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HANDBOOK OF MATHEMATICS

FOR

FIRST YEAR B.E. PROGRAM



RV Educational Institutions ** RV College of Engineering **

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CONTENTS

TRIGONOMETRY	5
BASIC CALCULUS	6
DIFFERENTIAL CALCULUS	8
PARTIAL DIFFERENTIATION	8
PARTIAL DIFFERENTIATION	9
ORDINARY DIFFERENTIAL EQUATIONS	10
PARTIAL DIFFERENTIAL EQUATIONS	11
NUMERICAL METHODS	12
VECTOR CALCULUS	14
LAPLACE TRANSFORMS	16
NUMBER THEORY	17
STATISTICS	17



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TRIGONOMETRY

1. Basic Functions

•
$$sin \theta = \frac{Opposite Side}{Hypotenuse}$$

•
$$cos \theta = \frac{Adjacent Side}{Hypotenuse}$$

•
$$tan \theta = \frac{Opposite Side}{Adjacent Side} = \frac{\sin \theta}{\cos \theta}$$

•
$$sec \theta = \frac{Hypotenuse}{Adjacent Side} = \frac{1}{\cos \theta}$$

•
$$cosec \theta = \frac{Hypotenuse}{Opposite Side} = \frac{1}{\sin \theta}$$

•
$$\cot \theta = \frac{Adjacent \ Side}{Opposite \ Side} = \frac{1}{\tan \theta} = \frac{\cos \theta}{\sin \theta}$$

2. Identities

•
$$\sin(-x) = -\sin x$$

•
$$\cos(-x) = \cos x$$

•
$$tan(-x) = -tan x$$

•
$$\sin\left(\frac{\pi}{2} - x\right) = \cos x$$
 • $\sin\left(\frac{\pi}{2} + x\right) = \cos x$

•
$$\cos\left(\frac{\pi}{2} - x\right) = \sin x$$

•
$$\sin\left(\frac{\pi}{2} + x\right) = \cos x$$

•
$$\cos\left(\frac{\pi}{2} - x\right) = \sin x$$
 • $\cos\left(\frac{\pi}{2} + x\right) = -\sin x$

•
$$\tan\left(\frac{\pi}{2} - x\right) = \cot x$$

•
$$\tan\left(\frac{\pi}{2} - x\right) = \cot x$$
 • $\tan\left(\frac{\pi}{2} + x\right) = -\cot x$

•
$$\sin(\pi - x) = \sin x$$

•
$$\cos(\pi - x) = -\cos x$$

•
$$tan(\pi - x) = -tan x$$

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

$$\tan(\pi + x) = \tan x$$

•
$$\sin(\pi + x) = -\sin x$$
 • $\sin(\frac{3\pi}{2} - x) = -\cos x$

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

$$\tan(\pi - x) = -\tan x$$
•
$$\cos(\pi + x) = -\cos x$$
•
$$\cos(\frac{3\pi}{2} - x) = -\sin x$$

•
$$\tan\left(\frac{3\pi}{2} - x\right) = \cot x$$

•
$$\sin\left(\frac{3\pi}{2} + x\right) = -\cos x$$

•
$$\cos\left(\frac{3\pi}{2} + x\right) = \sin x$$

•
$$\tan\left(\frac{3\pi}{2} + x\right) = -\cot x$$

•
$$\sin(2x) = 2\sin x \cos x$$

•
$$cos(2x) = cos^2 x - sin^2 x = 1 - 2 sin^2 x$$

= $2 cos^2 x - 1$

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

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

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

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

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

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

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

•
$$\sec^2 x - \tan^2 x = 1$$

•
$$\csc^2 x - \cot^2 x = 1$$

$$\bullet \quad \sin 3x = 3\sin x - 4\sin^3 x$$

$$\bullet \quad \cos 3x = 4\cos^3 x - 3\cos x$$

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

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



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BASIC CALCULUS

1. Differentiation

1. Differentiation	T		T T
f(x)	f'(x)	f(x)	f'(x)
а	0	a^x	$a^x \log_e a$
$x^n, n \neq -1$	nx^{n-1}	e^{ax}	ae ^{ax}
\sqrt{x}	$\frac{1}{2\sqrt{x}}$	$\log_e x$	$\frac{1}{x}$
sin x	cos x	$\sin^{-1} x$	$\frac{1}{\sqrt{1-x^2}}$
cos x	− sin <i>x</i>	$\cos^{-1} x$	$-\frac{1}{\sqrt{1-x^2}}$
tan x	sec ² x	$\tan^{-1}x$	$\frac{1}{1+x^2}$
cosec x	$-\cot x \csc x$	$cosec^{-1} x$	$-\frac{1}{ x \sqrt{x^2-1}}$
sec x	tan x sec x	sec ⁻¹ x	$\frac{1}{ x \sqrt{x^2-1}}$
cot x	- cosec ² x	cot ⁻¹ x	$-\frac{1}{1+x^2}$
$\sinh x = \frac{e^x - e^{-x}}{2}$	$\cosh x$	$\sinh^{-1} x$	$\frac{1}{\sqrt{x^2+1}}$
$\cosh x = \frac{e^x + e^{-x}}{2}$	sinh x	$\cosh^{-1} x$	$\frac{1}{\sqrt{x^2-1}}$
tanh x	sech ² x	$tanh^{-1}x$	$\frac{1}{1-x^2}$
cosech x	– coth x cosech x	$\operatorname{cosech}^{-1} x$	$-\frac{1}{ x \sqrt{x^2+1}}$
sech x	– tanh x sech x	sech ^{−1} x	$-\frac{1}{ x \sqrt{1-x^2}}$
coth x	– cosech² x	coth ^{−1} x	$\frac{1}{1-x^2}$



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2. Rules of differentiation

•
$$\frac{d}{dx}(fg) = gf' + fg'$$

•
$$\frac{d}{dx}\left(\frac{f}{a}\right) = \frac{gf' - fg'}{a^2}$$

•
$$\frac{d}{dx}(fg) = gf' + fg'$$
•
$$\frac{d}{dx}\left(\frac{f}{g}\right) = \frac{gf' - fg'}{g^2}$$
•
$$\frac{d}{dx}\left(f(t)\right) = \frac{d}{dt}\left(f(t)\right)\frac{dt}{dx}$$

3. Integration

f(x)	$\int f(x)dx$	f(x)	$\int f(x)dx$
x^n	$\frac{x^{n+1}}{n+1}$	$\frac{1}{x}$	$\log_e x$
e ^{ax}	$\frac{e^{ax}}{a}$	$\log_e x$	$x(\log_e x - 1)$
a^x	$\frac{a^x}{\log_e a}$	cosec x	$\log_{\mathrm{e}}(\csc x - \cot x)$
sin x	$-\cos x$	sec x	$\log_{\mathrm{e}}(\sec x + \tan x)$
cos x	sin x	cot x	$\log_e \sin x$
tan x	$\log_e \operatorname{sec} x$	$sec^2 x$	tan x
sinh x	cosh x	cosec ² x	- cot <i>x</i>
cosh x	sinh x	tanh x	$\log_e \cosh x$
$\frac{1}{\sqrt{a^2 - x^2}}$	$sin^{-1}\left(\frac{x}{a}\right)$	$\frac{1}{\sqrt{a^2 + x^2}}$	$sinh^{-1}\left(\frac{x}{a}\right)$
$\frac{1}{a^2 + x^2}$	$\frac{1}{a}tan^{-1}\left(\frac{x}{a}\right)$	$\frac{1}{\sqrt{x^2 - a^2}}$	$cosh^{-1}\left(\frac{x}{a}\right)$
$\frac{1}{a^2 - x^2}$	$\frac{1}{2a}\log_{\mathrm{e}}\left(\frac{a+x}{a-x}\right)$	$\frac{1}{x^2 - a^2}$	$\frac{1}{2a}\log_{\mathrm{e}}\left(\frac{x-a}{x+a}\right)$
$\sqrt{a^2-x^2}$	$\frac{1}{2} \left[x \sqrt{a^2 - x^2} + a^2 \sin^{-1} \left(\frac{x}{a} \right) \right]$	e ^{ax} sin bx	$\frac{e^{ax}}{a^2 + b^2} (a \sin bx - b \cos bx)$
u(x)v(x)	$u \int v dx$ $- \int \left[\frac{du}{dx} \left[\int v dx \right] dx \right]$	e ^{ax} cos bx	$\frac{e^{ax}}{a^2 + b^2} (a\cos bx + b\sin bx)$

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DIFFERENTIAL CALCULUS

- 1. Transformations for polar coordinates to Cartesian coordinates: $x = rcos\theta$, $y = rsin\theta$.
- 2. Transformations for Cartesian coordinates to polar coordinates: $r = \sqrt{x^2 + y^2}$, $\theta = tan^{-1} \left(\frac{y}{x}\right), r \ge 0, 0 \le \theta \le 2\pi.$
- 3. The angle between the radius vector and tangent for a polar curve $r = f(\theta)$: $tan\phi = r\frac{d\theta}{dr}$
- 4. The radius of curvature:
 - Cartesian curve y = f(x): $\rho = \frac{[1 + (y')^2]^{3/2}}{y''}$
 - Parametric curve x = x(t), y = y(t): $\rho = \frac{[(x')^2 + (y')^2]^{3/2}}{x'y'' x''y'}$
 - Polar curve $r = f(\theta)$: $\rho = \frac{[r^2 + (r')^2]^{3/2}}{r^2 + 2(r')^2 rr''}$
- 5. Centre of curvature: $\bar{x} = x \frac{y'[1+(y')^2]}{y''}$ and $\bar{y} = y + \frac{[1+(y')^2]}{y''}$
- 6. Taylor series expansion:

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

7. Maclaurin series expansion:

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

PARTIAL DIFFERENTIATION

- 1. Let z = f(x, y) be a function of two variables x and y.
 - The first order partial derivative of z with respect to x, denoted by $\frac{\partial z}{\partial x}$ or $\frac{\partial f}{\partial x}$ or z_x or z_x p is defined as $\frac{\partial z}{\partial x} = \lim_{\delta x \to 0} \frac{f(x + \delta x, y) - f(x, y)}{\delta x}$ provided the limit exists.
 - The first order partial derivative of z with respect to y, denoted by $\frac{\partial z}{\partial v}$ or $\frac{\partial f}{\partial v}$ or f_y defined as $\frac{\partial z}{\partial y} = \lim_{\delta y \to 0} \frac{f(x, y + \delta y) - f(x, y)}{\delta y}$ provided the limit exists.
- 2. Notations of second order partial derivatives:
 - $\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial x^2} \text{ or } \frac{\partial^2 f}{\partial x^2} \text{ or } z_{xx} \text{ or } f_{xx} \text{ or } \mathbf{r}$ $\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial x^2} \text{ or } z_{yy} \text{ or } f_{yy} \text{ or } \mathbf{t}$ $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial y^2} \text{ or } z_{yy} \text{ or } f_{yy} \text{ or } \mathbf{t}$ $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial y \partial x} \text{ or } z_{yx} \text{ or } f_{yx} \text{ or } \mathbf{s}$

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- 3. Total differential: Let z = f(x, y) be a differentiable function of two variables, x and y then total differential (or exact differential) is defined by $dz = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy$.
- 4. Total derivative: Further, if z = f(x, y), where x = x(t), y = y(t), then total derivative of z is given by $\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$.
- 5. Differentiation of implicit functions: For f(x,y) = 0, $\frac{dy}{dx} = -\frac{\left(\frac{\partial f}{\partial x}\right)}{\frac{\partial f}{\partial y}}$.
- 6. Differentiation of composite functions (chain rule): Let z be function of x and y and that $x = \varphi(u, v)$ and $y = \varphi(u, v)$ are functions of u and v then, $\frac{\partial z}{\partial u} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial u} \text{ and } \frac{\partial z}{\partial v} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v}.$
- 7. Jacobian: If u and v are functions of variables x and y, then the determinant $\begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$ is called the Jacobian of u, v with respect to x, y and denoted by $\frac{\partial(u,v)}{\partial(x,y)}$.
- 8. If u, v are functions of r, s and r, s are functions of x, y, then $\frac{\partial(u,v)}{\partial(x,y)} = \frac{\partial(u,v)}{\partial(r,s)} \frac{\partial(r,s)}{\partial(x,y)}$

MULTIPLE INTEGRAL

- 1. Area of a region $R = \iint_R dA$
- 2. Volume of a Solid $S = \iiint_S dx \frac{dy}{dx} dz$
- 3. Change of variables: From Cartesian xy plane to
 - uv-plane $\iint_{R_{xy}} f(x,y) dx dy = \iint_{R_{uv}} f(\phi(u,v), \psi(u,v)) |J| du dv$
 - polar coordinates $\iint_{R_{xy}} f(x,y) dx dy = \iint_{R_{r\theta}} f(r\cos\theta, r\sin\theta) r dr d\theta$
- 4. Mass of two-dimensional object with surface density f(x,y): $M = \iint_R f(x,y) dx dy$
- 5. The center of gravity: $\overline{x} = \frac{1}{M} \iint_{R} x f(x, y) dx dy$ and $\overline{y} = \frac{1}{M} \iint_{R} y f(x, y) dx dy$
- 6. Mass of a solid S, with density f(x, y, z): $M = \iiint_S f(x, y, z) dx dy dz$
- 7. The center of gravity: $\overline{x} = \frac{1}{M} \iiint_S x f(x, y, z) dx dy dz$, $\overline{y} = \frac{1}{M} \iiint_S y f(x, y, z) dx dy dz$ and $\overline{z} = \frac{1}{M} \iiint_S z f(x, y, z) dx dy dz$

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ORDINARY DIFFERENTIAL EQUATIONS

- 1. Auxiliary/Characteristic Equation: The equation F(m) = 0 is known as the Auxiliary equation of F(D)y = g(x).
- 2. Solution of a Homogeneous ODE with constant coefficients: For the differential equation $(a_0D^2 + a_1D + a_n)y = 0$, if m_1 and m_2 are the roots of auxiliary equation, then solution is given by following cases
 - If roots are real and distinct, then $y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$.
 - If $m_1 = m_2$ are real, then $y = c_1 e^{m_1 x} + c_2 x e^{m_1 x}$.
 - If roots are complex say $\alpha \pm i\beta$, then $y = e^{\alpha x}(c_1 \cos \beta x + c_2 \sin \beta x)$.
- **3. Non-homogeneous Linear ODE with constant coefficients:** The general solution of F(D)y = g(x) is given by $y = y_c + y_p$, where y_c is the solution of the associated homogeneous equation F(D)y = 0 and $y_p = \frac{1}{F(D)}g(x)$ is called the particular integral.
- 4. Rules for finding particular integral:
 - If $g(x) = ke^{ax}$, then $y_p = k\frac{1}{F(D)}e^{ax} = k\frac{1}{F(a)}e^{ax}$, provided $F(a) \neq 0$. • If F(a) = 0 then $y_p = k\frac{x}{[F'(D)]_{D=a}}e^{ax}$, provided $F'(a) \neq 0$.
 - If $g(x) = \sin(ax + b)$ or $\cos(ax + b)$, then • $y_p = \frac{1}{F(D^2)} \sin(ax + b)$ or $\frac{1}{F(D^2)} \cos(ax + b)$ $= \frac{1}{F(-a^2)} \sin(ax + b)$ or $\frac{1}{F(-a^2)} \cos(ax + b)$, provided $F(-a^2) \neq 0$

➤ If
$$F(-a^2) = 0$$
, $y_p = \frac{x}{F'(-a^2)} \sin(ax + b)$ or $\frac{x}{F'(-a^2)} \cos(ax + b)$, provided $F'(-a^2) \neq 0$

• If $g(x) = x^m$, then $y_p = \frac{1}{F(D)}x^m = [F(D)]^{-1}x^m$. Expanding the right hand side as a binomial series, the particular integral can be obtained. The following series expansions are useful:

$$(1+D)^{-1} = 1 - D + D^2 - D^3 + \cdots$$
$$(1+D)^{-2} = 1 - 2D + 3D^2 - 4D^3 + \cdots$$

• If $g(x) = e^{ax}V(x)$, then $y_p = \frac{1}{F(D)}e^{ax}V(x) = e^{ax}\frac{1}{F(D+a)}V(x)$

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5. Cauchy-Euler equation: The linear ODE of the form $(a_0x^nD^n + a_1x^{n-1}D^{n-1} + a_2x^{n-2}D^{n-2} + \cdots + a_{n-1}xD + a_n)y = g(x)$, where $a_0, a_1, \cdots a_n$ are constants, is known as 'Cauchy-Euler' or equidimensional equation.

This equation can be reduced to ODE with constant coefficients by changing the independent variable as follows –

Take
$$x = e^z$$
, then $xDy = D_1y$,
 $x^2D^2y = D_1(D_1 - 1)y$,
 $x^3D^3y = D_1(D_1 - 1)(D_1 - 2)y$
where $D_1 = \frac{d}{dz}$

- **6. Wronskian:** For two functions $y_1(x)$ and $y_2(x)$, the Wronkian is defined by $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$
- 7. Method of Variation of Parameters:

For the second order ODE of the form y'' + P(x)y' + Q(x)y = g(x). Let $y = c_1y_1 + c_2y_2$ be solution of the equation with g(x) = 0, the general solution is given by

$$y = A(x)y_1 + B(x)y_2$$
, where $A(x) = -\int \frac{y_2 g(x)}{W} dx + c_1$ and $B(x) = \int \frac{y_1 g(x)}{W} dx + c_2$, and $W = \begin{vmatrix} y_1 & y_2 \\ y'_1 & y'_2 \end{vmatrix} \neq 0$

PARTIAL DIFFERENTIAL EQUATIONS

- **1.** Lagrange's linear equation: The first order linear partial differential equation of the form $P\frac{\partial u}{\partial x} + Q\frac{\partial u}{\partial y} = R$, where P, Q and R are functions of x, y, z is known as Lagrange's Linear equation.
- 2. **Subsidiary/Auxiliary Equation:** The equation $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$ is known as the subsidiary/auxiliary equation of as Lagrange's Linear equation $P \frac{\partial u}{\partial x} + Q \frac{\partial u}{\partial y} = R$.
- 3. **One-Dimensional Wave Equation:** $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$, where $c^2 = \frac{T}{\rho}$ the phase speed, T is the tension, and ρ density of the string.
- 4. **One-Dimensional Heat Equation:** $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$, where $c^2 = \frac{\kappa}{s\rho}$ the thermal diffusivity, κ thermal conductivity, s specific heat and ρ density of the material of the body.
- 5. Two-Dimensional Laplace equation: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$.

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NUMERICAL METHODS

- 1. Forward difference:
- 2. Backward difference:
 - $\bullet \quad \nabla f(x) = f(x) f(x h)$
 - $\bullet \quad \nabla^n y_i = \nabla^{n-1} y_i \nabla^{n-1} y_{i-1}$
- 3. Relation between forward and backward difference: $\Delta^n y_r = \nabla^n y_{n+r}$
- 4. $\Delta^n f(x) = a_0 n (n-1)(n-2) \dots 1$. $h^n = a_0 n! h^n$, where f(x) is a polynomial of degree n.
- 5. Newton-Gregory Forward Interpolation Formula:

$$y_p = f(x) = y_0 + p\Delta y_0 + \frac{p(p-1)}{2!}\Delta^2 y_0 + \frac{p(p-1)(p-2)}{3!}\Delta^3 y_0 + \dots + \frac{p(p-1)\dots(p-n+1)}{n!}\Delta^n y_0$$

where $x = x_0 + ph$

6. Newton-Gregory Backward Interpolation Formula:

$$y_p = f(x) = y_n + p\nabla y_n + \frac{p(p+1)}{2!}\nabla^2 y_n + \frac{p(p+1)(p+2)}{3!}\nabla^3 y_n + \dots + \frac{p(p+1)\dots(p+n-1)}{n!}\nabla^n y_n$$

where $x = x_n + ph$

7. Lagrange's Interpolation Formula:

$$y = \frac{(x - x_1)(x - x_2) \dots (x - x_n)}{(x_0 - x_1)(x_0 - x_2) \dots (x_0 - x_n)} y_0 + \frac{(x - x_0)(x - x_2) \dots (x - x_n)}{(x_1 - x_0)(x_1 - x_2) \dots (x_1 - x_n)} y_1 + \dots$$
$$+ \frac{(x - x_0)(x - x_1) \dots (x - x_{n-1})}{(x_n - x_0)(x_n - x_1) \dots (x_n - x_{n-1})} y_n$$

8. Numerical Differentiation:

9.
$$\left(\frac{dy}{dx}\right)_{x=x_0+ph} = \frac{1}{h} \left[\Delta y_0 + \frac{(2p-1)}{2!} \Delta^2 y_0 + \frac{(3p^2-6p+2)}{3!} \Delta^3 y_0 + \frac{(4p^3-18p^2+22p-6)}{4!} \Delta^4 y_0 + \cdots \right]$$

10.
$$\left(\frac{dy}{dx}\right)_{x=x_0} = \frac{1}{h} \left[\Delta y_0 - \frac{1}{2} \Delta^2 y_0 + \frac{1}{3} \Delta^3 y_0 - \frac{1}{4} \Delta^4 y_0 + \cdots \right]$$

11.
$$\left(\frac{dy}{dx}\right)_{x=x_n+nh} = \frac{1}{h} \left[\nabla y_n + \frac{(2p+1)}{2!} \nabla^2 y_n + \frac{(3p^2+6p+2)}{3!} \nabla^3 y_n + \dots \right]$$

12.
$$\left(\frac{dy}{dx}\right)_{x=x_n} = \frac{1}{h} \left[\nabla y_n + \frac{1}{2} \nabla^2 y_n + \frac{1}{3} \nabla^3 y_n + \frac{1}{4} \nabla^4 y_n + \cdots \right]$$

13.
$$\left(\frac{d^2y}{dx^2}\right)_{x=x_0+ph} = \frac{1}{h^2} \left[\Delta^2 y_0 + (p-1)\Delta^3 y_0 + \frac{(6p^2-18p+11)}{12}\Delta^4 y_0 + \cdots \right]$$

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14.
$$\left(\frac{d^2y}{dx^2}\right)_{x=x_0} = \frac{1}{h^2} \left[\Delta^2 y_0 - \Delta^3 y_0 + \frac{11}{12} \Delta^4 y_0 - \frac{5}{6} \Delta^5 y_0 + \cdots \right]$$

15.
$$\left(\frac{d^2y}{dx^2}\right)_{x=x_n+nh} = \frac{1}{h^2} \left[\nabla^2 y_n + (p+1)\nabla^3 y_n + \frac{(6p+18p+11)}{12} \nabla^4 y_n + \cdots \right]$$

$$16. \left. \left(\frac{d^2 y}{d x^2} \right)_{x=x_n} = \frac{1}{h^2} \left[\nabla^2 y_n + \nabla^3 y_n + \frac{11}{12} \nabla^4 y_n + \frac{5}{6} \nabla^5 y_n + \frac{137}{180} \nabla^6 y_n + \cdots \right]$$

17. Regula - Falsi method:
$$x_{n+1} = \frac{x_{n-1}f(x_n) - x_nf(x_{n-1})}{f(x_n) - f(x_{n-1})}$$

- 18. Newton Raphson Method: $x_{n+1} = x_n \frac{f(x_n)}{f'(x_n)}$
- 19. Runge Kutta fourth order method:

$$y_{n+1} = y_n + \frac{1}{6}(k_1 + 2k_2 + 2k_3 + k_4); \quad n = 0,1,2,3 \dots$$
 where, $k_1 = hf(x_n, y_n), k_2 = hf\left(x_n + \frac{h}{2}, y_n + \frac{k_1}{2}\right), k_3 = hf\left(x_n + \frac{h}{2}, y_n + \frac{k_2}{2}\right), k_4 = 0$

$$hf(x_n + h, y_n + k_3)$$

20. Milne's Predictor Formula:

$$y_{n+1}^{(p)} = y_{n-3} + \frac{4h}{3} [2y'_{n-2} - y'_{n-1} + 2y'_{n}];$$
 $n = 0,1,2,3 \dots m$
s Corrector Formula:
$$y_{n+1}^{(c)} = y_{n-1} + \frac{h}{3} [y'_{n-1} + 4y'_{n} + y'_{n+1}];$$
 $n = 3,4,5 \dots m$

21. Milne's Corrector Formula:

$$y_{n+1}^{(c)} = y_{n-1} + \frac{h}{3} [y'_{n-1} + 4y'_n + y'_{n+1}];$$
 $n = 3, 4, 5 \dots \dots$

22. Newton - Cote's Quadrature formula:

$$I = nh\left(y_0 + \frac{n}{2}(\Delta y_0) + \frac{1}{2!}(\frac{n^2}{3} - \frac{n}{2})(\Delta^2 y_0) + \frac{1}{3!}(\frac{n^2}{4} - n^2 + n)(\Delta^3 y_0) + \cdots\right)$$

23. Simpson's 1/3rd rule:

$$I = \frac{h}{3} ((y_0 + y_n) + 4 (y_1 + y_3 + \dots + y_{n-1}) + 2 (y_2 + y_4 + \dots + y_{n-2}))$$

24. Simpson's 3/8th rule:

$$I = \frac{3h}{8} ((y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3}))$$

25. Weddle's rule:

$$I = \frac{3h}{10}[(y_0 + y_n) + 5(y_1 + y_5 + \dots + y_{n-5} + y_{n-1}) + (y_2 + y_4 + \dots + y_{n-4} + y_{n-2}) + 2(y_6 + y_{12} + \dots + y_{n-6}) + 6(y_3 + y_9 + \dots + y_{n-3})]$$

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VECTOR CALCULUS

- 1. For $\vec{a} = a_1 \hat{\imath} + a_2 \hat{\jmath} + a_3 \hat{k}$ and $\vec{b} = b_1 \hat{\imath} + b_2 \hat{\jmath} + b_3 \hat{k}$
 - $\vec{a} \cdot \vec{b} = |\vec{a}||\vec{b}|\cos\theta = a_1b_1 + a_2b_2 + a_3b_3$,
 - $\vec{a} \times \vec{b} = |\vec{a}| |\vec{b}| \sin \theta \ \hat{n} = \begin{vmatrix} \hat{\imath} & \hat{\jmath} & \hat{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$
- 2. Vector Differential Operator: $\nabla = \frac{\partial}{\partial x}\hat{i} + \frac{\partial}{\partial y}\hat{j} + \frac{\partial}{\partial z}\hat{k}$
- 3. Gradient of a scalar point function: $\nabla \phi = \frac{\partial \phi}{\partial x} \hat{\imath} + \frac{\partial \phi}{\partial y} \hat{\jmath} + \frac{\partial \phi}{\partial z} \hat{k}$.
- 4. Divergence of a vector point function: $\nabla \cdot \vec{f} = \frac{\partial f_1}{\partial x} + \frac{\partial f_2}{\partial y} + \frac{\partial f_3}{\partial z}$, where $\vec{f} = f_1 \hat{\imath} + f_2 \hat{\jmath} + f_3 \hat{k}$.
- 5. Curl of vector function: $\nabla \times \vec{\mathbf{f}} = \begin{vmatrix} \hat{\imath} & \hat{\jmath} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ f_1 & f_2 & f_3 \end{vmatrix}$, where $\vec{f} = f_1 \hat{\imath} + f_2 \hat{\jmath} + f_3 \hat{k}$.
- 6. Laplacian of a scalar field: $\nabla^2 \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2}$
- 7. Cylindrical coordinate system: $x = r \cos\theta$, $y = r \sin\theta$, z = z
- 8. Spherical coordinate system: $x = r sin\theta cos\phi$, $y = r sin\theta sin\phi$, $z = r cos\theta$
- 9. Expression for gradient:
 - In cylindrical polar coordinates: $\nabla \psi = \frac{\partial \psi}{\partial r} e_r + \frac{1}{r} \frac{\partial \psi}{\partial \theta} e_{\theta} + \frac{\partial \psi}{\partial z} e_z$
 - In spherical polar coordinates: $\nabla \psi = \frac{\partial \psi}{\partial r} \hat{e}_r + \frac{1}{r} \frac{\partial \psi}{\partial \theta} \hat{e}_{\theta} + \frac{1}{r \sin \theta} \frac{\partial \psi}{\partial \phi} \hat{e}_{\phi}$
- 10. Expression for divergence:
 - In cylindrical polar coordinates: $div(\vec{f}) = \frac{1}{r} \left[\frac{\partial}{\partial r} (rf_1) + \frac{\partial}{\partial \theta} (f_2) + \frac{\partial}{\partial z} (rf_3) \right],$ where $\vec{f} = f_1 \hat{e}_r + f_2 \hat{e}_\theta + f_3 \hat{e}_z$
 - In spherical polar coordinates: $div(\vec{f}) = \frac{1}{r^2 \sin \theta} \left[\frac{\partial}{\partial r} (r^2 \sin \theta \ f_1) + \frac{\partial}{\partial \theta} (r \sin \theta \ f_2) + \frac{\partial}{\partial \phi} (r f_3) \right],$ where $\vec{f} = f_1 \hat{e}_r + f_2 \hat{e}_\theta + f_3 \hat{e}_\phi$
- 11. Expression for Laplacian:
 - In cylindrical polar coordinates: $\nabla^2 \phi = \frac{\partial^2 \phi}{\partial r^2} + \frac{1}{r} \frac{\partial \phi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \theta^2} + \frac{\partial^2 \phi}{\partial z^2}$
 - In spherical polar coordinates: $\nabla^2 \phi = \frac{\partial^2 \psi}{\partial r^2} + \frac{2}{r} \frac{\partial \psi}{\partial r} + \frac{1}{r^2} \frac{\partial^2 \psi}{\partial \theta^2} + \frac{\cot \theta}{r^2} \frac{\partial \psi}{\partial \theta} + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 \psi}{\partial \phi^2}$
- 12. Expression for Curl:

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- In cylindrical polar coordinates: $\operatorname{curl} \vec{f} = \frac{1}{r} \begin{bmatrix} \hat{e}_r & r\hat{e}_{\theta} & \hat{e}_z \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial z} \\ f & rf & f \end{bmatrix}$
- where $\vec{f} = f_1 \hat{e}_r + f_2 \hat{e}_{\theta} + f_3 \hat{e}_z$
- In spherical polar coordinates: $\operatorname{curl} \vec{f} = \frac{1}{r^2 \sin \theta} \begin{bmatrix} \hat{e}_r & r\hat{e}_\theta & r \sin \theta \hat{e}_\phi \\ \frac{\partial}{\partial r} & \frac{\partial}{\partial \theta} & \frac{\partial}{\partial \phi} \\ f. & rf_2 & r \sin \theta f_2 \end{bmatrix}$

where
$$\vec{f} = f_1 \hat{e}_r + f_2 \hat{e}_\theta + f_3 \hat{e}_\phi$$

13. Green's Theorem: If R is a closed region in XY-plane, bounded by a simply closed curve C and if P(x,y) and Q(x,y), $\frac{\partial}{\partial x}Q(x,y)$, $\frac{\partial}{\partial y}P(x,y)$ are continuous functions at every point in R, then

$$\oint_C P \, dx + Q \, dy = \iint_P \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx \, dy$$

14. Stokes Theorem: If S be an open surface bounded by a simple closed curve C and \vec{F} be any vector point function having continuous first order partial derivatives, then

$$\oint_{C} \vec{F} \cdot d\vec{r} = \iint_{S} curl \vec{F} \cdot \hat{n} dS = \iint_{S} curl \vec{F} \cdot d\vec{S}$$

where \hat{n} is the outward drawn unit normal at any point to S.

15. Gauss Divergence Theorem: If V is the volume bounded by a closed surface S and \vec{F} is a vector point function having continuous derivatives, then

$$\iint\limits_{S} \vec{F} \cdot \hat{n} \ dS = \iiint\limits_{V} \nabla \cdot \vec{F} \ dV,$$

where \hat{n} is the outward unit normal drawn to S.

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LAPLACE TRANSFORMS

1. Gamma function

•
$$\Gamma(n) = \int_0^\infty e^{-x} x^{n-1} dx, (n > 0)$$
 • $\Gamma(1) = 1$

•
$$\Gamma(n) = 2 \int_0^\infty e^{-x^2} x^{2n-1} dx$$
 • $\Gamma(n+1) = n\Gamma(n)$

•
$$\Gamma(n) = \frac{\Gamma(n+1)}{n}, (n < 0)$$
 • $\Gamma(\frac{1}{2}) = \sqrt{\pi}$

2. Beta Function

•
$$\beta(m,n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$
 • $\beta(m,n) = \beta(n,m)$

•
$$\beta(m,n) = 2 \int_0^{\pi/2} \sin^{2m-1}\theta \cos^{2n-1}\theta d\theta$$
 • $\beta(m,n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$

•
$$\beta(m,n) = \int_0^\infty \frac{t^{m-1}}{(1+t)^{m+n}} dt$$

3. Laplace transform of
$$f(t)$$
: $L\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$

4. Transform of elementary functions:

•
$$L(e^{at}) = \frac{1}{s-a}$$
, $s > a$ • $L(sinh \frac{at}{at}) = L\left(\frac{e^{at} - e^{-at}}{2}\right) = \frac{a}{s^2 - a^2}$, $s > |a|$

•
$$L(\sin at) = \frac{a}{s^2 + a^2}$$
, $s > 0$ • $L(\cosh at) = \frac{s}{s^2 - a^2}$, $s > |a|$
• $L(\cos at) = \frac{s}{s^2 + a^2}$, $s > 0$ • $L(t^n) = \frac{\Gamma(n+1)}{s^{n+1}}$

•
$$L(\cos a t) = \frac{s}{s^2 + a^2}, \quad s > 0$$
 • $L(t^n) = \frac{\Gamma(n+1)}{s^{n+1}}$

•
$$L[H(t-a)] = \frac{e^{-as}}{s}$$
, where H is Heaviside unit step function

5. Properties of Laplace transform:

•
$$L[a f(t) + b g(t)] = a L[f(t)] + b L[g(t)].$$

• If
$$L[f(t)] = F(s)$$
, then $L[f(at)] = \frac{1}{a}F(\frac{s}{a})$, where a is a positive constant.

• Let a be any real constant then
$$L[e^{at}f(t)] = F(s-a)$$

• If
$$L[f(t)] = F(s)$$
, then $L[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} F(s)$, $n = 1, 2, 3, ...$

• If
$$L[f(t)] = F(s)$$
, then $L\left(\frac{f(t)}{t}\right) = \int_{s}^{\infty} F(s)ds$.

• If
$$L[f(t)] = F(s)$$
, then $L\{f^n(t)\} = s^n L\{f(t)\} - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{n-1}(0)$

• If
$$L[f(t)] = F(s)$$
, then $L\int_0^t f(t)dt = \frac{1}{s}F(s)$

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- Let f(t) be a periodic function of period T then $L\{f(t)\} = \frac{1}{1 e^{-ST}} \int_{0}^{T} e^{-st} f(t) dt$.
- If $L\{f(t)\} = F(s)$, then $L[f(t-a)H(t-a)] = e^{-as}F(s)$
- f(t) be a continuous function at t = a, then $\int_0^\infty f(t)\delta(t-a)dt = f(a)$, where $\delta(t-a)$ is unit impulse function.
- 6. Inverse Laplace transform of F(s) using Convolution theorem: If $L^{-1}[F(s)] = f(t)$ and $L^{-1}[G(s)] = g(t)$, then $L^{-1}[F(s)G(s)] = \int_0^t f(u)g(t-u)du = f(t)*g(t)$.

NUMBER THEORY

1. The number of all positive divisors of a, denoted by T(a), where $a = p_1^{a_1} p_2^{a_2} \cdots p_n^{a_n}$

$$T(a) = (1 + a_1)(1 + a_2) \cdots (1 + a_n)$$

2. The sum of all positive divisors of a, denoted by S(a),

$$S(a) = \left(\frac{p_1^{a_1+1} - 1}{p_1 - 1}\right) \left(\frac{p_2^{a_2+1} - 1}{p_2 - 1}\right) \cdots \left(\frac{p_n^{a_n+1} - 1}{p_n - 1}\right)$$

- 3. Euler's theorem: if (a, m) = 1, then $a^{\phi(m)} \equiv 1 \pmod{m}$.
- 4. If p is a prime number, then $\phi(p) = p 1$
- 5. If p is a prime number and k > 0, then $\phi(p^k) = \frac{p^k}{p^k} p^{k-1}$
- 6. If the integer n > 1 has the prime factorization, $n = p_1^{k_1} \times p_2^{k_2} \times \cdots \times p_r^{k_r}$, then

$$\phi(n) = n\left(1 - \frac{1}{p_1}\right)\left(1 - \frac{1}{p_2}\right)\cdots\left(1 - \frac{1}{p_r}\right)$$

- 7. Cipher text: $c = m^e \pmod{n}$, where m is the message.
- 8. Decryption: $m = c^d \pmod{n}$, where d is the private key.

STATISTICS

- 1. Moments for ungrouped data:
 - The r^{th} moment about origin: $\mu'_r = \frac{1}{n} \sum_{i=1}^n x_i^r$, where r=1,2,3 ..., $x_1,x_2 \cdots x_n$ are n observations
 - The r^{th} central moment: $\mu_r = \frac{1}{n} \sum_{i=1}^n (x_i \bar{x})^r$, where $r = 1, 2, 3, \cdots, \bar{x}$ is mean
- 2. Moments for grouped data:
 - The r^{th} moment about origin: $\mu'_r = \frac{1}{N} \sum_{i=1}^n f_i x_i^r$, $r = 1, 2, 3 \cdots$, where observations x_1, x_2, \dots, x_n are the mid points of the class-intervals and f_1, f_2, \dots, f_n are their corresponding frequencies and $N = \sum_{i=1}^n f_i$
 - The r^{th} central moment: $\mu_r = \frac{1}{N} \sum_{i=1}^n f_i (x_i \bar{x})^r$, $r = 1, 2, 3 \cdots$



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- The r^{th} moment about any point A: $\mu'_r = \frac{1}{N} \sum_{i=1}^n f_i (x_i A)^r$, $r = 1, 2, 3 \cdots$
- 3. Relation between raw (Moments about origin or any point) and Central Moments:
 - $\mu_r = \mu'_r {^rC_1} \mu'_{r-1} \mu'_1 + {^rC_2} \mu'_{r-2} {\mu'^2}_1 \dots + (-1)^r {\mu'_1}^r, r = 1, 2, 3 \dots$
 - $\mu'_r = \mu_r + {^rC_1}\mu_{r-1} \mu'_1 + {^rC_2}\mu_{r-2} {\mu'_1}^2 \dots + {\mu'_1}^r$
- 4. Measures of Kurtosis: $\beta_2 = \frac{\mu_4}{\mu_2^2}$
- 5. Measures of Skewness: Karl Pearson's coefficient of Skewness: $S_k = \frac{\sqrt{\beta_1} (\beta_2 + 3)}{2(5\beta_2 6\beta_1 9)}$, where $\beta_1 = \frac{\mu_3^2}{\mu_3^2}$
- 6. Fitting of a straight line: y = a + bx for the data $(x_1, y_1), (x_2, y_2), \cdots (x_n, y_n)$

The normal equations for estimating the values of a and b are

$$\sum y = n\mathbf{a} + b\sum x,$$

$$\sum xy = a\sum x + b\sum x^2.$$

7. Fitting of a second-degree equation (quadratic): $y = a + bx + cx^2$

The normal equations for estimating the values of a, b, c are

$$\sum y = na + b \sum x + c \sum x^2,$$

$$\sum xy = a\sum x + b\sum x^2 + c\sum x^3,$$

$$\sum x^2 y = a \sum x^2 + b \sum x^3 + c \sum x^4.$$

- 8. Correlation Coefficient (Karl Pearson correlation coefficient):
 - $r = \frac{\sum (x \bar{x})(y \bar{y})}{n\sigma_x \sigma_y}$, where $\sigma_x^2 = \frac{\sum (x \bar{x})^2}{n}$ variance of the x series, $\sigma_y^2 = \frac{\sum (y \bar{y})^2}{n}$ variance of the y series,
 - $\overline{x} = \frac{\sum x}{n}$ \rightarrow Mean of the x series $\overline{y} = \frac{\sum y}{n}$ \rightarrow mean of the y series.

•
$$r = \frac{n \sum xy - (\sum x)(\sum y)}{\sqrt{\{n \sum x^2 - (\sum x)^2\}\{n \sum y^2 - (\sum y)^2\}}}$$

- 9. Regression line of y on x: $y \overline{y} = b_{yx}(y \overline{y})$, where $b_{yx} = r \frac{\sigma_y}{\sigma_x} = \frac{\sum (x \overline{x})(y \overline{y})}{\sum (x \overline{x})^2} = \frac{n \sum xy \sum x \sum y}{n \sum x^2 (\sum x)^2}$
- 10. Regression line of x on y: $x \overline{x} = b_{xy}(y \overline{y})$ where $b_{xy} = r \frac{\sigma_x}{\sigma_y} = \frac{\sum (x \overline{x})(y \overline{y})}{\sum (y \overline{y})^2} = \frac{n \sum xy \sum x \sum y}{n \sum y^2 (\sum y)^2}$