

Please write an outline of the main contents of the lecture.

- graph of function $f(t)$

- var y, t

- boundary a, b

- ~~Lower~~

- Riemann Int

area under two end points

$$\int_a^x f(t) dt$$

$= F(x)$ function of $x \in [a, b]$

- Fund Thm of Calc

Derivative of $\frac{d}{dx} F(x) = f(x)$

\Rightarrow 1) Every cont func. f has anti derivative $F(x)$

2) connects derivatives and Integrals

- Eg

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• Uniform distribution

$$X \sim \text{Unif}(a, b) \quad f(x) = \frac{1}{b-a} \quad x \in [a, b]$$

$$F(x) = \begin{cases} 0 & x < a \\ \frac{x-a}{b-a} & a \leq x \leq b \\ 1 & x > b \end{cases}$$

• CDF: $F(x) = P(X \leq x)$

• Derive for Unif

$$\int_{-\infty}^x f = \int_a^x \frac{1}{b-a} dx = \frac{x}{b-a} \Big|_a^x$$

• Moment and Var

$$\frac{e^{bt} - 1}{(b-a)t}$$

$$\frac{(b-a)^2}{12}$$

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• Euler's formula

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

• $\sin^2 + \cos^2 = 1$

$$e^{ix} \cdot e^{-ix} = 1 = (c + i \cdot s)(c - i \cdot s)$$

• Angle sum

$$e^{ia} \cdot e^{ib} = (c a + i s a)(c b + i s b)$$

$$e^{i(a+b)} = c a c b + \cancel{i} s a s b \quad (1)$$

$$(c a c b + s a c b) i \quad (2)$$

$$e^{i(a+b)} = \cos(a+b) + i \sin(a+b)$$

match real and complex component

$$\cos(a+b) = (1) \quad \sin(a+b) = (2)$$

- Double angle $a=b \Rightarrow$