

> MATRICES

- i) Symmetric Matrix: $\boxed{A = A^T} = \frac{1}{2}(A + A^T)$
- ii) Skew Symmetric Matrix: $\boxed{A = -A^T} = \frac{1}{2}(A - A^T)$
- iii) Hermitian Matrix: $\boxed{A = A^\theta} = \frac{1}{2}(A + A^\theta)$
 $A^\theta = (\bar{A})'$
- iv) Skew Hermitian Matrix: $\boxed{A = -A^\theta} = \frac{1}{2}(A - A^\theta)$
- v) Orthogonal Matrix: $\boxed{A A^T = I}$
 $A^{-1} = A^T$
- vi) Unitary Matrix: $\boxed{A A^\theta = I}$
 $A^\theta = A^{-1}$

> GAMMA FUNCTION

i) $\int_0^\infty e^{-x} x^{n-1} dx = \Gamma n$

ii) $\int_0^\infty e^{-x} x^n dx = \Gamma(n+1)$

$$\Gamma 0 = \infty$$

$$\boxed{\Gamma n = (n-1)!} \Rightarrow \text{If } n \text{ is +ve}$$

$$\Gamma 1 = 1$$

$$\boxed{\Gamma n = \frac{\Gamma(n+1)}{n}} \Rightarrow \text{If } n \text{ is -ve.}$$

$$\Gamma \frac{1}{2} = \sqrt{\pi}$$

GAMMA FUNCTION

i) TYPE - 1

$$\int_0^{\infty} e^{-ax^n} dx = \frac{1}{n^n \sqrt[n]{a}} \sqrt[n]{\frac{1}{n}}$$

put $x^n = t$ and solve using $\int_0^{\infty} e^{-x} x^n dx = \sqrt[n+1]$
 $x = t^{1/n}$

ii) TYPE - 2

$$\int_0^{\infty} x^m e^{-ax^n} dx = \frac{1}{n} \frac{1}{a^{m+1/n}} \sqrt[n]{\frac{m+1}{n}}$$

put $x^n = t$ and solve using $\int_0^{\infty} e^{-x} x^n dx = \sqrt[n+1]$
 $x = t^{1/n}$

iii) TYPE - 3

$$\int_0^{\infty} x^m (\log x)^n dx = \frac{(-1)^n}{(m+1)^{n+1}} \sqrt[n+1]$$

put $\log x = -t$ and solve using $\int_0^{\infty} e^{-x} x^n dx = \sqrt[n+1]$
 $x = e^{-t}$

iv) TYPE - 4

$$\int_0^{\infty} \frac{x^a}{a^x} dx = \frac{1}{(\log a)^{a+1}} \sqrt[a+1]$$

put $a^x = e^t$ and solve using $\int_0^{\infty} e^{-x} x^n dx = \sqrt[n+1]$
 $x \log a = t$

> BETA FUNCTION

$$\int_0^1 x^m (1-x)^n dx = B(m+1, n+1)$$

Properties:

i) $B(m, n) = B(n, m)$

ii) $B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)} = \frac{(m-1)!(n-1)!}{(m+n-1)!}$

iii) $\Gamma(p) \Gamma(1-p) = \frac{\pi}{\sin p\pi}$

(v) $\int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{1}{2} B\left(\frac{p+1}{2}, \frac{q+1}{2}\right)$

iv) Duplication formula: $\Gamma(m) \Gamma\left(m+\frac{1}{2}\right) = \frac{\sqrt{\pi} \Gamma(2m)}{2^{2m-1}}$

Ex: $\Gamma\left(\frac{1}{4}\right) \Gamma\left(\frac{3}{4}\right) = \sqrt{2\pi}$

$\Gamma\left(\frac{3}{4}\right) \Gamma\left(\frac{5}{4}\right) = \frac{\pi}{2\sqrt{2}}$

$\Gamma\left(\frac{5}{4}\right) \Gamma\left(\frac{7}{4}\right) = \frac{3\sqrt{2}\pi}{16}$

- BETA FUNCTION TYPES:

1] TYPE 1: $\int_0^a x^m (a-x)^n dx = a^{m+n+1} B(m+1, n+1)$

put $x = at$

and solve using $\int_0^1 x^m (1-x)^n dx = B(m+1, n+1)$

TYPE 2: $\int_0^1 x^m (1-x^n)^p dx = \frac{1}{n} B\left(\frac{m+1}{n}, p+1\right)$

put $x^n = t$

$x = t^{1/n}$ and solve using

$$\int_0^1 x^m (1-x)^n dx = B(m+1, n+1)$$

> TYPE - III

$$\int_0^1 (1 - \sqrt{x})^m dx = \frac{m! n!}{(m+n)!}$$

put $\sqrt{x} = t$

$x = t^{1/n}$ and solve using $\int_0^1 x^m (1-x)^n dx = B(m+1, n+1)$

* SINGLE INTEGRATION

- i) Forward difference operator Δ : $\Delta F(x) = F(x+h) - F(x)$
- ii) Backward difference operator ∇ : $\nabla F(x) = F(x) - F(x-h)$

iii) Rectangular Rule:

$$I = \int_a^b f(x) dx \approx h [f(x_1)^* + f(x_2)^* + f(x_3)^* + \dots + f(x_n)^*]$$

$f(x_i)^*$ — midpoint of sub-intervals.

$$h = \frac{b-a}{n}$$

iv) Trapezoidal Rule:

$$\int_a^b y dx = \frac{h}{2} [x + 2R]$$

\downarrow Extreme ordinates \downarrow Remaining ordinates

$$= \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

v) Simpson's $\frac{1}{3}$ rd Rule:

$$\int_a^b y dx = \frac{h}{3} [x + 2E + 4O]$$

\downarrow Extreme \downarrow Even \downarrow Odd

vi) Simpson's $\frac{3}{8}$ th Rule:

$$\int_a^b y dx = \frac{3h}{8} [x + 2T + 3R]$$

\downarrow Sum of multiple of 3 \downarrow Remaining ordinates.