Calculus Formulae

December 30, 2021

1 Some Integrals

Integrating Hyperbolic Functions

$$\int \sinh(ax)dx = \frac{1}{a}\cosh ax + C$$

$$\int \sinh^2(ax)dx = \frac{1}{4a}\sinh 2ax - \frac{x}{2} + C$$

$$\int \sinh^n(ax)dx = \frac{1}{na}(\sinh^{n-1} 2ax)(\cosh ax) - \frac{n-1}{n} \int \sinh^{n-2}(ax)dx$$

$$\int x \sinh(ax)dx = \frac{1}{a}x \cosh ax - \frac{1}{a^2}\sinh ax + C$$

$$\int \cosh(ax)dx = \frac{1}{a}\sinh ax + C$$

$$\int \cosh^2(ax)dx = \frac{1}{4a}\sinh 2ax - \frac{x}{2} + C$$

$$\int \cosh^n(ax)dx = \frac{1}{na}(\cosh^{n-1} 2ax)(\sinh ax) + \frac{n-1}{n} \int \cosh^{n-2}(ax)dx$$

$$\int x \cosh(ax)dx = \frac{1}{a}x \sinh ax - \frac{1}{a^2}\cosh ax + C$$

$$\int \tanh(ax)dx = \frac{1}{a}\ln(\cosh ax) + C$$

$$\int \coth(ax)dx = \frac{1}{a}\ln(\sinh ax) + C$$

Integrating to Hyperbolic Functions

$$\int \frac{1}{\sqrt{a^2 + x^2}} dx = \operatorname{arcsinh}(\frac{x}{a}) + C$$

$$\int \frac{1}{\sqrt{x^2 - a^2}} dx = \operatorname{arccosh}(\frac{x}{a}) + C$$

$$\int \frac{1}{a^2 - x^2} dx = \frac{1}{a} \operatorname{arctanh}(\frac{x}{a}) + C \qquad (x^2 < a^2)$$

$$\int \frac{1}{a^2 - x^2} dx = \frac{1}{a} \operatorname{arccoth}(\frac{x}{a}) + C \qquad (x^2 > a^2)$$

$$\int \frac{1}{x\sqrt{a^2 - x^2}} dx = -\frac{1}{a} \operatorname{arcsech}(\frac{x}{a}) + C$$

$$\int \frac{1}{x\sqrt{a^2 + x^2}} dx = -\frac{1}{a} \operatorname{arcsech}(\frac{x}{a}) + C$$

Integrating Trigs

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

$$\int x \sin(ax)dx = \frac{\sin ax}{a^2} - \frac{x \cos ax}{a} + C$$

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

$$\int x \cos(ax)dx = \frac{\cos ax}{a^2} - \frac{x \sin ax}{a} + C$$

2 Some Vector Calculus

Tensors

$$\varepsilon_{ijk}\varepsilon_{klm} = \delta_{il}\delta_{jm} - \delta_{im}\delta_{jl}$$

$$\varepsilon_{ijk}\varepsilon_{ilm} = \delta_{jl}\delta_{km} - \delta_{jm}\delta_{kl}$$

Grad, Div, Curl

Directional Derivative

$$\frac{\partial \phi}{\partial s} = \frac{\partial \phi}{\partial n} (\hat{n} \cdot \hat{s})$$
$$= \hat{\mathbf{s}} \cdot \nabla \phi$$

Laplacian

$$\nabla^2 \phi = div(\nabla \phi)$$
$$= \frac{\partial^2 \phi}{\partial x_i^2}$$

Green's Theorem

Closed curve C, L and M are continuously differentiable over R.

$$\oint_C (L \ dx + M \ dy) = \int_R (\frac{\partial M}{\partial x} - \frac{\partial L}{\partial y}) \ dxdy$$

$$\oint_C \mathbf{F} \cdot \hat{\mathbf{n}} \ ds = \int_R div \mathbf{F} \ dxdy$$

Divergence Theorem

Volume τ , closed surface S, outward normal $\hat{\mathbf{n}}$ continuous derivatives.

$$\int_{S} \mathbf{A} \cdot \hat{\mathbf{n}} \ dS = \int_{\tau} \operatorname{div} \mathbf{A}$$

Gauss' Flux Theorem

S closed surface with outward unit normal $\hat{\mathbf{n}}$, O is the origin of the coordinate system.

$$\int_{S} \frac{\mathbf{r} \cdot \hat{\mathbf{n}}}{r^{3}} dS = \begin{cases} 0, & \text{if } O \text{ is outside} \\ 4\pi, & \text{otherwise} \end{cases}$$
(1)

Stokes Theorem

S an open surface, simple closed curve γ , \mathbf{A} with continuous partial derivatives, outward normal $\hat{\mathbf{n}}$ determined by right-hand rule

$$\oint_{\gamma} \mathbf{A} \cdot \mathbf{dr} = \int_{S} curl \mathbf{A} \cdot \hat{\mathbf{n}} \ dS$$

3 Curvilinear coordinates

4 Differential Equations

Euler-Cauchy

$$\mathcal{L}[y] = \beta_k x^k \frac{d^k y}{dx^k} + \dots + \beta_1 x \frac{dy}{dx} = f(x)$$

Try substitution $x = e^z$:

$$\begin{split} \frac{dy}{dx} &= \frac{1}{x} \frac{dy}{dz} \\ \frac{d^2y}{dx^2} &= \frac{1}{x^2} \left[\frac{d^2y}{dz^2} - \frac{dy}{dz} \right] \\ \frac{d^3y}{dx^3} &= \frac{1}{x^3} \left[\frac{d^3y}{dz^3} - 3 \frac{d^2y}{dz^2} + 2 \frac{dy}{dz} \right] \end{split}$$

Note the a(a-1)(a-2) factorial like pattern here.