# Undergraduate Mathematics Formulae and Identities

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## 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

$$y - k = a(x - h)^{2}$$
  $x - h = a(y - k)^{2}$ 

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** 

$$a^{n}a^{m} = a^{n+m}$$

$$(ab)^{n} = a^{n}b^{n}$$

$$(a^{n})^{m} = a^{nm}$$

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

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

Properties of Logarithms

$$\log_a a = 1$$

$$(\log_a b)(\log_b c) = \log_a c$$

$$\log_a b = \frac{1}{\log_b a}$$

$$\log_a (xy) = \log_a x + \log_a y$$

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

### 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

#### Commonly Factored Polynomials

$$x^{2} - y^{2} = (x - y)(x + y)$$

$$(x + y)^{2} = x^{2} + 2xy + y^{2}$$

$$(x - y)^{2} = x^{2} - 2xy + y^{2}$$

$$x^{3} - y^{3} = (x - y)(x^{2} + xy + y^{2})$$

$$x^{3} + y^{3} = (x + y)(x^{2} - xy + y^{2})$$

$$(x + y)^{3} = x^{3} + 3x^{2}y + 3xy^{2} + y^{3}$$

$$(x - y)^{3} = x^{3} - 3x^{2}y + 3xy^{2} - y^{3}$$

## 2 Trigonometry

### 2.1 Common Values and the Unit Circle

$ heta^\circ$	0°	30°	$45^{\circ}$	60°	90°
$\theta^c$	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

$$\sin^2 x + \cos^2 x = 1$$

$$\csc^2 x - \cot^2 x = 1$$

$$\sec^2 x - \tan^2 x = 1$$

### 2.3 Double Angle Formulae

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

$$\cos(2x) = 2\cos^2 x - 1$$

$$= \cos^2 x - \sin^2 x$$

$$= 1 - 2\sin^2 x$$

### 2.4 Sum and Difference Formulae

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y \qquad \cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$$

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

$$\arcsin x \pm \arcsin y = \arcsin(x\sqrt{1 - y^2} \pm y\sqrt{1 - x^2})$$

$$\arccos x \pm \arccos y = \arccos(xy \mp \sqrt{(1 - x^2)(1 - y^2)})$$

$$\arctan x \pm \arctan y = \arctan(\frac{x \pm y}{1 \mp xy})$$

### 2.5 Sum to Product Formulae

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

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

### 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

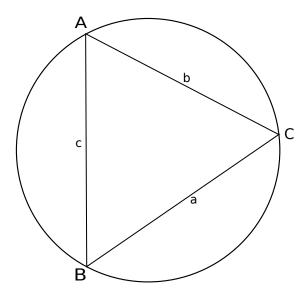


Figure 2:  $\triangle ABC$  in a circumscribed circle of circumradius r

Law of Sines

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

#### Law of Cosines

$$a^{2} = b^{2} + c^{2} - 2bc \cos A$$

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

$$b^{2} = a^{2} + c^{2} - 2ac \cos B$$

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

$$c^{2} = a^{2} + b^{2} - 2ab \cos C$$

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

### 2.8 Inverse Trigonometric Functions

$$\sin^{-1}(-x) = -\sin^{-1}x & \cos^{-1}(-x) = \pi - \cos^{-1}x, & |x| \le 1 
\tan^{-1}(-x) = -\tan^{-1}x & \cot^{-1}(-x) = \pi - \cot^{-1}x, & x \in \mathbf{R} 
\csc^{-1}x = \sin^{-1}\left(\frac{1}{x}\right) & \sec^{-1}x = \cos^{-1}\left(\frac{1}{x}\right), & |x| \ge 1 
\cot^{-1}x = \tan^{-1}\left(\frac{1}{x}\right), & x > 0 
\cot^{-1}x = \pi + \tan^{-1}\left(\frac{1}{x}\right), & x < 0 
\sin^{-1}x + \cos^{-1}x = \frac{\pi}{2}, & |x| \le 1 
\csc^{-1}x + \sec^{-1}x = \frac{\pi}{2}, & |x| \ge 1$$

### 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

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

### 2.10 Hyperbolic Identities

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

### 2.11 Inverse Hyperbolic Functions

$$\cosh^{-1} x = \ln (\sqrt{1+x^2} + x)$$

$$\tanh^{-1} x = \ln \sqrt{\frac{1+x}{1-x}}$$

$$= \frac{1}{2} \ln \frac{1+x}{1-x}$$

## 3 Vector Algebra

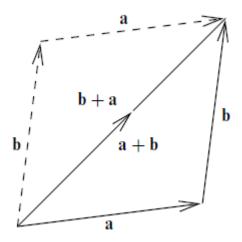


Figure 3: Addition of two vectors using Parallelogram Law

### 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  $\theta$  is the angle between the two vectors.

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

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

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  $\theta$  is the angle between the two vectors.

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

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

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  $\mathbf{r} = \mathbf{a} + \lambda \mathbf{b}$ 

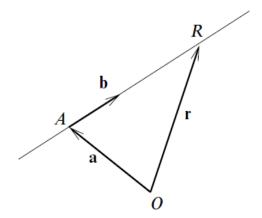


Figure 4: The equation of a line. The vector b is in the direction AR and  $\lambda$ b is the vector from A to R.

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:

$$x = x_1 + at$$

$$y = y_1 + bt$$

$$z = z_1 + ct$$

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

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

### 4.2 Common Limits

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

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

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

### 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

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

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

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

$$\sum_{i=1}^{n} r^{i} = \frac{1-r^{n+1}}{1-r}$$

#### 5.2 Geometric Series

The Geometric Series

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

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  $\Delta x$  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  $n^{th}$  derivative,  $f^{(n)}(x)$  is given by

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

#### 6.3 Common Derivatives

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

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

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

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

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

#### 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 at least 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  $\theta$  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  $n^{th}$  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,

$$\frac{\mathrm{d}}{\mathrm{d}x} \int_{a}^{x} f(t) \, dt = f(x)$$

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

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

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

## 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  $\sigma$  and  $\omega$ .

### 8.2 Common Laplace Transforms

$$\mathcal{L}(1) = \frac{1}{s} \qquad \qquad \mathcal{L}(e^{at}) = \frac{1}{s-a} \qquad \qquad \mathcal{L}(t^n) = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}(\sin{(at)}) = \frac{a}{s^2 + a^2} \qquad \qquad \mathcal{L}(\cos{(at)}) = \frac{s}{s^2 + a^2} \qquad \qquad \mathcal{L}(t\sin{(at)}) = \frac{2as}{(s^2 + a^2)^2}$$

$$\mathcal{L}(t\cos{(at)}) = \frac{s^2 - a^2}{(s^2 + a^2)^2} \qquad \qquad \mathcal{L}(\sinh{(at)}) = \frac{a}{s^2 - a^2} \qquad \qquad \mathcal{L}(\cosh{(at)}) = \frac{s}{s^2 - a^2}$$

$$\mathcal{L}(\delta(t-c)) = e^{-cs} \qquad \qquad \mathcal{L}(\sqrt{t}) = \frac{\sqrt{\pi}}{2s^{3/2}} \qquad \qquad \mathcal{L}(f'(t)) = sF(s) - f(0)$$

$$\mathcal{L}(f^{(n)}(t)) = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) \cdots - s f^{n-2}(0) - f^{n-1}(0)$$

- 9 Vector Calculus
- 9.1 Gradient
- 9.2 Curl
- 9.3 Divergence
- 10 Ordinary Differential Equations
- 11 Linear Algebra
- 12 Statistics

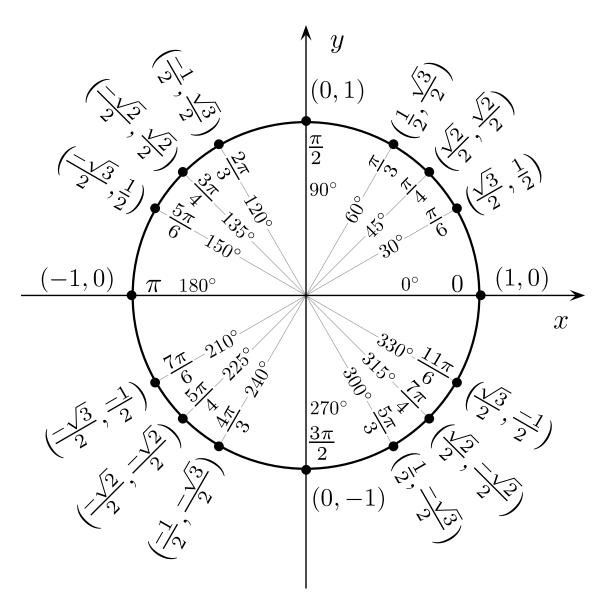


Figure 1: Unit Circle