Undergraduate Mathematics Formulae and Identities

Rutuj Gavankar

rsgavank.edu

August 6, 2018

Contents

1 Preliminary Algebra

1.1 Coordinate Geometry

Equation of a line
$$y = mx + c$$

Equation of a circle
$$(x - h)^2 + (y - k)^2 = r^2$$

Equation of a parabola
$$y - k = a(x - h)^2 \qquad\qquad x - h = a(y - k)^2$$

Equation of an ellipse
$$\frac{(x - h)^2}{a^2} + \frac{(y - k)^2}{b^2} = 1$$

Equation of a hyperbola
$$\frac{(x - h)^2}{a^2} - \frac{(y - k)^2}{b^2} = 1$$

1.2 Logarithms and Exponentials

Properties of Exponentials

$$a^n a^m = a^{n+m} \qquad\qquad \frac{a^n}{a^m} = a^{n-m}$$

$$(ab)^n = a^n b^n \qquad\qquad \left(\frac{a}{b}\right)^n = \frac{a^n}{b^n}$$

$$(a^n)^m = a^{nm} \qquad\qquad \left(\frac{a}{b}\right)^{-n} = \frac{b^n}{a}$$

Properties of Logarithms

$$\log_a a = 1 \qquad\qquad \log_a 1 = 0$$

$$(\log_a b)(\log_b c) = \log_a c \qquad\qquad \log_a b = \frac{1}{\log_b a}$$

$$\log_a(xy) = \log_a x + \log_a y \qquad\qquad \log_a\left(\frac{x}{y}\right) = \log_a x - \log_a y$$

1.3 Binomial Expansion

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

Also,

$$^{n}C_0 = {}^{n}C_n = 1$$
$$^{n}C_1 = {}^{n}C_{n-1} = n$$
$$^{n}C_k = {}^{n}C_{n-k}$$

For a binomial expression raised to the power n:

$$(x+y)^n = \sum_{k=0}^{k=n} {}^{n}C_k x^{n-k} y^k$$

Pascal's Triangle

```
                    1
                 1     1
              1     2     1
           1     3     3     1
        1     4     6     4     1
     1     5    10    10     5     1
   1     6    15    20    15     6     1
  1    7    21    35    35    21    7    1
 1    8    28    56    70    56    28    8    1
1   9   36   84   126   126   84   36   9   1
1  10  45  120  210  252  210  120  45  10  1
```

Commonly Factored Polynomials

$$
\begin{aligned}
x^2 - y^2 &= (x-y)(x+y) \\
(x+y)^2 &= x^2 + 2xy + y^2 \\
(x-y)^2 &= x^2 - 2xy + y^2 \\
x^3 - y^3 &= (x-y)(x^2 + xy + y^2) \\
x^3 + y^3 &= (x+y)(x^2 - xy + y^2) \\
(x+y)^3 &= x^3 + 3x^2y + 3xy^2 + y^3 \\
(x-y)^3 &= x^3 - 3x^2y + 3xy^2 - y^3
\end{aligned}
$$

2 Trigonometry

2.1 Common Values and the Unit Circle

$\theta°$	0°	30°	45°	60°	90°
θ^c	0	$\frac{\pi}{6}$	$\frac{\pi}{4}$	$\frac{\pi}{3}$	$\frac{\pi}{2}$
$\sin\theta$	0	$\frac{1}{2}$	$\frac{1}{\sqrt{2}}$	$\frac{\sqrt{3}}{2}$	1
$\cos\theta$	1	$\frac{\sqrt{3}}{2}$	$\frac{1}{\sqrt{2}}$	$\frac{1}{2}$	0
$\tan\theta$	0	$\frac{1}{\sqrt{3}}$	1	$\sqrt{3}$	N/D

Table 1: Commonly used trigonometric values. Refer the Unit Circle

2.2 Pythagorean Identities

$$\sin^2 x + \cos^2 x = 1 \qquad\qquad \sec^2 x - \tan^2 x = 1$$
$$\csc^2 x - \cot^2 x = 1$$

2.3 Double Angle Formulae

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

2.4 Sum and Difference Formulae

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y \qquad \cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$$
$$\tan(x \pm y) = \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y}$$

$$\arcsin x \pm \arcsin y = \arcsin\left(x\sqrt{1 - y^2} \pm y\sqrt{1 - x^2}\right)$$
$$\arccos x \pm \arccos y = \arccos\left(xy \mp \sqrt{(1 - x^2)(1 - y^2)}\right)$$
$$\arctan x \pm \arctan y = \arctan\left(\frac{x \pm y}{1 \mp xy}\right)$$

2.5 Sum to Product Formulae

$$\sin x + \sin y = 2\sin\left(\frac{x+y}{2}\right)\cos\left(\frac{x-y}{2}\right) \qquad \sin x - \sin y = 2\cos\left(\frac{x+y}{2}\right)\sin\left(\frac{x-y}{2}\right)$$

$$\cos x + \cos y = 2\cos\left(\frac{x+y}{2}\right)\cos\left(\frac{x-y}{2}\right) \qquad \cos x - \cos y = -2\sin\left(\frac{x+y}{2}\right)\sin\left(\frac{x-y}{2}\right)$$

2.6 Product to Sum Formulae

$$\sin(x+y)\sin(x-y) = \sin^2 x - \sin^2 y \qquad \cos(x+y)\cos(x-y) = \cos^2 x - \sin^2 y$$
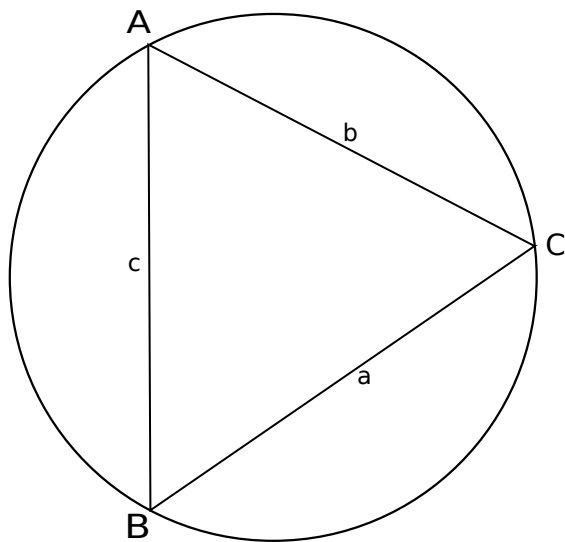
2.7 Laws of Sines and Cosines

Figure 2: ΔABC in a circumscribed circle of circumradius r

Law of Sines

$$\frac{\sin A}{a} = \frac{\sin B}{b} = \frac{\sin C}{c} = \frac{1}{2r}$$

Law of Cosines

$$a^2 = b^2 + c^2 - 2bc\cos A \qquad\qquad A = \cos^{-1}\left(\frac{b^2 + c^2 - a^2}{2bc}\right)$$

$$b^2 = a^2 + c^2 - 2ac\cos B \qquad\qquad A = \cos^{-1}\left(\frac{a^2 + c^2 - b^2}{2ac}\right)$$

$$c^2 = a^2 + b^2 - 2ab\cos C \qquad\qquad C = \cos^{-1}\left(\frac{a^2 + b^2 - c^2}{2ab}\right)$$

2.8 Inverse Trigonometric Functions

$$\sin^{-1}(-x) = -\sin^{-1}x \qquad\qquad \cos^{-1}(-x) = \pi - \cos^{-1}x, \qquad |x| \leq 1$$
$$\tan^{-1}(-x) = -\tan^{-1}x \qquad\qquad \cot^{-1}(-x) = \pi - \cot^{-1}x, \qquad x \in \mathbf{R}$$
$$\csc^{-1}x = \sin^{-1}\left(\frac{1}{x}\right) \qquad\qquad \sec^{-1}x = \cos^{-1}\left(\frac{1}{x}\right), \qquad |x| \geq 1$$

$$\cot^{-1}x = \tan^{-1}\left(\frac{1}{x}\right), \qquad\qquad\qquad\qquad\qquad\qquad x > 0$$

$$\cot^{-1}x = \pi + \tan^{-1}\left(\frac{1}{x}\right), \qquad\qquad\qquad\qquad\qquad\qquad x < 0$$

$$\sin^{-1}x + \cos^{-1}x = \frac{\pi}{2}, \qquad\qquad\qquad\qquad\qquad\qquad\qquad |x| \leq 1$$

$$\csc^{-1}x + \sec^{-1}x = \frac{\pi}{2}, \qquad\qquad\qquad\qquad\qquad\qquad\qquad |x| \geq 1$$

2.9 Trigonometry in the Complex Plane

Euler's Formula

$$re^{i\theta} = r(\cos\theta + i\sin\theta)$$

De Moivre's Formula

$$(\cos\theta + i\sin\theta)^n = \cos(n\theta) + i\sin(n\theta)$$

Exponential Definition of Trigonometric Functions

$$\cos(ix) = \frac{(e^x + e^{-x})}{2} \qquad \sin(ix) = i\frac{(e^x - e^{-x})}{2} \qquad \tan(ix) = i\frac{(e^x - e^{-x})}{(e^x + e^{-x})}$$

Exponential Definition of Hyperbolic Functions

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

Relationship between hyperbolic and trigonometric functions

$$\cosh x = \cos ix \qquad\qquad \cos x = \cosh ix$$
$$i \sinh x = \sin ix \qquad\qquad i \sin x = \sinh ix$$

2.10 Hyperbolic Identities

$$\cosh^2 x - \sinh^2 x = 1 \qquad \operatorname{sech}^2 x + \tanh^2 x = 1 \qquad \operatorname{csch}^2 x + \coth = 1$$
$$\sinh(2x) = 2 \sinh x \cosh x \qquad \cosh(2x) = \cosh^2 x + \sinh^2 x \qquad \sinh x + \cosh x = e^x$$

2.11 Inverse Hyperbolic Functions

$$\cosh^{-1} x = \ln\left(\sqrt{1 + x^2} + x\right) \qquad\qquad \sinh^{-1} x = \ln\left(\sqrt{1 + x^2} + x\right)$$
$$\tanh^{-1} x = \ln\sqrt{\frac{1 + x}{1 - x}}$$
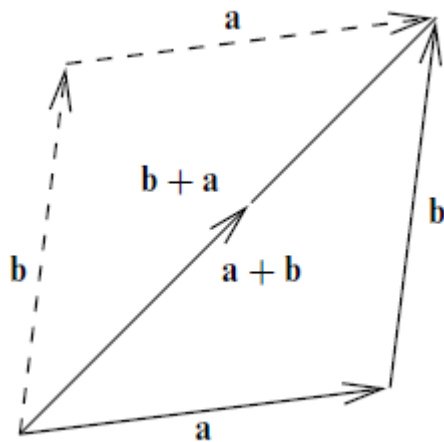$$= \frac{1}{2}\ln\frac{1 + x}{1 - x}$$

3 Vector Algebra

Figure 3: Addition of two vectors using Parallelogram Law

3.1 Scalar Product

Definition 1 (Dot Product) *For two vectors a and b, the scalar product, or the dot product, is defined as:*

$$a \cdot b = |a||b| \cos\theta$$
$$= \langle a|b \rangle$$

Where θ is the angle between the two vectors.

If $a = x_1\hat{\imath} + y_1\hat{\jmath} + z_1\hat{k}$ and $b = x_2\hat{\imath} + y_2\hat{\jmath} + z_2\hat{k}$ then,

$$a \cdot b = (x_1 x_2)\hat{\imath} + (y_1 y_2)\hat{\jmath} + (z_1 z_2)\hat{k}$$

If $a \perp b$, then $a \cdot b = 0$ and, if $a \parallel b$, then $a \cdot b = |a||b|$

3.2   Vector Product

Definition 2 (Cross Product) *For two vectors a and b, the vector product, or the cross product, is defined as:*

$$a \times b = |a||b|\sin\theta$$
$$= |b\rangle\langle a|$$

Where θ is the angle between the two vectors.

If $a = x_1\hat{\imath} + y_1\hat{\jmath} + z_1\hat{k}$ and $b = x_2\hat{\imath} + y_2\hat{\jmath} + z_2\hat{k}$ then,

$$a \times b = \begin{vmatrix} \hat{\imath} & \hat{\jmath} & \hat{k} \\ x_1 & y_1 & z_1 \\ x_2 & y_2 & z_2 \end{vmatrix}$$

The resultant is a vector $a \times b$ that is mutually perpendicular to both, a and b.

3.3   Triple Products

Scalar Triple Product

$$[a\ b\ c] = (a \times b) \cdot c = a \cdot (b \times c) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

3.4   Equations of lines, planes and spheres

Equation of a line   In Fig.4, the vector $\mathbf{r}$ can be written as $\mathbf{r} = \mathbf{a} + \lambda\mathbf{b}$
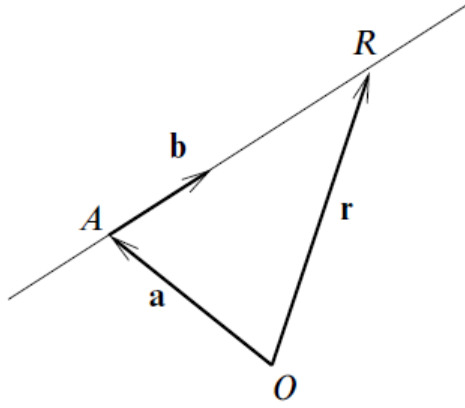
Figure 4: The equation of a line. The vector b is in the direction AR and λb is the vector from A to R.

General Equation of a line:

$$\frac{x - x_1}{a} = \frac{y - y_1}{b} = \frac{z - z_1}{c}$$

Parametric Equation of a line:

$$x = x_1 + at \qquad\qquad y = y_1 + bt \qquad\qquad z = z_1 + ct$$

Where t is a parameter

Equation of a Plane

4 Limits

4.1 Precise Definition of a Limit

Definition 3 (Limit of a function) *Let $f(x)$ be a function defined on an open interval around x_0. We say that the limit of $f(x)$ as x approaches x_0 is L, i.e. $\lim_{x \to x_0} f(x) = L$, if for every $\varepsilon > 0$ there exists $\delta > 0$ such that for all x*

$$0 < |x - x_0| < \delta \quad \Rightarrow \quad |f(x) - L| < \varepsilon.$$

4.2 Common Limits

$$\lim_{x \to \infty} \left(1 + \frac{k}{x}\right)^{mx} = e^{mk} \qquad \lim_{x \to \infty} \left(1 + \frac{1}{x}\right)^{x} = e \qquad \lim_{x \to \infty} \left(1 - \frac{1}{x}\right)^{x} = \frac{1}{e}$$

$$\lim_{x \to \infty} \left(\frac{x}{x + k}\right)^{x} = \frac{1}{e^{k}} \qquad \lim_{x \to 0} (1 + x)^{\frac{1}{x}} = e \qquad \lim_{x \to 0} \left(\frac{a^{x} - 1}{x}\right) = \ln a$$

$$\lim_{x \to 0} \frac{\sin x}{x} = 1 \qquad \lim_{x \to 0} \frac{\sin ax}{bx} = \frac{a}{b} \qquad \lim_{x \to 0} \frac{1 - \cos x}{x} = 0$$

4.3   L'Hôpital's Rule

Theorem 1 (L'Hôpital's Rule) *Suppose f and g are differentiable functions such that*

1. $g'(x) \neq 0$ *on an open interval I containing a;*

2. $\lim_{x \to a} f(x) = 0$ *and* $\lim_{x \to a} g(x) = 0$, *or* $\lim_{x \to a} f(x) = \pm\infty$ *and* $\lim_{x \to a} g(x) = \pm\infty$;

3. $\lim_{x \to a} \frac{f'(x)}{g'(x)}$ *exists.*

Then

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

5   Sequences and Series

5.1   Common Summation Formulae

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

$$\sum_{i=1}^{n} i^3 = \frac{n^2(n+1)^2}{4} \qquad\qquad \sum_{i=1}^{n} r^i = \frac{1 - r^{n+1}}{1 - r}$$

5.2   Geometric Series

The Geometric Series

$$S = \sum_{n=0}^{\infty} ar^n = a + ar + ar^2 + ar^3 \ldots$$

Is convergent if $|r| < 1$ and,

$$S = \frac{a}{1 - r}$$

5.3   Power-Series

The power series

$$\zeta(p) = \sum_{n=1}^{\infty} \frac{1}{n^p}$$

converges for $p > 1$

5.4 Series Convergence Tests

5.5 Common Power Series

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots$$

6 Differential Calculus

6.1 Formal Definition of a derivative

Definition 4 (Limit Definition of a derivative) *The derivative of a continuous function $f(x)$ on an interval I is defined as the limit of the difference quotient*

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

Where Δx is a small change in x

6.2 Derivative Rules and Properties

The differntial operator is a linear operator, i.e.

$$(f(x) \pm g(x))' = f'(x) \pm g'(x)$$
$$(c \cdot f(x)' = c \cdot f'(x)$$

Product Rule

$$(f(x) \cdot g(x))' = f'(x) \cdot g(x) + f(x) \cdot g'(x)$$

Quotient Rule:

$$\left(\frac{f(x)}{g(x)} \right)' = \frac{f'(x) \cdot g(x) - g'(x) \cdot f(x)}{(g(x))^2}$$

Chain Rule

$$(f(g(x)))' = f'(g(x)) \cdot g'(x)$$

Theorem 2 (Leibnitz' Theorem) *For a function $f(x) = u(x)v(x)$, the nth derivative, $f^{(n)}(x)$ is given by*

$$f^{(n)} = \sum_{r=0}^{n} {}^nC_r u^{(r)} v^{(n-r)}$$

6.3 Common Derivatives

$$\frac{\mathrm{d}}{\mathrm{d}x} a^x = (\ln a)a^x \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \log_a x = \frac{1}{x \ln a}$$

$$\frac{\mathrm{d}}{\mathrm{d}x} \sin x = \cos x \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \cos x = -\sin x \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \tan x = \sec^2 x$$

$$\frac{\mathrm{d}}{\mathrm{d}x} \csc x = -\csc x \cot x \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \sec x = \sec x \tan x \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \cot x = -\csc^2 x$$

$$\frac{\mathrm{d}}{\mathrm{d}x} \sin^{-1} x = \frac{1}{\sqrt{1-x^2}} \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \cos^{-1} x = -\frac{1}{\sqrt{1-x^2}} \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \tan^{-1} x = \frac{1}{1+x^2}$$

$$\frac{\mathrm{d}}{\mathrm{d}x} \sec^{-1} x = \frac{1}{x\sqrt{x^2-1}} \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \csc^{-1} x = -\frac{1}{x\sqrt{x^2-1}} \qquad\qquad \frac{\mathrm{d}}{\mathrm{d}x} \cot^{-1} x = -\frac{1}{1+x^2}$$

6.4 Mean Value Theorem

Theorem 3 (Mean Value Theorem) *If a function $f(x)$ is continuous and differentiable in the range (a, c), then there exists atleast one value b, $a < b < c$, such that*

$$f'(b) = \frac{f(c) - f(a)}{c - a}$$

6.5 Applications of Derivatives

6.5.1 Tangent to a Curve

Tangent to a curve $f(x)$ at a point a:

$$\frac{\mathrm{d}}{\mathrm{d}x} f(x) \Big|_{x=a}$$

For a straight line passing through points (x_1, y_1) and (x_2, y_2), the slope, m, is constant and is calculated by:

$$m = \tan\theta = \frac{y_2 - y_1}{x_2 - x_1}$$

Where θ is the angle of the line with the x-axis

6.5.2 Analysis of a Curve

Critical Points $x = a$ is a critical point of $f(x)$ if $f'(a) = 0$ or $f'(a)$ doesn't exist.

Slope

1. $f(x)$ is increasing on an interval I if $f'(x) > 0$, i.e. it has a positive slope on that interval.

2. $f(x)$ is decreasing on an interval I if $f'(x) < 0$, i.e. it has a negative slope on that interval.

3. $f(x)$ is constant on an interval I if $f'(x) = 0$.

Concavity

1. $f(x)$ is concave up on an interval I if $f''(x) > 0$.

2. $f(x)$ is concave down on an interval I if $f''(x) < 0$.

Inflection Points $x = a$ is an inflection point of $f(x)$ if the concavity changes at $f(a)$.

Extrema $f(a)$ is a stationary point on an interval I if $f'(a) = 0$.

1. If $f''(a) > 0$, then $f(a)$ is a local minimum.

2. If $f''(a) < 0$, then $f(a)$ is a local maximum.

3. If $f''(a) = 0$, then the second derivative test fails.

6.5.3   Taylor Polynomials

Definition 5 (Taylor Polynomial) *Let $f(x)$ be a real-valued function that is infinitely differentiable at $x = x_0$. The Taylor series expansion for the function $f(x)$ centered around the point $x = x_0$ is given by*

$$\sum_{n=0}^{\infty} f^{(n)}(x_0) \frac{(x - x_0)^n}{n!}$$

Where $f^{(n)}(x_0)$ is the nth derivative of $f(x)$ at $x = x_0$.

6.6   Partial Derivatives

7   Integral Calculus

7.1   Fundamental Theorem of Calculus

Theorem 4 (First Fundamental Theorem of Calculus) *If f is continuous on $[a, b]$, then the function defined by*

$$S(x) = \int_a^x f(t)\, dt$$

is continuous on $[a, b]$ and differentiable on (a, b), and $S'(x) = f(x)$.

Written in Leibniz notation,

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

Theorem 5 (Second Fundamental Theorem of Calculus) *If f is a continuous function on $[a, b]$, then*

$$\int_a^b f(x)\, dx = F(b) - F(a)$$

where F is the anti-derivative of f, i.e. $F' = f$.

7.2 Common Antiderivatives and Integrals

Antiderivatives

$$\int \frac{1}{x}\,dx = \ln|x| + c \qquad\qquad \int \frac{1}{ax+b}\,dx = \frac{1}{a}\ln|ax+b| + c$$

$$\int \cos a\,dx = \frac{1}{a}\sin ax + c \qquad \int \sin ax\,dx = -\frac{1}{a}\cos ax + c \qquad \int \sec^2 x\,dx =$$

8 Laplace and Fourier Transforms

8.1 Definition

Definition 6 (Laplace Transform) *The Laplace transform of a function $f(t)$, defined for all real numbers $t \geq 0$, is the function $F(s)$, which is a unilateral transform defined by*

$$F(s) = \int_0^\infty f(t)e^{-st}\,dt$$

where s is a complex number frequency parameter
$s = \sigma + i\omega$, with real numbers σ and ω.

9 Vector Calculus

9.1 Gradient

9.2 Curl

9.3 Divergence

10 Calculus of Variations

10.1 Euler - Lagrange Equation

11 Ordinary Differential Equations
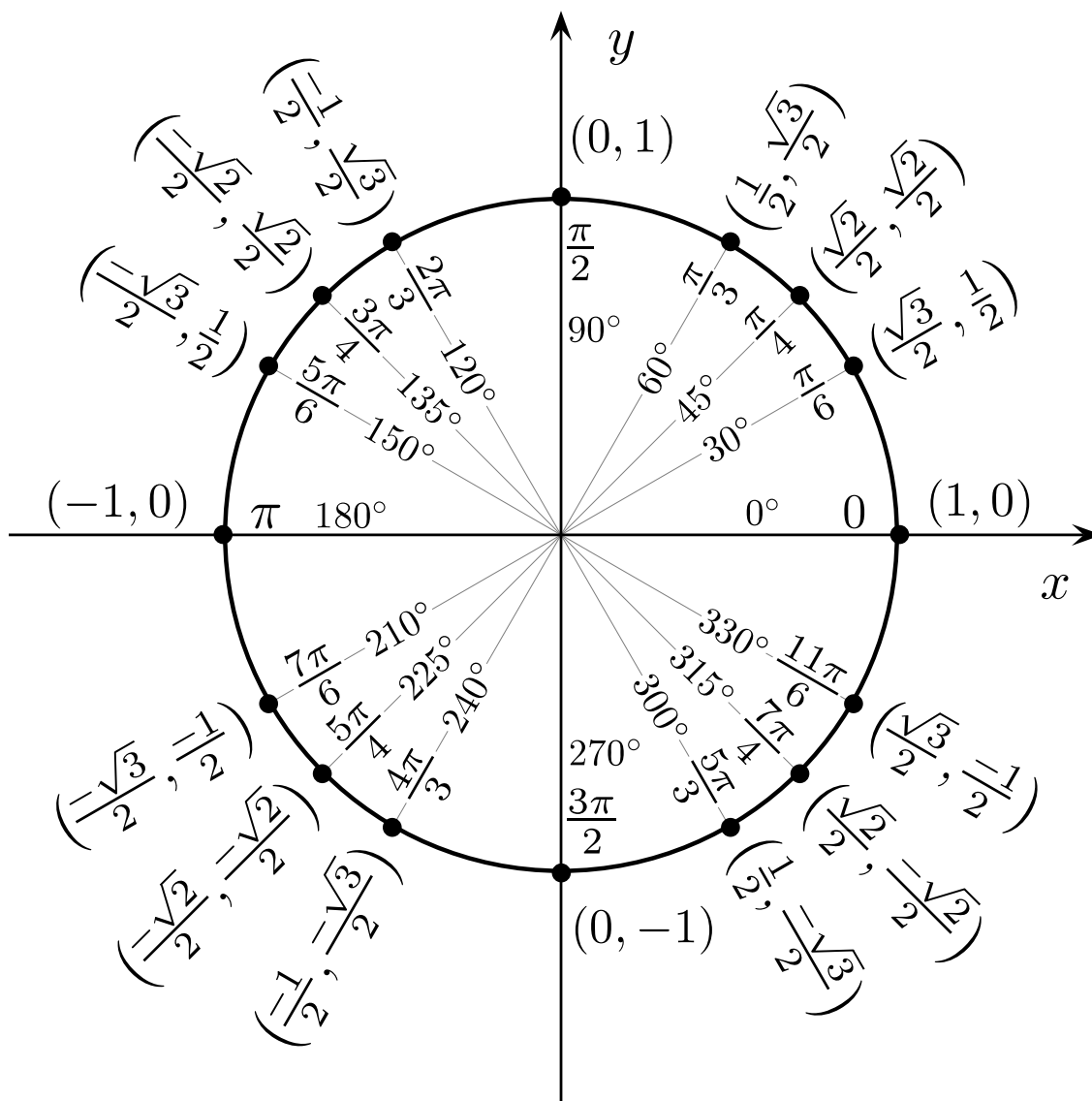
12 Linear Algebra

13 Statistics

Figure 1: Unit Circle