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# MATHEMATICS 3: INTEGRAL TRANSFORMATIONS

SUMMARY

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**MATHEMATICS 3**

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BACHELORS'S IN MECHATRONICS

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# 1 Fourier Transformation

The Fourier Transformation is a method to decompose a continuous, aperiodic signal into a continuous spectrum. This integral transformation is defined by

$$\mathcal{F}(f(t)) = \int_{-\infty}^{\infty} f(t) \cdot e^{-i\omega t} dt = F(\omega) \quad (1.1)$$

$$\mathcal{F}^{-1}(f(t)) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \cdot e^{i\omega t} dt = f(t) \quad (1.2)$$

In the general case,  $\mathcal{F}(f(t)) = F(\omega)$  is a complex function with a real and an imaginary part:

$$\begin{aligned} F(\omega) &= F_1(\omega) + iF_2(\omega) \\ \text{where :} \\ F_1(\omega) &\dots \Re(F(\omega)) \\ F_2(\omega) &\dots \Im(F(\omega)) \end{aligned} \quad (1.3)$$

The Fourier Transform  $F(\omega)$  is Hermitian that the conjugate complex  $\overline{F}(\omega)$  of a Fourier Transform is equal to the Fourier Transform at the negative frequency  $F(-\omega)$ .

$$\overline{F}(\omega) = F(-\omega) \quad (1.4)$$

The Fourier Transformation exhibits some very useful properties that can be exploited for calculations.

## 1.1 Linearity

The Fourier Transformation is a linear operation which means that

$$\mathcal{F}(a \cdot f(t) \pm b \cdot g(t)) = a \cdot \mathcal{F}(f(t)) \pm b \cdot \mathcal{F}(g(t)) \quad (1.5)$$

## 1.2 Differentiation

If the original function  $f(t)$  converges to 0:  $f(t) \rightarrow 0$  for  $t \rightarrow \pm\infty$ , than the Fourier Transformation of the differentiation  $\mathcal{F}(f'(t))$  can be expressed as

$$\mathcal{F}(f'(t)) = i\omega \mathcal{F}(f(t)) \text{ only if: } f(t) \rightarrow 0 \text{ for } t \rightarrow \pm\infty \quad (1.6)$$

## 1.3 Time Shifting

If a function  $f(t)$  is shifted in the time domain about a constant  $f(t - a)$  the Fourier Transformation of the shifted function can be calculated by

$$\mathcal{F}(f(t - a)) = e^{-i\omega a} \cdot \mathcal{F}(f(t)) \quad (1.7)$$

## 1.4 Convolution

The convolution of two functions  $f(t)$  and  $g(t)$  is defined as

$$f(t) * g(t) = \int_{\tau=-\infty}^{\infty} f(\tau) \cdot g(t - \tau) d\tau \quad (1.8)$$

The Fourier Transformation of the convolution of two functions can also be calculated by

$$\mathcal{F}(f(t) * g(t)) = \mathcal{F}(f(t)) \cdot \mathcal{F}(g(t)) \quad (1.9)$$

## 2 Fourier Series

The Fourier Series is a special serious expansion for periodic, piecewise continuous functions into a function series of sine and cosine.

In the case of the complex fourier series, the trigonometric functions are further decomposed into complex Euler exponential functions.

### 2.1 Real Fourier Series

The real Fourier Series can be expressed by 3 parameters which are called the Euler-Fourier Parameter  $a_0$ ,  $a_n$  and  $b_n$ . Depending on the symmetry of the original function  $f(t)$ , the calculation process can be shortened. The base frequency for all components is denoted as  $\omega_0 = \frac{2\pi}{T}$ .

Even Symmetric Function	Odd Symmetric Functions	Arbitrary Function
$f(t) = f(-t)$	$f(t) = -f(-t)$	no symmetry
$\int_{-a}^a f(t)dt = 2 \int_0^a f(t)dt$	$\int_{-a}^a f(t)dt = 0$	no symmetry
$f(t) = a_0 + \sum_{n=1}^{\infty} a_n \cdot \cos(n\omega_0 t)$	$f(t) = \sum_{n=1}^{\infty} b_n \cdot \sin(n\omega_0 t)$	$f(t) = a_0 + \sum_{n=1}^{\infty} a_n \cdot \cos(n\omega_0 t) + b_n \cdot \sin(n\omega_0 t)$
$a_0 = \frac{2}{T} \int_0^{\frac{T}{2}} f(t)dt$	$a_0 = 0$	$a_0 = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t)dt$
$a_n = \frac{4}{T} \int_0^{\frac{T}{2}} f(t) \cdot \cos(n\omega_0 t)dt$	$a_n = 0$	$a_n = \frac{2}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t) \cdot \cos(n\omega_0 t)dt$
$b_n = 0$	$b_n = \frac{4}{T} \int_0^{\frac{T}{2}} f(t) \sin(n\omega_0 t)dt$	$b_n = \frac{2}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t) \cdot \sin(n\omega_0 t)dt$

### 2.2 Complex Fourier Series

As *sine* and *cosine* can be expressed by complex Euler-Functions. These pointers can be added together where each pointer has its own amplitude  $c_n$  called Fourier Coefficient. Again the frequency is denoted as  $\omega_0 = \frac{2\pi}{T}$ .

$$f(t) = f(t + n \cdot T) \quad n \in \mathbb{Z}$$

$$\text{with } \omega_0 = \frac{2\pi}{T} \quad (2.1)$$

$$f(t) = \sum_{n=-\infty}^{\infty} c_n \cdot e^{in\omega_0 t}$$

$$c_n = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t) \cdot e^{-in\omega_0 t} dt \quad (2.2)$$

Even Symmetric Function	Odd Symmetric Functions	No Symmetry
$f(t) = f(-t)$	$f(t) = -f(-t)$	no symmetry
$c_n = c_{-n}$	$c_n = -c_{-n}$	$c_n$
only real part $c_n$	only imaginary $c_n$	fully complex $c_n$

## 3 Laplace Transformation

The Laplace transformation can be used to solve differential equations. For that purpose, the Laplace transformation converts a function from the time domain into the s-domain. The notation is

$$f(t) \circ \bullet \mathcal{L}(f(t)) = F(s) \quad (3.1)$$

### 3.1 Laplace Integral

The Laplace transformation is defined as

$$\mathcal{L}(f(t)) = \int_0^{\infty} f(t) \cdot e^{-st} dt \quad (3.2)$$

where  $s$  is a complex number  $s = \delta + i\omega$ . This transformation only works on functions  $f(t)$  that do not grow faster than  $e^t$ . There are many standard transformations as seen in the following table.

### 3.2 Inverse Laplace Transformation

The inverse Laplace transformation brings the function back from the  $s$ -domain into the time domain. This is noted like

$$\mathcal{L}^{-1}(F(s)) = f(t) \quad (3.3)$$

In most cases the inverse transformation can be done by a partial fraction decomposition. Therefore, the function  $f(s)$  is written as a sum of fractions, where each fraction can be separately transformed.

Function $f(t)$	Transformation $F(s)$
1	$\frac{1}{s}$
$t$	$\frac{1}{s^2}$
$t^n, n \in \mathbb{N}$	$\frac{n!}{s^{n+1}}$
$e^{\pm at}$	$\frac{1}{s \mp a}$
$t \cdot e^{\pm at}$	$\frac{1}{(s \mp a)^2}$
$t^n \cdot e^{\pm at}$	$\frac{n!}{(s \mp a)^{n+1}}$
$u(t-a)$	$\frac{1}{s} e^{-as}$
$f(t-a) \cdot u(t-a)$	$\mathcal{L}(f(t)) \cdot e^{-as}$
$\delta(t-a)$	$e^{-as}$
$\sqrt{t}$	$\frac{1}{2s} \sqrt{\frac{\pi}{s}}$
$\frac{1}{\sqrt{t}}$	$\sqrt{\frac{\pi}{s}}$
$\sqrt{t} \cdot e^{at}$	$\frac{\sqrt{\pi}}{2(s-a)\sqrt{s-a}}$
$\frac{1}{\sqrt{t}} \cdot e^{at}$	$\frac{\sqrt{\pi}}{\sqrt{s-a}}$
$\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$
$\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$
$t \cdot \sin(\omega t)$	$\frac{2\omega s}{(s^2 + \omega^2)^2}$
$t \cdot \cos(\omega t)$	$\frac{s^2 - \omega^2}{(s^2 + \omega^2)^2}$
$t^n \cdot \sin(\omega t), n \in \mathbb{N}$	$\frac{i \cdot n!}{2} \left( \frac{1}{(s+i\omega)^{n+1}} - \frac{1}{(s-i\omega)^{n+1}} \right)$
$t^n \cdot \cos(\omega t), n \in \mathbb{N}$	$\frac{n!}{2} \left( \frac{1}{(s+i\omega)^{n+1}} + \frac{1}{(s-i\omega)^{n+1}} \right)$
$\sinh(\omega t)$	$\frac{\omega}{s^2 - \omega^2}$
$\cosh(\omega t)$	$\frac{s}{s^2 - \omega^2}$
$t \cdot \sinh(\omega t)$	$\frac{2\omega s}{(s^2 - \omega^2)^2}$
$t \cdot \cosh(\omega t)$	$\frac{s^2 + \omega^2}{(s^2 - \omega^2)^2}$
$t^n \cdot \sinh(\omega t), n \in \mathbb{N}$	$\frac{n!}{2} \left( \frac{1}{(s-\omega)^{n+1}} - \frac{1}{(s+\omega)^{n+1}} \right)$
$t^n \cdot \cosh(\omega t), n \in \mathbb{N}$	$\frac{n!}{2} \left( \frac{1}{(s-\omega)^{n+1}} + \frac{1}{(s+\omega)^{n+1}} \right)$
$e^{at} \sin(\omega t)$	$\frac{\omega}{(s-a)^2 + \omega^2}$
$e^{at} \cos(\omega t)$	$\frac{s-a}{(s-a)^2 + \omega^2}$
$e^{at} \sinh(\omega t)$	$\frac{\omega}{(s-a)^2 - \omega^2}$
$e^{at} \cosh(\omega t)$	$\frac{s-a}{(s-a)^2 - \omega^2}$
$\sin(\omega t)^2$	$\frac{2\omega^2}{s(s^2 + 4\omega^2)}$
$\cos(\omega t)^2$	$\frac{s^2 + 2\omega^2}{s(s^2 + 4\omega^2)}$
$\sinh(\omega t)^2$	$\frac{2\omega^2}{s(s^2 - 4\omega^2)}$
$\cosh(\omega t)^2$	$\frac{s^2 - 2\omega^2}{s(s^2 - 4\omega^2)}$

### 3.3 Properties

The Laplace transformation has some helpful properties, that can be leveraged to solve a problem.

#### 3.3.1 Linearity

The Laplace transformation is a linear operation. Therefore, the linearity condition holds. The summation of multiple functions can be split and transformed separately.

$$\mathcal{L}(a \cdot f(t) \pm b \cdot g(t)) = a\mathcal{L}(f(t)) \pm b\mathcal{L}(g(t)) \quad (3.4)$$

### 3.3.2 Derivative

Differentiating a function in the time domain corresponds to a multiplication with  $s$  in the s-domain.

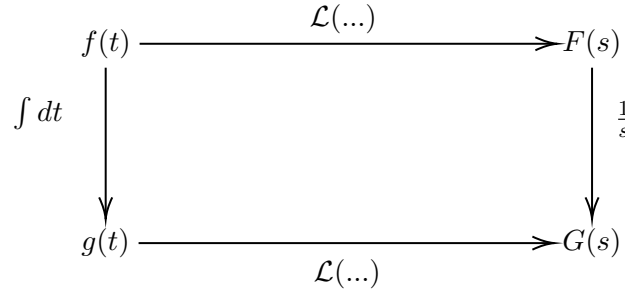
$$\begin{aligned} \mathcal{L}(f'(t)) &= s \cdot \mathcal{L}(f(t)) - f(0) \\ \mathcal{L}(f''(t)) &= s^2 \cdot \mathcal{L}(f(t)) - s \cdot f(0) - f'(0) \\ \mathcal{L}(f^{(n)}(t)) &= s^n F(s) - \sum_{k=1}^n s^{n-k} f^{(k-1)}(0) \end{aligned} \quad (3.5)$$

### 3.3.3 Integration

Similary, the integration in of the function in the time domain corresponds with a multiplication of  $\frac{1}{s}$  in the s-domain. This relation is especially helpfule for inverse Laplace transformations.

$$\mathcal{L}\left(\int_{\tau=0}^t f(\tau) d\tau\right) = \frac{1}{s} \mathcal{L}(f(t)) \quad (3.6)$$

The diagram below visualizes the correspondence in a different way.



### 3.3.4 Frequency - Shift

If the function  $f(t)$  is multiplied with an exponential function in the time domain, than the exponent  $a$  must be subtracted or added in the transformation. The addition or subtraction must be applied to every  $s$  in the s-domain. Thus, the function gets shifted in the s-domain which is also the reason for the name of this porperty.

$$\mathcal{L}(f(t) \cdot e^{\pm at}) \rightarrow F(s \mp a) \quad (3.7)$$

### 3.3.5 Time - Shift

A function can also be shifted in the time domain. One way of shifting a function is to multiply it with the Heaviside function. Strictly speaking, the Heaviside “distribution” is not a function.

#### Heaviside Function

The hHeaviside distrubution is defined as:

$$u(t-a) = \begin{cases} 0 & \text{for } t < a \\ 1 & \text{for } t \geq a \end{cases} \quad (3.8)$$

The Heaviside function is 0 for every all time before  $t < a$  and 1 for all time beyond  $t \geq a$ .

When a function  $f(t)$  is multiplied with the Heaviside function  $u(t-a)$ , the result  $g(t)$  is restricted to the time  $t \geq a$ . For  $t < a$ ,  $g(t) = 0$  and for  $t \geq a$ ,  $g(t) = f(t)$ .

A function, that is multiplied with the Heaviside function, can be Laplace transformed in the following way:

$$\begin{aligned}\mathcal{L}(u(t-a)) &= \frac{e^{-as}}{s} \\ \mathcal{L}(f(t-a) \cdot u(t-a)) &= \mathcal{L}(f(t)) \cdot e^{-as} \\ \mathcal{L}^{-1}(F(s) \cdot e^{-as}) &= f(t-a) \cdot u(t-a)\end{aligned}\tag{3.9}$$

### Dirac's Deltafunction

The Dirac's delta function can be thought of as an infinitely high needle at only one distinct place. It is defined as:

$$\delta(t-a) = \begin{cases} \infty & \text{for } t = a \\ 0 & \text{for } t \neq a \end{cases}\tag{3.10}$$

The Dirac delta impulse is the derivative of the Heaviside function, which is especially helpful when using the derivative property from 3.3.2.

### 3.3.6 Convolution

The convolution of two functions  $f(t)$  and  $g(t)$  is often denominated by the  $*$  operator. The convolution is defined as:

$$f(t) * g(t) = \int_{\tau=0}^t f(\tau) \cdot g(t-\tau) d\tau\tag{3.11}$$

The special property of the convolution is that the Laplace transformation of two convoluted functions in the time domain is equivalent to the multiplication in the s-domain.

$$\mathcal{L}(f(t) * g(t)) = \mathcal{L}(f(t)) \cdot \mathcal{L}(g(t))\tag{3.12}$$

$$\mathcal{L}^{-1}(F(s) \cdot G(s)) = \mathcal{L}^{-1}(F(s)) * \mathcal{L}^{-1}(G(s))\tag{3.13}$$

### 3.3.7 Initial Value Theorem

With the initial value theorem one can very quickly evaluate the function at  $t = 0$ . For this purpose, the limit of the function multiplied with  $s$  is taken in the s-domain. For fractions it might be helpful to apply the limit rule of de l'Hospital.

$$f(0) = \lim_{s \rightarrow \infty} F(s) \cdot s\tag{3.14}$$

### 3.3.8 Final Value Theorem

Similar to the initial value theorem, the final value theorem can evaluate the limit of the function at  $t \rightarrow \infty$ .

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} F(s) \cdot s\tag{3.15}$$

### 3.3.9 Frequency Domain Derivative

This theorem is sometimes also called the multiplication theorem. Here  $n \in \mathbb{N}$  not only denotes an natural exponent but also the number of derivatives.

$$\mathcal{L}(t^n \cdot f(t)) = (-1)^n \cdot \frac{d^n}{ds^n} F(s)\tag{3.16}$$



### 3.3.10 Frequency Domain Integral

Similary, this theorem is sometimes also called the division theorem. To prevent a confusion between the integration variable  $s$  and the Laplace- $s$ , the integration variable is denoted as  $\tilde{s}$ .

$$\mathcal{L}\left(\frac{f(t)}{t}\right) = \int_{\tilde{s}=s}^{\infty} F(\tilde{s})d\tilde{s} \quad (3.17)$$

## 4 Z-Transformation

### 4.1 Collection of Common Z-Transformation

Series $f[n]$	Z-Transformation $F(z)$
1 or $u[n]$	$\frac{z}{z-1}$
$\delta[n]$	1
$\delta[n-1]$	$\frac{1}{z}$
$\delta[n-2]$	$\frac{1}{z^2}$
$\delta[n-k]$	$\frac{1}{z^k}$
$a^n$	$\frac{z}{z-a}$
$e^n$	$\frac{z}{z-e}$
$(-a)^n$	$\frac{z}{z+a}$
$\sin[a \cdot n]$	$\frac{z \cdot \sin(a)}{z^2 - 2z \cdot \cos(a) + 1}$
$\cos[a \cdot n]$	$\frac{z^2 - z \cdot \cos(a)}{z^2 - 2z \cdot \cos(a) + 1}$
$n$	$\frac{z}{(z-1)^2}$
$n^2$	$\frac{z \cdot (z+1)}{(z-1)^3}$
$n^3$	$\frac{z \cdot (z^2 + 4z + 1)}{(z-1)^4}$
$n^4$	$\frac{z \cdot (z^3 + 11z^2 + 11z + 1)}{(z-1)^5}$
$\sinh[a \cdot n]$	$\frac{z \cdot \sinh(a)}{z^2 - 2z \cdot \cosh(a) + 1}$
$\cosh[a \cdot n]$	$\frac{z^2 - z \cdot \cosh(a)}{z^2 - 2z \cdot \cosh(a) + 1}$
$\sin\left[\frac{\pi}{2} \cdot n\right]$	$\frac{z}{z^2 + 1}$
$\cos\left[\frac{\pi}{2} \cdot n\right]$	$\frac{z^2}{z^2 + 1}$

## 5 Collection of Integrals

$$\int \frac{\sin(x)^2}{\cos(x)} dx = \int \frac{1 - \cos(x)^2}{\cos(x)} dx = \int \frac{1}{\cos(x)} dx - \sin(x)$$

$$\int \frac{1}{\cos(x)} dx = \int \frac{\cos(x)}{\cos(x)^2} dx = \int \frac{\cos(x)}{1 - \sin(x)^2} dx = \operatorname{arctanh}(\sin(x))$$

$$\int \frac{1}{\sin(x)} dx = \int \frac{\sin(x)}{\sin(x)^2} dx = \int \frac{\sin(x)}{1 - \cos(x)^2} dx = -\operatorname{arctanh}(\cos(x))$$

$$\int \tan(x) dx = -\ln(\cos(x))$$

$$\int \cot(x) dx = \ln(\sin(x))$$

$$\int \frac{1 - x \cdot \arctan(x)}{\arctan(x) \cdot (1 + x^2)} dx = \int \left( \frac{1}{\arctan(x) \cdot (1 + x^2)} - \frac{x \cdot \arctan(x)}{\arctan(x) \cdot (1 + x^2)} \right) dx$$

$$\xrightarrow{z=\arctan(x)} \int \left( \frac{1}{z} - \tan(z) \right) dz = \ln(z) + \ln(\cos(z))$$

$$\int \frac{1}{x^2 \cdot \sqrt{1 - x^2}} dx \xrightarrow{x=\sin(u)} \int \frac{\cos(u)}{\sin(u)^2 \cdot \cos(u)} du = \int \frac{1}{\sin(u)^2} du = -\cot(u)$$

$$\int \frac{x^2}{\sqrt{1 - x^2}} dx = \int x \cdot \frac{x}{\sqrt{1 - x^2}} dx = -x\sqrt{1 - x^2} + \int \sqrt{1 - x^2} dx$$

$$\int \sin(x)^3 \cdot e^{-\cos(x)} dx \xrightarrow{u=-\cos(x)} \int \sin(x)^3 \cdot \frac{e^u}{\sin(x)} du = \int (1 - u^2) \cdot e^u du$$

$$\int \frac{1}{\sqrt{\frac{a}{x} - 1}} dx = \int \frac{1}{\sqrt{\frac{a-x}{x}}} dx = \int \frac{\sqrt{x}}{\sqrt{a-x}} \xrightarrow{x=a \cdot \sin(u)^2} \int \frac{\sqrt{a} \cdot \sin(u) \cdot 2 \cdot a \cdot \sin(u) \cdot \cos(u)}{\sqrt{a-a \cdot \sin(u)^2}} du = 2 \cdot a \int \sin(u)^2 du$$

$$\int \frac{1}{x \cdot \sqrt{a^2 x^2 - 1}} dx \xrightarrow{ax=\cosh(u)} \int \frac{1}{a \cdot \frac{\sinh(u)}{\cosh(u)} \sqrt{\cosh(u)^2 - 1}} du = \int \frac{1}{\cosh(u)} du = \int \frac{\cosh(u)}{1 + \sinh(u)^2} du = \arctan(\sinh(u))$$

$$\int 2 \cdot x \cdot e^{x^2} dx = e^{x^2}$$

$$\int \frac{1}{\sqrt{x^2 \cdot a + x^2 \cdot \ln(x)^2}} dx \xrightarrow{u=\ln(x)} \int \frac{1}{\sqrt{a + u^2}} du = \int \frac{1}{\sqrt{a} \cdot \sqrt{1 + \frac{u^2}{a}}} du = \operatorname{arcsinh} \left( \frac{u}{\sqrt{a}} \right)$$

$$\int \frac{\sin(x)}{\cos(x)^3} dx = \int \tan(x) \cdot \frac{1}{\cos(x)^2} dx = \frac{\tan(x)^2}{2}$$

$$\int \left( \frac{1}{x} e^x - \frac{1}{x^2} e^x \right) dx = \frac{1}{x} e^x - \int -x \frac{1}{x^2} e^x dx - \int \frac{1}{x^2} e^x dx = \frac{1}{x} e^x$$

$$\int \frac{2}{4x+a+\sqrt{a^2+4ax}} dx \xrightarrow{u=\sqrt{4ax+a^2}} \int \frac{u}{a(4x+a+u)} du = \int \frac{u}{4ax+a^2+au} du = \int \frac{u}{u^2+au} du = \ln(u+a)$$

$$\int \frac{1-\sin(x)}{1+\sin(x)} dx = \int \frac{1-\sin(x)}{1+\sin(x)} \cdot \frac{1-\sin(x)}{1-\sin(x)} dx = \int \frac{1-2\sin(x)+\sin(x)^2}{1-\sin(x)^2} dx = 2 \cdot \tan(x) - \frac{2}{\cos(x)} - x$$

$$\begin{aligned} \int \frac{1}{\cos(x)^3} dx &= \int \frac{1}{\cos(x)} \frac{1}{\cos(x)^2} dx = \frac{\tan(x)}{\cos(x)} - \int \frac{\sin(x) \cdot \tan(x)}{\cos(x)^2} dx = \\ &= \frac{\sin(x)}{\cos(x)^2} - \int \frac{1}{\cos(x)^3} dx + \int \frac{\cos(x)}{\cos(x)^2} dx = \frac{1}{2} \left( \frac{\sin(x)}{\cos(x)^2} + \operatorname{arctanh}(\sin(x)) \right) \end{aligned}$$

$$\int e^{ax} \cdot \cos(bx) dx = \frac{a}{a^2+b^2} e^{ax} \cos(bx) + \frac{b}{a^2+b^2} e^{ax} \sin(bx)$$

$$\int e^{ax} \cdot \sin(bx) dx = \frac{a}{a^2+b^2} e^{ax} \sin(bx) - \frac{b}{a^2+b^2} e^{ax} \cos(bx)$$

## 6 Collection of Sums

$$\sum_{k=0}^n 1 = (n+1)$$

$$\sum_{k=0}^n k = \frac{n \cdot (n+1)}{2}$$

$$\sum_{k=0}^n a+k = \frac{(n+1) \cdot (2a+n)}{2}$$

$$\sum_{k=1}^n 2k+1 = n^2$$

$$\sum_{k=0}^n 2k = n \cdot (n+1)$$

$$\sum_{k=0}^n k^2 = \frac{n \cdot (n+1)^2}{6}$$

$$\sum_{k=0}^n k^3 = \frac{n^2 \cdot (n+1)^2}{4}$$

$$\sum_{k=1}^n (2n-1)^2 = \frac{n(4n^2-1)}{3}$$

$$\sum_{k=1}^n (2n-1)^3 = n^2(2n^2-1)$$

$$\sum_{k=0}^n k^4 = \frac{n(n+1)(2n+1)(3n^2+3n-1)}{30}$$

$$\sum_{k=0}^n a^k = \frac{a^{n+1}-1}{a-1}$$

$$\sum_{k=0}^n a^{-k} = \frac{a^{-n}(a^{n+1}-1)}{a-1}$$

## 7 Collection of Trigonometric Identities

$$\sin(a) = \frac{1}{2i} (e^{ia} - e^{-ia})$$

$$\sin(a+b) = \sin(a) \cdot \cos(b) + \cos(a) \cdot \sin(b)$$

$$\sin(a-b) = \sin(a) \cdot \cos(b) - \cos(a) \cdot \sin(b) \quad (7.1)$$

$$\sin(2a) = 2 \cdot \sin(a) \cdot \cos(a)$$

$$\sin(a)^2 = \frac{1}{2} \cdot (1 - \cos(2a))$$

$$\sin(a) + \sin(b) = 2 \cdot \sin\left(\frac{a+b}{2}\right) \cdot \cos\left(\frac{a-b}{2}\right)$$

$$\sin(a) - \sin(b) = 2 \cdot \cos\left(\frac{a+b}{2}\right) \cdot \sin\left(\frac{a-b}{2}\right)$$

$$\cos(a) = \frac{1}{2} (e^{ia} + e^{-ia})$$

$$\cos(a+b) = \cos(a) \cdot \cos(b) - \sin(a) \cdot \sin(b)$$

$$\cos(a - b) = \cos(a) \cdot \cos(b) + \sin(a) \cdot \sin(b)$$

$$\cos(2a) = \cos(a)^2 - \sin(a)^2$$

$$\cos(a)^2 = \frac{1}{2} \cdot (1 + \cos(2a))$$

$$\cos(a)^2 = \frac{1}{1 + \tan(a)^2}$$

$$\cos(a) + \cos(b) = 2 \cdot \cos\left(\frac{a+b}{2}\right) \cdot \cos\left(\frac{a-b}{2}\right)$$

$$\cos(a) - \cos(b) = -2 \cdot \sin\left(\frac{a+b}{2}\right) \cdot \sin\left(\frac{a-b}{2}\right)$$


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$$\sin(a)^2 + \cos(a)^2 = 1$$

$$\sin(a) \cdot \cos(b) = \frac{1}{2}(\sin(a+b) + \sin(a-b))$$

$$\cos(a) \cdot \cos(b) = \frac{1}{2}(\cos(a+b) + \cos(a-b))$$

$$\sin(a) \cdot \sin(b) = \frac{1}{2}(\cos(a-b) - \cos(a+b))$$

$$\arctan(a) + \arctan\left(\frac{1}{a}\right) = \frac{\pi}{2}$$

$$e^{ia} = \cos(a) + i \cdot \sin(a)$$


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$$\sinh(a) = \frac{1}{2} = (e^a - e^{-a})$$

$$\cosh(a) = \frac{1}{2} = (e + e^{-a})$$

$$\tanh(a) = \frac{\sinh(a)}{\cosh(a)}$$

$$\cosh(a)^2 - \sinh(a)^2 = 1$$