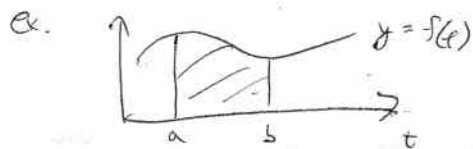


Please write an outline of the main contents of the lecture.



- f continuous on $[a, b]$



- Definite Integral

$$F(x) = \int_a^x f(t) dt, \quad x \text{ in interval } [a, b]$$

- Fund. theorem of calculus

- $\frac{dF}{dx} = \frac{d}{dx} \int_a^x f(t) dt = f(x)$

- Any continuous function f has antiderivative $F(x)$

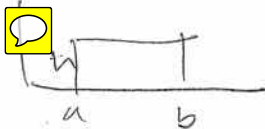
- Example:

$$\frac{d}{dx} \left(\int_{\frac{1}{4}}^x \left(\frac{\cos 2t}{\ln(t-\frac{1}{2})} \right) dt \right)$$

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

Uniform Distribution

- $X \sim \text{Unif}(a, b)$: ^{uniform} random variable with lower limit a and upper limit b



- equally likely to take any value from a to b

$$\text{Area} = (b-a)h$$

- PDF = $\frac{1}{b-a}$, or $f(x) = \frac{1}{b-a}$, $a \leq x \leq b$

4

- CDF: $F(x) = \begin{cases} 0 & \text{if } x < a \\ \frac{x-a}{b-a} & \text{if } a \leq x \leq b \\ 1 & \text{if } x \geq b \end{cases}$

• CDF:

- $F_x(x) = P(X \leq x)$

- When $x < a$

$$F_x(x) = P(X \leq x) = 0$$

- When $x \in [a, b]$

$$F(x) = \int_a^x f(x) dx = \frac{x-a}{b-a}$$

- When $x > b$

$$F_x(x) = 1$$

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

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

1st Example: $\sin^2(x) + \cos^2(x) = 1$

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

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

$$e^{ix} \cdot e^{-ix} = 1 = \cos^2(x) + \sin^2(x)$$

2nd Example: Angle Sum Formula

$$e^{ia} = \cos a + i\sin a, \quad e^{ib} = \cos b + i\sin b$$

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

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

$$\text{Angle Sum Formulas} \begin{cases} \cos(a+b) = \cos a \cos b - \sin a \sin b \\ \sin(a+b) = \cos a \sin b + \sin a \cos b \end{cases}$$

Do

Angle

Let $a = x$

$b = x$