### **Algebra**

#### **Factoring Formulae**

$$a^{2}-b^{2} = (a+b)(a-b)$$

$$a^{3}+b^{3} = (a+b)(a^{2}-ab+b^{2})$$

$$a^{3}-b^{3} = (a-b)(a^{2}+ab+b^{2})$$

#### **Quadratic Formulae**

If 
$$ax^2 + bx + c = 0$$
, where  $a$ ,  $b$  and  $c$  are real and  $a \ne 0$ ,  
then  $x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$ 

#### **Binomial Theorem**

If *n* is a positive integer, then  $(a+x)^n = a^n + {}_{n}C_1a^{n-1}x + {}_{n}C_2a^{n-2}x^2 + {}_{n}C_3a^{n-3}x^3 + \dots + x^n$ where  $_{n}C_{r} = \frac{n!}{r!(n-r)!}$ 

### **Analytic Geometry & Vectors**

#### **Analytic Geometry**

Straight line passing through two points  $P(x_1, y_1)$  and  $Q(x_2, y_2)$ :

- Equation is y = mx + c, where gradient  $m = \frac{y_2 y_1}{2}$ .
- Distance from *P* to *Q* is:  $d = \sqrt{(x_2 x_1)^2 + (y_2 y_1)^2}$
- Midpoint of PQ is:  $\left(\frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2}\right)$

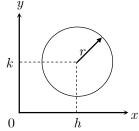
#### **Vectors**

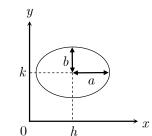
If the following vectors are defined:  $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$ ,  $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$ 

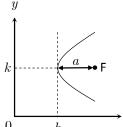
- Magnitude of **a** is:  $|\mathbf{a}| = \sqrt{a_1^2 + a_2^2 + a_3^2}$
- Scalar Product:  $\boldsymbol{a} \cdot \boldsymbol{b} = |\boldsymbol{a}||\boldsymbol{b}|\cos\theta = a_1b_1 + a_2b_2 + a_3b_3$
- Vector Product:  $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}||\mathbf{b}|\sin\theta$ ,  $\mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \end{vmatrix}$

#### **Conic Sections**

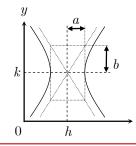
Circle:  $(x-h)^2 + (y-k)^2 = r^2$  Parabola:  $(y-k)^2 = 4a(x-h)$ 







Ellipse:  $\frac{(x-h)^2}{a^2} + \frac{(y-k)^2}{b^2} = 1$  Hyperbola:  $\frac{(x-h)^2}{a^2} - \frac{(y-k)^2}{b^2} = 1$ 



### **Trigonometry**

# **Definitions**

$$\sec x = \frac{1}{\cos x}$$
$$\csc x = \frac{1}{\sin x}$$

$$\tan x = \frac{\sin x}{\cos x}$$

$$\cos x$$

$$\cot x = \frac{\cos x}{\sin x}$$

### **Basic Identities**

$$\cos(-x) = \cos x$$

 $\sin(-x) = -\sin x$ 

$$\tan(-x) = -\tan x$$

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

$$\cot x = \frac{\cos x}{\sin x}$$

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

#### **Compound Angle Formulae**

$$\sin(x+y) = \sin x \cos y + \cos x \sin y$$
  

$$\sin(x-y) = \sin x \cos y - \cos x \sin y$$
  

$$\cos(x+y) = \cos x \cos y - \sin x \sin y$$
  

$$\cos(x-y) = \cos x \cos y + \sin x \sin y$$

$$\tan(x+y) = \frac{\tan x + \tan y}{1 - \tan x \tan y}$$

$$\tan(x - y) = \frac{\tan x - \tan y}{1 + \tan x \tan y}$$

#### **Double Angle Formulae**

$$\sin 2x = 2\sin x \cos x$$

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

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

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

$$\tan 2x = \frac{2\tan x}{1 - \tan^2 x}$$

#### Formulae for

## **Reducing Power**

$$\sin^2 x = \frac{1 - \cos 2x}{2}$$

$$\cos^2 x = \frac{1 + \cos 2x}{2}$$

#### **Amplitude & Phase-Angle Formulae**

If a and b are positive constants,

$$a\sin\theta + b\cos\theta = R\sin(\theta + \alpha)$$

$$a\sin\theta - b\cos\theta = R\sin(\theta - \alpha)$$

$$a\cos\theta + b\sin\theta = R\cos(\theta - \alpha)$$

$$a\cos\theta - b\sin\theta = R\cos(\theta + \alpha)$$

where 
$$R = \sqrt{a^2 + b^2}$$
 and  $\alpha = \tan^{-1} \left(\frac{b}{a}\right)$ 

#### **Sum to Product Identities**

$$\sin x + \sin y = 2\sin\frac{x+y}{2}\cos\frac{x-y}{2}$$

$$\sin x - \sin y = 2\cos\frac{x+y}{2}\sin\frac{x-y}{2}$$

$$\cos x + \cos y = 2\cos\frac{x+y}{2}\cos\frac{x-y}{2}$$

$$\cos x - \cos y = -2\sin\frac{x+y}{2}\sin\frac{x-y}{2}$$

#### **Product to Sum Identities**

$$\sin x \cos y = \frac{1}{2} \left[ \sin(x+y) + \sin(x-y) \right]$$

$$\cos x \sin y = \frac{1}{2} \left[ \sin(x+y) - \sin(x-y) \right]$$

$$\cos x \cos y = \frac{1}{2} \left[ \cos(x+y) + \cos(x-y) \right]$$

$$\sin x \sin y = \frac{1}{2} \left[ \cos(x - y) - \cos(x + y) \right]$$

### **Complex Numbers**

A complex number z can be expressed in one of the following forms:

- Rectangular/Cartesian form z = a + jb
- $z = r(\cos\theta + j\sin\theta)$ Trigonometric form
- $z = r \angle \theta$ Polar form
- $z = re^{j\theta}$  ( $\theta$  in radians) Exponential form

where a and b are real numbers,

$$j = \sqrt{-1}$$
 and  $j^2 = -1$ ,

$$r = |z| = \sqrt{a^2 + b^2}$$
, and  $\theta = \arg(z)$  such that  $\tan \theta = \frac{b}{a}$ ,  $-\pi < \theta \le \pi$ 

#### **Complex Conjugates**

If 
$$z = a + jb$$
, then  $\overline{z} = a - jb$ ,  
such that  $z\overline{z} = a^2 + b^2$ .

#### **Multiplication & Division**

$$z_1 z_2 = (r_1 \angle \theta_1)(r_2 \angle \theta_2) = r_1 r_2 \angle (\theta_1 + \theta_2)$$

$$\frac{z_1}{z_2} = \frac{(r_1 \angle \theta_1)}{(r_2 \angle \theta_2)} = \frac{r_1}{r_2} \angle (\theta_1 - \theta_2)$$

#### **De Moivre's Theorem**

$$(r\angle\theta)^n = r^n \angle n\theta = r^n (\cos n\theta + j\sin n\theta)$$

#### 4. Euler's Formula

$$e^{j\theta} = \cos\theta + j\sin\theta$$



#### Differentiation

#### **Standard Derivatives**

	·
$\frac{d}{dx}\left(x^{n}\right) = nx^{n-1}$	d ( ) 2
$\frac{d}{dx}(\ln x) = \frac{1}{x}$	$\frac{d}{dx}(\cot x) = -\csc^2 x$
	$\frac{d}{dx}(\sec x) = \sec x \tan x$
$\frac{d}{dx}(a^x) = a^x \ln a$	$\frac{d}{dx}(\csc x) = -\csc x \cot x$
$\frac{d}{dx}(e^x) = e^x$	-
$\frac{d}{dx}(\sin x) = \cos x$	$\frac{d}{dx}\left(\sin^{-1}x\right) = \frac{1}{\sqrt{1-x^2}}$
$\frac{d}{dx}(\cos x) = -\sin x$	$\frac{d}{dx}\left(\cos^{-1}x\right) = \frac{-1}{\sqrt{1-x^2}}$
cist	$\frac{d}{dx}\left(\tan^{-1}x\right) = \frac{1}{1+x^2}$
$\frac{d}{dx}(\tan x) = \sec^2 x$	$dx$ 1+ $x^2$

#### **Rules of Differentiation**

Let  $u \equiv u(x)$ ,  $v \equiv v(x)$  and  $y \equiv y(u)$ 

- Constant Multiple Rule  $\frac{d}{dx}(ku) = k \frac{du}{dx}$
- Sum Rule  $\frac{d}{dx}(u+v) = \frac{du}{dx} + \frac{dv}{dx}$
- Product Rule  $\frac{d}{dx}(u \cdot v) = u \frac{dv}{dx} + v \frac{du}{dx}$
- Quotient Rule  $\frac{d}{dx} \left( \frac{u}{v} \right) = \frac{v \frac{du}{dx} u \frac{dv}{dx}}{v^2}$
- Chain Rule  $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$

#### **Approximation Formula**

If y = f(x), then  $\Delta y \approx \frac{dy}{dx} \Delta x$ 

If 
$$u = f(x_1, x_2, ..., x_n)$$
,  
then  $\Delta u \approx \frac{\partial u}{\partial x_1} \Delta x_1 + \frac{\partial u}{\partial x_2} \Delta x_2 + ... + \frac{\partial u}{\partial x} \Delta x_n$ 

### **Newton's Method**

Newton's method of Approximation to a root of the equation f(x) = 0 is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

where 
$$f'(x_n) = \frac{df}{dx}\Big|_{x=x}$$

### Integration

#### **Standard Integrals**

$\int x^n  dx = \frac{x^{n+1}}{n+1} + C$	$\int \sec^2 x  dx = \tan x + C$
where $C$ is a constant	$\int \csc^2 x  dx = -\cot x + C$
$\int \frac{1}{x} dx = \ln x  + C$	$\int \sec x \tan x  dx = \sec x + C$
$\int a^x dx = \frac{a^x}{\ln a} + C$	$\int \csc x \cot x  dx = -\csc x + C$
$\ln a$ ln a where a is a positive constant	$\int \frac{1}{x^2 + a^2} dx = \frac{1}{a} \tan^{-1} \frac{x}{a} + C$
$\int e^x dx = e^x + C$	$\int \frac{1}{x^2 - a^2} dx = \frac{1}{2a} \ln \left  \frac{x - a}{x + a} \right  + C$
$\int \sin x  dx = -\cos x + C$	1
$\int \cos x  dx = \sin x + C$	$\int \frac{1}{\sqrt{a^2 - x^2}} dx = \sin^{-1} \frac{x}{a} + C$
$\int \tan x  dx = -\ln\left \cos x\right  + C$	$\int \frac{1}{\sqrt{x^2 + a^2}} dx = \ln \left  x + \sqrt{x^2 + a^2} \right  + C$
$\int \cot x  dx = \ln \left  \sin x \right  + C$	$\sqrt{x} + a$
$\int \sec x  dx = \ln\left \sec x + \tan x\right  + C$	$\int \frac{1}{\sqrt{x^2 - a^2}}  dx = \ln \left  x + \sqrt{x^2 - a^2} \right  + C$

#### **Integration by Parts**

 $|\csc x \, dx = -\ln|\csc x + \cot x| + C$ 

## $\int u \, dv = uv - \int v \, du$

### Mean Value

$$\overline{y} = \frac{1}{b-a} \int_{a}^{b} y \, dx$$

## Root Mean Square Value

$$y_{rms} = \sqrt{\frac{1}{b-a} \int_a^b y^2 \, dx}$$

### Area & Volume Formula

- Area enclosed by the curve y = f(x), the x-axis, and the lines x = a and x = b, where f(x) > 0 for  $a \le x \le b$ , is  $A = \int_a^b y \, dx$ .
- Volume of solid of revolution of y = f(x) about the x-axis between x = a and x = b is  $V = \pi \int_a^b y^2 dx$ .

### **Arc Length**

$$S = \int_{a}^{b} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} \, dx$$

#### **Centroid of Area**

$$\overline{x} = \frac{\int_a^b xy \, dx}{\int_a^b y \, dx} \quad , \quad \overline{y} = \frac{\frac{1}{2} \int_a^b y^2 \, dx}{\int_a^b y \, dx}$$

#### **Numerical Integration**

Let y = f(x) and  $y_0, y_1, ..., y_{n-1}, y_n$  be the values of f(x) at  $x_0 = a$ ,  $x_1 = a + h$ , ...,  $x_{n-1} = a + (n-1)h$ ,  $x_n = a + nh = b$  where  $h = \frac{b-a}{n}$ .

• Trapezoidal Rule:  $\int_{0}^{b} f(x) dx \approx \frac{1}{2} h \left[ y + y + 2 \left( y + y + y + z + y + z \right) \right]$ 

$$\int_{a}^{b} f(x) dx \approx \frac{1}{2} h \left[ y_0 + y_n + 2 \left( y_1 + y_2 + \dots + y_{n-1} \right) \right]$$

• Simpson's Rule:

$$\int_{a}^{b} f(x) dx \approx \frac{1}{3} h \Big[ y_0 + y_n + 4 (y_1 + y_3 + \dots + y_{n-1}) + 2 (y_2 + y_4 + \dots + y_{n-2}) \Big]$$
where *n* is an even positive integer.

#### **Series**

#### **Arithmetic Series**

$$a+(a+d)+(a+2d)+(a+3d)+...$$

The 
$$n^{\text{th}}$$
 term is:  $u_n = a + (n-1)d$ 

The sum of the first *n* terms is:  $S_n = \frac{n}{2} [2a + (n-1)d]$ 

#### **Geometric Series**

$$a+ar+ar^2+ar^3+..$$

The  $n^{\text{th}}$  term is:  $u_n = ar^{n-1}$ 

The sum of the first *n* terms is:  $S_n = \frac{a(1-r^n)}{1-r}$ 

If -1 < r < 1, then the sum to infinity is:  $S_{\infty} = \frac{a}{1-r}$ 

### Taylor's Series about x = a

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \dots$$

#### **Maclaurin's Series**

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \dots$$

#### **Fourier Series**

If f(t) is a periodic function of period T, then its trigonometric Fourier series is given by:

$$f(t) = a_0 + \sum_{n=0}^{\infty} (a_n \cos n\omega t + b_n \sin n\omega t)$$

where  $\omega = \frac{2\pi}{T}$ ,  $a_0 = \frac{1}{T} \int_{k}^{k+T} f(t) dt$ ,  $a_n = \frac{2}{T} \int_{k}^{k+T} f(t) \cos n\omega t dt$ ,  $b_n = \frac{2}{T} \int_{k}^{k+T} f(t) \sin n\omega t dt$ 

#### **Fourier Transform**

The Fourier transform  $F(\omega)$  of f(t) is:  $F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t} dt$ 

#### **Standard Power Series**

• Binomial Series:  $(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3 + \dots$ 

where -1 < x < 1 and *n* is not a positive integer

- Logarithm Series:  $\ln(1+x) = x \frac{x^2}{2} + \frac{x^3}{3} \frac{x^4}{4} + \dots , -1 < x \le 1$
- Exponential Series:  $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$
- Sine & Cosine Series:  $\sin x = x \frac{x^3}{3!} + \frac{x^5}{5!} \frac{x^7}{7!} + \dots$ ,  $\cos x = 1 \frac{x^2}{2!} + \frac{x^4}{4!} \frac{x^6}{6!} + \dots$



### **Differential Equations**

#### First Order Linear ODE

$$\frac{dy}{dx} + P(x)y = Q(x)$$

Integrating factor:

$$\mu(x) = e^{\int P(x) \, dx}$$

General solution:

$$y \cdot \mu(x) = \int \mu(x)Q(x) dx$$

#### **Second Order Homogeneous ODE with Constant Coefficients**

$$a\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = 0$$

Auxiliary equation:  $a\lambda^2 + b\lambda + c = 0$ , where  $\lambda_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$ 

General solution:

Case 1: $b^2 - 4ac > 0$	Case 2: $b^2 - 4ac = 0$	Case 3: $b^2 - 4ac < 0$
2 real roots: $\lambda_1$ and $\lambda_2$	2 equal roots: $\lambda_1 = \lambda_2 = \lambda$	2 complex roots: $\lambda = \alpha \pm j\beta$
$y = Ae^{\lambda_1 x} + Be^{\lambda_2 x}$	$y = e^{\lambda x} \left( Ax + B \right)$	$y = e^{\alpha x} \left( A \cos \beta x + B \sin \beta x \right)$

where A and B are arbitrary constants.

#### **Determinants & Matrices**

#### **Determinants**

Order 2: 
$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

Order 3: 
$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}A_{11} + a_{12}A_{12} + a_{13}A_{13}$$

where  $A_{11}$ ,  $A_{12}$  and  $A_{13}$  are cofactors of elements  $a_{11}$ ,  $a_{12}$  and  $a_{13}$  respectively, and given by

$$A_{11} = + \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} = + \left( a_{22} a_{33} - a_{23} a_{32} \right) ,$$

$$A_{12} = -\begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} = -(a_{21}a_{33} - a_{23}a_{31}),$$

$$A_{13} = + \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} = + (a_{21}a_{32} - a_{22}a_{31})$$

#### **Inverse Matrix**

If 
$$|A| \neq 0$$
, then inverse of  $3 \times 3$  matrix  $A$  is:  $A^{-1} = \frac{1}{|A|} \operatorname{adj} A$ , where  $\operatorname{adj} A = \begin{bmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{bmatrix}^T$ 

#### **Cramer's Rule**

$$a_{11}x_1 + a_{12}x_2 + a_{13}x_3 = k_1$$

For a system of 3 linear equations:  $a_{21}x_1 + a_{22}x_2 + a_{23}x_3 = k_2$ 

$$a_{31}x_1 + a_{32}x_2 + a_{33}x_3 = k_3$$

The solutions are:

$$x_{1} = \frac{1}{|A|} \begin{vmatrix} k_{1} & a_{12} & a_{13} \\ k_{2} & a_{22} & a_{23} \\ k_{3} & a_{32} & a_{33} \end{vmatrix}, \quad x_{2} = \frac{1}{|A|} \begin{vmatrix} a_{11} & k_{1} & a_{13} \\ a_{21} & k_{2} & a_{23} \\ a_{31} & k_{3} & a_{33} \end{vmatrix}, \quad x_{3} = \frac{1}{|A|} \begin{vmatrix} a_{11} & a_{12} & k_{1} \\ a_{21} & a_{22} & k_{2} \\ a_{31} & a_{32} & k_{3} \end{vmatrix}, \text{ where } |A| = \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix}$$

### **Probability & Statistics**

#### **Statistical Measure (For Grouped Data)**

Mean: 
$$\mu = \frac{\sum f_i x_i}{N}$$

Standard deviation: 
$$\sigma = \sqrt{\frac{\sum f_i (x_i - \mu)^2}{N}}$$

Median: 
$$\tilde{x} = L_m + \frac{\frac{N}{2} - F_c}{f_m} C$$

where  $x_i = \text{class mark of the } i^{\text{th}} \text{ class},$ 

 $f_i$  = frequency of the  $i^{th}$  class,

 $L_m$  = lower class boundary of the median class,

 $N = \sum f_i$  = total frequency,

 $F_c = \text{sum of frequencies of all classes}$ below the median class,

 $f_m$  = frequency of the median class,

C =class width.

Test for Population Mean	Test for Difference of Means	Test for Proportions
$z = \frac{\overline{x} - \mu}{\sigma / \sqrt{n}}$	$z = \frac{\left(\overline{x} - \overline{y}\right) - \left(\mu_x - \mu_y\right)}{\sqrt{\frac{\sigma_x^2}{n_x} + \frac{\sigma_y^2}{n_y}}}$	$z = \frac{\hat{p} - p_0}{\sqrt{p_0 (1 - p_0) / n}}$

#### **Probability Rules**

Addition Rule: 
$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Subtraction Rule: 
$$P(A) = 1 - P(\overline{A})$$

Multiplication Rule: 
$$P(A \cap B) = P(A)P(B)$$

if A and B are independent events.

Conditional Probability:  $P(A | B) = \frac{P(A \cap B)}{P(B)}$ 

Bayes' Theorem:

$$P(A) = P(A|B_1)P(B_1) + P(A|B_2)P(B_2)$$

$$P(B_1 | A) = \frac{P(A | B_1) P(B_1)}{P(A | B_1) P(B_1) + P(A | B_2) P(B_2)}$$

where  $B_1 \cap B_2 = \emptyset$  and  $B_1 \cup B_2 = S$  the sample space.

Sample Statistics

# Mean: $\overline{x} = \frac{\sum f_i x_i}{n}$ Standard deviation: $s = \sqrt{\frac{\sum f_i (x_i - \overline{x})^2}{1}}$

where f = frequency and n = sample size.

### **Test Statistics**

Test for Population Mean	Test for Difference of Means	Test for Proportions
$z = \frac{\overline{x} - \mu}{\sigma / \sqrt{n}}$	$z = \frac{\left(\overline{x} - \overline{y}\right) - \left(\mu_x - \mu_y\right)}{\sqrt{\frac{\sigma_x^2}{n_x} + \frac{\sigma_y^2}{n_y}}}$	$z = \frac{\hat{p} - p_0}{\sqrt{p_0 (1 - p_0) / n}}$

#### **Discrete Probability Distributions**

Mean: 
$$\mu = E(X) = \sum_{\text{all } x} x P(X = x)$$

Variance: 
$$\sigma^2 = \text{Var}(X) = E(X^2) - \mu^2$$
  
where  $E(X^2) = \sum_{\text{all } x} x^2 P(X = x)$ 

Standard deviation:  $\sigma = \sqrt{Var(X)}$ 

• Binomial Distribution:  $X \sim B(n, p)$ 

$$P(X=x) = {}_{n}C_{x}p^{x}q^{n-x}$$

Mean:  $\mu = np$ , standard deviation:  $\sigma = \sqrt{npq}$ 

• Poisson Distribution:  $X \sim P(\lambda)$ 

$$P(X=x) = \frac{\lambda^x}{x!}e^{-\lambda}$$

Mean:  $\mu = \lambda$ , standard deviation:  $\sigma = \sqrt{\lambda}$ 

#### **Continuous Probability Distributions**

$$P(a < X < b) = \int_{a}^{b} f(x) dx$$

**Sampling Distribution** 

Mean:  $\mu_{\overline{x}} = \mu$ 

Standard error:

Mean: 
$$\mu = E(X) = \int_{-\infty}^{\infty} x f(x) dx$$

• for finite population:  $\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}} \sqrt{\frac{N-n}{N-1}}$ 

• for infinite population:  $\sigma_{\bar{x}} = \frac{\sigma}{\sqrt{n}}$ 

Variance: 
$$\sigma^2 = \text{Var}(X) = E(X^2) - \mu^2$$

where 
$$E(X^2) = \int_{-\infty}^{\infty} x^2 f(x) dx$$

Standard deviation: 
$$\sigma = \sqrt{Var(X)}$$

• Normal Distribution:  $X \sim N(\mu, \sigma^2)$ 

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}}e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$$

Mean =  $\mu$ , standard deviation =  $\sigma$ 



### **Simple Linear Regression**

### Least Squares Line (y = mx + c)

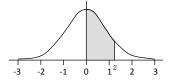
$$m = \frac{n\sum xy - (\sum x)(\sum y)}{n\sum x^2 - (\sum x)^2} , \quad c = \frac{\sum y - m\sum x}{n}$$

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Correlation coefficient: 
$$r = \frac{\sum (x - \overline{x})(y - \overline{y})}{\sqrt{\sum (x - \overline{x})^2 \cdot \sum (y - \overline{y})^2}}$$

#### **Standard Normal Table**

Area under the Standard Normal Curve from 0 to z

 $z = \frac{x - \mu}{\sigma}$ 



					Ü		J		0 1	2 3
Z	0	1	2	3	4	5	6	7	8	9
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0754
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2258	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2518	.2549
0.7	.2580	.2612	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
0.8	.2881	.2910	.2939	.2967	.2996	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
	4770	4770	4700	4700	4700	4700	4000	4000	4040	4047
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
2.3	.1301	. 1302	. 1302	. 1303	. 150 1	. 150 1	. 1303	. 1505	. 1500	. 1300
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990
3.1	.4990	.4991	.4991	.4991	.4992	.4992	.4992	.4992	.4993	.4993
3.2	.4993	.4993	.4994	.4994	.4994	.4994	.4994	.4995	.4995	.4995
3.3	.4995	.4995	.4995	.4996	.4996	.4996	.4996	.4996	.4996	.4997
3.4	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4998
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3.5	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998
3.6	.4998	.4998	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.7	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.8	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999	.4999
3.9	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000	.5000

## **Hyperbolic Functions**

<b>Definitions</b>		<b>Basic Identities</b>
$\sinh x = \frac{1}{2} \left( e^x - e^{-x} \right)$		$\cosh^2 x - \sinh^2 x = 1$
2	$\tanh x = \frac{\sinh x}{\cosh x}$	$1 - \tanh^2 x = \operatorname{sech}^2 x$
$\cosh x = \frac{1}{2} \left( e^x + e^{-x} \right)$		$\coth^2 x - 1 = \operatorname{csch}^2 x$

### **Laplace Transforms**

#### **Definition**

$$\mathcal{L}\left\{f(t)\right\} = \int_0^\infty e^{-st} f(t) dt = F(s)$$

#### **Table of Laplace Transforms**

Function $f(t)$	Laplace Transform $F(s)$
1	$\frac{1}{s}$
$t^n$ $n$ is a positive integer	$\frac{n!}{s^{n+1}}$
$e^{at}$	$\frac{1}{s-a}$
sin at	$\frac{a}{s^2 + a^2}$
cos at	$\frac{s}{s^2 + a^2}$
$t \sin at$	$\frac{2as}{\left(s^2+a^2\right)^2}$
t cos at	$\frac{s^2 - a^2}{\left(s^2 + a^2\right)^2}$
First Shift Theorem $e^{at} f(t)$	F(s-a)
$\frac{dy}{dt}$	$s\mathcal{L}\{y\}-y(0)$
$\frac{d^2y}{dt^2}$	$s^2 \mathcal{L}\{y\} - sy(0) - y'(0)$
$\int_0^t f(t)  dt$	$\frac{1}{s} \mathcal{L} \big\{ f(t) \big\}$
Unit Step Function $u(t-c)$	$\frac{e^{-cs}}{s}$
Second Shift Theorem $f(t-c)u(t-c)$	$e^{-cs}\mathcal{L}\{f(t)\}$
f(t)u(t-c)	$e^{-cs}\mathcal{L}\{f(t+c)\}$
Unit Impulse Function $\delta(t-c)$	$e^{-cs}$
$f(t)\delta(t-c)$	$f(c)e^{-cs}$

### **Boolean Algebra**

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Commutative Laws	$x \cdot y = y \cdot x$ $x + y = y + x$
Associative Laws	$x \cdot (y \cdot z) = (x \cdot y) \cdot z = x \cdot y \cdot z$ $x + (y + z) = (x + y) + z = x + y + z$
Distributive Laws	$x + (y \cdot z) = (x + y) \cdot (x + z)$ $x \cdot (y + z) = (x \cdot y) + (x \cdot z)$
Identity Laws	$x \cdot 1 = x$ $x + 0 = x$
Complement Laws	$x \cdot \overline{x} = 0$ $x + \overline{x} = 1$
Involution Law	$\overline{\overline{x}} = x$
Idempotent Laws	$x \cdot x = x$ $x + x = x$
Bound Laws	$x \cdot 0 = 0$ $x + 1 = 1$
De Morgan's Theorem	$\left(\overline{x \cdot y}\right) = \overline{x} + \overline{y}$ $\left(\overline{x + y}\right) = \overline{x} \cdot \overline{y}$
Absorption Laws	$x \cdot (x + y) = x$ $x \cdot (\overline{x} + y) = x \cdot y$ $x + (x \cdot y) = x$ $x + (\overline{x} \cdot y) = x + y$