **derivative** of $f(z)$ at a point $z_0 \in \Omega$ is defined as the limits

$$f'(z) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0},$$

and the function is said to be **complex differentiable** at z_0 .

Definition 1.29. A function $f(z)$ is holomorphic on an open set Ω if it is complex differentiable at every point of Ω .

Theorem 1.30. If a complex function $f(x + iy) = u(x, y) + iv(x, y)$ is holomorphic, then u and v have first partial derivatives, and satisfy the Cauchy–Riemann equations,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x},$$

or equivalently,

$$\frac{\partial f}{\partial \bar{z}} = 0.$$

Theorem 1.31. (Cauchy's integral theorem) Given a simply connected domain Ω and a holomorphic function $f(z)$ on it, for any simply closed contour C in Ω ,

$$\int_C f(z)dx = 0.$$

Theorem 1.32. (Residue formula) Suppose that f is holomorphic in an open set containing a toy contour γ and its interior, except for some points z_1, \dots, z_n inside γ , then

$$\int_{\gamma} f(z)dz = 2\pi i \sum_{k=1}^n \text{res}_{z_k} f,$$

where for a pole z_0 of order n ,

$$\text{res}_{z_0} f = \lim_{z \rightarrow z_0} \frac{1}{(n-1)!} \left(\frac{d}{dz} \right)^{n-1} (z - z_0)^n f(z).$$

1.4 Important Inequalities

1.4.1 Fundamental inequality

Theorem 1.33. (Fundamental inequality)

$$\forall x, y \in \mathbb{R}^+, \frac{2}{\frac{1}{a} + \frac{1}{b}} \leq \sqrt{ab} \leq \frac{a+b}{2} \leq \sqrt{\frac{a^2+b^2}{2}}, \text{ equality holds iff } a = b.$$

1.4.2 Triangle inequality

Theorem 1.34. (Triangle inequality)

$$\begin{aligned} a, b \in \mathbb{C}, \quad ||a| - |b|| &\leq |a \pm b| \leq |a| + |b|, \\ \mathbf{a}, \mathbf{b} \in \mathbb{R}^n, \quad ||\mathbf{a}| - |\mathbf{b}|| &\leq \|\mathbf{a} \pm \mathbf{b}\| \leq \|\mathbf{a}\| + \|\mathbf{b}\|. \end{aligned}$$

1.4.3 Bernoulli inequality

Theorem 1.35. (Bernoulli inequality)

$$\begin{aligned} \forall x \in (-1, +\infty), \forall a \in [1, +\infty), \quad (1+x)^a &\geq 1+ax, \\ \forall x \in (-1, +\infty), \forall a \in (0, 1), \quad (1+x)^a &\leq 1+ax, \\ \forall x \in (-1, +\infty), \forall a \in (-1, 0), \quad (1+x)^a &\geq 1+ax, \\ \forall x_i \in \mathbb{R}, i \in \{1, \dots, n\}, \quad \prod_{i=1}^n (1+x_i) &\geq 1 + \sum_{i=1}^n x_i, \\ \forall y \geq x > 0, \quad (1+x)^y &\geq (1+y)^x. \end{aligned}$$

1.4.4 Jensen's inequality

Theorem 1.36. (Jensen's inequality) For a real convex function $f(x) : [a, b] \rightarrow \mathbb{R}$, numbers $x_1, \dots, x_n \in [a, b]$ and weights a_1, \dots, a_n , the Jensen's inequality can be start as

$$\frac{\sum_{i=1}^n a_i f(x_i)}{\sum_{i=1}^n a_i} \geq f\left(\frac{\sum_{i=1}^n a_i x_i}{\sum_{i=1}^n a_i}\right).$$

And for concave function f ,

$$\frac{\sum_{i=1}^n a_i f(x_i)}{\sum_{i=1}^n a_i} \leq f\left(\frac{\sum_{i=1}^n a_i x_i}{\sum_{i=1}^n a_i}\right).$$

Equality holds iff $x_1 = \dots = x_n$ or f is linear on $[a, b]$.

1.4.5 Cauchy–Schwarz inequality

Theorem 1.37. (Cauchy–Schwarz inequality)

Discrete form. For real numbers $a_1, \dots, a_n, b_1, \dots, b_n \in \mathbb{R}, n \geq 2$

$$\sum_{i=1}^n a_i^2 \sum_{i=1}^n b_i^2 \geq \left(\sum_{i=1}^n a_i b_i \right)^2.$$

Equality holds iff $\frac{a_1}{b_1} = \dots = \frac{a_n}{b_n}$ or $a_i = 0$ or $b_i = 0$.

Inner product form. For a inner product space V with a norm induced by the inner product,

$$\forall \mathbf{a}, \mathbf{b} \in V \quad \|\mathbf{a}\| \cdot \|\mathbf{b}\| \geq |\langle \mathbf{a}, \mathbf{b} \rangle|.$$

Equality holds iff $\exists k \in \mathbb{R}$, s.t. $k\mathbf{a} = \mathbf{b}$ or $\mathbf{a} = k\mathbf{b}$.

Probability form. For random variables X and Y ,

$$\sqrt{E(X^2)} \cdot \sqrt{E(Y^2)} \geq |E(XY)|.$$

Equality holds iff $\exists k \in \mathbb{R}$, s.t. $kX = Y$ or $X = kY$.

Integral form. For integrable functions $f, g \in L^2(\Omega)$,

$$\left(\int_{\Omega} f^2(x) dx \right) \left(\int_{\Omega} g^2(x) dx \right) \geq \left(\int_{\Omega} f(x)g(x) dx \right)^2.$$

Equality holds iff $\exists k \in \mathbb{R}$, s.t. $kf(x) = g(x)$ or $f(x) = kg(x)$.

1.4.6 Hölder's inequality

Theorem 1.38. (Hölder's inequality)

Discrete form. For real numbers $a_1, \dots, a_n, b_1, \dots, b_n \in \mathbb{R}, n \geq 2$ and $p, q \in [1, +\infty)$ that $\left(\frac{1}{p}\right) + \left(\frac{1}{q}\right) = 1$,

$$\left(\sum_{i=1}^n a_i^p \right)^{\frac{1}{p}} \left(\sum_{i=1}^n b_i^q \right)^{\frac{1}{q}} \geq \sum_{i=1}^n a_i b_i.$$

Equality holds iff $\exists c_1, c_2 \in \mathbb{R}, c_1^2 + c_2^2 \neq 0$, s.t. $c_1 a_i^p = c_2 b_i^q$.

Integral form. For functions $f \in L^p(\Omega), g \in L^q(\Omega)$ and $p, q \in [1, +\infty)$ that $\frac{1}{p} + \frac{1}{q} = 1$,

$$\left(\int_{\Omega} |f(x)|^p \, dx \right)^{\frac{1}{p}} \left(\int_{\Omega} |g(x)|^q \, dx \right)^{\frac{1}{q}} \geq \int_{\Omega} f(x)g(x) \, dx.$$

1.4.7 Young's inequality

Theorem 1.39. (Young's inequality) For $p, q \in [1, +\infty)$ that $\frac{1}{p} + \frac{1}{q} = 1$,

$$\forall a, b \in \mathbb{R}^*, \frac{a^p}{p} + \frac{b^q}{q} \geq ab.$$

Equality holds iff $a^p = b^q$.

1.4.8 Minkowski inequality

Theorem 1.40. (Minkowski inequality) For a metric space S ,

$$\forall f, g \in L^p(S), p \in [1, +\infty], \|f\|_p + \|g\|_p \geq \|f + g\|_p.$$

For $p \in (1, +\infty)$, equality holds iff $\exists k \geq 0$, s.t. $f = kg$ or $kf = g$.

1.5 Special Functions

1.5.1 Gaussian function

Definition 1.41. A **Gaussian function**, or a **Gaussian**, is a function of the form

$$f(x) = a \exp\left(-\frac{(x-b)^2}{2c^2}\right),$$

where $a \in \mathbb{R}^+$ is the height of the curve's peak, $b \in \mathbb{R}$ is the position of the center of the peak and $c \in \mathbb{R}^+$ is the standard deviation or the Gaussian root mean square width.

Theorem 1.42. The integral of a Gaussian is

$$\int_{-\infty}^{+\infty} a \exp\left(-\frac{(x-b)^2}{2c^2}\right) dx = ac\sqrt{2\pi}.$$

Definition 1.43. A **normal distribution** or a **Gaussian distribution** is a continuous probability distribution of the form

$$f_{\mu,\sigma}(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp(-((x-\mu)^2)(2\sigma^2)),$$

where μ is the mean and σ is the standard deviation.

1.5.2 Dirac delta function

Definition 1.44. The **Dirac delta function** centered at \bar{x} is

$$\delta(x - \bar{x}) = \lim_{\varepsilon \rightarrow 0} f_{\bar{x},\varepsilon}(x - \bar{x}),$$

where $f_{\bar{x},\varepsilon}$ is a normal distribution with its mean at \bar{x} and its standard deviation as ε .

Theorem 1.45. The Dirac delta function satisfies

$$\delta(x - \bar{x}) = \begin{cases} +\infty, & x = \bar{x} \\ 0, & x \neq \bar{x} \end{cases} \quad \int_{-\infty}^x \delta(x - \bar{x}) dx = \begin{cases} 1, & x \geq 0 \\ 0, & x < 0 \end{cases}$$

where $H(x) = \int_{-\infty}^x \delta(x - \bar{x}) dx$ is called **Heaviside function** or **step function**.

Theorem 1.46. If $f : \mathbb{R} \rightarrow \mathbb{R}$ is continuous, then

$$\int_{-\infty}^{+\infty} \delta(x - \bar{x}) f(x) dx = f(\bar{x}).$$

1.5.3 Gamma function

Definition 1.47. The **Gamma function** defined on \mathbb{C} is

$$\Gamma(z) = \int_0^{+\infty} t^{z-1} e^{-t} dt,$$

where $\operatorname{Re}(z) > 0$.

Theorem 1.48. The Gamma function satisfies

$$\begin{aligned} \forall x \in \mathbb{C}, \quad \Gamma(x+1) &= x\Gamma(x), \\ \forall n \in \mathbb{N}^*, \Gamma(n) &= (n-1)!. \end{aligned}$$

Theorem 1.49. The Gamma function satisfies

$$\forall x \in (0, 1), \Gamma(1-x)\Gamma(x) = \frac{\pi}{\sin(\pi x)},$$

which implies

$$\Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}.$$

1.5.4 Beta Function

Definition 1.50. For $p, q \in \mathbb{R}^+$, the **Beta function** is defined as

$$B(p, q) = \int_0^1 x^{p-1} (1-x)^{q-1} dx.$$

Theorem 1.51. The Beta function satisfies

$$\forall p, q \in \mathbb{R}^+, B(p, q) = B(q, p) = \frac{\Gamma(p)\Gamma(q)}{\Gamma(p+q)}.$$

Theorem 1.52. The Beta function satisfies

$$\forall p > 0, \forall q > 1, B(p, q) = \frac{q-1}{p+q-1} B(p, q-1),$$

$$\forall p > 1, \forall q > 0, B(p, q) = \frac{p-1}{p+q-1} B(p-1, q),$$

$$\forall p > 1, \forall q > 1, B(p, q) = \frac{(p-1)(q-1)}{(p+q-1)(p+q-2)} B(p-1, q-1).$$

Chapter 2

Algebra

2.1 Linear Space

Definition 2.1. (Linear Space) A **linear space** over a field \mathbb{F} is a nonempty set V with a addition and a scalar multiplication that satisfies

- (1) Associativity of addition: $\forall \mathbf{x}, \mathbf{y} \in V, \mathbf{x} + \mathbf{y} = \mathbf{y} + \mathbf{x}$,
- (2) Commutativity of addition: $\forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in V, (\mathbf{x} + \mathbf{y}) + \mathbf{z} = \mathbf{x} + (\mathbf{y} + \mathbf{z})$,
- (3) Identity element of addition: $\exists \mathbf{0} \in V, \forall \mathbf{x}, \mathbf{x} + \mathbf{0} = \mathbf{x}$,
- (4) Inverse elements of addition: $\forall \mathbf{x} \in V, \exists \mathbf{y} \in V, \text{ s.t. } \mathbf{x} + \mathbf{y} = \mathbf{0}$,
- (5) Compatibility of multiplication: $\forall \mathbf{x} \in V, a, b \in \mathbb{F}, (ab)\mathbf{x} = a(b\mathbf{x})$,
- (6) Identity element of multiplication: $\exists 1 \in \mathbb{F}, \forall \mathbf{x} \in V, 1\mathbf{x} = \mathbf{x}$,
- (7) Distributivity: $\forall \mathbf{x} \in V, a, b \in \mathbb{F}, (a + b)\mathbf{x} = a\mathbf{x} + b\mathbf{x}$,
- (8) Distributivity: $\forall \mathbf{x}, \mathbf{y} \in V, a \in \mathbb{F}, a(\mathbf{x} + \mathbf{y}) = a\mathbf{x} + a\mathbf{y}$.

Notation 2.2. The **dimension** of a linear space V is written as $\dim(V)$.

Definition 2.3. Denoted by V_1, \dots, V_n linear spaces over a field \mathbb{F} , the **product of linear spaces** is defined as

$$V_1 \times \dots \times V_n = \{(\mathbf{v}_1, \dots, \mathbf{v}_n) : \mathbf{v}_1 \in V_1, \dots, \mathbf{v}_n \in V_n\},$$

which is also a linear space over \mathbb{F} .

Definition 2.4. Given a linear space V , a subspace $U \subset V$ and $\mathbf{v} \in V$, the **coset** (or **affine subset**) is defined as

$$\bar{\mathbf{v}} = \{\mathbf{w} \in V : \mathbf{w} = \mathbf{v} + \mathbf{u}, \mathbf{u} \in U\}.$$

Definition 2.5. Given a linear space V and a subspace $U \subset V$, the **quotient space** is defined as

$$V/U = \{\mathbf{v} + U : \mathbf{v} \in V\}.$$

2.1.1 Linear map

Definition 2.6. Denoted by V and W the linear spaces over a field \mathbb{F} , a function $f : V \rightarrow W$ is called a linear map between V and W if it satisfies

- (1) Additivity: $\forall \mathbf{x}, \mathbf{y} \in V, f(\mathbf{x} + \mathbf{y}) = f(\mathbf{x}) + f(\mathbf{y})$;
- (2) Homogeneity: $\forall \mathbf{x} \in V, \forall k \in \mathbb{F}, f(k\mathbf{x}) = kf(\mathbf{x})$.

Notation 2.7. Denoted by $\mathcal{L}(V, W)$ the set of all linear maps between V and W (it also be written as $\mathcal{L}(V)$ if $V = W$).

Theorem 2.8. For linear space V, W over a field \mathbb{F} and linear maps $f, g \in \mathcal{L}(V, W)$, if we define

$$\forall \mathbf{x} \in V, \forall k \in \mathbb{F}, (f + g)(\mathbf{x}) = f(\mathbf{x}) + g(\mathbf{x}) \text{ and } (kf)(\mathbf{x}) = kf(\mathbf{x}),$$

then $\mathcal{L}(V, W)$ is a linear space.

Theorem 2.9. For a linear map $f \in \mathcal{L}(V, W)$, $f(\mathbf{0}) = f(0\mathbf{v}) = 0f(\mathbf{v}) = \mathbf{0}$.

Theorem 2.10. Given $\mathbf{v}_1, \dots, \mathbf{v}_n$ the basis of linear space V and $\mathbf{w}_1, \dots, \mathbf{w}_n$ the basis of linear space W , then there exists the only linear map $f \in \mathcal{L}(V, W)$ such that

$$\forall i \in \{1, \dots, n\}, f(\mathbf{v}_i) = \mathbf{w}_i.$$

Definition 2.11. For a linear map $f \in \mathcal{L}(V, W)$, the **kernal** (or **null space**) of f is defined as

$$\ker(f) = \{\mathbf{v} \in V : f(\mathbf{v}) = \mathbf{0}\},$$

where $\ker(f)$ is a subspace of V and the number $\dim(\ker(f))$ is the **nullity** of f which also written as $\text{nullity}(f)$

Definition 2.12. For a linear map $f \in \mathcal{L}(V, W)$, the **image** of f is defined as

$$\text{im}(f) = \{\mathbf{w} \in W : \mathbf{w} = f(\mathbf{v}), \mathbf{v} \in V\},$$

where $\text{im}(f)$ is a subspace of W and the number $\dim(\text{im}(f))$ is the **dimension** (or **rank**) of f which also written as $\text{rank}(f)$

Theorem 2.13. (Rank–nullity theorem) For a linear map $f \in \mathcal{L}(V, W)$,

$$\dim(\ker(f)) + \dim(\text{im}(f)) = \dim(V).$$

Definition 2.14. A **isomorphism** is a invertible linear map.

Definition 2.15. Two linear spaces are called **isomorphic** if there exists a invertible linear map between them.

Theorem 2.16. Two linear spaces V, W over a field \mathbb{F} are isomorphic iff $\dim(V) = \dim(W)$.

Theorem 2.17. For a linear space V that $\dim(V) < +\infty$ and a linear map $f \in \mathcal{L}(V)$, the following statements are equivalent:

- (1) f is invertible;
- (2) f is injective;
- (3) f is surjective.

2.2 Metric Space

Definition 2.18. (Metric) For a nonempty set X , the **metric** is a function $d : X \times X \rightarrow \mathbb{R}$ that satisfies

- (1) Positive definiteness: $\forall \mathbf{x}, \mathbf{y} \in X, d(\mathbf{x}, \mathbf{y}) \geq 0, d(\mathbf{x}, \mathbf{y}) \Leftrightarrow \mathbf{x} = \mathbf{y}$,
- (2) Symmetry: $\forall \mathbf{x}, \mathbf{y} \in X, d(\mathbf{x}, \mathbf{y}) = d(\mathbf{y}, \mathbf{x})$,
- (3) Triangle inequality: $\forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in V, d(\mathbf{x}, \mathbf{y}) + d(\mathbf{y}, \mathbf{z}) \geq d(\mathbf{x}, \mathbf{z})$,

Definition 2.19. (Metric space) A **metric space** is a set X provided with a metric.

Notation 2.20. (Neighbourhood) For a metric space X , the **neighbourhood** of $\mathbf{x} \in X$ with radius $\varepsilon > 0$ is defined as

$$U_X(\mathbf{x}, \varepsilon) = \{t : d(\mathbf{x}, t) < \varepsilon, t \in X\}.$$

Notation 2.21. (Punctured neighbourhood) For a metric space X , the **punctured neighbourhood** of $\mathbf{x} \in X$ with radius $\varepsilon > 0$ is defined as

$$U_X^\circ(\mathbf{x}, \varepsilon) = U_X(\mathbf{x}, \varepsilon) \setminus \{\mathbf{x}\} = \{t : d(\mathbf{x}, t) < \varepsilon, t \in X \setminus \{\mathbf{x}\}\}.$$

2.2.1 Completeness & Compactness

Theorem 2.22. (Cauchy's convergence test) A sequence $\{\mathbf{x}_n\}$ in a metric space X is convergent (or said a **cauchy sequence**) iff

$$\forall \varepsilon > 0, \exists N \in \mathbb{N}, \text{ s.t. } \forall m, n > N, \|\mathbf{x}_n - \mathbf{x}_m\| < \varepsilon.$$

Definition 2.23. (Completeness) A metric space X is **complete** iff all cauchy sequence of X is convergent in X .

Theorem 2.24. (Supremum and infimum principle) For a nonempty set X , if the upper/lower bound of X exists, then the supremum/infimum of X exists.

Theorem 2.25. (The monotone bounded convergence Theorem) For a bounded sequence $\{\mathbf{x}_n\}$, if it is increased, then

$$\lim_{n \rightarrow \infty} \mathbf{x}_n = \sup\{\mathbf{x}_n : n \in \mathbb{N}\}.$$

If it is decreased, then

$$\lim_{n \rightarrow \infty} \mathbf{x}_n = \inf\{\mathbf{x}_n : n \in \mathbb{N}\}.$$

2.2.2 Cover

Definition 2.26. (Cover) For a metric space $S \subseteq X$, A **cover** of S is a set of open sets $\{D_n\}$ satisfies

$$\forall \mathbf{x} \in X, \exists D_n, \text{ s.t. } \mathbf{x} \in D_n.$$

Definition 2.27. (Compactness) A metric space X is called **compact** if every open cover of X has a finite subcover.

2.2.3 Cantor's intersection Theorem

Theorem 2.28. (Cantor's intersection Theorem) For a decreasing sequence of nested non-empty compact, closed subsets $S_n \subseteq X, n \in \mathbb{N}$ of a metric space, if $\{S_n\}$ satisfies

$$S_0 \supset S_1, \dots, \supset S_n \supset \dots,$$

then

$$\bigcap_{k=0}^{\infty} S_k \neq \emptyset.$$

where there is only one point $\mathbf{x} \in \bigcap_{k=0}^{\infty} S_k$ for a complete metric space.

Corollary 2.29. For decreasing sequence of nested non-empty compact, closed subsets $S_n \in X, n \in \mathbb{N}$ of a complete metric space and $\{\mathbf{x}\} = \bigcap_{k=0}^{\infty} S_k$, then

$$\forall \varepsilon > 0, \exists N > 0, \text{ s.t. } \forall n > N, X_n \subset U_X(x, \varepsilon).$$

2.2.4 Cluster point

Definition 2.30. (Cluster point) For a metric space $S \subseteq X$, the **cluster point** of S is the point $\mathbf{x} \in X$ satisfies

$$\forall \varepsilon > 0, U_X^\circ(\mathbf{x}, \varepsilon) \cap S \neq \emptyset.$$

Theorem 2.31. For a convergent sequence $\{\mathbf{x}_n : n \in \mathbb{N}, \forall i \neq j, \mathbf{x}_i \neq \mathbf{x}_j\} \subseteq X$, the point $x = \lim_{n \rightarrow \infty} \mathbf{x}_n$ is a cluster point of X .

Theorem 2.32. (Bolzano–Weierstrass Theorem) For a metric space X and a bounded infinite subset $S \in X$, there exists at least one cluster point of X .

2.3 Normed Space

Definition 2.33. (Norm) For a linear space V over a field \mathbb{F} , the **norm** is a function $\|\cdot\| : V \rightarrow \mathbb{F}$ that satisfies

- (1) Positive definiteness: $\forall \mathbf{x} \in V, \|\mathbf{x}\| \geq 0, \|\mathbf{x}\| = 0 \Leftrightarrow \mathbf{x} = 0$;
- (2) Absolute homogeneity: $\forall \mathbf{x} \in V, k \in \mathbb{F}, \|k\mathbf{x}\| = |k|\|\mathbf{x}\|$;
- (3) Triangle inequality: $\forall \mathbf{x}, \mathbf{y} \in V, \|\mathbf{x}\| + \|\mathbf{y}\| \geq \|\mathbf{x} + \mathbf{y}\|$.

Definition 2.34. (Normed space) A **normed space** is a linear space V over the field \mathbb{F} with a norm.

2.4 Inner Product Space

Definition 2.35. (Inner product) For a linear space V over a field \mathbb{F} , the **inner product** on V is a function $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{F}$ that satisfies

- (1) Positive definiteness: $\forall \mathbf{x} \in V, \langle \mathbf{x}, \mathbf{x} \rangle \geq 0, \langle \mathbf{x}, \mathbf{x} \rangle = 0 \Leftrightarrow \mathbf{x} = 0$,
- (2) Conjugate symmetry: $\langle \mathbf{x}, \mathbf{y} \rangle = \overline{\langle \mathbf{y}, \mathbf{x} \rangle}$,
- (3) Linearity in the first argument: $\forall \mathbf{x}, \mathbf{y}, \mathbf{z} \in V, a, b \in \mathbb{F}, \langle a\mathbf{x} + b\mathbf{z}, \mathbf{y} \rangle = a\langle \mathbf{x}, \mathbf{y} \rangle + b\langle \mathbf{z}, \mathbf{y} \rangle$.

Definition 2.36. (Inner product space) An **inner product space** is a linear space V over the field \mathbb{F} with an inner product.

Theorem 2.37. Given a inner product space V and the norm defined as $\|\mathbf{x}\| = \sqrt{\langle \mathbf{x}, \mathbf{x} \rangle}$ satisfies

$$\forall \mathbf{x}, \mathbf{y} \in V, \|\mathbf{x} + \mathbf{y}\|^2 + \|\mathbf{x} - \mathbf{y}\|^2 = 2\|\mathbf{x}\|^2 + 2\|\mathbf{y}\|^2.$$

2.4.1 Orthonormal system

Definition 2.38. A subset W of an inner product space V is called **orthonormal** if

$$\forall \mathbf{u}, \mathbf{v} \in S, \langle \mathbf{u}, \mathbf{v} \rangle = \begin{cases} 0, & u \neq v \\ 1, & u = v. \end{cases}$$

Definition 2.39. The **Gram-Schmidt process** takes in a finite or infinite independent list $(\mathbf{u}_1, \mathbf{u}_2, \dots)$ and output two other lists $(\mathbf{v}_1, \mathbf{v}_2, \dots)$ and $(\mathbf{u}_1^*, \mathbf{u}_2^*, \dots)$ by

$$\begin{aligned} \mathbf{v}_{n+1} &= \mathbf{u}_{n+1} - \sum_{i=1}^n \langle \mathbf{u}_{n+1}, \mathbf{u}_i^* \rangle \mathbf{u}_i^*, \\ \mathbf{u}_{n+1}^* &= \frac{\mathbf{v}_{n+1}}{\|\mathbf{v}_{n+1}\|}, \end{aligned}$$

with the recursion basis as $\mathbf{v}_1 = \mathbf{u}_1$.

Definition 2.40. Let $(\mathbf{u}_1^*, \mathbf{u}_2^*, \dots)$ be a finite or infinite orthonormal list. The **orthogonal expansion** or **Fourier expansion** for an arbitrary \mathbf{w} is the series

$$\sum_{i=1}^n \langle \mathbf{w}, \mathbf{u}_i^* \rangle \mathbf{u}_i^*,$$

where the constants $\langle \mathbf{w}, \mathbf{u}_i^* \rangle$ are known as the **Fourier coefficients** of \mathbf{w} and the term $\langle \mathbf{w}, \mathbf{u}_i^* \rangle \mathbf{u}_i^*$ is the **projection** of \mathbf{w} on \mathbf{u}_i^* .

Theorem 2.41. (Minimum properties of Fourier expansions) Let $\mathbf{u}_1^*, \mathbf{u}_2^*, \dots$ be an orthonormal system and let \mathbf{w} be arbitrary. Then

$$\forall a_1, \dots, a_n, \left\| \mathbf{w} - \sum_{i=1}^n \langle \mathbf{w}, \mathbf{u}_i^* \rangle \mathbf{u}_i^* \right\| \leq \left\| \mathbf{w} - \sum_{i=1}^n a_i \mathbf{u}_i^* \right\|,$$

where $\left\| \mathbf{w} - \sum_{i=1}^n a_i \mathbf{u}_i^* \right\|$ is minimized only when $a_i = \langle \mathbf{w}, \mathbf{u}_i^* \rangle$.

Theorem 2.42. (Bessel inequality) Let $\mathbf{u}_1^*, \mathbf{u}_2^*, \dots$ be an orthonormal system and let \mathbf{w} be arbitrary. Then

$$\sum_{i=1}^n |\langle \mathbf{w}, \mathbf{u}_i^* \rangle|^2 \leq \|\mathbf{w}\|^2.$$

2.5 Banach Space

Definition 2.43. (Banach space) A **Banach space** is a complete normed vector space.

2.6 Hilbert Space

Definition 2.44. (Hilbert space) A **Hilbert space** is a inner product space that is also ce with respect to the distance function induced by the inner product.a complete metric space.

2.7 Single Variable Polynomial

Definition 2.45. Denoted by \mathbb{V} a linear space and x the variable, a **(single variable) polynomial** over \mathbb{V} is defined as

$$p_{n(x)} = \sum_{i=0}^n c_i x^i,$$

where $c_0, \dots, c_n \in \mathbb{V}$ are constants that called the **coefficients of the polynomial**.

Definition 2.46. Given a polynomial $p(x) = \sum_{i=0}^n c_i x^i$ where $c_n \neq 0$, the degree of $p(x)$ is marked as $\deg(p(x)) = n$. In particular, the degree of zero polynomial $p(x) = 0$ is $\deg(0) = -\infty$.

Theorem 2.47. Denoted by $\mathbb{P}_n = \{p : \deg(p) \leq n\}$ the set of polynomials with degree no more than n ($n \geq 0$), and $\mathbb{P} = \bigcup_{n=0}^{\infty} \mathbb{P}_n$ the set contains all polynomials, then \mathbb{P}_n is a linear space and satisfies

$$\{0\} = \mathbb{P}_0 \subset \mathbb{P}_1 \subset \dots \subset \mathbb{P}_n \subset \dots \mathbb{P}$$

Theorem 2.48. (Vieta's formulas) Given a polynomial $p \in \mathbb{P}_n$ with the coefficients being real or complex numbers, denoted by x_1, \dots, x_n the complex roots, then

$$\begin{cases} x_1 + \dots + x_n = -c_{n-1}, \\ \sum_{i=1}^n \sum_{j=i+1}^n x_i x_j = c_{n-2}, \\ \dots \\ \prod_{i=1}^n x_i = (-1)^n c_0, \end{cases}$$

where $c_n = 1$ WLOG.

2.8 Orthogonal Polynomial

Definition 2.49. Given a weight function $\rho(x) : [a, b] \rightarrow \mathbb{R}^+$, satisfies

$$\int_a^b \rho(x) dx > 0, \int_a^b x^k \rho(x) dx > 0 \text{ exists.}$$

The set of **orthogonal polynomials** on $[a, b]$ with the weight function $\rho(x)$ is defined as

$$\{p_i, i \in \mathbb{N}\} \subset L_\rho([a, b]) = \left\{ f(x) : \int_a^b f^2(x) \rho(x) dx < \infty \right\}.$$

where $\{p_i, i \in \mathbb{N}\}$ are calculate from $\{x^n, n \in \mathbb{N}\}$ using the Gram-Schmidt process with the inner product

$$\forall f, g \in L_\rho([a, b]), \langle f, g \rangle = \int_a^b \rho(x) f(x) g(x) dx.$$

Theorem 2.50. Orthogonal polynomials $p_{n-1}(x), p_n(x), p_{n+1}(x)$ satisfies

$$p_{n+1}(x) = (a_n + b_n x) p_n(x) + c_n p_{n-1}(x).$$

where a_n, b_n, c_n are depends on $[a, b]$ and ρ .

Theorem 2.51. The orthogonal polynomial $p_n(x)$ on $[a, b]$ with the weight function $\rho(x)$ has n roots on (a, b) .

2.8.1 Legendre polynomial

Definition 2.52. The **Legendre polynomial** is defined on $[-1, 1]$ with the weight function $\rho(x) = 1$.

Theorem 2.53. The Legendre polynomials $\{p_i(x), i \in \mathbb{N}\}$ satisfies

$$\int_{-1}^1 p_i(x)p_j(x)dx = \begin{cases} \frac{2}{2i+1}, & i = j \\ 0, & i \neq j. \end{cases}$$

Theorem 2.54. The Legendre polynomial p_{n-1}, p_n, p_{n+1} satisfies

$$p_{n+1}(x) = \frac{2n+1}{n+1}xp_n(x) - \frac{n}{n+1}p_{n-1}(x).$$

Example 2.55. The first three terms of Legendre polynomials is

$$p_0(x) = 1, \quad p_1(x) = x, \quad p_2(x) = \frac{3}{2}x^2 - \frac{1}{2}.$$

2.8.2 Chebyshev polynomial of the first kind

Definition 2.56. The **Chebyshev polynomial of the first kind** is defined on $[-1, 1]$ with the weight function $\rho(x) = \frac{1}{\sqrt{1-x^2}}$.

Theorem 2.57. The Chebyshev polynomials of the first kind $\{p_i(x), i \in \mathbb{N}\}$ satisfies

$$\int_{-1}^1 \frac{1}{\sqrt{1-x^2}} p_i(x)p_j(x)dx = \begin{cases} \pi & i = j = 0 \\ \frac{\pi}{2} & i = j \neq 0 \\ 0 & i \neq j. \end{cases}$$

Theorem 2.58. The Chebyshev polynomial of the first kind p_{n-1}, p_n, p_{n+1} satisfies

$$p_{n+1}(x) = 2xp_n(x) - p_{n-1}(x).$$

Example 2.59. The first three terms of Chebyshev polynomials of the first kind is

$$p_0(x) = 1, \quad p_1(x) = x, \quad p_2(x) = 2x^2 - 1.$$

2.8.3 Chebyshev polynomial of the second kind

Definition 2.60. The **Chebyshev polynomial of the second kind** is defined on $[-1, 1]$ with the weight function $\rho(x) = \sqrt{1-x^2}$.

Theorem 2.61. The Chebyshev polynomials of the second kind $\{p_i(x), i \in \mathbb{N}\}$ satisfies

$$\int_{-1}^1 \sqrt{1-x^2} p_i(x) p_j(x) dx = \begin{cases} \frac{\pi}{2}, & i = j \\ 0, & i \neq j. \end{cases}$$

Theorem 2.62. The Chebyshev polynomial of the second kind p_{n-1}, p_n, p_{n+1} satisfies

$$p_{n+1}(x) = 2xp_n(x) - p_{n-1}(x).$$

Example 2.63. The first three terms of Chebyshev polynomials of the second kind is

$$p_0(x) = 1, \quad p_1(x) = 2x, \quad p_2(x) = 4x^2 - 1.$$

2.8.4 Laguerre polynomial

Definition 2.64. The **Laguerre polynomial** is defined on $[0, +\infty)$ with the weight function $\rho(x) = x^\alpha e^{-x}$.

Theorem 2.65. The Laguerre polynomial $\{p_i(x), i \in \mathbb{N}\}$ satisfies

$$\int_0^{+\infty} x^\alpha e^{-x} p_i(x) p_j(x) dx = \begin{cases} \frac{\Gamma(n+\alpha+1)}{n!}, & i = j \\ 0, & i \neq j. \end{cases}$$

Theorem 2.66. For $\alpha = 0$, the Laguerre polynomial p_{n-1}, p_n, p_{n+1} satisfies

$$p_{n+1}(x) = (2n+1-x)p_n(x) - n^2 p_{n-1}(x).$$

Example 2.67. For $\alpha = 0$, the first three terms of Laguerre polynomial is

$$p_0(x) = 1, \quad p_1(x) = -x + 1, \quad p_2(x) = x^2 - 4x + 2.$$

2.8.5 Hermite polynomial (probability theory form)

Definition 2.68. The **Hermite polynomial** is defined on $(-\infty, +\infty)$ with the weight function $\rho(x) = \left(\frac{1}{\sqrt{2\pi}}\right) e^{-\frac{x^2}{2}}$.

Theorem 2.69. The Hermite polynomial $\{p_i(x), i \in \mathbb{N}\}$ satisfies

$$\int_0^{+\infty} \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} p_i(x) p_j(x) dx = \begin{cases} n!, & i = j \\ 0, & i \neq j. \end{cases}$$

Theorem 2.70. For $\alpha = 0$, the Hermite polynomial p_{n-1}, p_n, p_{n+1} satisfies

$$p_{n+1}(x) = xp_n(x) - np_{n-1}(x).$$

Example 2.71. For $\alpha = 0$, the first three terms of Hermite polynomial is

$$p_0(x) = 1, \quad p_1(x) = x, \quad p_2(x) = x^2 - 1.$$

Chapter 3

Ordinary Differential Equation

Definition 3.1. Given a function F , an **explicit ordinary differential equation** of order n takes the form

$$\mathbf{F}(\mathbf{u}^{(n-1)}, \dots, \mathbf{u}', \mathbf{u}, t) = \mathbf{u}^{(n)},$$

an **implicit ordinary differential equation** of order n takes the form

$$\mathbf{F}(\mathbf{u}^{(n)}, \dots, \mathbf{u}', \mathbf{u}, t) = \mathbf{0},$$

Definition 3.2. An ODE is **autonomous** if it does not depend on the variable x .

Definition 3.3. A ODE is **linear** if can be written as

$$\sum_{i=0}^n A_i(t) \mathbf{u}^{(i)} + \mathbf{r}(t) = \mathbf{0},$$

where $A_i(t)$ and $r(t)$ are continuous functions of t .

Definition 3.4. A linear ODE is **homogeneous** if $\mathbf{r}(t) = \mathbf{0}$, and there is always the trivial solution $\mathbf{u} \equiv \mathbf{0}$.

Definition 3.5. An ODE is **separable** if can be written as

$$P_1(x)Q_1(y) = P_2(x)Q_2(y) \frac{dy}{dx}.$$

Definition 3.6. For initial value $(\mathbf{u}_0, t_0) \in \mathbb{R}^n \times \mathbb{R}$, $T \geq t_0$ and $\mathbf{f} : \mathbb{R}^n \times [t_0, T] \rightarrow \mathbb{R}^n$, the **initial value problem** (IVP) is to find $u(t) \in C^1([t_0, T])$ satisfies

$$\mathbf{u}' = \mathbf{f}(\mathbf{u}, t), \quad \mathbf{u}(t_0) = \mathbf{u}_0.$$

Theorem 3.7. Given an IVP, denoted by $u_0 = u$, $u_i, i = 1, \dots, n$ the i th derivative of u , then the ODE

$$\mathbf{F}(\mathbf{u}^{(n-1)}, \dots, \mathbf{u}', \mathbf{u}, t) = \mathbf{u}^{(n)}$$

can be written as an IVP,

$$\begin{pmatrix} \mathbf{u}'_0 \\ \vdots \\ \mathbf{u}'_{n-2} \\ \mathbf{u}'_{n-1} \end{pmatrix} = \begin{pmatrix} \mathbf{u}_1 \\ \vdots \\ \mathbf{u}_{n-1} \\ \mathbf{F}(\mathbf{u}_{n-1}, \dots, \mathbf{u}_1, \mathbf{u}_0, t) \end{pmatrix}.$$

3.1 General Theory

Theorem 3.8. (Peano existence theorem) Given an IVP with an open set $\Omega \subseteq \mathbb{R}^n \times \mathbb{R}$, if $\mathbf{f}(\mathbf{u}, t) \in C(\Omega)$ and $(\mathbf{u}_0, t_0) \in \Omega$, then there is a local solution $\tilde{\mathbf{u}} : U \rightarrow \mathbb{R}^n$ satisfies the IVP, where U is a neighbourhood of t_0 in \mathbb{R} .

Theorem 3.9. (Picard–Lindelöf theorem) Given an IVP with an open set $\Omega \subseteq \mathbb{R}^n \times \mathbb{R}$, if $\mathbf{f}(\mathbf{u}, t) : \Omega \rightarrow \mathbb{R}^n$ is continuous in t and Lipschitz continuous in \mathbf{u} and $(\mathbf{u}_0, t_0) \in \Omega$, then there is a unique local solution $\tilde{\mathbf{u}} : U \rightarrow \mathbb{R}^n$ satisfies the IVP, where U is a neighbourhood of t_0 in \mathbb{R} .

Theorem 3.10. (Comparison theorem) Given two IVPs

$$\begin{aligned} \mathbf{u}'_1 &= \mathbf{f}_1(\mathbf{u}_1, t), & \mathbf{u}_1(t_0) &= \mathbf{u}_0, \\ \mathbf{u}'_2 &= \mathbf{f}_2(\mathbf{u}_2, t), & \mathbf{u}_2(t_0) &= \mathbf{u}_0, \end{aligned}$$

and a open set $\Omega \subseteq \mathbb{R}^n \times \mathbb{R}$, if for all $(\mathbf{u}, t) \in \Omega$, $\mathbf{f}_1(\mathbf{u}, t) < \mathbf{f}_2(\mathbf{u}, t)$, then

$$\begin{cases} \mathbf{u}_1(t) > \mathbf{u}_2(t), & t > t_0, (\mathbf{u}_1(t), t), (\mathbf{u}_2(t), t) \in \Omega, \\ \mathbf{u}_1(t) < \mathbf{u}_2(t), & t < t_0, (\mathbf{u}_1(t), t), (\mathbf{u}_2(t), t) \in \Omega, \end{cases}$$

3.2 Exact solutions

Example 3.11. Given an initial point (y_0, x_0) , and a separable equation

$$P_1(x)Q_1(y) = P_2(x)Q_2(y)\frac{dy}{dx},$$

the solution of the equation is

$$\int_{x_0}^x \frac{P_1(t)}{P_2(t)} dt = \int_{y_0}^y \frac{Q_2(t)}{Q_1(t)} dt.$$

Example 3.12. Given an initial point (y_0, x_0) , and a first-order homogeneous equation

$$\frac{dy}{dx} = F\left(\frac{y}{x}\right),$$

the solution of the equation is

$$\int_{x_0}^x \frac{1}{x} dx = \int_{\frac{y_0}{x_0}}^{\frac{y}{x}} \frac{1}{F(t) - t} dt.$$

Example 3.13. Given an initial point (y_0, x_0) , and a first-order separable equation

$$yM(xy) + xN(xy)\frac{\partial y}{\partial x} = 0,$$

the solution of the equation is

$$\int_{x_0}^x \frac{1}{x} dx = \int_{y_0 x_0}^{yx} \frac{N(t)}{t(N(t) - M(t))} dt,$$

where C is a constant.

Example 3.14. Given a n th-order, linear, inhomogeneous, constant coefficients equation

$$\sum_{i=0}^n a_i \frac{\partial^i y}{\partial x^i} = 0,$$

the solution of the equation is

$$\sum_{i=1}^k \left(\sum_{j=1}^{m_i} c_{ij} x^{j-1} \right) e^{\alpha_i x},$$

where $\{c_{ij}\}$ are constants and α_i is the root of

$$\sum_{i=0}^n a_i x^i = 0$$

that repeated m_i times.

3.3 Important ODEs

3.3.1 Bernoulli differential equation

Definition 3.15. The **Bernoulli differential equation** takes the form

$$y' + P(x)y = Q(x)y^n,$$

where $n \neq 0, 1$.

Theorem 3.16. The solution of the Bernoulli differential equation is

$$y = (z(x))^{\frac{1}{1-n}},$$

where $z(x)$ is the solution of

$$z' + (1-n)P(x)z + (1-n)Q(x) = 0.$$

3.3.2 Riccati equation

Definition 3.17. The **Riccati equation** takes the form

$$y' = q_0(x) + q_1(x)y + q_2(x)y^2,$$

where $q_0(x) \neq 0, q_2(x) \neq 0$.

Theorem 3.18. If u is one particular solution of the Riccati equation, the general solution is obtained as $y = u + \frac{1}{v}$, where v satisfies

$$v' + (q_1(x) + 2q_2(x)u)v + q_2(x) = 0.$$

Chapter 4

Partial Differential Equation

Definition 4.1. A 2th order partial differential equation in \mathbb{R}^n takes the form

$$\sum_{i=0}^n \sum_{j=0}^n a_{ij}(\mathbf{x}) u_{x_i x_j} + \sum_{i=0}^n b_i(\mathbf{x}) u_{x_i} + c(\mathbf{x}) u(\mathbf{x}) = f(\mathbf{x}),$$

where $a_{ij}(\mathbf{x}) = a_{ji}(\mathbf{x})$.

Definition 4.2. Let $A(\mathbf{x}) = (a_{ij}(\mathbf{x}))_{n \times n}$ be a symmetric matrix, and $\lambda_1 \geq \dots \geq \lambda_n$ the eigenvalues of A at \mathbf{x}_0 , then

- The equation is **elliptic** at \mathbf{x}_0 if for $i = 1, \dots, n$, $\lambda_i < 0$
- The equation is **parabolic** at \mathbf{x}_0 if $\lambda_1 = 0$ and for $i = 2, \dots, n$, $\lambda_i < 0$;
- The equation is **hyperbolic** at \mathbf{x}_0 if $\lambda_1 > 0$ and for $i = 2, \dots, n$, $\lambda_i < 0$;

Definition 4.3. The boundary conditions for the unknown function y , constants c_0, c_1 specified by the boundary conditions, and known scalar functions g, h specified by the boundary conditions, where

- **Dirichlet boundary condition:** $y = g$;
- **Neumann boundary condition:** $\frac{\partial y}{\partial n} = g$;
- **Robin boundary condition:** $c_0 y + c_1 \frac{\partial y}{\partial n} = g$ where $c_0, c_1 \neq 0$;
- **Mixed boundary condition:** $y = g$ and $c_0 y + c_1 \frac{\partial y}{\partial n} = h$ where $c_0, c_1 \neq 0$;
- **Cauchy boundary condition:** $y = g$ and $\frac{\partial y}{\partial n} = h$.

4.1 Poisson's Equation

Definition 4.4. A Poisson's equation in \mathbb{R}^n takes the form

$$-\Delta u = f(\mathbf{x}),$$

where Δ is the Laplace operator, $u, f : \mathbb{R}^n \rightarrow \mathbb{R}$ and $\mathbf{x} \in \mathbb{R}^n$.

4.2 Heat Equation

Definition 4.5. A Heat equation in $\mathbb{R}^n \times \mathbb{R}$ takes the form

$$\frac{\partial u}{\partial t} - a^2 \Delta u = f(\mathbf{x}, t),$$

where Δ is the Laplace operator on \mathbb{R}^n , $u, f : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}$ and $\mathbf{x} \in \mathbb{R}^n$.

4.3 Wave Equation

Definition 4.6. A Wave equation in $\mathbb{R}^n \times \mathbb{R}$ takes the form

$$\frac{\partial^2 u}{\partial t^2} - a^2 \Delta u = f(\mathbf{x}, t),$$

where Δ is the Laplace operator on \mathbb{R}^n , $u, f : \mathbb{R}^n \times \mathbb{R} \rightarrow \mathbb{R}$ and $\mathbf{x} \in \mathbb{R}^n$.

Chapter 5

Probability Theory

5.1 Probability

Definition 5.1. A **probability space** is a triple (Ω, \mathcal{F}, P) consisting of

- the sample space Ω : an arbitrary non-empty set;
- the σ -algebra $\mathcal{F} \subseteq 2^\Omega$: a set of subsets of Ω , called events, such that
 - \mathcal{F} contains the sample space: $\Omega \in \mathcal{F}$;
 - \mathcal{F} is closed under complements: if $A \in \mathcal{F}$, then also $(\Omega \setminus A) \in \mathcal{F}$;
 - \mathcal{F} is closed under countable unions: if $A_i \in \mathcal{F}, i = 1, \dots$, then also $(\cup_{i=1}^\infty A_i) \in \mathcal{F}$;
- the probability measure $P : \mathcal{F} \rightarrow [0, 1]$: a function such that
 - P is countably additive (also called σ -additive): if $\{A_i\}_{i=1}^\infty \subseteq \mathcal{F}$ is a countable collection of pairwise disjoint sets, then $P(\cup_{i=1}^\infty A_i) = \sum_{i=1}^\infty P(A_i)$;
 - the measure of the entire sample space is equal to one: $P(\Omega) = 1$.

Definition 5.2. Given a probability space (Ω, \mathcal{F}, P) , a **random variable** is a measurable function $X : \Omega \rightarrow \mathbb{R}$ that for all $t \in \mathbb{R}$,

$$\{\omega \in \Omega : X(\omega) \leq t\} \in \mathcal{F}.$$

Definition 5.3. The **cumulative distribution function (cdf)** of a random variable X on probability space (Ω, \mathcal{F}, P) is

$$F_X(x) = P(X \leq x).$$

5.1.1 Continuous random variables

Definition 5.4. A **continuous random variables** is a random variables with the range of X is uncountable.

Definition 5.5. The **probability density function (pdf)** of a continuous random variables is

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

Theorem 5.6. Let X be a discrete random variables, its probability mass function satisfies

- (1) $f(x) \geq 0$;
- (2) $\int_{-\infty}^{+\infty} f(x)dx = 1$;
- (3) $F(x) = \int_{-\infty}^x f(t)dt$.

Theorem 5.7. Let X be a continuous random variables and $Y = g(X)$ is a differentiable bijection, denoted by $f_X(x), f_Y(y)$ the pdf's of X and Y , then

$$f_Y(y) = f_X(g^{-1}(y)) \left| \frac{dx}{dy} \right|.$$

5.1.2 Discrete random variables

Definition 5.8. A **discrete random variables** is a random variables with the range of X is countable.

Definition 5.9. The **probability mass function (pmf)** of a discrete random variables is

$$p_{X(x)} = P(X = x).$$

Theorem 5.10. Let X be a discrete random variables, its probability mass function satisfies

$$0 \leq p_X(x) \leq 1 \text{ and } \sum_{x \in \text{Range}(X)} p_X(x) = 1.$$

Theorem 5.11. Let X be a discrete random variables and $Y = g(X)$, denoted by $p_X(x), p_Y(y)$ the pmf's of X and Y , then

$$p_Y(y) = \sum_{x: g(x)=y} p_X(x).$$

In particular, if g is a bijection, then

$$p_Y(y) = p_X(g^{-1}(y)).$$

Remark 5.12. The discrete random variable X can be written in continuous form via Dirac delta function, i.e.

$$f_X(x) = \sum_{\bar{x} \in \text{Range}(X)} p_X(x) \delta(x - \bar{x}).$$

5.1.3 Multivariate distributions

Definition 5.13. A **random vector** is a vector (X_1, \dots, X_n) where all X_k are random variables.

Definition 5.14. The **joint cdf** of a random vector (X_1, \dots, X_n) is defined as

$$F_{X_1, \dots, X_n}(x_1, \dots, x_n) = P(X_1 \leq x_1, \dots, X_n \leq x_n).$$

Definition 5.15. The **joint pmf** of a random vector (X_1, \dots, X_n) is defined as

$$p_{X_1, \dots, X_n}(x_1, \dots, x_n) = P(X_1 = x_1, \dots, X_n = x_n).$$

Definition 5.16. The **joint pdf** of a random vector (X_1, \dots, X_n) is defined as

$$f_{X_1, \dots, X_n}(x_1, \dots, x_n) = \frac{\partial F_{X_1, \dots, X_n}(x_1, \dots, x_n)}{\partial x_1 \cdots \partial x_n}.$$

Theorem 5.17. A random vector (X_1, \dots, X_n) satisfies

- (1) $F_{X_1, \dots, X_{n-1}}(x_1, \dots, x_{n-1}) = F_{X_1, \dots, X_n}(x_1, \dots, x_{n-1}, +\infty)$;
- (2) $p_{X_1, \dots, X_{n-1}}(x_1, \dots, x_{n-1}) = \sum_{x \in \text{Range}(X_n)} p_{X_1, \dots, X_n}(x_1, \dots, x_{n-1}, x)$ (discrete case);

$$(3) f_{X_1, \dots, X_{n-1}}(x_1, \dots, x_{n-1}) = \int_{-\infty}^{+\infty} f_{X_1, \dots, X_n}(x_1, \dots, x_{n-1}, x) dx \quad (\text{continuous case});$$

$$(4) p_{X_1, \dots, X_n | X_1}(x_1, \dots, x_n | x_1) = \frac{p_{X_1, \dots, X_n}(x_1, \dots, x_n)}{p_{X_1}(x_1)} \quad (\text{discrete case});$$

$$(5) f_{X_1, \dots, X_n | X_1}(x_1, \dots, x_n | x_1) = \frac{f_{X_1, \dots, X_n}(x_1, \dots, x_n)}{f_{X_1}(x_1)} \quad (\text{continuous case}).$$

Theorem 5.18. Given two random vectors $X = (X_1, \dots, X_n)$ and $Y = (Y_1, \dots, Y_n)$ and a series of bijection $\{g_i\}$ that $X_i = g_i(Y_i)$, then

$$f_{Y_1, \dots, Y_n}(y_1, \dots, y_n) = f_{X_1, \dots, X_n}(g_1(y_1, \dots, y_n), \dots, g_n(y_1, \dots, y_n)) \left| \frac{\partial(x_1, \dots, x_n)}{\partial(y_1, \dots, y_n)} \right|.$$

Theorem 5.19. Two random vectors $X = (X_1, \dots, X_n)$ and $Y = (Y_1, \dots, Y_n)$ are mutually independent iff

$$\begin{cases} p_{X_1, X_2}(x_1, x_2) = p_{X_1}(x_1)p_{X_2}(x_2), & (\text{discrete case}), \\ f_{X_1, X_2}(x_1, x_2) = f_{X_1}(x_1)f_{X_2}(x_2), & (\text{continuous case}). \end{cases}$$

5.1.4 Distributional quantities

Definition 5.20. Given a random variable X , the **expectation** of X is

$$E(X) = \sum_{x \in \text{Range}(X)} xp(x), \quad \text{if } \sum_{x \in \text{Range}(X)} |x|p(x) < \infty \quad (\text{discrete case}),$$

$$E(X) = \int_{-\infty}^{+\infty} xf(x)dx, \quad \text{if } \int_{-\infty}^{+\infty} |x|f(x)dx < \infty \quad (\text{continuous case}).$$

Definition 5.21. Given a random variable X , the **k -th moment** of X is $E(X^k)$, and the **k -th central moment** is $E((X - E(X))^k)$.

Example 5.22. The **variance** of random variable X is the **2-nd central moment** of X ,

$$\sigma^2 = \text{Var}(X) = E((X - E(X))^2) = E(X^2) - E(X)^2.$$

Definition 5.23. Given a random variable X , if $E(e^{tX})$ exists for $t \in \mathbb{R}$, then the **moment generating function (mgf)** of X is

$$M_X(t) = E(e^{tX}) = \sum_{k=0}^{\infty} \frac{t^k E(X^k)}{k!}.$$

Theorem 5.24. The moment generating function (mgf) of random variables X and Y satisfies

- (1) For all $k \in \mathbb{N}^*$, $M^{(k)}(0) = E(X^k)$;
- (2) If X and Y are independent, then $M_{X+Y}(t) = M_X(t)M_Y(t)$.

5.2 Characteristic functions

5.3 Probability limit theorems

5.4 Common distributions

Chapter 6

Stochastic Process

6.1 Poisson process

6.2 Markov chain

Chapter 7

Statistics

Chapter 8

Graph

8.1 Shortest Path

8.2 Matching

8.3 Network Flow

8.4 Tree

Chapter 9

Combinatorics

9.1 Generating function

9.2 Inclusion–exclusion principle

9.3 Special Numbers

9.3.1 Catalan number

9.3.2 Stirling number

Part 2

Scientific Computing

Chapter 10

Interpolation

10.1 Polynomial Interpolation

10.1.1 Lagrange formula

Definition 10.1. To interpolate given points $(x_0, f(x_0)), \dots, (x_n, f(x_n))$, the Lagrange formula is

$$p_n(x) = \sum_{i=0}^n f(x_i) l_i(x),$$

where the **elementary Lagrange interpolation polynomial** (or **fundamental polynomial**) for pointwise interpolation $l_k(x)$ is

$$l_k(x) = \prod_{i=0, i \neq k}^n \frac{x - x_i}{x_k - x_i}.$$

In particular, for $n = 0, l_0(x) = 1$.

10.1.2 Newton formula

Definition 10.2. The k th divided difference ($k \in \mathbb{N}^+$) on the **table of divided differences**

$$\begin{array}{c|cccccc} x_0 & f[x_0] & & & & & \\ x_1 & f[x_1] & f[x_0, x_1] & & & & \\ x_2 & f[x_2] & f[x_1, x_2] & f[x_0, x_1, x_2] & & & \\ x_3 & f[x_3] & f[x_2, x_3] & f[x_1, x_2, x_3] & f[x_0, x_1, x_2, x_3] & & \\ \dots & \dots & \dots & \dots & \dots & \dots & \end{array}$$

where the **divided differences** satisfy

$$\begin{aligned} f[x_0] &= f(x_0), \\ f[x_0, \dots, x_k] &= \frac{f[x_1, \dots, x_k] - f[x_0, \dots, x_{k-1}]}{x_k - x_0}. \end{aligned}$$

Corollary 10.3. Suppose (i_0, \dots, i_k) is a permutation of $(0, \dots, k)$. Then

$$f[x_0, \dots, x_k] = f[x_{i_0}, \dots, x_{i_k}].$$

Theorem 10.4. For distinct points x_0, \dots, x_n and x , we have

$$f(x) = f[x_0] + f[x_0, x_1](x - x_0) + \dots + f[x_0, \dots, x_n] \prod_{i=0}^{n-1} (x - x_i) + f[x_0, \dots, x_n, x] \prod_{i=0}^n (x - x_i).$$

Definition 10.5. The **Newton formula** for interpolating the points $(x_0, f(x_0)), \dots, (x_n, f(x_n))$ is

$$p_n(x) = f[x_0] + f[x_0, x_1](x - x_0) + \cdots + f[x_0, \dots, x_n] \prod_{i=0}^{n-1} (x - x_i).$$

10.1.3 Neville-Aitken algorithm

Definition 10.6. Denote $p_0^{[i]}(x) = f(x_i)$ for $i = 0, \dots, n$. For all $k = 0, \dots, n-1$ and $i = 0, \dots, n-k-1$, define

$$p_{k+1}^{[i]}(x) = \frac{(x - x_i)p_k^{[i+1]}(x) - (x - x_{i+k+1})p_k^{[i]}(x)}{x_{i+k+1} - x_i}.$$

Then each $p_k^{[i]}(x)$ is the interpolating polynomial for the function f at the points x_i, \dots, x_{i+k} . In particular, $p_n^{[0]}(x)$ is the interpolating polynomial of degree n for the function f at the points x_0, \dots, x_n .

10.1.4 Hermite interpolation

Definition 10.7. Given distinct points x_0, \dots, x_k in $[a, b]$, non-negative integers m_0, \dots, m_k , and a function $f \in C^M[a, b]$ where $M = \max_{i=0, \dots, k} (m_i)$, the **Hermite interpolation problem** seeks a polynomial $p(x)$ of the lowest degree satisfies

$$\forall i \in \{0, \dots, k\}, \forall \mu \in \{0, \dots, m_i\}, p^{(\mu)}(x_i) = f^{(\mu)}(x_i).$$

Definition 10.8. (Generalized divided difference) Let x_0, \dots, x_k be $k+1$ pairwise distinct points with each x_i repeated $m_i + 1$ times; write $N = k + \sum_{i=0}^k m_i$. The N th divided difference associated with these points is the coefficient of x^N in the polynomial p that uniquely solves the Hermite interpolation problem.

Corollary 10.9. The n th divided difference at $n+1$ “confluent” (i.e. identical) points is

$$f[x_0, \dots, x_0] = \frac{1}{n!} f^{(n)}(x_0),$$

where x_0 is repeated $n+1$ times on the left-hand side.

10.1.5 Approximation

Definition 10.10. Given condition functions $c_0, \dots, c_k : \mathbb{P}_n \rightarrow \mathbb{R}^+$, the **Approximation problem** seeks a polynomial $p_n(x)$ of the given degree n satisfies a unconstrained optimization

$$\min_{p_n \in \mathbb{P}_n} \sum_{i=0}^k c_i(p_n^{(m_i)}).$$

where condition function $c(p)$ includes but is not limited to

$$|p^{(m)}(x)|, (p_n^{(m)}(x))^2, \int_a^b |p^{(m)}| dx, \int_a^b (p^{(m)})^2 dx.$$

Example 10.11. For non-negative integers m_0, \dots, m_k and condition functions $c_i(p_n) = (p_n^{(m_i)}(x))^2$, denote by

$$p_n(x) = \sum_{i=0}^n c_i x^i$$

the polynomial of the given degree n , then the m th derivative of p_n is

$$p_n^{(m)}(x) = \sum_{i=m}^n \frac{i!}{(i-m)!} c_i x^{i-m}.$$

All above implies the least squares system

$$\begin{cases} p_n^{(m_0)}(x) = \sum_{i=m_0}^n \frac{i!}{(i-m_0)!} c_i x^{i-m_0} = 0, \\ \dots \\ p_n^{(m_k)}(x) = \sum_{i=m_k}^n \frac{i!}{(i-m_k)!} c_i x^{i-m_k} = 0, \end{cases}$$

which can be solved by algorithms such as Householder transformation.

10.1.6 Error analysis

Theorem 10.12. Let $f \in C^n[a, b]$ and suppose that $f^{(n+1)}(x)$ exists at each point of (a, b) . Let $p_n(x) \in \mathbb{P}_n$ denote the unique polynomial that coincides with f at x_0, \dots, x_n . Define

$$R_n(f; x) = f(x) - p_n(x),$$

as the **Cauchy remainder** of the polynomial interpolation.

If $a \leq x_0 < \dots < x_n \leq b$, then there exists some $\xi \in (a, b)$ satisfies

$$R_n(f; x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} \prod_{i=0}^n (x - x_i)$$

where the value of ξ depends on x, x_0, \dots, x_n and f .

Theorem 10.13. For the Hermite interpolation problem, denote $N = k + \sum_{i=0}^k m_i$. Denote by $p_N(x) \in \mathbb{P}_N$ the unique solution of the problem. Suppose $f^{(N+1)}(x)$ exists in (a, b) . Then there exists some $\xi \in (a, b)$ satisfies

$$R_N(f; x) = \frac{f^{(N+1)}(\xi)}{(N+1)!} \prod_{i=0}^k (x - x_i)^{m_i+1}.$$

10.2 Spline

Definition 10.14. Given nonnegative integers n, k , and a strictly increasing sequence $a = x_1 < \dots < x_N = b$, the set of **spline** functions of degree n and smoothness class k relative to the partition $\{x_i\}$ is

$$\mathbb{S}_n^k = \left\{ s : s \in C^k[a, b]; \forall i \in \{1, \dots, N-1\}, s|_{[x_i, x_{i+1}]} \in \mathbb{P}_n \right\},$$

where x_i is the **knot** of the spline.

10.2.1 Cubic spline

Definition 10.15. (Boundary conditions of splines) The followings are common boundary conditions of cubic splines.

- The **complete cubic spline** s satisfies $s'(a) = f'(a), s'(b) = f'(b)$;
- The **cubic spline with specified second derivatives** s satisfies $s''(a) = f''(a), s''(b) = f''(b)$;
- The **natural cubic spline** s satisfies $s''(a) = s''(b) = 0$;
- The **not-a-knot cubic spline** s satisfies $s'''(x)$ exists at $x = x_2$ and $x = x_{N-1}$.
- The **periodic cubic spline** s satisfies $s(a) = s(b), s'(a) = s'(b), s''(a) = s''(b)$.

Theorem 10.16. Denote $m_i = s'(x_i), M_i = s''(x_i)$ for $s \in \mathbb{S}_3^2$, then

$$\begin{aligned} \forall i = 2, 3, \dots, N-1, \quad \lambda_i m_{i-1} + 2m_i + \mu_i m_{i+1} + 1 &= 3\mu_i f[x_i, x_{i+1}] + 3\lambda_i f[x_{i-1}, x_i], \\ \forall i = 2, 3, \dots, N-1, \quad \mu_i M_{i-1} + 2M_i + \lambda_i m_{i+1} &= 6f[x_{i-1}, x_i, x_{i+1}], \end{aligned}$$

where

$$\mu_i = \frac{x_i - x_{i-1}}{x_{i+1} - x_{i-1}}, \quad \lambda_i = \frac{x_{i+1} - x_i}{x_{i+1} - x_{i-1}}.$$

In particular, m_i and M_i should be replaced to the derivatives given at the boundary.

Theorem 10.17. Cubic spline $s \in \mathbb{S}_3^2$ from the linear system of $\lambda_i, \mu_i, m_i, M_i$ and the boundary conditions.

10.2.2 B-spline

Definition 10.18. B-splines are defined recursively by

$$B_i^{n+1}(x) = (x - x_{i-1})(x_{i+n} - x_{i-1})B_i^n(x) + \frac{x_{i+n+1} - x}{x_{i+n+1} - x_{i-1}}B_{i+1}^n(x),$$

where recursion base is the B-spline of degree zero

$$B_i^0(x) = \begin{cases} 1, & x \in (x_{i-1}, x_i], \\ 0, & \text{otherwise.} \end{cases}$$

Theorem 10.19. The $\{B_i^n(x)\}$ forms a basis of \mathbb{S}_n^{n-1} .

Definition 10.20. For $N \in \mathbb{N}^*$, the **support** of a $B_i^n(x)$ is

$$\text{supp } \{B_i^n(x)\} = \overline{\{x \in \mathbb{R} : B_i^n(x) \neq 0\}} = [x_{i-1}, x_{i+n}].$$

Theorem 10.21. (Integrals of B-splines) The average of a B-spline over its support only depends on its degree,

$$\frac{1}{t_{i+n} - t_{i-1}} \int_{t_{i-1}}^{t_{i+n}} B_i^n(x) dx = \frac{1}{n+1}.$$

Theorem 10.22. (Derivatives of B-splines) For $n \geq 2$, we have

$$\forall x \in \mathbb{R}, \quad \frac{d}{dx} B_i^n(x) = \frac{nB_i^{n-1}(x)}{x_{i+n-1} - x_{i-1}} - \frac{nB_{i+1}^{n-1}(x)}{x_{i+n} - x_i}.$$

For $n = 1$, it holds for all x except x_{i-1}, t_i, t_{i+1} , where the derivative of $B_i^1(x)$ is not defined.

10.2.3 Error analysis

Theorem 10.23. Suppose a function $f \in C^4[a, b]$, is interpolated by a complete cubic spline or a cubic spline with specified second derivatives at its end points. Then

$$\forall m = 0, 1, 2, |f^{(m)}(x) - s^{(m)}(x)| \leq c_m h^{4-m} \max_{x \in [a, b]} |f^{(4)}(x)|,$$

where $c_0 = \frac{1}{16}, c_1 = c_2 = \frac{1}{2}$ and $h = \max_{i=1, \dots, N-1} |x_{i+1} - x_i|$.

Chapter 11

Integration

Definition 11.1. A **weighted quadrature formula** $I_n(f)$ is a linear function

$$I_n(f) = \sum_{i=1}^n w_i f(x_i),$$

which approximates the integral of a function $f \in C[a, b]$,

$$I(f) = \int_a^b \rho(x) f(x) dx,$$

where the weight function $\rho \in [a, b]$ satisfies $\forall x \in (a, b), \rho(x) > 0$. The points $\{x_i\}$ at which the integrand f is evaluated are called nodes or abscissas, and the multipliers $\{w_i\}$ are called weights or coefficients.

Definition 11.2. A weighted quadrature formula has (polynomial) **degree of exactness** d_E iff

$$\begin{aligned} \forall f \in \mathbb{P}_{d_E}, \quad E_n(f) &= 0, \\ \exists g \in \mathbb{P}_{d_E+1}, \text{ s.t. } E_n(g) &\neq 0 \end{aligned}$$

where \mathbb{P}_d denotes the set of polynomials with degree no more than d .

Theorem 11.3. A weighted quadrature formula $I_n(f)$ satisfies $d_E \leq 2n - 1$.

Definition 11.4. The **error** or **remainder** of $I_n(f)$ is

$$E_n(f) = I(f) - I_n(f),$$

where $I_n(f)$ is said to be convergent for $C[a, b]$ iff

$$\forall f \in C[a, b], \lim_{n \rightarrow +\infty} E_n(f) = 0.$$

Theorem 11.5. Let x_1, \dots, x_n be given as distinct nodes of $I_n(f)$. If $d_E \geq n - 1$, then its weights can be deduced as

$$\forall k \in \{1, \dots, n\}, w_k = \int_a^b \rho(x) l_k(x) dx,$$

where $l_k(x)$ is the elementary Lagrange interpolation polynomial for pointwise interpolation applied to the given nodes.

11.1 Newton-Cotes Formulas

Definition 11.6. A **Newton-Cotes formula** is a formula based on approximating $f(x)$ by interpolating it on uniformly spaced nodes $x_1, \dots, x_n \in [a, b]$.

11.1.1 Midpoint rule

Definition 11.7. The **midpoint rule** is a formula based on approximating $f(x)$ by the constant $f\left(\frac{a+b}{2}\right)$.

For $\rho(x) \equiv 1$, it is simply

$$I_M(f) = (b-a)f\left(\frac{a+b}{2}\right).$$

Theorem 11.8. For $f \in C^2[a, b]$, with weight function $\rho \equiv 1$, the error (remainder) of midpoint rule satisfies

$$\exists \xi \in [a, b], \text{ s.t. } E_M(f) = \frac{(b-a)^3}{24} f''(\xi).$$

Corollary 11.9. The midpoint rule has $d_E = 1$.

11.1.2 Trapezoidal rule

Definition 11.10. The **trapezoidal rule** is a formula based on approximating $f(x)$ by the straight line that connects $(a, f(a))$ and $(b, f(b))$.

For $\rho(x) \equiv 1$, it is simply

$$I_T(f) = \frac{b-a}{2}(f(a) + f(b)).$$

Theorem 11.11. For $f \in C^2[a, b]$, with weight function $\rho \equiv 1$, the error (remainder) of trapezoidal rule satisfies

$$\exists \xi \in [a, b], \text{ s.t. } E_T(f) = -\frac{(b-a)^3}{12} f''(\xi).$$

Corollary 11.12. The trapezoidal rule has $d_E = 1$.

11.1.3 Simpson's rule

Definition 11.13. The **Simpson's rule** is a formula based on approximating $f(x)$ by the quadratic polynomial that goes through the points $(a, f(a))$, $\left(\frac{a+b}{2}, f\left(\frac{a+b}{2}\right)\right)$ and $(b, f(b))$.

For $\rho(x) \equiv 1$, it is simply

$$I_S(f) = \frac{b-a}{6} \left(f(a) + 4f\left(\frac{a+b}{2}\right) + f(b) \right).$$

Theorem 11.14. For $f \in C^4[a, b]$, with weight function $\rho \equiv 1$, the error (remainder) of Simpson's rule satisfies

$$\exists \xi \in [a, b], \text{ s.t. } E_T(f) = -\frac{(b-a)^5}{2880} f^{(4)}(\xi).$$

Corollary 11.15. The Simpson's rule has $d_E = 3$.

11.2 Gauss Formulas

Theorem 11.16. For an interval $[a, b]$ and a weight function $\rho : [a, b] \rightarrow \mathbb{R}$, the nodes for gauss formula $I_n(f)$ is the root of the n th order orthogonal polynomial on $[a, b]$ with the weight function $\rho(x)$.

Theorem 11.17. A Gauss formula $I_n(f)$ has $d_E = 2n - 1$.

Chapter 12

Optimization

12.1 One-dimensional Line Search

Definition 12.1. Given a function $f : \mathbb{R}^n \rightarrow \mathbb{R}$, a initial point \mathbf{x} and a direction \mathbf{d} , denoted by $\varphi(\alpha) = f(\mathbf{x} + \alpha\mathbf{d})$, a **one-dimensional line search** method solves the problem

$$\varphi(\alpha) = \min_{t \in \mathbb{R}^+} \varphi(t).$$

Method 12.2. (Success-failure method) For a one-dimensional line search problem, the **success-failure method** is an inexact one-dimensional line search method to solve the interval $[a, b] \in [0, +\infty)$ that exact solution $\alpha^* \in [a, b]$, where we

- (1) Choose initial value $\alpha_0 \in [0, +\infty)$, $h_0 > 0$, $t > 0$ (commonly choose $t = 2$), calculate $\varphi(\alpha_0)$ and let $k = 0$;
- (2) Let $\alpha_{k+1} = \alpha_k + h_k$ and calculate $\varphi(\alpha_{k+1})$, if $\varphi(\alpha_{k+1}) < \varphi(\alpha_k)$, then go to (3), otherwise go to (4);
- (3) Let $h_{k+1} = th_k$, $\alpha = \alpha_k$, $k = k + 1$, and go to (2);
- (4) If $k = 0$, then let $h_k = -h_k$ and go to (2), otherwise stop and the solution $[a, b]$ satisfies

$$a = \min\{\alpha, \alpha_k\}, \quad b = \max\{\alpha, \alpha_k\}.$$

Definition 12.3. A general form of one-dimensional line search method is the following three steps:

- (1) **Initialization:** given initial point \mathbf{x} and acceptable error $\varepsilon > 0$, $\delta > 0$;
- (2) **Iteration:** calculate the direction \mathbf{d} and step size α that $f(\mathbf{x} + \alpha\mathbf{d}) = \min_{t \in \mathbb{R}^+} f(\mathbf{x} + t\mathbf{d})$ and let $\mathbf{x} = \mathbf{x} + \alpha\mathbf{d}$;
- (3) **Stop condition:** if $\|\nabla f(\mathbf{x})\| \leq \varepsilon$ or $U_{\mathbb{R}^n}(\mathbf{x}, \delta)$ includes the exact solution, then the current \mathbf{x} is the solution.

where the iteration step are repeated until \mathbf{x} satisfies the stop condition.

Definition 12.4. Given a method, denoted by $\{\mathbf{x}_k\}$ the sequence of the iteration and \mathbf{x}^* the exact solution, the method is **(Q-)linear convergence** if

$$\lim_{k \rightarrow \infty} \frac{\|\mathbf{x}_{k+1} - \mathbf{x}^*\|}{\|\mathbf{x}_k - \mathbf{x}^*\|} \in (0, 1),$$

the method is **(Q-)sublinear convergence** if

$$\lim_{k \rightarrow \infty} \frac{\|\mathbf{x}_{k+1} - \mathbf{x}^*\|}{\|\mathbf{x}_k - \mathbf{x}^*\|} = 1,$$

the method is **(Q-)superlinear convergence** if

$$\lim_{k \rightarrow \infty} \frac{\|\mathbf{x}_{k+1} - \mathbf{x}^*\|}{\|\mathbf{x}_k - \mathbf{x}^*\|} = 0.$$

For a superlinear convergence method, the method is r -order linear convergence if

$$\lim_{k \rightarrow \infty} \frac{\|\mathbf{x}_{k+1} - \mathbf{x}^*\|}{\|\mathbf{x}_k - \mathbf{x}^*\|^r} \in [0, +\infty),$$

where when $r = 2$ is called **(Q-)quadratic convergence**.

Remark 12.5. There is another **R-convergence** for judging a sequence which use another Q-convergence sequence as the boundary of $\{\|\mathbf{x}_k - \mathbf{x}^*\|\}$, but is not needed here.

Method 12.6. (Golden section method) Given the initial point \mathbf{x} , an interval $[a, b]$ and $\delta > 0$,

- The iteration step is:
 - (1) Calculate the two testing points $\lambda = a + (1 - k)(b - a)$ and $\mu = a + k(b - a)$ where $k = \frac{\sqrt{5}-1}{2}$ is the golden ratio;
 - (2) If $\varphi(\lambda) > \varphi(\mu)$, let $a = \lambda$, otherwise let $b = \mu$.
- The stop condition is $b - a \leq \delta$;
- The solution is $\mathbf{x} + \frac{a+b}{2}\mathbf{d}$.

Theorem 12.7. The golden section method is a **linear convergent** method.

Method 12.8. (Fibonacci method) Given the initial point \mathbf{x} , an interval $[a, b]$ and $\delta > 0$,

- The k -th iteration step is:
 - (1) Calculate the two testing points $\lambda = a + \frac{F_k}{F_{k+2}}(b - a)$ and $\mu = a + \frac{F_{k+1}}{F_{k+2}}(b - a)$ where F_k is the k -th fibonacci number and k ;
 - (2) If $\varphi(\lambda) > \varphi(\mu)$, let $a = \lambda$, otherwise let $b = \mu$.
- The stop condition is $b - a \leq \delta$;
- The solution is $\mathbf{x} + \frac{a+b}{2}\mathbf{d}$.

Theorem 12.9. The Fibonacci method is a **linear convergent** method.

Method 12.10. (Bisection method) Given the initial point \mathbf{x} , an interval $[a, b]$ and $\delta > 0$,

- The iteration step is:
 - (1) Calculate the midpoint $m = \frac{a+b}{2}$ and $\varphi(m)$;
 - (2) If $\nabla f(m) \cdot \mathbf{d} < 0$, let $a = m$, otherwise let $b = m$.
- The stop condition is $b - a \leq \delta$;
- The solution is $\mathbf{x} + \frac{a+b}{2}\mathbf{d}$.

Theorem 12.11. The bisection method is a **linear convergent** method.

Method 12.12. (Newton's method) Given the initial point \mathbf{x} and $\varepsilon > 0$,

- The iteration step is:
 - (1) Calculate $(\nabla^2 f(\mathbf{x}))^T \cdot \mathbf{d}$ and $(\nabla f(\mathbf{x}))^T \cdot \mathbf{d}$;
 - (2) Let $\mathbf{x} = \mathbf{x} - \frac{(\nabla f(\mathbf{x}))^T \cdot \mathbf{d}}{(\nabla^2 f(\mathbf{x}))^T \cdot \mathbf{d}}$;
- The stop condition is $(\nabla f(\mathbf{x}))^T \cdot \mathbf{d} \leq \varepsilon$;
- The solution is \mathbf{x} .

Theorem 12.13. The Newton's method is a **quadratic convergent** method.

12.2 Unconstrained Optimization

Definition 12.14. Given a convex function $f : \mathbb{R}^n \rightarrow \mathbb{R}$, a **unconstrained optimization** method solves the problem

$$\min_{\mathbf{x} \in \mathbb{R}^n} f(\mathbf{x})$$

by

- (1) **Initialization:** given initial point \mathbf{x} and acceptable error $\varepsilon > 0$, $\delta > 0$;
- (2) **Iteration:** calculate the direction \mathbf{d} and step size α , then let $\mathbf{x} = \mathbf{x} + \alpha \mathbf{d}$;
- (3) **Stop condition:** if $\|\nabla f(\mathbf{x})\| \leq \varepsilon$ or $U_{\mathbb{R}^n}(\mathbf{x}, \delta)$ includes the exact solution, then the current \mathbf{x} is the solution.

Method 12.15. (Gradient descent method) Given the initial point \mathbf{x} and $\varepsilon > 0$,

- The iteration step is:
 - (1) Calculate $\mathbf{d} = -\nabla f(\mathbf{x})$ and step size α by a line search method;
 - (2) Let $\mathbf{x} = \mathbf{x} + \alpha \mathbf{d}$;
- The stop condition is $\|\nabla f(\mathbf{x})\| \leq \varepsilon$;
- The solution is \mathbf{x} .

Theorem 12.16. The gradient descent method is a **linear convergent** method.

Method 12.17. (Quasi-Newton method) Given the initial point \mathbf{x} , $\varepsilon > 0$ and a matrix $H \in \mathbb{R}^{n \times n}$ (usually the identity matrix),

- The k -th iteration step is:
 - (1) Calculate $\mathbf{d}_k = -H_k \nabla f(\mathbf{x}_k)$ and step size α_k by a line search method;
 - (2) Let $\mathbf{x}_k = \mathbf{x}_k + \alpha_k \mathbf{d}_k$ and $H_{k+1} = r_k(H_k)$ where the function r_k is a **update** depends on \mathbf{x}_k , \mathbf{x}_{k+1} , $\nabla f(\mathbf{x}_k)$ and $\nabla f(\mathbf{x}_{k+1})$;
- The stop condition is $\|\nabla f(\mathbf{x}_k)\| \leq \varepsilon$;
- The solution is \mathbf{x}_k that satisfies the stop condition.

Definition 12.18. Let $\mathbf{s}_k = \mathbf{x}_{k+1} - \mathbf{x}_k$ and $\mathbf{y}_k = \nabla f(\mathbf{x}_{k+1}) - \nabla f(\mathbf{x}_k)$, the **Symmetric Rank-1 update (SR1)** is

$$H_{k+1} = H_k + \frac{(\mathbf{s}_k - H_k \mathbf{y}_k)(\mathbf{s}_k - H_k \mathbf{y}_k)^T}{(\mathbf{s}_k - H_k \mathbf{y}_k)^T \mathbf{y}_k}.$$

The **DFP update** is a rank-2 update defined as

$$H_{k+1} = H_k + \frac{\mathbf{s}_k \mathbf{s}_k^T}{\mathbf{s}_k^T \mathbf{y}_k} - \frac{H_k \mathbf{y}_k \mathbf{y}_k^T H_k}{\mathbf{y}_k^T H_k \mathbf{y}_k}.$$

The **BFGS update** is a rank-2 update defined as

$$H_{k+1} = H_k + \left(1 + \frac{\mathbf{y}_k^T H_k \mathbf{y}_k}{\mathbf{s}_k^T \mathbf{y}_k}\right) \frac{\mathbf{s}_k \mathbf{s}_k^T}{\mathbf{s}_k^T \mathbf{y}_k} - \frac{\mathbf{s}_k \mathbf{y}_k^T H_k + H_k \mathbf{y}_k \mathbf{s}_k^T}{\mathbf{s}_k^T \mathbf{y}_k}.$$

Theorem 12.19. The Quasi-Newton method is a **superlinear convergent** method.

Method 12.20. (Newton's method) Given the initial point \mathbf{x} and $\varepsilon > 0$,

- The iteration step is:
 - (1) Calculate $\mathbf{d} = -(\nabla^2 f(\mathbf{x}))^{-1} \nabla f(\mathbf{x})$ and step size α by a line search method;
 - (2) Let $\mathbf{x} = \mathbf{x} + \alpha \mathbf{d}$;
- The stop condition is $\|\nabla f(\mathbf{x})\| \leq \varepsilon$;
- The solution is \mathbf{x} .

Theorem 12.21. The Newton's method is a **quadratic convergent** method.

Chapter 13

Initial Value Problem

Notation 13.1. To numerically solve the IVP, we are given initial condition $\mathbf{u}_0 = \mathbf{u}(t_0)$, and want to compute approximations $\{\mathbf{u}_k, k = 1, 2, \dots\}$ such that

$$\mathbf{u}_k \approx \mathbf{u}(t_k),$$

where k is the uniform time step size and $t_n = nk$.

13.1 Linear Multistep Method

Definition 13.2. For solving the IVP, an s -step **linear multistep method** (LMM) has the form

$$\sum_{j=0}^s \alpha_j \mathbf{u}_{n+j} = k \sum_{j=0}^s \beta_j \mathbf{f}(\mathbf{u}_{n+j}, t_{n+j}),$$

where $\alpha_s = 1$ is assumed WLOG.

Definition 13.3. An LMM is **explicit** if $\beta_s = 0$, otherwise it is **implicit**.

13.2 Runge-Kutta Method

Definition 13.4. An s -stage **Runge-Kutta method** (RK) is a one-step method of the form

$$\begin{aligned} \mathbf{y}_i &= \mathbf{f} \left(\mathbf{u}_n + k \sum_{j=1}^s a_{ij} \mathbf{y}_j, t_n + c_i k \right), \\ \mathbf{u}_{i+1} &= \mathbf{u}_i + k \sum_{j=1}^s b_j \mathbf{y}_j, \end{aligned}$$

where $i = 1, \dots, s$ and $a_{ij}, b_j, c_i \in \mathbb{R}$.

Definition 13.5. The textsf{Butcher tableau} is one way to organize the coefficients of an RK method as follows

$$\begin{array}{c|ccc} c_1 & a_{11} & \cdots & a_{1s} \\ \vdots & \vdots & & \vdots \\ c_s & a_{s1} & \cdots & a_{ss} \\ \hline & b_1 & \cdots & b_s \end{array}$$

The matrix $A = (a_{ij})_{s \times s}$ is called the RK matrix and $\mathbf{b} = (b_1, \dots, b_s)^T$, $\mathbf{c} = (c_1, \dots, c_s)^T$ are called the RK weights and the RK nodes.

Definition 13.6. An s -stage **collocation method** is a numerical method for solving the IVP, where we

- (1) choose s distinct collocation parameters c_1, \dots, c_s ,

(2) seek s -degree polynomial p satisfying

$$\forall i = 1, 2, \dots, s, \quad \mathbf{p}(t_n) = \mathbf{u}_n \quad \text{and} \quad \mathbf{p}'(t_n + c_i k) = \mathbf{f}(\mathbf{p}(t_n + c_i k), t_n + c_i k),$$

(3) set $\mathbf{u}_{n+1} = \mathbf{p}(t_{n+1})$.

Theorem 13.7. The s -stage collocation method is an s -stage IRK method with

$$a_{ij} = \int_0^{c_i} l_j(\tau) d\tau, \quad b_j = \int_0^1 l_j(\tau) d\tau,$$

where $i, j = 1, \dots, s$ and $l_k(\tau)$ is the elementary Lagrange interpolation polynomial.

13.3 Theoretical analysis

Definition 13.8. A function $\mathbf{f} : \mathbb{R}^n \times [0, +\infty) \rightarrow \mathbb{R}^n$ is **Lipschitz continuous** in its first variable over some domain

$$\Omega = \{(\mathbf{u}, t) : \|\mathbf{u} - \mathbf{u}_0\| \leq a, t \in [0, T]\}$$

iff

$$\exists L \geq 0, \text{ s.t. } \forall (\mathbf{u}, t) \in \Omega, \quad \|\mathbf{f}(\mathbf{u}, t) - \mathbf{f}(\mathbf{v}, t)\| \leq L \|\mathbf{u} - \mathbf{v}\|.$$

13.3.1 Error analysis

Definition 13.9. The **local truncation error** τ is the error caused by replacing continuous derivatives with numerical formulas.

Definition 13.10. A numerical formulas is **consistent** if $\lim_{k \rightarrow 0} \tau = 0$.

13.3.2 Stability

Definition 13.11. The **region of absolute stability** (RAS) of a numerical method, applied to

$$\mathbf{u}' = \lambda \mathbf{u}, \quad \mathbf{u}_0 = \mathbf{u}(t_0),$$

is the region Ω that

$$\forall \mathbf{u}_0, \quad \forall \lambda k \in \Omega, \quad \lim_{n \rightarrow +\infty} \mathbf{u}_n = 0.$$

Definition 13.12. The **stability function** of a one-step method is a function $R : \mathbb{C} \rightarrow \mathbb{C}$ that satisfies

$$\mathbf{u}_{n+1} = R(z) \mathbf{u}_n$$

for the $\mathbf{u}' = \lambda \mathbf{u}$ where $\text{Re}(E(\lambda)) \leq 0$ and $z = k\lambda$.

Definition 13.13. A numerical method is **stable** or **zero stable** iff its application to any IVP with $\mathbf{f}(\mathbf{u}, t)$ Lipschitz continuous in \mathbf{u} and continuous in t yields

$$\forall T > 0, \quad \lim_{k \rightarrow 0, Nk=T} \|\mathbf{u}_n\| < \infty.$$

Definition 13.14. A numerical method is **A(α)-statble** if the region of absolute stability Ω satisfies

$$\{z \in \mathbb{C} : \pi - \alpha \leq \arg(z) \leq \pi + \alpha\} \subseteq \Omega.$$

Definition 13.15. A numerical method is **A-statble** if the region of absolute stability Ω satisfies

$$\{z \in \mathbb{C} : \operatorname{Re}(z) \leq 0\} \subseteq \Omega.$$

Definition 13.16. A one-step method is **L-stable** if it is A-stable, and its stability function satisfies

$$\lim_{z \rightarrow \infty} |R(z)| = 0.$$

Definition 13.17. An one-step method is **I-stable** iff its stability function satisfies

$$\forall y \in \mathbb{R}, |R(yi)| \leq 1.$$

Definition 13.18. An one-step method is **B-stable** (or **contractive**) if for any contractive ODE system, every pair of its numerical solutions \mathbf{u}_n and \mathbf{v}_n satisfy

$$\forall n \in \mathbb{N}, \|u_{n+1} - v_{n+1}\| \leq \|u_n - v_n\|.$$

Definition 13.19. An RK method is **algebraically stable** iff the RK weights b_1, \dots, b_s are nonnegative, the **algebraic stability matrix** $M = (b_i a_{ij} + b_i a_{ji} - b_i b_j)_{s \times s}$ is positive semidefinite.

Theorem 13.20. The order of accuracy of an implicit A-stable LMM satisfies $p \leq 2$. An explicit LMM cannot be A-stable.

Theorem 13.21. No ERK method is A-stable.

Theorem 13.22. An RK method is A-stable if and only if it is I-stable and all poles of its stability function $R(z)$ have positive real parts.

Theorem 13.23. If an A-stable RK method with a nonsingular RK matrix A is stiffly accurate, then it is L-stable.

Theorem 13.24. If an A-stable RK method with a nonsingular RK matrix A satisfies

$$\forall i \in \{1, \dots, s\}, \quad a_{i1} = b_i,$$

then it is L-stable.

Theorem 13.25. B-stable one-step methods are A-stable.

Theorem 13.26. An algebraically stable RK method is B-stable and A-stable.

13.3.3 Convergence

Definition 13.27. A numerical method is convergent iff its application to any IVP with $\mathbf{f}(\mathbf{u}, t)$ Lipschitz continuous in \mathbf{u} and continuous in t yields

$$\forall T > 0, \quad \lim_{k \rightarrow 0, nk=T} \mathbf{u}_n = \mathbf{u}(T).$$

Theorem 13.28. A numerical method is convergent iff it is consistent and stable.

13.4 Important Methods

13.4.1 Forward Euler's method

Definition 13.29. The **forward Euler's method** solves the IVP by

$$\mathbf{u}_{n+1} = \mathbf{u}_n + k\mathbf{f}(\mathbf{u}_n, t_n).$$

Theorem 13.30. The region of absolute stability for forward Euler's method is

$$\{z \in \mathbb{C} : |1 + z| \leq 1\}.$$

13.4.2 Backward Euler's method

Definition 13.31. The **backward Euler's method** solves the IVP by

$$\mathbf{u}_{n+1} = \mathbf{u}_n + k\mathbf{f}(\mathbf{u}_{n+1}, t_{n+1}).$$

Theorem 13.32. The region of absolute stability for backward Euler's method is

$$\{z \in \mathbb{C} : |1 - z| \geq 1\}.$$

13.4.3 Trapezoidal method

Definition 13.33. The **trapezoidal method** solves the IVP by

$$\mathbf{u}_{n+1} = \mathbf{u}_n + \frac{k}{2}(\mathbf{f}(\mathbf{u}_n, t_n) + \mathbf{f}(\mathbf{u}_{n+1}, t_{n+1})).$$

Theorem 13.34. The region of absolute stability for trapezoidal method is

$$\left\{ z \in \mathbb{C} : \left| \frac{2+z}{2-z} \right| \geq 1 \right\}.$$

13.4.4 Midpoint method (Leapfrog method)

Definition 13.35. The **midpoint method (Leapfrog method)** solves the IVP by

$$\mathbf{u}_{n+1} = \mathbf{u}_{n-1} + 2k\mathbf{f}(\mathbf{u}_n, t_n).$$

Theorem 13.36. The region of absolute stability for midpoint method is

$$\left\{ z \in \mathbb{C} : \left| z \pm \sqrt{1 + z^2} \right| \leq 1 \right\} \stackrel{?}{=} \{0\}.$$

13.4.5 Heun's third-order RK method

Definition 13.37. The **Heun's third-order formula** is an ERK method of the form

$$\begin{cases} \mathbf{y}_1 &= \mathbf{f}(\mathbf{u}_n, t_n), \\ \mathbf{y}_2 &= \mathbf{f}\left(\mathbf{u}_n + \frac{k}{3}\mathbf{y}_1, t_n + \frac{k}{3}\right), \\ \mathbf{y}_3 &= \mathbf{f}\left(\mathbf{u}_n + \frac{2k}{3}\mathbf{y}_2, t_n + \frac{2k}{3}\right), \\ \mathbf{u}_{n+1} &= \mathbf{u}_n + \frac{k}{4}(\mathbf{y}_1 + 3\mathbf{y}_3). \end{cases} \quad \begin{array}{c|ccc} 0 & 0 & 0 & 0 \\ \frac{1}{3} & \frac{1}{3} & 0 & 0 \\ \frac{2}{3} & 0 & \frac{2}{3} & 0 \\ \hline \frac{1}{4} & 0 & \frac{3}{4} & \end{array}$$

13.4.6 Classical fourth-order RK method

Definition 13.38. The **classical fourth-order RK method** is an ERK method of the form

$$\begin{cases} \mathbf{y}_1 &= \mathbf{f}(\mathbf{u}_n, t_n), \\ \mathbf{y}_2 &= \mathbf{f}\left(\mathbf{u}_n + \frac{k}{2}\mathbf{y}_1, t_n + \frac{k}{2}\right), \\ \mathbf{y}_3 &= \mathbf{f}\left(\mathbf{u}_n + \frac{k}{2}\mathbf{y}_2, t_n + \frac{k}{2}\right), \\ \mathbf{y}_4 &= \mathbf{f}(\mathbf{u}_n + k\mathbf{y}_3, t_n + k), \\ \mathbf{u}_{n+1} &= \mathbf{u}_n + \frac{k}{6}(\mathbf{y}_1 + 2\mathbf{y}_2 + 2\mathbf{y}_3 + \mathbf{y}_4). \end{cases} \quad \begin{array}{c|cccc} 0 & 0 & 0 & 0 & 0 \\ \frac{1}{2} & \frac{1}{2} & 0 & 0 & 0 \\ \frac{1}{2} & 0 & \frac{1}{2} & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \hline \frac{1}{6} & \frac{1}{3} & \frac{1}{3} & \frac{1}{3} & \frac{1}{6} \end{array}$$

13.4.7 Third-order strong-stability preserving RK method

Definition 13.39. The **third-order strong-stability preserving RK method** is an ERK method of the form

$$\begin{cases} \mathbf{y}_1 &= \mathbf{u}_n + k\mathbf{f}(\mathbf{u}_n, t_n), \\ \mathbf{y}_2 &= \frac{3}{4}\mathbf{u}_n + \frac{1}{4}\mathbf{y}_1 + \frac{1}{4}k\mathbf{f}(\mathbf{y}_1, t_n + k), \\ \mathbf{u}_{n+1} &= \frac{1}{3}\mathbf{u}_n + \frac{2}{3}\mathbf{y}_2 + \frac{2}{3}k\mathbf{f}(\mathbf{y}_2, t_n + \frac{k}{2}). \end{cases}$$

which can also be written as

$$\begin{cases} \mathbf{y}_1 &= \mathbf{f}(\mathbf{u}_n, t_n), \\ \mathbf{y}_2 &= \mathbf{f}(\mathbf{u}_n + k\mathbf{y}_1, t_n + k), \\ \mathbf{y}_3 &= \mathbf{f}\left(\mathbf{u}_n + \frac{1}{4}k\mathbf{y}_1 + \frac{1}{4}k\mathbf{y}_2, t_n + \frac{1}{2}\right), \\ \mathbf{u}_{n+1} &= \mathbf{u}_n + \frac{k}{6}(\mathbf{y}_1 + \mathbf{y}_2 + 4\mathbf{y}_3). \end{cases} \quad \begin{array}{c|ccc} 0 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ \frac{1}{2} & \frac{1}{4} & \frac{1}{4} & 0 \\ \hline \frac{1}{6} & \frac{1}{6} & \frac{1}{6} & \frac{2}{3} \end{array}$$

13.4.8 TR-BDF2 method

Definition 13.40. The **TR-BDF2 method** is an one-step method of the form

$$\begin{cases} \mathbf{u}_* &= \mathbf{u}_n + \frac{k}{4}\left(\mathbf{f}(\mathbf{u}_n, t_n) + \mathbf{f}(\mathbf{u}_*, t_n + \frac{k}{2})\right), \\ \mathbf{u}_{n+1} &= \frac{1}{3}(4\mathbf{u}_* - \mathbf{u}_n + k\mathbf{f}(\mathbf{u}_{n+1}, t_{n+1})). \end{cases}$$

Chapter 14

Number Theory

14.1 Prime Number

Definition 14.1. A **prime number** (or a **prime**) is a natural number greater than 1 that is not a product of two smaller natural numbers.

Definition 14.2. A **composite number** (or a **composite**) is a natural number greater than 1 that is a product of two smaller natural numbers.

14.1.1 Primality testing

Theorem 14.3. For a integer $n \in \mathbb{N}$, if it is a product of two natural number a and b that $a \leq b$, then

$$1 \leq a \leq \sqrt{n} \leq b \leq n.$$

Method 14.4. (Trial division) Given a integer n , the **trial division method** divides n by each integer from 2 up to \sqrt{n} . Any such integer dividing n evenly establishes n as composite, otherwise it is prime.

Theorem 14.5. (Fermat's little theorem) For a prime number p and a number a that $\gcd(a, p) = 1$, then $a^{p-1} \equiv 1 \pmod{p}$

Method 14.6. The **Miller-Rabin** algorithm is a method of primality testing, where given a number n , where we

- (1) determine directly for small numbers such as $p = 2$.
- (2) factorize the number $p = u \times 2^t$;
- (3) choose a number a that $\gcd(a, p) = 1$, and calculate $a^u, a^{u \times 2}, a^{u \times 2^2}, \dots, a^{u \times 2^{t-1}}$;
- (4) if $a^u \equiv 1 \pmod{p}$, or $\exists a^{u \times k}, k < t$ that $a^{u \times k} \equiv p - 1 \pmod{p}$ then p passes the test, otherwise, p is a composite number;
- (5) repeat above steps to eliminate error.

For numbers less than 2^{32} , choose $a \in \{2, 7, 61\}$ is enough, for numbers less than 2^{64} , choose $a \in \{2, 325, 9375, 28178, 450775, 9780504, 1795265022\}$ is enough.

14.1.2 Sieves

Method 14.7. (Sieve of Eratosthenes) Given a upper limit n , the **sieve of Eratosthenes** solves all the prime numbers up to n by marking composite numbers, where we

- (1) create a list of consecutive integers from 2 to n : $\{2, 3, 4, \dots, n\}$;
- (2) initially, let $p = 2$, the smallest prime number;
- (3) enumerate the multiples of p by counting in increments of p from $2p$ to n , and mark them in the list;
- (4) find the smallest number in the list greater than p that is not marked;

- (5) if there was no such number, the method is terminated and the numbers remaining not marked in the list are all the primes below n , otherwise let p now equal the new number which is the next prime, and repeat from step (3).

Part 3

Machine Learning

Chapter 15

Regression

15.1 Linear Regression

Definition 15.1. Given a data set $\{(\mathbf{x}_i, y_i), i \in \{1, \dots, m\}\}$ where $\mathbf{x}_i \in \mathbb{R}^n$, the linear regression seeks $\tilde{\mathbf{w}} \in \mathbb{R}^n$ and $\tilde{b} \in \mathbb{R}$ such that

$$f(\mathbf{x}_i) = \tilde{\mathbf{w}}^T \mathbf{x}_i + \tilde{b} \approx y_i.$$

In general, we choose mean square error to estimate the error between $f(\mathbf{x}_i)$ and y_i , which implies

$$(\tilde{\mathbf{w}}, \tilde{b}) = \arg \min_{\mathbf{w} \in \mathbb{R}^n, b \in \mathbb{R}} \sum_{i=1}^m (f(\mathbf{x}_i) - y_i)^2 = \arg \min_{\mathbf{w} \in \mathbb{R}^n, b \in \mathbb{R}} \sum_{i=1}^m (\mathbf{w}^T \mathbf{x}_i + b - y_i)^2.$$

Theorem 15.2. Given a data set $\{(\mathbf{x}_i, y_i), i \in \{1, \dots, m\}\}$ where $\mathbf{x}_i \in \mathbb{R}^n$, let

$$X = \begin{pmatrix} \mathbf{x}_1^T & 1 \\ \vdots & 1 \\ \mathbf{x}_m^T & 1 \end{pmatrix}, \mathbf{y} = \begin{pmatrix} y_1 \\ \vdots \\ y_m \end{pmatrix},$$

if $X^T X$ is invertible, the solution of linear regression can be written as

$$\begin{pmatrix} \mathbf{w} \\ b \end{pmatrix} = (X^T X)^{-1} X^T \mathbf{y}.$$

Chapter 16

Decision Tree

Chapter 17

Support Vector Machine

Chapter 18

Cluster

18.1 K-means

Definition 18.1. Given points $\mathbf{x}_1, \dots, \mathbf{x}_m \in \mathbb{R}^n$, **k-means clustering** aims to partition the points into $k \leq n$ sets $S = \{S_1, \dots, S_k\}$ satisfies

$$S = \arg \min_S \left\{ \sum_{i=1}^k \sum_{\mathbf{x} \in S_i} \|\mathbf{x} - \boldsymbol{\mu}_i\|^2 \right\},$$

where $\boldsymbol{\mu}_i$ is the mean (centroid) of points in S_i , i.e. denoted by $|S_i|$ the size of S_i ,

$$\boldsymbol{\mu}_i = \frac{1}{|S_i|} \sum_{\mathbf{x} \in S_i} \mathbf{x}.$$

Theorem 18.2. Denoted by $\mathbf{x}_1, \dots, \mathbf{x}_m \in \mathbb{R}^n$ the points and $S = \{S_1, \dots, S_k\}$ sets given by K-means,

$$S = \arg \min_S \left\{ \sum_{i=1}^k \frac{1}{|S_i|} \sum_{\mathbf{x}, \mathbf{y} \in S_i} \|\mathbf{x} - \mathbf{y}\|^2 \right\}.$$

Method 18.3. (K-means clustering) Denoted by $S^{(t)} = \{S_1^{(t)}, \dots, S_k^{(t)}\}$ the sets given by k-means at t -th step and $\boldsymbol{\mu}_i^{(t)}$ the mean of $S_i^{(t)}$, the algorithm proceeds by

- (1) **Assignment:** Assign each point to the cluster with the nearest mean,

$$S_i^{(t)} = \left\{ \mathbf{x}_p : \forall j \in \{1, \dots, k\}, \|\mathbf{x}_p - \boldsymbol{\mu}_i^{(t)}\|^2 \leq \|\mathbf{x}_p - \boldsymbol{\mu}_j^{(t)}\|^2 \right\};$$

- (2) **Update:** Recalculate means (centroids) of each cluster,

$$\boldsymbol{\mu}_i^{(t)} = \frac{1}{|S_i^{(t)}|} \sum_{\mathbf{x} \in S_i^{(t)}} \mathbf{x}.$$

Chapter 19

Neural Networks