

Mathematical Facts

Refer to Appendix A of the textbook (pg.761-764).

1. Summations:

$$(a) \sum_{i=1}^n c = cn \quad \text{vs.} \quad \sum_{i=0}^n c = c(n+1)$$

$$(b) \sum_{i=0}^n i = \sum_{i=1}^n i = \frac{n(n+1)}{2}$$

$$(c) \sum_{i=0}^n i^2 = \frac{n(n+1)(2n+1)}{6}$$

$$(d) \sum_{i=0}^n i^3 = \frac{n^2(n+1)^2}{4}$$

$$(e) \sum_{i=0}^n ar^i = a \sum_{i=0}^n r^i = \begin{cases} a \frac{(1-r^{n+1})}{(1-r)} & r < 1 \\ a \frac{(r^{n+1}-1)}{(r-1)} & r > 1 \end{cases}$$

vs.

$$\sum_{i=1}^n ar^i = a \sum_{i=1}^n r^i = a \left(\sum_{i=0}^n r^i - r^0 \right) = a \left(\sum_{i=0}^n r^i - 1 \right) = \begin{cases} a \frac{(1-r^{n+1})}{(1-r)} & r < 1 \\ a \frac{(r^{n+1}-1)}{(r-1)} & r > 1 \end{cases}$$

$$(f) \sum_{i=0}^{\infty} r^i = \frac{1}{1-r}.$$

$$(g) \sum_{i=1}^n \frac{1}{i} = \ln n + c \quad \text{where } c \text{ is a constant.}$$

Proof:

$$(a) \sum_{i=1}^n c = c \sum_{i=1}^n 1 = c(1+1+\cdots+1) = cn. \quad \text{Q.E.D.}$$

$$(b) \quad \text{Let } \sum_{i=1}^n i \text{ be } S.$$

$$S = \sum_{i=1}^n i = 1 + 2 + 3 + \cdots + n$$

$$S = n + (n-1) + (n-2) + \cdots + 1$$

$$+ \frac{2S}{} = \frac{(n+1) + (n+1) + (n+1) + \cdots + (n+1)}{} = \frac{n \cdot (n+1)}{}$$

$$\text{Therefore, } S = \frac{n(n+1)}{2}. \quad \text{Q.E.D.}$$

(e) Let $\sum_{i=0}^n ar^i$ be S .

$$S = \sum_{i=0}^n ar^i = a + ar^1 + ar^2 + \cdots + ar^{n-1} + r^n = a(1 + r^1 + r^2 + \cdots + r^{n-1} + r^n)$$

$$rS = a(r^1 + r^2 + r^3 + \cdots + r^n + r^{n+1})$$

$$(1-r)S = a(1 - r^{n+1})$$

Therefore, $S = a \cdot \frac{(1-r^{n+1})}{1-r}$. Q.E.D.

2. Exponents:

The following identities hold for exponents with all real $a > 0$, $b > 0$, $c > 0$ and $n \in \mathcal{N}$:

- (a) $a^0 = 1$
- (b) $a^1 = a$
- (c) $a^{-1} = 1/a$
- (d) $(b^a)^c = (b^c)^a = b^{ac}$
- (e) $b^a b^c = b^{a+c}$
- (f) $b^a/b^c = b^{a-c}$

3. Logarithms:

The logarithm function is defined as

$$\log_b a = c \quad \text{if} \quad a = b^c.$$

The following identities hold for logarithms with all real $a > 0$, $b > 0$, $c > 0$ and $n \in \mathcal{N}$:

- (a) $b^c = a \iff c = \log_b a$
- (b) $\log_b 1 = 0$
- (c) $\log_b (ac) = \log_b a + \log_b c$
- (d) $\log_b (a/c) = \log_b a - \log_b c$
- (e) $\log_b^c a = (\log_b a)^c$
- (f) $\log_b a^c = c \log_b a$
- (g) $\log_b a = \frac{\log_c a}{\log_c b}$
- (h) $\log_b (1/a) = -\log_b a$
- (i) $\log_b a = \frac{1}{\log_a b}$
- (j) $a^{\log_b c} = c^{\log_b a}$

4. Integer Functions and Relations

(a) Floor and Ceiling:

- i. $\lfloor x \rfloor$ = the largest integer $\leq x$
- ii. $\lceil x \rceil$ = the smallest integer $\geq x$

(b) Modulo function: The Remainder after Division

$$a \bmod b = a - \lfloor \frac{a}{b} \rfloor \cdot b.$$

(c) Factorial function:

$$n! = 1 \cdot 2 \cdot 3 \cdot \dots \cdot (n-1) \cdot n.$$

(d) Binomial Coefficient:

$$\binom{n}{k} = \frac{n!}{k!(n-k)!}$$

5. Derivatives:

$$(a) \frac{d}{dx} e^{f(x)} = \frac{df(x)}{dx} e^{f(x)} = f'(x) \cdot e^{f(x)}$$

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

$$(c) \frac{d}{dx} \ln f(x) = \frac{\frac{d}{dx} f(x)}{f(x)} = \frac{f'(x)}{f(x)}; \quad \text{so,} \quad \frac{d}{dx} \ln x = \frac{1}{x}$$

6. L'Hôpital's Rule:

Let f and g be differentiable functions. Suppose that

(a) as $x \rightarrow a$,

- either (i) $f(x) \rightarrow 0$ and $g(x) \rightarrow 0$
 - or (ii) $f(x) \rightarrow \pm\infty$ and $g(x) \rightarrow \pm\infty$;
- AND

(b) $\lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$ exists.

$$\text{Then, } \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)}$$

Example:

$$\lim_{x \rightarrow 1} \frac{x^3 + x^2 - 5x + 3}{x^3 - 7x^2 + 11x - 5} = \lim_{x \rightarrow 1} \frac{3x^2 + 2x^1 - 5}{3x^2 - 14x^1 + 11} = \lim_{x \rightarrow 1} \frac{6x^1 + 2}{6x^1 - 14} = \frac{8}{-8} = -1$$

7. The Principle of (Mathematical) Induction

In order to prove a property $P(n)$ for all $n \in \mathcal{N}$, it is sufficient to prove

- (a) *Base Case*: $P(0)$ (or $P(1)$) is true; and
- (b) *Induction Step*: If $P(k)$ holds for all $k \leq n$, then $P(n+1)$ is true.

Example:

Prove $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$ using Mathematical Induction.

Proof:

Let a property $P(n)$ be $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$.

Base Case:

For $n = 0$, $\sum_{i=0}^0 i^2 = 0^2 = 0$ – LHD.

$$\sum_{i=0}^0 i^2 = \frac{0(0+1)(2 \cdot 0 + 1)}{6} = \frac{0}{6} = 0 \quad \text{– RHD.} \quad \text{So, LHD} = \text{RHD}$$

For $n = 1$, $\sum_{i=0}^1 i^2 = 0^2 + 1^2 = 1$ – LHD.

$$\sum_{i=1}^1 i^2 = \frac{1(1+1)(2 \cdot 1 + 1)}{6} = \frac{6}{6} = 1 \quad \text{– RHD.} \quad \text{So, LHD} = \text{RHD}$$

Therefore, both $P(0)$ and $P(1)$ are true.

Inductive Step:

Show that if the above $P(k)$ holds for all $k \leq n$, then $P(n+1)$ is true.

Inductive Hypothesis:

Assume that $\sum_{i=1}^k i^2 = \frac{k(k+1)(2k+1)}{6}$ is true for $k \leq n$.

Then, $\sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$, for $k = n$.

Claim:

Show that $P(k)$ is true for $k = n+1$, i.e.

$$\begin{aligned} P(n+1) &= \sum_{i=1}^{n+1} i^2 = \frac{(n+1)((n+1)+1)(2(n+1)+1)}{6} \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \text{ is true,} \\ &\quad \text{using the above } \textit{Inductive Hypothesis} \text{ (and the } \textit{Base Case}). \end{aligned}$$

$$\begin{aligned} P(n+1) &= \sum_{i=1}^{n+1} i^2 = \sum_{i=1}^n i^2 + (n+1)^2 \\ &= \frac{n(n+1)(2n+1)}{6} + (n+1)^2 \quad \text{from the } \textit{Inductive Hypothesis} \\ &= \frac{n(n+1)(2n+1) + 6(n+1)^2}{6} \\ &= \frac{(n+1)((2n^2+n) + (6n+6))}{6} \\ &= \frac{(n+1)(n+2)(2n+3)}{6} \\ &= \frac{(n+1)((n+1)+1)(2(n+1)+1)}{6} \end{aligned}$$

Therefore, $P(n) = \sum_{i=1}^n i^2 = \frac{n(n+1)(2n+1)}{6}$ holds for all $n \in \mathcal{N}$. Q.E.D.