# Roots

26 April 2017 14:03

## For a cubic:

- Differentiate to find turning points
  - o Can then explore properties

# Trig Identities to Know

26 April 2017 14:25

$$\sin A + \sin B = 2\sin\left(\frac{A+B}{2}\right)\cos\left(\frac{A-B}{2}\right)$$

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

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

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

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

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

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

- Multiply by *i* rotation by 90 degrees anti-clockwise
- $e^{ix} = \cos x + i\sin x$
- $[r(\cos\theta + i\sin\theta)]^n = r^n(\cos n\theta + i\sin n\theta)$

### **Hyperbolic Trig**

• 
$$\cos(ix) = \cosh(x) = \frac{1}{2}(e^x + e^{-x})$$

• 
$$\sin(ix) = i\sinh(x) = i\frac{1}{2}(e^x - e^{-x})$$

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

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

### Locus

- || = constant CIRCLE
- || = || Perpendicular Bisector
- Arg(z) = constant HALF LINE

### **Functions**

26 April 2017 16:01

EVEN: 
$$f(-x) = f(x)$$

$$ODD: f(-x) = -f(x)$$

$$let Y(x) = \frac{1}{2} [f(x) \pm f(-x)]$$

For +:  $Y(-x) = Y(x) \rightarrow EVEN$  part of F

For -: 
$$Y(-x) = -Y(x) \rightarrow ODD$$
 part of F

### **HEAVISIDE Function**

- Unit Step

	Χ	H(x)
-	<0	0
	>=0	1

### **MULTIPLY FUNCIONS**

F	G	Туре
Odd	Odd	EVEN
Even	Even	EVEN
O/E	E/O	ODD

#### **EXTENSIONS**

- Periodic
- Even
- Odd

#### **INVERSE**

- Only take inverse of Normal RESTRICTED
- e.g. cos^-1(cos(-pi/2)) NOT VALID
  - As -pi/2 out of restriction

### Limits

27 April 2017 14:45

- Can Factor out a Scalar
- Limits are Linear
- LIM(F.G) = Lim<sub>L</sub> \* Lim<sub>G</sub>
- Limit of F(G) = Lim of F
  - ◆ as x-> lim of G

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

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

$$a^{4} - b^{4} = (a - b)(a^{3} + a^{2}b + ab^{2} + b^{3})$$
etc

### Approach:

- If some smooth Fn: input value
  - Get value
    - Sensible limit found
    - Otherwise doesn't exist
  - Except
    - If one of the 4 special cases
    - Explore
      - □ Factorisation
      - □ Divide by highest power of x
      - □ Use Binomial / Maclaurin Series
      - □ Sandwich Theorem
        - ◆ Use of LIM of sinc
      - ☐ Multiply by Conjugate

### Sandwich Theorem:

Interval Containing A LIM of H

as x->a

- o IF
  - LIM of F = L
  - LIM of G = L
- o AND
  - F < H < G
- THEN
- LIM of H = L

## **Stationary Points:**

- $f^{(k)}(x_0) = 0$  for k = 0,1,2..n-1 but  $f^{(n)}(x_0) != 0$ 
  - o n is odd inflection
  - o n is even
    - < 0 = max</p>
    - > 0 = min

## L'Hopital's Rule:

• Case "
$$\frac{0}{0}$$
"

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

• Case "
$$\frac{\infty}{\infty}$$
"

$$\circ \lim_{x \to \infty} \frac{f(x)}{g(x)} = \lim_{x \to \infty} \frac{f'(x)}{g'(x)}$$

$$\circ x \to \infty$$

<u>Parametric</u>

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$$

Riemann Sum:

• 
$$\int_{a}^{b} f(x)dx = \lim_{n \to \infty} \left(\frac{b-a}{n}\right) \sum_{i=0}^{n-1} f(x_i)$$

**Trig Substitutions:** 

- 1-x<sup>2</sup> = x=sinu
- $x^2 + 1 = x = \sinh u$
- acosx + bsinx + c = tan(x/2)

### **Volumes of Revolution:**

• x-axis 
$$\circ \pi \int_{a}^{b} f^{2}(x) dx$$

• y-axis
$$\circ \pi \int_{a}^{b} g^{2}(y) dy$$

Arc Length:

$$\bullet \int_{t=a}^{b} \sqrt{\dot{x}^2 + \dot{y}^2} \, dt$$

$$\bullet \int_{a}^{b} \sqrt{1 + [f'(x)]^2} \, dx$$

Surface Area of Revolution:

• 
$$2\pi \int_{a}^{b} f(x)\sqrt{1+[f'(x)]^2}dx$$

### **Integral Recurrence Relation:**

**STEPS** 

- let  $I_n = \int_a^b [f(x)]^n dx$

• By Parts 
$$\int_a^b [f(x)]^{n-1} [f(x)] dx$$

## Series

08 January 2017

19:07

## **Integral Test:**

$$a_n = f(x)$$

$$\bullet \int_{1}^{\infty} f(x) dx$$

- If integral exists
  - series converges
- Otherwise,
  - o series diverges

## **Comparison Test:**

a<sub>n</sub> < b<sub>n</sub> for all n then if b<sub>n</sub> series converges a<sub>n</sub> series converges

### **Alternating Series Test:**

 $a_n \rightarrow 0$ and terms get smaller then  $(-1)^n a_n$  converges

### **Absolutely Converges:**

if  $|a_n|$  converges then  $a_n$  converges

## Ratio Test:

• 
$$k = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$$

k	Conclusion
<1	Converges absolutely
>1	Diverges
0	Can't tell

## **Radius of Convergence**

|x| < 1 / L

# **Fourier Series**

08 January 2017

19:07

# USE 1/2 a<sub>0</sub> in series

## **Conditions:**

- bounded
- finite number of extrema and discontinuity
- periodic

## To Differentiate:

- continuous
- smooth

# Fourier Transforms

08 January 2017

19:06

Transform a Derivative -> multiply Transform on f(t) by  $(iw)^n$ 

Dirac - Isolate a value at that point in time

$$\mathbf{x} \cdot \mathbf{y} = |\mathbf{x}||\mathbf{y}|\cos\theta$$

**Unit Vector** 

$$\widehat{x} = \frac{1}{|x|}x$$

Vector Product Property - Area  $|\mathbf{a} \times \mathbf{b}| = absin\theta$ 

a x b - perpendicular to BOTH a and b

### Projection - $\lambda v$

$$\lambda = \frac{\boldsymbol{u} \cdot \boldsymbol{v}}{\boldsymbol{v} \cdot \boldsymbol{v}}$$

v - DIRECTION

u - vector being projected onto v



## Point to a plane:

- Line
  - o passing through P
  - o perpendicular
- find intersection of L and P

### **SHORTEST Distance between lines**

- Cross Product lines
- new line is a multiple of this
- Find  $P_1 > P_2 =$  The above multiple
- Solve

#### Gives:

- point
- distance

### Equation of a plane R

- $r \cdot n = n \cdot x_0$
- r Plane
- n any normal (can find via vector product of vectors on the plane)
- x<sub>0</sub> any point on the plane

## Matrices

01 May 2017 20:55

$A = A^T$	Symmetric
$A = -A^T$	antisymmetric
$A^T = A^{-1}$	Orthogonal

### Eigen:

- Values det(A-λI) = 0
- Vectors sub in values
  - $\circ$  (A- $\lambda$ I)x = 0

Comparison	<u>Det</u>
$A^T$	Same
Swap 2 R/C	Change Sign
Same 2 R/C	= 0
Multiple R/C by C	Multiply by C
Row Ops	No Change
det(AB)	det(A)det(B)
R/C Dep.	=0 (n x n)
R/C Indep.	!=0 (n x n)

## Finding A<sup>-1</sup>

- Gauss-Jordan Elim.
- (A:I)
  - Into (I : A<sup>-1</sup>)

## Reduced Echelon:

- ALL Pivots = 1
- Identity Matrix

**Diagonalization**: A = PDP<sup>-1</sup>

 $D = P^{-1}AP$ 

- A symmetric orthogonal diagonalization
- P contains NORMALised eigenvectors
- D Diagonal Matrix with eigen values

### Rank:

- m x n
- # of linearly independent R/C's
- Use Gaussian Elimination to find Rank
  - o Row Ops
  - o Echelon Form Pivots

### Cases:

- Right most column contains a pivot
  - No solutions
- Otherwise
  - Rank = N Unique Solution
  - Rank < N Infinite Solutions

### Homogenous:

- Terms of the form  $\frac{y}{x}$
- Solve with the substitution  $\frac{y}{x} = v$

**Bernoulli's**: 
$$-y' + P(x)y = Q(x)y^n$$

- Multiply Eqn by y-n
- Use Sub.  $v = y^{1-n}$
- Get Linear FO ODE

$$f(x,y) = F(ax + by), \qquad v = ax + by$$

$$\frac{dv}{dx} = a + bF(v)$$

Linear: 
$$-y' + P(x)y = Q(x)$$

• Use Integrating Factor  $\circ \ \mu(x) = e^{\int P(x)dx}$ 

• 
$$y\mu(x) = \int Q(x)\mu(x)$$

$$f(x,y) = \frac{ax + by + c}{ex + fy + a}$$

Case 1: c = g = 0

• Convert to Homogenous

Case 2: af = be

- Manipulate with  $\frac{b}{f} \left[ \frac{f}{b} \cdot f(x, y) \right]$
- Get  $F[\alpha x + \beta y]$
- < ---- Solve

Case 3: af != be

- $x = X + \alpha$
- $y = Y + \beta$ 
  - Turn  $\frac{dY}{dX}$  into Case 1

# 2nd ODE

01 May 2017 21:41

# Homogenous: = 0

• Auxiliary Equation

k <sub>1</sub> and k <sub>2</sub> real and unequal	$k_1 = k_2$ equal roots	$K_1 = p+qi$ $K_2 = p-qi$ (non real)
$y = Ae^{k_1 x} + Be^{k_2 x}$	$y = e^{k_1 x} (A + Bx)$	$y = e^{px}(Acosqx + Bsinqx)$

Choosing a Particular Integral

choosing a ranticular		
	$y_c$ - contains $ae^{\lambda x}$ but <b>not</b> $axe^{\lambda x}$	$y = axe^{\lambda x}$
$f(x) = ce^{\lambda x}$	$y_c$ - contains $axe^{\lambda x}$	$y = ax^2 e^{\lambda x}$
	$y_c$ - does not contain $ae^{\lambda x}$ $or$ $axe^{\lambda x}$	$y = ae^{\lambda x}$
$f(x) = c cos \lambda x$	$y_{c}$ - $Acos\lambda x + Bsin\lambda x$	$y = axsin\lambda x$ if $f(x) = ccos\lambda x$
or		$y = axcos\lambda x$ if $f(x) = csin\lambda x$
$f(x) = c sin \lambda x$	$y_{c-}$ does <b>not</b> contain $Acos\lambda x + Bsin\lambda x$	$y = a\cos\lambda x + b\sin\lambda x$
f(x) polynomial f		$y = ax^n + bx^{n-1} + \cdots$
degree n		$y = ax^{n} + bx^{n} + \cdots$

02 May 2017

03:31

**Linear ODE with Varying Coefficients** 

 $e^{t}$  - Euler's Equation:  $x^{2}y'' + Axy' + By = f(x)$ 

• Sub.  $x = e^t$ 

**Legendre** Equation:  $(\alpha x + \beta)^2 y'' + (\alpha x + \beta) y' + a_0 y = f(x)$ 

•  $\alpha x + \beta = e^t$ 

### **Series Solution:**

- Based on Maclaurin Series
- Use Leibnitz' theorem to find y<sup>n</sup>(0) constants
  - Via a recurrence relation
- find derivatives of y at zero through recurrence
  - use these values for Maclaurin series

## **Coupled 1st Order:**

•  $\underline{\dot{x}} = A\underline{x}$ 

$$\circ \ \underline{x} = \underline{a_1}c_1e^{\lambda_1t} + \underline{a_2}c_2e^{\lambda_2t}$$

- $\circ \ \underline{a}_i$  : eigen vectors of A
- o c<sub>i</sub>: find through initial conditions
- $\circ~\lambda_i~$  : eigen values of A

Contour Curves - closer lines = steeper

01 May 2017 21:41

**Total Differential:** 

• 
$$\mathbf{d}f = \frac{\partial f}{\partial x}\mathbf{d}x + \frac{\partial f}{\partial y}\mathbf{d}y$$

## **Radially Symmetric**

• df/dthi = 0

### **Relative Error:**

- Get total differential
  - Divide this by function
- Triangle inequality with Magnitudes

## **Chain Rule:**

- Go through variables
  - o Divide total derivative by dxi
- When dealing with non-trivial
  - o f(x,y), x(u,v), y(u,v)
  - All derivatives become PARTIAL

Wave Equation:

$$\bullet \frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$$

- Change on Variables
  - o x +- ct
- Chain Rule
- d'Alembert's Solution

$$\circ y(x,t) = f(x+ct) + g(x-ct)$$

**Laplace's Equation:** 

$$\bullet \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} = 0$$

• 
$$f(x,y) = \tan^{-1}(\frac{y}{x})$$

Solution

<b>Equation</b>	How to Solve
Wave	Change Variables + Chain Rule
Laplace	Chain
Heat	Direct Evaluation

## More MV

02 May 2017 05

Implicitly Defined F

• 
$$F(x,y,z)=0$$

$$\circ \ \frac{\partial A}{\partial B} = -\frac{F_B}{F_A}$$

Change of Coordinates: chain rule

## **Exact ODE:**

IF

• 
$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

**THEN** 

• 
$$f = \int P dx + g(y)$$

• 
$$f = \int Q \, dy + \boldsymbol{h}(\boldsymbol{x})$$

Equate

$$df = 0$$

f = Constant

Lagrange Multipliers:

### **Stationary Points:**

- find F<sub>x</sub> and F<sub>y</sub>
   set to =0
   Solve coordinates
- hessian Det
  - D=0 more info needed
  - Stationary Point
    - D > 0
    - Min
      - $\Box$   $f_{xx} > 0$  and  $f_{yy} > 0$
    - Max

 $\Box$  f<sub>xx</sub> < 0 and f<sub>yy</sub> < 0

- Saddle
  - D < 0

## Inexact ODE:

• 
$$\frac{\partial P}{\partial y}$$
! =  $\frac{\partial Q}{\partial x}$ 

• 
$$\frac{\partial}{\partial y}(\lambda P) = \frac{\partial}{\partial x}(\lambda Q)$$

- $\lambda$  either  $\lambda(x)$  or  $\lambda(y)$ 
  - Solve above equation to obtain λ
- Multiply original inexact ODE with  $\boldsymbol{\lambda}$

- f(x,y) find stationary point
  - $\circ$  subject to g(x,y) =0
- Create

$$\circ \Phi(x,y,\lambda) = f(x,y) - \lambda g(x,y)$$

• 
$$\Delta \Phi = \begin{pmatrix} \Phi_x \\ \Phi_y \\ \Phi_\lambda \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$