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Separasjon av variabler

$$\frac{dy}{dx} = f(x)g(y)$$

$$\frac{1}{g(y)}dy = f(x) dx$$

$$\int \frac{1}{g(y)} dy = \int f(x) dx$$

Generelle løsninger av lineære differensialligninger

En lineær differensialligning på formen: $\frac{dy}{dx} + P(x)y = Q(x)$ har den generelle løsningen: $y(x) = e^{-\int P(x) dx} \left(\int Q(x) e^{\int P(x) dx} dx + C \right)$

Eksponentiell vekst og logistisk vekst

Eksponentiell omskriving av logaritmer

$$\ln \left| \frac{a+u}{a-u} \right| = t + C \implies \frac{a+u}{a-u} = Ke^t$$

Eksponentiell vekst eller forfall

Differensialligningen: $\frac{dy}{dt} = ky$ har løsningen: $y(t) = Ce^{kt}$

Logistisk vekst

Differensialligningen: $\frac{dy}{dt} = ky\left(1 - \frac{y}{M}\right)$ har løsningen: $y(t) = \frac{M}{1 + Ce^{-kt}}$

Trigonometriske substitusjoner

Ved integrasjon av komplekse uttrykk kan trigonometriske substitusjoner forenkle prosessen:

- For $\sqrt{a^2 x^2}$, bruk substitusjonen $x = a \sin \theta$.
- For $\sqrt{x^2 a^2}$, bruk substitusjonen $x = a \sec \theta$.
- For $\sqrt{a^2 + x^2}$, bruk substitusjonen $x = a \tan \theta$.

Important derivations and rules

$$\frac{\frac{d}{dx}f\big(g(x)\big) = f'\big(g(x)\big) \cdot g'(x).$$

$$\frac{d}{dx}\big(C \cdot f(x)\big) = C \cdot \frac{d}{dx}f(x),$$

Trigonometric functions $\cos(kx)dx = \frac{1}{k}\sin(kx) + C$ $\int \sin(kx)dx = -\frac{1}{k}\cos(kx) + C$ $\int \tan(x)dx = -\ln|\cos(x)| + C$ $\int (1 + \tan^2(x))dx = \tan(x) + C$ $\int \frac{1}{\cos^2(x)}dx = \tan(x) + C$ $\int \sin^2(x)dx = -\frac{1}{4}\sin(2x) - \frac{x}{2} + C$ $\int \cos^2(x)dx = \frac{1}{4}\sin(2x) + \frac{x}{2} + C$ $\int \tan^2(x)dx = \tan(x) - x + C$

Sine and Cosine Powers and Prod-

ucts:
$$\sin^3(x) = \frac{3}{4}\sin(x) - \frac{1}{4}\sin(3x)$$

 $\sin(3x) = 3\sin(x) - 4\sin^3(x)$
 $\cos(3x) = 4\cos^3(x) - 3\cos(x)$
 $\sin^2(x) = \frac{1}{2}(1 - \cos(2x))$
 $\cos^2(x) = \frac{1}{2}(1 + \cos(2x))$
 $\cos(2x) = \cos^2(x) - \sin^2(x) = 2\cos^2(x) - 1 = 1 - 2\sin^2(x)$
 $\sin(2x) = 2\sin(x)\cos(x)$
 $\tan(2x) = \frac{2\tan(x)}{1 - \tan^2(x)}$

Cotangent Definition: $\cot(\theta) = \frac{\cos(\theta)}{\sin(\theta)}$

 $\sin(\theta)$ Addition formulas for cosine: $\cos(x+y) = \cos(x)\cos(y) - \sin(x)\sin(y)$ $\cos(x-y) = \cos(x)\cos(y) + \sin(x)\sin(y)$

Euler's Formulas for Cosine and Sine:

Sine:

$$\cos(x) = \frac{e^{ix} + e^{-ix}}{2}$$

$$\sin(x) = \frac{e^{ix} - e^{-ix}}{2i}$$

Euler's Formula

$$e^{\pm ix} = \cos(x) \pm i \sin(x)$$

$$e^{-ix} = \cos(x) - i \sin(x)$$

$$e^{ix} = \cos(x) + i \sin(x)$$

Calculation rules compressed

Rules for complex konjugates

Imaginary numbers

$$\begin{split} i^2 &= -1 \\ z &= a + bi, \quad \text{where } a, b \in \mathbb{R} \\ |z| &= \sqrt{a^2 + b^2} \\ \overline{z} &= a - bi \\ z \cdot \overline{z} &= |z|^2 = a^2 + b^2 \\ e^{i\theta} &= \cos(\theta) + i\sin(\theta) \\ |e^{i\theta}| &= 1 \\ \left(e^{i\theta}\right)^2 &= e^{i(2\theta)} \\ z^n &= 1 \implies z_k = e^{i\frac{2\pi k}{n}}, \quad k = 0, 1, 2, \dots, n - 1 \\ z_1 &= r_1 e^{i\theta_1}, \quad z_2 = r_2 e^{i\theta_2} \implies z_1 \cdot z_2 = r_1 r_2 e^{i(\theta_1 + \theta_2)} \frac{z_1}{z_2} = \frac{r_1}{r_2} e^{i(\theta_1 - \theta_2)} \\ \left(e^{i\theta}\right)^n &= e^{in\theta} = (\cos\theta + i\sin\theta)^n = \cos(n\theta) + i\sin(n\theta) \end{split}$$

Logarithmic Rules

$$\begin{split} \log_b(xy) &= \log_b(x) + \log_b(y) \\ \log_b\left(\frac{x}{y}\right) &= \log_b(x) - \log_b(y) \\ \log_b(x^k) &= k \cdot \log_b(x) \\ \log_b(1) &= 0 \\ \log_b(b) &= 1 \\ \log_b(x) &= \frac{\ln(x)}{\ln(b)} \\ \ln(e^x) &= x \\ \ln(1) &= 0 \\ \ln(ab) &= \ln(a) + \ln(b) \\ \ln\left(\frac{a}{b}\right) &= \ln(a) - \ln(b) \\ \ln(a^k) &= k \cdot \ln(a) \end{split}$$

Rules for absolute value

$$\begin{aligned} |ab| &= |a| \cdot |b| \\ \left| \frac{a}{b} \right| &= \frac{|a|}{|b|}, \quad b \neq 0 \\ |a+b| &\leq |a|+|b| \text{ (Trekantulikheten)} \\ ||a| &= |b|| \leq |a-b| \\ ||a|| &= |a| \\ |a| &= 0 \iff a = 0 \\ |a|^2 &= a^2 \\ a(x) \in \mathbb{R}_{\geq 0} \implies |a(x)| = a(x) \end{aligned}$$

Rules for expectation E

$$E(c) = c, \quad \text{if } c \text{ is constant.} \qquad \sum_{i=1}^{n} a_i, \quad \text{if } c \text{ is constant.} \qquad \sum_{i=1}^{n} a_i, \quad \text{if } c \text{ is constant.} \qquad \sum_{i=1}^{n} a_i, \quad \text{if } c \text{ is constant.} \qquad \sum_{i=1}^{n} (a_i \cdot b_i) \qquad \sum_{i=1}^{n} (a_i$$

Regneregler for potenser

respire series potenties
$a^p a^q = a^{p+q}$
$(a*b)^p = a^p b^p$
$\frac{a^p}{a^q} = a^{p-q}$
$a^{-q} = \frac{1}{a^q}$
$(a^p)^q = a^{p \cdot q}$
$a^{\frac{1}{p}} = \sqrt[p]{a}$
$a^p = \sqrt[p]{a}$
$a^p b^p = (ab)^p$
$\frac{a^p}{b^p} = \left(\frac{a}{b}\right)^{p'}$
$a^0 = 1, \text{ for } a \neq 0$
$a^1 = a$
$0^p = 0$, for $p > 0$
$1^p = 1$
· · · ,
$\int a^p$, hvis p er partall
$(-a)^p = \begin{cases} a^p, & \text{hvis } p \text{ er partall} \\ -a^p, & \text{hvis } p \text{ er oddetall} \end{cases}$
1/2
$a^{1/2} = \sqrt{a}$
•

Regneregler for kvadratrøtter

$$\sqrt{a \cdot b} = \sqrt{a} \cdot \sqrt{b}, \quad \text{for } a \ge 0, b \ge 0
\sqrt{\frac{a}{b}} = \frac{\sqrt{a}}{\sqrt{b}}, \quad \text{for } a \ge 0, b > 0
(\sqrt{a})^2 = a, \quad \text{for } a \ge 0
\sqrt{a^2} = |a|
\sqrt[2]{a} = a^{1/2}
\sqrt{a^n} = a^{n/2}, \quad \text{for } a \ge 0
\sqrt{k \cdot a} = \sqrt{k}
\sqrt{a}, \quad \text{for positiv konstant } k
\sqrt{a} \ne \sqrt{b} \quad \text{med mindre } a = b
\sqrt{a^2 + b^2} \ne \sqrt{a^2} + \sqrt{b^2} \quad \text{(ikke likhet)}$$
Rules for summation

Rules for summation

$\sum_{i=1}^{n} (x_i - \bar{x}) = 0 \ \bar{X} = \frac{1}{n} \sum_{i=1}^{n} X_i$ $\sum_{i=1}^{n} (X_i X_i) = \frac{1}{n} \sum_{i=1}^{n} (X_i - \bar{X}) (Y_i - \bar{Y})$ Var(X) = E(X²) - E(X)² $Var(aX + b) = a^{2}Var(X)$

Rules for e and ln

$$e^{0} = 1$$

$$e^{1} = e$$

$$e^{x} \cdot e^{y} = e^{x+y}$$

$$\frac{e^{x}}{e^{y}} = e^{x-y}$$

$$e^{-y} = \frac{1}{e^{y}}$$

$$(e^{x})^{y} = e^{xy}$$

$$e^{\frac{1}{x}} = \sqrt[x]{e}$$

$$e^{\ln(x)} = x$$

$$\ln(e^{x}) = x$$

$$\ln(1) = 0$$

$$\ln(ab) = \ln(a) + \ln(b)$$

$$\ln\left(\frac{a}{b}\right) = \ln(a) - \ln(b)$$

$$\ln(a^{k}) = k \cdot \ln(a)$$

$$\ln(e) = 1$$

$$\ln(x) = \frac{\log(x)}{\log(e)}$$

sectionIntegration

subsectionBestemte integraler

Subsection besterite integrals
$$\int_{a}^{b} F'(x) \, dx = F(b) - F(a)
\int_{a}^{b} c f(x) \, dx = c \int_{a}^{b} f(x) \, dx
\int_{a}^{b} (f+g) \, dx = \int_{a}^{b} f \, dx + \int_{a}^{b} g \, dx
\int_{a}^{b} uv' \, dx = [uv]_{a}^{b} - \int_{a}^{b} u'v \, dx
\int_{a}^{b} f(u)u' \, dx = \int_{u(a)}^{u(b)} f(u) \, du$$

 ${\bf subsection Important\ integrals}$

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$$

$$\int_{-\infty}^{\infty} e^{-ax^2} dx = \sqrt{\frac{\pi}{a}}, \quad a > 0$$

$$\int_{-\infty}^{\infty} x^2 e^{-ax^2} dx = \sqrt{\frac{\pi}{a}} \cdot \frac{1}{2a}, \quad a > 0$$

$$\int_{-\infty}^{\infty} x^{2n} e^{-ax^2} dx = \sqrt{\frac{\pi}{a}} \cdot \frac{(2n-1)!!}{(2a)^n}, \quad n \in \mathbb{N}_0, \, a > 0$$

$$\int_a^b uv' dx = \left[uv \right]_a^b - \int_a^b u'v dx$$

$$\int_a^b f(u)u' dx = \int_{u(a)}^{u(b)} f(u) du$$

$$u = ax + b \Rightarrow \frac{du}{dx} = a \Rightarrow du = a dx \Rightarrow dx = \frac{du}{a}$$

Egenskaper til ubestemte integral

$$\int uv' dx = uv - \int u'v dx \int f(u)u' dx = \int f(u) du \int f(ax + b) dx = \frac{1}{a}F(ax + b) + C$$

 ${\bf Eksponential funksjoner}$

$$\int e^{kx} dx = \frac{1}{k} e^{kx} + C, \quad k \neq 0$$
$$\int a^x dx = \frac{a^x}{\ln(a)} + C, \quad a > 0, a \neq 1$$

Trigonometriske funksjoner

$$\int \sin(kx) \, dx = -\frac{1}{k} \cos(kx) + C$$

$$\int \cos(kx) \, dx = \frac{1}{k} \sin(kx) + C$$

$$\int \tan(x) \, dx = -\ln|\cos(x)| + C$$

$$\int (1 + \tan^2(x)) \, dx = \tan(x) + C$$

$$\int \frac{1}{\cos^2(x)} \, dx = \tan(x) + C$$

$$\int \sin^2(x) \, dx = -\frac{1}{4} \sin(2x) - \frac{x}{2} + C$$

$$\int \cos^2(x) \, dx = \frac{1}{4} \sin(2x) + \frac{x}{2} + C$$

$$\int \tan^2(x) \, dx = \tan(x) - x + C$$

$$\int \sec(kx) \tan(kx) \, dx = \frac{1}{k} \sec(kx) + C$$

$$\int \sec^2(kx) \, dx = \frac{1}{k} \tan(kx) + C$$

$$\int \csc(kx) \cot(kx) \, dx = -\frac{1}{k} \csc(kx) + C$$

$$\int \csc^2(kx) \, dx = -\frac{1}{k} \cot(kx) + C$$

Hyperbolske funksjoner

$$\int \sinh(kx) dx = \frac{1}{k} \cosh(kx) + C$$
$$\int \cosh(kx) dx = \frac{1}{k} \sinh(kx) + C$$

Inverse trigonometriske funksjoner

$$\int \frac{1}{\sqrt{a^2 - x^2}} dx = \arcsin\left(\frac{x}{a}\right) + C$$
$$\int \frac{1}{1 + x^2} dx = \arctan(x) + C$$

Logaritmiske funksjoner

$$\int \frac{1}{x} dx = \ln|x| + C$$

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

 ${\bf Potens funksjoner}$

$$\int x^n dx = \frac{x^{n+1}}{n+1} + C, \quad n \neq -1$$

Spesielle integraler

$$\int \frac{1}{\sqrt{x^2 + a^2}} dx = \ln |x + \sqrt{x^2 + a^2}| + C$$

$$\int \frac{1}{\sqrt{x^2 - a^2}} dx = \ln |x + \sqrt{x^2 - a^2}| + C, \quad x > a$$

$$\int x^r dx = \frac{x^{r+1}}{r+1} + C, \ r \neq -1$$

$$\int \frac{1}{x} dx = \ln |x| + C$$

$$\int e^x dx = e^x + C$$

$$\int e^{kx} dx = \frac{1}{k} e^{kx} + C, \ k \neq 0$$

$$\int \sin x dx = -\cos x + C$$

$$\int \cos x dx = \sin x + C$$

$$\int \frac{1}{\cos^2 x} dx = \tan x + C$$

$$\int \frac{1}{\sqrt{1 - x^2}} dx = \sin^{-1} x + C$$

$$\int \frac{1}{1 + x^2} dx = \tan^{-1} x + C$$

Rotasjon om x-aksen

$$\begin{aligned} A_x &= 2\pi \int_a^b |f(x)| \sqrt{1 + (f'(x))^2} \, dx \\ V_x &= \pi \int_a^b f(x)^2 \, dx \\ \text{Rotasjon om } y\text{-aksen} \end{aligned}$$

$$V_y = 2\pi \int_a^b x |f(x)| dx$$

Gjennomsnitt

$$\bar{y} = \frac{1}{b-a} \int_a^b y(x) \, dx$$

Trigonemetriske funksjoner

Eksakte verdier til sin og cos

u	u	$\sin u$	$\cos u$	$\tan u$
0	0°	0	1	0
$\pi/6$	30°	1/2	$\sqrt{3}/2$	$1/\sqrt{3}$
$\pi/4$	45°	$\sqrt{2}/2$	$\sqrt{2}/2$	1
$\pi/3$	60°	$\sqrt{3}/2$	1/2	$\sqrt{3}$
$\pi/2$	90°	1	0	_

Trigonometriske formler

$$1 = \sin^2 u + \cos^2 u$$

$$\tan u = \frac{\sin u}{\cos u}$$

$$\sin u = \sin(u + 2\pi n), \quad n \in \mathbb{Z}$$

$$\cos u = \cos(u + 2\pi n), \quad n \in \mathbb{Z}$$

$$\tan u = \tan(u + \pi n), \quad n \in \mathbb{Z}$$

$$\sin(\pi - u) = \sin u$$

$$\cos(-u) = \cos u$$

$$-\sin(u) = \sin(-u)$$

$$\cos^2 u = \frac{1 + \cos(2u)}{2}$$

$$\sin^2 u = \frac{1 - \cos(2u)}{2}$$

$$\sin(u + v) = \sin u \cos v + \cos u \sin v$$

$$\cos(u + v) = \cos u \cos v - \sin u \sin v$$

$$\sin(2u) = 2\sin u \cos u$$

$$\cos(2u) = \cos^2 u - \sin^2 u$$

Derivatives

Derivasjons regler
$$(u+v)' = u' + v' \\ (u-v)' = u' - v' \\ (cu(x))' = cu'(x) \\ (uv)' = u'v + uv' \\ (\frac{u}{v})' = \frac{u'v - uv'}{v^2} \\ (u \circ v)' = u'(v) \cdot v' \\ (u^{-1})' = -\frac{u'}{u^2} \\ (u^n)' = nu^{n-1}u' \\ (e^u)' = u'a^u \ln(a) \\ (\ln(u))' = \frac{u'}{u \ln(a)} \\ (\sin(u))' = u'\cos(u) \\ (\cos(u))' = -u'\sin(u) \\ (\tan(u))' = u'\sec^2(u) \\ (\cot(u))' = u'\sec^2(u) \\ (\cot(u))' = -u'\csc^2(u) \\ (\cot(u))' = -u'\csc^2(u) \\ (\cot(u))' = -u'\csc(u) \cot(u) \\ (\arcsin(u))' = -\frac{u'}{\sqrt{1-u^2}} \\ (\arccos(u))' = -\frac{u'}{\sqrt{1-u^2}} \\ (\arctan(u))' = \frac{u'}{1+u^2}$$

Important Derivatives

Important Derivatives
$$\frac{d}{dx}(c) = 0$$

$$\frac{d}{dx}(x) = 1$$

$$\frac{d}{dx}(x^n) = nx^{n-1}$$

$$\frac{d}{dx}(e^x) = e^x$$

$$\frac{d}{dx}(\ln(x)) = \frac{1}{x}$$

$$\frac{d}{dx}(\log_a(x)) = \frac{1}{x \ln(a)}$$

$$\frac{d}{dx}(\sin(x)) = \cos(x)$$

$$\frac{d}{dx}(\cos(x)) = -\sin(x)$$

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

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

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

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

$$\frac{d}{dx}(\arccos(x)) = \frac{1}{\sqrt{1-x^2}}$$

$$\frac{d}{dx}(\arctan(x)) = \frac{1}{1+x^2}$$

Partial Derivatives of a Function f(x, y):

$$\frac{\partial f}{\partial x}\Big|_{x=x_0, y=y_0} = \lim_{h \to 0} \frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h}$$

$$\frac{\partial f}{\partial y}\Big|_{x=x_0, y=y_0} = \lim_{h \to 0} \frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

Formel	Derivert	$\frac{d}{dx}$ Formel	$\frac{d}{dx}$ Derivert	Alt Formel	Alt Derivert
c'	0	$\frac{\frac{d}{dx}(c)}{\frac{d}{dx}(x)}$	0	C'	0
x'	1	$\frac{d}{dx}(x)$	1	X'	1
(x + v)	x' + v'	$\frac{d}{dx}(x+v)$	$\frac{d}{dx} + \frac{d}{dv}$	(X(x) + V(x))'	X'(x) + V'(x)
cx'	cx'	$\frac{d}{dx}(cx)$	$c\frac{d}{dx}$	(cX(x))'	cX'(x)
(UV)	U'V + V'U	$\frac{\overline{d}}{dx}(UV)$	$\frac{d}{dx}(U) \cdot V + \frac{d}{dx}(V) \cdot U$	$X(x) \cdot V(x)$	X'(x)V(x) + X(x)V'(x)
$\frac{x}{v}$,	$\frac{x'v-xv'}{v^2}$	$\frac{d}{dx}\left(\frac{x}{v}\right)$	$\frac{\frac{d}{dx} \cdot v - \frac{dx}{dv} \cdot x}{v^2}$	$\frac{X(x)}{V(x)}$	$\frac{X'(x)V(x)-X(x)V'(x)}{V(x)^2}$
(x^n) ,	$nx^{n-1}x'$	$\frac{d}{dx}(x^n)$	nx^{n-1}	$X(x)^n$	$nX(x)^{n-1}X'(x)$
(e^x) ,	$x'e^x$	$\frac{\frac{d}{dx}(x^n)}{\frac{d}{dx}(e^x)}$	e^x	$e^{X(x)}$	$X'(x)e^{X(x)}$
(a^x) ,	$x'a^x \ln(a)$	$\frac{d}{dx}(a^x)$	$a^x \ln(a)$	$a^{X(x)}$	$X'(x)a^{X(x)}\ln(a)$
$(\ln(x))$	$\frac{x'}{x}$	$\frac{d}{dx}(\ln(x))$	$\frac{1}{x}$	ln(X(x))	$\frac{X'(x)}{X(x)}$
$(\log_a(x))$	$\frac{x'}{x\ln(a)}$	$\frac{d}{dx}(\log_a(x))$	$\frac{1}{x \ln(a)}$	$\log_a(X(x))$	$\frac{X'(x)}{X(x)\ln(a)}$
$(\sin(x))$	$x'\cos(x)$	$\frac{d}{dx}(\sin(x))$	$\cos(x)$	$\sin(X(x))$	$X'(x)\cos(X(x))$
$(\cos(x))$	$-x'\sin(x)$	$\frac{d}{dx}(\cos(x))$	$-\sin(x)$	$\cos(X(x))$	$-X'(x)\sin(X(x))$
$(\tan(x))$	$x' \sec^2(x)$	$\frac{d}{dx}(\tan(x))$	$\sec^2(x)$	tan(X(x))	$X'(x)\sec^2(X(x))$
$(\cot(x))$	$-x'\csc^2(x)$	$\frac{\frac{d}{dx}(\cot(x))}{\frac{d}{dx}(\sec(x))}$	$-\csc^2(x)$	$\cot(X(x))$	$-X'(x)\csc^2(X(x))$
$(\sec(x))$	$x'\sec(x)\tan(x)$	$\frac{d}{dx}(\sec(x))$	$\sec(x)\tan(x)$	sec(X(x))	$X'(x)\sec(X(x))\tan(X(x))$
$(\csc(x))$	$-x'\csc(x)\cot(x)$	$\frac{d}{dx}(\csc(x))$	$-\csc(x)\cot(x)$	$\csc(X(x))$	$-X'(x)\csc(X(x))\cot(X(x))$
$(\arcsin(x))$	$\frac{x'}{\sqrt{1-x^2}}$	$\frac{d}{dx}(\arcsin(x))$	$\frac{1}{\sqrt{1-x^2}}$	$\arcsin(X(x))$	$\frac{X'(x)}{\sqrt{1-X(x)^2}}$
$(\arccos(x))$	$-\frac{x'}{\sqrt{1-x^2}}$	$\frac{d}{dx}(\arccos(x))$	$-\frac{1}{\sqrt{1-x^2}}$	$\arccos(X(x))$	$-\frac{X'(x)}{\sqrt{1-X(x)^2}}$
$(\arctan(x))$	$\frac{x'}{1+x^2}$	$\frac{d}{dx}(\arctan(x))$	$\frac{1}{1+x^2}$	$\arctan(X(x))$	$\frac{X'(x)}{1+X(x)^2}$

Differensialligning ansatser

Homogene ligninger

Ansatser for
$$y'' + by' + cy = 0$$
: $y = e^{\lambda x}$
 $y = C_1 e^{\lambda_1 x} + C_2 e^{\lambda_2 x}$
 $y = e^{\alpha x} (C_1 \cos(\beta x) + C_2 \sin(\beta x))$
 $y = (C_1 + C_2 x) e^{\lambda x}$

Inhomogene ligninger

Ansatser for
$$g(x)$$
: $y_p = B_0 + B_1 x + \dots + B_n x^n$
 $y_p = Ce^{ax}$
 $y_p = Cxe^{ax}$
 $y_p = C_1 \cos(ax) + C_2 \sin(ax)$
 $y_p = x(C_1 \cos(ax) + C_2 \sin(ax))$
 $y_p = e^{ax}(R_n(x)\cos(bx) + S_n(x)\sin(bx))$

Ikke-lineære ligninger

$$\frac{dy}{dx} = g(x)h(y) \ z = y^{1-n} \ y = vx, \quad v = \frac{y}{x} \ y = \frac{1}{z} \ y = e^z$$
 Spesialtilfeller

$$y = x^r \ y = A\cos(kx) + B\sin(kx) \ y = e^{kx}$$

Statistikk

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Vanlige tegn i Statistikk

∑: Summasjon, brukes for å summere verdier.

☐: Produkt, brukes for å multiplisere verdier.

 \bar{x} : Gjennomsnitt, representerer gjennomsnittet av et datasett.

 $\hat{\beta}$: Estimat, en estimert parameterverdi, ofte brukt i regresjon.

 ε : Feilledd, tilfeldige feil eller støy i en modell.

n: Antall, antall observasjoner eller datapunkter.

 σ^2 : Varians, måler spredningen i et datasett.

 σ : Standardavvik, kvadratroten av variansen.

P(A): Sannsynlighet, sannsynligheten for hendelsen A.

f(x): Tetthetsfunksjon, sannsynlighetstetthet for en kontinuerlig variabel.

F(x): Fordelingsfunksjon, kumulativ sannsynlighet for en variabel.

 μ : Forventningsverdi, populasjonsgjennomsnittet.

 x_i : Observasjon, den *i*-te observasjonen i et datasett.

X: Tilfeldig variabel, en stokastisk variabel.

z: Z-score, standardisert verdi for en observasjon.

|x|: Absoluttverdi, avstanden fra 0 på tallinjen.

 a^{\top} : Transponert. a^{\top} transponert av a.

Derfor orthogonal $y = \hat{y} + \hat{\varepsilon}$, med $\hat{\varepsilon}^{\top} \hat{y} = 0$, $X^{\top} \hat{\varepsilon} = 0$.

Regression

Sum of Squared Errors (SSE): Linear regression formula

$$(x_1,y_1),\ldots,(x_n,y_n)$$

$$y = \alpha + \beta x + \varepsilon_i$$

$$\hat{\alpha} = \bar{y} - \hat{\beta}\bar{x}$$

$$y = \alpha + \beta x + \varepsilon_{i}$$

$$\hat{\alpha} = \bar{y} - \hat{\beta} \bar{x}$$

$$\hat{\beta} = \frac{\sum_{i=1}^{n} (x_{i} - \bar{x}) y_{i}}{\sum_{i=1}^{n} (x_{i} - \bar{x})^{2}} = \frac{\sum_{i=1}^{n} X_{i} Y_{i} - n \bar{X} \bar{Y}}{\sum_{i=1}^{n} X_{i}^{2} - n \bar{X}^{2}}$$

$$SSE(\alpha, \beta) = \sum_{i=1}^{n} (y_{i} - \alpha - \beta x_{i})^{2}$$

$$Var(\hat{\beta}) = \frac{\sum_{i=1}^{n} (X_{i} - \bar{X})^{2}}{\sum_{i=1}^{n} (X_{i} - \bar{X})^{2}}$$

$$Var(\hat{\beta}) = \frac{Var(\sum_{i=1}^{n} (X_{i} - \bar{X})^{2})}{(\sum_{i=1}^{n} (X_{i} - \bar{X})^{2})^{2}} = \frac{\sigma^{2}}{\sum_{i=1}^{n} (X_{i} - \bar{X})^{2}}.$$

$$SSE(\alpha, \beta) = \sum_{i} (y_i - \alpha - \beta x_i)^2$$

$$\operatorname{Var}(\beta) = \frac{\sigma}{\sum_{i=1}^{n} (X_i - \bar{X})}$$

$$\operatorname{Var}(\hat{\beta}) = \frac{\operatorname{Var}\left(\sum_{i=1}^{n} (X_i - \bar{X})\varepsilon_i\right)}{\left(\sum_{i=1}^{n} (X_i - \bar{X})^2\right)^2} =$$

$$\frac{\sigma^2 \sum_{i=1}^n (X_i - \bar{X})^2}{\left(\sum_{i=1}^n (X_i - \bar{X})^2\right)^2} = \frac{\sigma^2}{\sum_{i=1}^n (X_i - \bar{X})^2}.$$

$$\beta \pm t_{(\alpha, n-2)} \frac{\hat{\sigma}}{\sqrt{\sum_{i=1}^{n} (X_i - \overline{X})^2}}$$

Least Squares (LS):

$$LS(\boldsymbol{\beta}) = \sum_{i=1}^{n} (y_i - \mathbf{x}_i' \boldsymbol{\beta})^2 = \sum_{i=1}^{n} \varepsilon_i^2 = \boldsymbol{\varepsilon}' \boldsymbol{\varepsilon},$$

Least Absolute Deviations (LA):

$$LA(\boldsymbol{\beta}) = \sum_{i=1}^{n} |y_i - \mathbf{x}_i' \boldsymbol{\beta}| = \sum_{i=1}^{n} |\varepsilon_i|.$$

Linearity of Differentiation:

$$\frac{\partial}{\partial x} \sum_{n=1}^{\infty} f_n(x) = \sum_{n=1}^{\infty} \frac{\partial f_n(x)}{\partial x},$$

provided the following conditions are satisfied:

- The series $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly in the region where differentiation is applied.
- Each term $f_n(x)$ is **differentiable** in the region.

Rules for expectation E

E(c) = c, if c is constant.

$$E(a+b) = E(a) + E(b)$$

 $E(c \cdot a) = c \cdot E(a)$, if c is constant.

 $E(a \cdot b) = E(a) \cdot E(b)$, if a and b are independent.

$$E\left(\sum_{i=1}^{n} a_i\right) = \sum_{i=1}^{n} E(a_i)$$

$$E(a^2) = \operatorname{Var}(a) + E(a)^2$$

 $E\left(\frac{a}{b}\right) \neq \frac{E(a)}{E(b)}$, (not always equal, except in special cases). $E(g(a)) = \int_{-\infty}^{\infty} g(x) f_a(x) dx$, (for the continuous case with density for $E(g(a)) = \sum_{x} g(x) P(a = x)$, (for the discrete case).

Regneregler for varians

$$\operatorname{Var}\left(\sum_{i=1}^{n} a_{i} \varepsilon_{i}\right) = \sum_{i=1}^{n} a_{i}^{2} \operatorname{Var}(\varepsilon_{i}),$$

Formler og regneregler for lineær regresjon

1. Modell og grunnleggende formler

Lineær regresjonsmodell: $Y_i = \alpha + \beta X_i + \varepsilon_i$ Forventning og varians:

$$E(Y_i) = \alpha + \beta X_i, \quad Var(Y_i) = \sigma^2$$

2. Minste kvadraters metode (OLS)

Estimat for β :

$$\hat{\beta} = \frac{\sum_{i=1}^{n} (X_i - \bar{X}) Y_i}{\sum_{i=1}^{n} (X_i - \bar{X})^2}$$

Estimat for α :

$$\hat{\alpha} = \bar{Y} - \hat{\beta}\bar{X}$$

Sum of Squared Errors (SSE):

$$SSE = \sum_{i=1}^{n} \left(Y_i - \hat{Y}_i \right)^2 = \sum_{i=1}^{n} \left(Y_i - \hat{\alpha} - \hat{\beta} X_i \right)^2$$

3. Varians og standardfeil

Estimert varians til residualene (s^2) :

$$\hat{\sigma}^2 = s^2 = \frac{1}{n-2} \sum_{i=1}^n (Y_i - \hat{Y}_i)^2$$

Varians til $\hat{\beta}$:

$$\operatorname{Var}(\hat{\beta}) = \frac{\sigma^2}{\sum_{i=1}^{n} (X_i - \bar{X})^2}$$

Standardfeil for $\hat{\beta}$:

$$SE(\hat{\beta}) = \sqrt{\frac{s^2}{\sum_{i=1}^{n} (X_i - \bar{X})^2}}$$

4. Hypotesetesting for β

Null- og alternativhypotese:

 $H_0: \beta = 0$ (ingen sammenheng),

 $H_1: \beta \neq 0$ (sammenheng eksisterer)

T-test-statistikk:

$$t_{\text{obs}} = \frac{\hat{\beta}}{SE(\hat{\beta})} = \frac{\hat{\beta}\sqrt{\sum_{i=1}^{n}(X_i - \bar{X})^2}}{s}$$

Forkastningsregel:

Forkast H_0 hvis $|t_{\text{obs}}| > t_{\alpha/2,n-2}$

5. Konfidensintervall for β

$$\hat{\beta} - t_{\alpha/2, n-2} \cdot SE(\hat{\beta}) < \beta < \hat{\beta} + t_{\alpha/2, n-2} \cdot SE(\hat{\beta})$$

6. Fordeling av estimatene

Fordeling av $\hat{\beta}$:

$$\hat{\beta} \sim N\left(\beta, \operatorname{Var}(\hat{\beta})\right)$$

Fordeling av $\hat{\alpha}$:

$$\hat{\alpha} \sim N\left(\alpha, \operatorname{Var}(\hat{\alpha})\right)$$

7. Bruk av T-fordeling

Når variansen σ^2 ikke er kjent:

$$t = \frac{\hat{\beta} - \beta}{SE(\hat{\beta})} \sim T_{n-2}$$

8. Summasjonsregler

Summasjonsregler for X_i :

$$\sum_{i=1}^{n} (X_i - \bar{X}) = 0, \quad \sum_{i=1}^{n} (X_i - \bar{X})^2 = \text{total varians i } X$$

9. Linearitet av forventning

Lineær kombinasjon av forventninger:

$$E(aX + b) = aE(X) + b$$

10. Varians av lineær kombinasjon

Varians av skalering:

$$Var(aX) = a^2 Var(X)$$

Varians av summen av uavhengige variabler:

$$Var(X+Y) = Var(X) + Var(Y)$$
 (hvis X og Y er uavhengige)
Dumping av til kanskje brukbert senere

$$Y_i = \alpha + \beta X_i + \varepsilon_i$$

$$E(\alpha) = E(Y_i - \beta X_i - \varepsilon_i)$$

$$E(\alpha) = E(Y_i - \beta X_i - \varepsilon_i)$$
$$\mathbb{E} \left[\hat{\beta}_0 \right] = \mathbb{E} \left[\bar{Y} - \hat{\beta}_1 \bar{x} \right]$$

Matriser

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

Vektorer

Geometri		

Kvantemekanikk

Div matte

Rett linje: $y - y_0 = a(x - x_0)$ Sirkel: $(x - x_0)^2 + (y - y_0)^2 = r^2$

Numeriske metoder

Numerisk løsning av startverdiproblem

$$y' = F(x, y), \quad y(x_0) = y_0$$

 $x_n = x_0 + n \cdot h \text{ og } y(x_n) \approx y_n \text{ med}$

Eulers metode:

$$y_{n+1} = y_n + F(x_n, y_n)h$$

Eulers midtpunktmetode:

$$y_{n+1} = y_n + F(\hat{x}_n, \hat{y}_n)h$$

$$\hat{x}_n = x_n + h/2 \text{ og } \hat{y}_n = y_n + F(x_n, y_n)h/2$$

Numerisk integrasjon

Trapesmetoden

$$\int_{a}^{b} f(x) dx \approx T_{n} \text{ der}$$

$$T_{n} = h \left(\frac{f(x_{0})}{2} + f(x_{1}) + \dots + f(x_{n-1}) + \frac{f(x_{n})}{2} \right)$$

Simpsons metode

$$\int_a^b f(x) \, dx \approx S_n \, \det$$

$$S_n = \frac{h}{3} \left(f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 4f(x_{n-1}) + f(x_n) \right)$$

Newtons metode

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

Trapesmetoden

$$\int_{a}^{b} f(x) \, dx \approx T_n \, \det$$

$$T_n = h\left(\frac{f(x_0)}{2} + f(x_1) + \dots + f(x_{n-1}) + \frac{f(x_n)}{2}\right)$$

Simpsons metode

$$\int_a^b f(x) \, dx \approx S_n \, \det$$

$$S_n = \frac{1}{3} (f(x_0) + 4f(x_1) + 2f(x_2) + \dots + 4f(x_{n-1}) + f(x_n))$$

Rotasjon om x-aksen

$$\begin{split} A_x &= 2\pi \int_a^b |f(x)| \sqrt{1+(f'(x))^2} \, dx \\ V_x &= \pi \int_a^b f(x)^2 \, dx \\ \text{Rotasjon om } y\text{-aksen} \end{split}$$

$$V_y = 2\pi \int_a^b x |f(x)| dx$$

Gjennomsnitt

$$\bar{y} = \frac{1}{b-a} \int_a^b y(x) \, dx$$

Newtons metode

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

Finite Difference Approximation:

$$f'(x_i) \approx \frac{f(x_{i+1}) - f(x_{i-1})}{2\Delta x}$$

$$f'(x_i) \approx \frac{f(x_{i+1}) - f(x_i)}{2\Delta x}$$
$$f''(x_i) \approx \frac{f(x_{i+1}) - 2f(x_i) + f(x_{i-1})}{(\Delta x)^2}$$