

Arithmetic and Formulas

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1 Notations

\pm means + or $-$, \mp means $-$ or $+$, for example $1 \pm \sqrt{2}$ means $1 + \sqrt{2}$ or $1 - \sqrt{2}$

Composition: $f \circ g(x) := f(g(x))$, for example if $f(x) = \sqrt{x}$, $g(x) = e^x$, then $f(g(x)) = \sqrt{g(x)} = \sqrt{e^x}$, if $f(x) = \frac{1}{x}$, $g(x) = \sin x$, then $f(g(x)) = \frac{1}{g(x)} = \frac{1}{\sin x}$

2 Fractions

Scaling: $\frac{a}{b} = \frac{ac}{bc}$, $c \neq 0$, for example $\frac{2}{3} = \frac{2 \cdot 5}{3 \cdot 5} = \frac{10}{15}$

Summation(Subtraction): $\frac{a}{b} \pm \frac{c}{d} = \frac{ad}{bd} \pm \frac{bc}{bd} = \frac{ad \pm bc}{bd}$, for example $\frac{7}{5} + \frac{2}{3} = \frac{7 \cdot 3}{5 \cdot 3} + \frac{2 \cdot 5}{3 \cdot 5} = \frac{7 \cdot 3 + 2 \cdot 5}{5 \cdot 3} = \frac{21 + 10}{15} = \frac{31}{15}$, $\frac{2}{5} - 2 = \frac{2}{5} - \frac{2}{1} = \frac{2}{5} - \frac{2 \cdot 5}{1 \cdot 5} = \frac{2}{5} - \frac{10}{5} = \frac{2 - 10}{5} = \frac{-8}{5} = -\frac{8}{5}$

Multiplication: $\frac{a}{b} \cdot \frac{c}{d} = \frac{ac}{bd}$, for example $\frac{7}{5} \cdot \frac{2}{3} = \frac{7 \cdot 2}{5 \cdot 3} = \frac{14}{15}$, $\frac{4}{7} \cdot 3 = \frac{4}{7} \cdot \frac{3}{1} = \frac{4 \cdot 3}{7 \cdot 1} = \frac{12}{7}$

Division: $\frac{a}{b} \div \frac{c}{d} = \frac{a}{b} \cdot \frac{d}{c} = \frac{ad}{bc}$, for example $\frac{7}{5} \div \frac{2}{3} = \frac{7}{5} \cdot \frac{3}{2} = \frac{7 \cdot 3}{5 \cdot 2} = \frac{21}{10}$, $\frac{4}{7} \div 3 = \frac{4}{7} \div \frac{3}{1} = \frac{4}{7} \cdot \frac{1}{3} = \frac{4 \cdot 1}{7 \cdot 3} = \frac{4}{21}$

3 Exponential

$A^0 = 1, A \neq 0$

$A^{-a} = \frac{1}{A^a}$, for example $2^{-3} = \frac{1}{2^3} = \frac{1}{8}$

$A^{\frac{1}{a}} = \sqrt[a]{A}$ for example $\sqrt{3} = 3^{\frac{1}{2}}$, $5^{\frac{1}{3}} = \sqrt[3]{5}$

$A^a \cdot A^b = A^{a+b}$, for example $2^3 \cdot 2^{-1} = 2^{3+(-1)} = 2^{3-1} = 2^2 = 4$

$(A^a)^b = A^{ab}$, for example $(3^2)^3 = 3^{2 \cdot 3} = 3^6 = 729$

$(AB)^a = A^a \cdot B^a$, for example $(3 \cdot 5)^{\frac{1}{2}} = 3^{\frac{1}{2}} \cdot 5^{\frac{1}{2}}$

4 Logarithms

$\log_e(x)$ is often denoted as $\ln(x)$ or simply $\ln x$, so remember $\ln x$ is a function of x

$\log_a(x) = y \Leftrightarrow a^y = x$, for example $\log_e 1 = \ln 1 = 0$ because $e^0 = 1$

$\log_a(xy) = \log_a(x) + \log_a(y)$, $\log_a\left(\frac{x}{y}\right) = \log_a(x) - \log_a(y)$, for example $\ln(2 \cdot 3) = \ln 2 + \ln 3$, $\ln\left(\frac{5}{7}\right) = \ln 5 - \ln 7$

$\log_a(x^b) = b \log_a x$, for example $\ln \sqrt{x} = \ln(x^{\frac{1}{2}}) = \frac{1}{2} \ln x$

5 Derivatives

Summation(Subtraction): $(af(x) \pm bg(x))' = af'(x) \pm bg'(x)$, derivative is **distributive**, for example $(e^x - 2 \sin x)' = (1 \cdot e^x + (-2) \cdot \sin x)' = 1 \cdot (e^x)' + (-2)(\sin x)' = (e^x)' - 2(\sin x)'$, or simply $(e^x - 2 \sin x)' = (e^x)' - 2(\sin x)' = e^x + 2 \cos x$

Product: $[f(x)g(x)]' = f'(x)g(x) + f(x)g'(x)$, for example $(e^x \sin x)' = (e^x)' \sin x + e^x(\sin x)' = e^x \sin x + e^x \cos x$

Composition(Chain rule): $[f(g(x))]' = f'(g(x))g'(x)$, for example $[\ln(1 + 5x^2)]'$, let $f(x) = \ln x$, $g(x) = 1 + 5x^2$, then $f'(x) = \frac{1}{x}$, $g'(x) = 10x$, $[\ln(1 + 5x^2)]' = [f(g(x))]' = f'(g(x))g'(x) = \frac{1}{g(x)}g'(x) = \frac{1}{1 + 5x^2} \cdot 10x = \frac{10x}{1 + 5x^2}$

Quotient: $\left[\frac{f(x)}{g(x)}\right]' = \frac{f'(x)g(x) - f(x)g'(x)}{g(x)^2}$, notice quotient is a product with composition $\frac{f(x)}{g(x)} = f(x) \cdot \frac{1}{g(x)}$
 $(x^n)' = nx^{n-1}$, $(e^x)' = e^x$, $(\ln x)' = \frac{1}{x} = x^{-1}$, $(\sin x)' = \cos x$, $(\cos x)' = -\sin x$, $(\tan x)' = \sec^2 x$

6 Differentials

Summation(Subtraction): $d(af \pm bg) = adf \pm bdg$, where a, b are constants, in other words, d is **distributive**

Product: $d(fg) = gdf + fdg$

Composition(Chain rule): $df = \frac{df}{dg}dg = f'(g)dg$

Quotient: $d\left(\frac{f}{g}\right) = \frac{gdf - fdg}{g^2}$

$\frac{df}{dx} = f'(x) \Rightarrow df = f'(x)dx \Rightarrow \int df = \int f'(x)dx = f(x)$

$dc = c'dx = 0 \Rightarrow d(af + c) = adf$, where a, c are constants

$dx^n = nx^{n-1}dx$, $de^x = e^xdx$, $d \ln x = \frac{1}{x}dx = \frac{dx}{x}$, $d \sin x = \cos xdx$, $d \cos x = -\sin xdx$, $d \tan x = \sec^2 xdx$

7 Integrations

$\int (af(x) \pm bg(x))dx = a \int f(x)dx \pm b \int g(x)dx$, \int is **distributive**, for example $\int (e^x + 2 \cos x)dx = \int e^x dx + 2 \int \cos x dx = e^x + 2 \sin x + C$. Note that adding C is to cover all antiderivatives

$\int f(g(x))g'(x)dx = \int f(g(x))dg(x)$, this is integration by substitution

$\int f(x)dg(x) = f(x)g(x) - \int g(x)df(x)$, this is integration by parts

8 Trigonometry identities

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

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

$$\sin(\alpha + \beta) = \sin(\alpha)\cos(\beta) + \cos(\alpha)\sin(\beta)$$

$$\sin(\alpha - \beta) = \sin(\alpha)\cos(\beta) - \cos(\alpha)\sin(\beta)$$

$$\cos(\alpha + \beta) = \cos(\alpha)\cos(\beta) - \sin(\alpha)\sin(\beta)$$

$$\cos(\alpha - \beta) = \cos(\alpha)\cos(\beta) + \sin(\alpha)\sin(\beta)$$

$$\tan(\alpha + \beta) = \frac{\tan(\alpha) + \tan(\beta)}{1 - \tan(\alpha)\tan(\beta)}$$

$$\tan(\alpha - \beta) = \frac{\tan(\alpha) - \tan(\beta)}{1 + \tan(\alpha)\tan(\beta)}$$

$$\sin(-x) = -\sin x, \cos(-x) = \cos x, \tan(-x) = -\tan x, \tan x = \frac{\sin x}{\cos x}, \sec x = \frac{1}{\cos x},$$

9 Trigonometry table

θ	0	$\frac{\pi}{6} = 30^\circ$	$\frac{\pi}{4} = 45^\circ$	$\frac{\pi}{3} = 60^\circ$	$\frac{\pi}{2} = 90^\circ$
$\sin \theta$	0	$\frac{1}{2}$	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{3}}{2}$	1
$\cos \theta$	1	$\frac{\sqrt{3}}{2}$	$\frac{\sqrt{2}}{2}$	$\frac{1}{2}$	0
$\tan \theta$	0	$\frac{1}{\sqrt{3}}$	1	$\sqrt{3}$	\times

10 Approximation to definite integrals

Given $a = a_0, b = a_n$, and divide interval (a, b) into n equal parts $(a_0, a_1), (a_1, a_2), \dots, (a_{n-2}, a_{n-1}), (a_{n-1}, a_n)$ with $\Delta x = a_i - a_{i-1}$ being the length of each subinterval, and let $x_i = \frac{a_{i-1} + a_i}{2}$ be the midpoint of a_{i-1} and a_i

Midpoint rule: $\int_a^b f(x)dx \approx [f(x_1) + f(x_2) + \dots + f(x_{n-1}) + f(x_n)] \Delta x$

Trapezoidal rule: $\int_a^b f(x)dx \approx [f(a_0) + 2f(a_1) + 2f(a_2) + \dots + 2f(a_{n-1}) + f(a_n)] \frac{\Delta x}{2}$

Simpson's rule: $\int_a^b f(x)dx \approx [f(a_0) + 4f(x_1) + 2f(a_1) + 4f(x_2) + 2f(a_2) + \dots + 2f(a_{n-1}) + 4f(x_n) + f(a_n)] \frac{\Delta x}{6}$

11 Method of Integrating factors

Always starts with a DE(differential equation) of the form $y' + a(t)y = b(t)$. Note that if your DE is $t^2 y' + y = t^3$, then first you need to divide t^2 on both sides, then you would have $y' + \frac{1}{t^2}y = t$ with $a(t) = \frac{1}{t^2}, b(t) = t$

Then take any antiderivative $A(t) = \int a(t)dt$, such that $A'(t) = a(t)$

Then we get the integrating factor $e^{A(t)}$, for example if $a(t) = 2$, then $A(t)$ could be $2t$, then $e^{A(t)} = e^{2t}$

Then we have $[ye^{A(t)}]' = b(t)e^{A(t)}$

Then we integrate on both sides to get $ye^{A(t)} = \int b(t)e^{A(t)}dt = \int b(t)e^{A(t)}dt$

At last, we divide $e^{A(t)}$ on both sides(which is equivalent to multiplying $e^{-A(t)}$ on both sides), we get $y = e^{-A(t)} \int b(t)e^{A(t)}dt$

For example, suppose the DE we have is $y' + 2y = t$

First we identify $a(t) = 2, b(t) = t$

Find one antiderivative of $a(t)$, $A(t) = \int 2dt = 2t$, notice that the reason for omitting C is that we only need to find one such antiderivative

The integrating factor is $e^{A(t)} = e^{2t}$

We have $[ye^{2t}]' = te^{2t}$

We have $ye^{2t} = \int te^{2t}dt = \frac{1}{2}te^{2t} - \frac{1}{4}e^{2t} + C$

Dividing e^{2t} (or equivalently, multiplying e^{-2t}), we have $y = \frac{1}{2}t - \frac{1}{4} + Ce^{-2t}$

12 Taylor polynomials