Math 551, Duke University

Basic Mathematics Summary

Algebra: $ax^2 + bx + c = 0$ $x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$

Geometry

Triangle: the law of cosines

$$c^2 = a^2 + b^2 - 2ab\cos\phi$$
 Area= $\frac{1}{2}$ (base)(height)

Parallelogram: Area=(base)(height)

Circle: center (h, k), radius r

$$(x-h)^2 + (y-k)^2 = r^2$$

Area= πr^2 Circumference $s = 2\pi r$

Ellipse: center (h, k), axes a, b

$$\left(\frac{x-h}{a}\right)^2 + \left(\frac{y-k}{b}\right)^2 = 1$$

Hyperbola: center (h, k), axes a, b

$$\left(\frac{x-h}{a}\right)^2 - \left(\frac{y-k}{b}\right)^2 = \pm 1$$

Parabola: tip (h, k) $y = a(x - h)^2 + k$

Cylinder Volume=(base area)(height) Cone Volume= $\frac{1}{2}$ (base area)(height)

Sphere Volume= $\frac{4}{3}\pi r^3$ SurfaceArea = $4\pi r^2$

Vectors, Matrices, and Linear Algebra

Multiplication: row \times column

$$\left(\begin{array}{cc} \underline{a} & \underline{b} \\ c & d \end{array}\right) \left(\begin{array}{cc} \underline{x} & z \\ \underline{y} & w \end{array}\right) = \left(\begin{array}{cc} \underline{a}\underline{x} + \underline{b}\underline{y} & \underline{a}z + \underline{b}w \\ c\underline{x} + d\underline{y} & cz + dw \end{array}\right)$$

 $\begin{array}{c|c} \underline{\text{Determinants}} & a & b \\ c & d \\ \end{array} = ad - bc$

Cramer's rule¹ to solve linear system $\mathbf{A}\mathbf{x} = \mathbf{f}$

$$\left(\begin{array}{cc} a & b \\ c & d \end{array}\right) \left(\begin{array}{c} x \\ y \end{array}\right) = \left(\begin{array}{c} \underline{e} \\ f \end{array}\right)$$

$$x = \left| \begin{array}{cc} \underline{e} & b \\ \underline{f} & d \end{array} \right| / \left| \begin{array}{cc} a & b \\ c & d \end{array} \right| \qquad y = \left| \begin{array}{cc} a & \underline{e} \\ c & \underline{f} \end{array} \right| / \left| \begin{array}{cc} a & b \\ c & d \end{array} \right|$$

Inverse matrix: $\mathbf{A}\mathbf{x} = \mathbf{f} \quad \Rightarrow \quad \mathbf{x} = \mathbf{A}^{-1}\mathbf{f}$

$$\mathbf{A}^{-1} = \left(\begin{array}{cc} a & b \\ c & d \end{array}\right)^{-1} = \frac{1}{ad - bc} \left(\begin{array}{cc} d & -b \\ -c & a \end{array}\right)$$

Complex Algebra: $i = \sqrt{-1}$

Complex number z = x + iy (x, y real numbers)

Usual algebra for $z_1 + z_2$, use $i^2 = -1$ for $z_1 z_2$

Conjugate: $\overline{z} = x - iy$ with $\overline{z_1 + z_2} = \overline{z_1} + \overline{z_2}, \overline{z_1 z_2} = \overline{z_1 z_2}$ Real, imaginary parts of z:

$$Re(z) = \frac{1}{2}(z + \bar{z}) = x$$
 $Im(z) = \frac{1}{2i}(z - \bar{z})$

Modulus (magnitude or length) of z:

$$|z|^2 \equiv z\overline{z} = (x + iy)(x - iy) = x^2 + y^2$$
 $|z| = \sqrt{x^2 + y^2}$

$$\frac{1}{z} = \frac{1}{z} \frac{\overline{z}}{\overline{z}} = \frac{\overline{z}}{|z|^2} = \frac{x - iy}{x^2 + y^2} = \frac{x}{x^2 + y^2} - i\frac{y}{x^2 + y^2}$$

z = x + iy is the rectangular coordinate form

Euler's formula: $e^{iz} = \cos(z) + i\sin(z)$

 $z = re^{i\theta} = r\cos\theta + ir\sin\theta$ is the polar form

Rect to polar coords ("modulus" $\overline{(r)}$ and "argument" (θ))

$$\left. \begin{array}{l} x = r\cos\theta \\ y = r\sin\theta \end{array} \right\} \qquad \leftrightarrow \qquad \left\{ \begin{array}{l} r = |z| = \sqrt{x^2 + y^2} \geq 0 \\ \theta = \arg(z) = \tan^{-1}(y/x) \end{array} \right.$$

Multiplication and division in polar coords

$$z_1 z_2 = r_1 r_2 e^{i(\theta_1 + \theta_2)}$$
 $\frac{z_1}{z_2} = \frac{r_1}{r_2} e^{i(\theta_1 - \theta_2)}$

Trigonometry

Identities

$$\sin^2 x + \cos^2 x = 1$$
 $\sec^2 x = 1 + \tan^2 x$

$$\tan x = \sin x / \cos x$$
 $\sec x = 1/\cos x$
 $\cot x = \cos x / \sin x$ $\csc x = 1/\sin x$

Complementary angles

$$\sin x = \cos(\pi/2 - x) \qquad \cos x = \sin(\pi/2 - x)$$

$$\tan x = \cot(\pi/2 - x) \qquad \cot x = \tan(\pi/2 - x)$$

$$\sec x = \csc(\pi/2 - x) \qquad \csc x = \sec(\pi/2 - x)$$

Addition formulas

$$\sin(x+y) = \sin x \cos y + \cos x \sin y$$
$$\cos(x+y) = \cos x \cos y - \sin x \sin y$$

Half-angle formulas (from $\cos(x+x)$)

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

Product formulas (from \pm Addition formulas)

$$\sin x \cos y = \frac{1}{2}(\sin(x-y) + \sin(x+y))$$

$$\sin x \sin y = \frac{1}{2}(\cos(x-y) - \cos(x+y))$$

$$\cos x \cos y = \frac{1}{2}(\cos(x-y) + \cos(x+y))$$

$$\sin(2x) = 2\sin x \cos x \qquad \cos(2x) = 2\cos^2 x - 1$$

Derivatives

$$(d/dx)\sin x = \cos x$$
 $(d/dx)\cos x = -\sin x$

$$(d/dx)\tan x = \sec^2 x$$
 $(d/dx)\sec x = \sec x \tan x$

$$(d/dx)\sin^{-1}x = \frac{1}{\sqrt{1-x^2}}$$
 $(d/dx)\tan^{-1}x = \frac{1}{1+x^2}$

 $\underline{\text{Integrals}} \qquad \int \sin^m x \cos^n x \, dx$

Via *u*-Substitution: if m = odd, then let $u = \cos x$ if n = odd, then let $u = \sin x$

 $\sec x$, $\tan x$ integrals²: use SET, TOS, $\sec^2 x = 1 + \tan^2 x$ Polar coordinates: $x = r \cos \theta$, $y = r \sin \theta$

$$r = \sqrt{x^2 + y^2}$$
 $\theta = \arctan(y/x)$

The general formula for the solution is: n^{th} variable = (det with n^{th} column replaced by RHS) divided by (det of LHS matrix).

u = Sec if Even power of Tan and u = Tan if Odd power of Sec.

Logs, Exponentials

Notations:

$$\ln x = \log x = \log_e x$$

$$\ln(xy) = \ln x + \ln y \qquad e^{x+y} = e^x e^y$$

$$\ln(x^a) = a \ln x \qquad e^{ax} = (e^x)^a \qquad b^a = e^{a \ln b}$$

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

$$\int \frac{du}{u} = \ln |u| + C \qquad \int e^{au} du = \frac{1}{a} e^{au} + C$$

Hyperbolic Trig

$$\cosh x = \frac{1}{2}(e^x + e^{-x}) \qquad \sinh x = \frac{1}{2}(e^x - e^{-x})$$

$$\cosh^2 x - \sinh^2 x = 1$$

$$(d/dx)\cosh x = \sinh x$$
 $(d/dx)\sinh x = \cosh x$
$$\int \cosh x \, dx = \sinh x + C \qquad \int \sinh x \, dx = \cosh x + C$$

Limits

Function f(x) is <u>continuous</u> at x = a if

$$\lim_{x \to a^{-}} f(x) = \lim_{x \to a^{+}} f(x) = \lim_{x \to a} f(x) = f(a)$$

If all the limits exist, then

$$\begin{split} \lim_{x \to a} [f(x) + g(x)] &= \left[\lim_{x \to a} f(x) \right] + \left[\lim_{x \to a} g(x) \right] \\ \lim_{x \to a} f(x) g(x) &= \left[\lim_{x \to a} f(x) \right] \left[\lim_{x \to a} g(x) \right] \\ \lim_{x \to a} \frac{f(x)}{g(x)} &= \left[\lim_{x \to a} f(x) \right] \middle/ \left[\lim_{x \to a} g(x) \right] \\ \lim_{x \to a} f(g(x)) &= f\left(\lim_{x \to a} g(x) \right) \end{split}$$

L'Hospital's rule: if f(a)/g(a) "= 0/0 or ∞/∞ ", then

$$\lim_{x \to a} \frac{f(x)}{g(x)} = \lim_{x \to a} \frac{f'(x)}{g'(x)}$$

Differential Calculus

<u>Limit definition</u> of derivative for y = f(x)

$$\frac{dy}{dx} = f'(x) = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$

Power rule:
$$y = x^r$$
 $\frac{dy}{dx} = rx^{r-1}$

Product rule:
$$y = f(x)g(x)$$
 $\frac{dy}{dx} = f'(x)g(x) + f(x)g'(x)$

Quotient rule:
$$y = f(x)/g(x)$$
 $\frac{dy}{dx} = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}$

Chain rule:
$$y = f(g(x))$$
 $\frac{dy}{dx} = f'(g(x))g'(x)$

Taylor series for f(t) at $t = t_0$

$$f(t) = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\frac{d^n f}{dt^n} \Big|_{t=t_0} \right) (t - t_0)^n$$

Integral Calculus

Fundamental theorem of calculus: if F'(x) = f(x) then

$$F(x) = \int_{a}^{x} f(t) dt$$

Anti-derivatives/Indefinite integrals

$$\int f(x) \, dx = F(x) + C$$

Definite integrals

$$\int_{a}^{b} f(x) \, dx = F(x) \Big|_{x=a}^{x=b} = F(b) - F(a)$$

Riemann sum definition of definite integral

$$\int_{a}^{b} f(x) dx = \lim_{N \to \infty} \left(\sum_{n=0}^{N} f(x_n) \Delta x_n \right)$$

Integration by parts (def integral of (uv)' = u'v + uv')

$$\int_{a}^{b} u(x)v'(x) \, dx = u(x)v(x) \Big|_{a}^{b} - \int_{a}^{b} u'(x)v(x) \, dx$$

Leibniz's rule

$$\frac{d}{dt} \left(\int_{a(t)}^{b(t)} f(x,t) \, dx \right) = f(b,t) \frac{db}{dt} - f(a,t) \frac{da}{dt} + \int_a^b \frac{\partial f}{\partial t} \, dx$$

A table of basic integrals

1)
$$\int u^n du = \frac{u^{n+1}}{n+1} + C \quad (n \neq -1)$$
 | 4) $\int \cos u \, du = \sin u + C$

$$2) \int \frac{du}{u} = \ln|u| + C$$

$$3) \int e^u du = e^u + C$$

4)
$$\int \cos u \, du = \sin u + C$$

$$5) \int \sin u \, du = -\cos u + C$$

5)
$$\int \sin u \, du = -\cos u + C$$

6) $\int \frac{du}{\sqrt{1 - u^2}} = \sin^{-1} u + C$

7)
$$\int \frac{du}{1+u^2} = \tan^{-1} u + C$$

8)
$$\int \sec^2 u \, du = \tan u + C$$

9)
$$\int \sec u \tan u \, du = \sec u + C$$

10)
$$\int \sec u \, du = \ln|\sec u + \tan u| + C$$

Brief review of methods of integration: u-substitutions, integration by parts, use of trigonometric identities, trigonometric substitutions, completing the square, partial fractions...