• Stirling's Formula:

$$n! = \sqrt{2\pi n} \left(\frac{n}{e}\right)^n \left(1 + \frac{1}{12n} + O\left(\frac{1}{n^2}\right)\right)$$

• Let $n \ge k \ge 0$

$$\binom{n}{k} \le (\frac{ne}{k})^k$$

$$\binom{n}{k} \ge (\frac{n}{k})^k$$

- For all $t \in \mathbb{R}$, $e^t \ge 1 + t$ with equality holding at t = 0.
- For all $t, n \in \mathbb{R}$, such that $n \ge 1$ and $|t| \le n$,

$$e^t \left(1 - \frac{t^2}{n}\right) \le \left(1 + \frac{t}{n}\right)^n \le e^t$$

Note that this even holds for negative values of t.

• For all $n \in \mathbb{N}$, we define the nth Harmonic number H_n , as follows:

$$H_n = 1 + \frac{1}{2} + \dots + \frac{1}{n}$$

For all $n \in \mathbb{N}$, the nth Harmonic number H_n is:

$$H_n = \ln n + \mathbf{\Theta}(1)$$

• Chernoff's Bound: For any $\delta > 0$,

$$\mathbf{P}(\mathbf{X} \le (1 - \delta)\mu) \le e^{-\mu\delta^2/2}$$

$$\mathbf{P}(\mathbf{X} \ge (1+\delta)\mu) \le \left(\frac{e^{\delta}}{(1+\delta)^{(1+\delta)}}\right)^{\mu}$$

Alternate and more usable forms:

If $\delta \geq 2e - 1$ then

$$\mathbf{P}(\mathbf{X} \ge (1+\delta)\mu) \le 2^{-(1+\delta)\mu}$$

If $0 < \delta < 2e - 1$, then

$$\mathbf{P}(\mathbf{X} \ge (1+\delta)\mu) \le e^{-\mu\delta^2/4}$$