B.8 Appendix: Useful Mathematical Formulas

We conclude this chapter with a selection of useful mathematical facts.

B.8-1 Some Useful Constants

$\pi \approx 3.1415926535$

$e \approx 2.7182818284$

$\frac{1}{e} \approx 0.3678794411$

$\log_{10} 2 \approx 0.30103$

$\log_{10} 3 \approx 0.47712$

B.8-2 Complex Numbers

$e^{\pm j\pi/2} = \pm j$

$e^{\pm jn\pi} = \begin{cases} 1 & n \text{ even} \\ -1 & n \text{ odd} \end{cases}$

$e^{\pm j\theta} = \cos\theta \pm j\sin\theta$

$a + jb = re^{j\theta} \qquad r = \sqrt{a^2+b^2},\ \theta = \tan^{-1}\left(\frac{b}{a}\right)$

$(re^{j\theta})^k = r^k e^{jk\theta}$

$(r_1 e^{j\theta_1})(r_2 e^{j\theta_2}) = r_1 r_2 e^{j(\theta_1+\theta_2)}$

B.8-3 Sums

$$\sum_{k=m}^{n} r^k = \frac{r^{n+1} - r^m}{r-1} \qquad r \neq 1$$

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

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

$$\sum_{k=0}^{n} k\, r^k = \frac{r + [n(r-1) - 1]\, r^{n+1}}{(r-1)^2} \qquad r \neq 1$$

$$\sum_{k=0}^{n} k^2 r^k = \frac{r[(1+r)(1-r^n) - 2n(1-r)r^n - n^2(1-r)^2 r^n]}{(1-r)^3} \qquad r \neq 1$$

B.8-4 Taylor and Maclaurin Series

$$f(x) = f(a) + \frac{(x-a)}{1!}\dot{f}(a) + \frac{(x-a)^2}{2!}\ddot{f}(a) + \cdots = \sum_{k=0}^{\infty} \frac{(x-a)^k}{k!} f^{(k)}(a)$$

$$f(x) = f(0) + \frac{x}{1!}\dot{f}(0) + \frac{x^2}{2!}\ddot{f}(0) + \cdots = \sum_{k=0}^{\infty} \frac{x^k}{k!} f^{(k)}(0)$$

B.8-5 Power Series

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots + \frac{x^n}{n!} + \cdots$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \cdots$$

$$\tan x = x + \frac{x^3}{3} + \frac{2x^5}{15} + \frac{17x^7}{315} + \cdots \qquad x^2 < \pi^2/4$$

$$\tanh x = x - \frac{x^3}{3} + \frac{2x^5}{15} - \frac{17x^7}{315} + \cdots \qquad x^2 < \pi^2/4$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3 + \cdots + \binom{n}{k}x^k + \cdots + x^n$$

$$(1+x)^n \approx 1 + nx \qquad |x| \ll 1$$

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots \qquad |x| < 1$$

B.8-6 Trigonometric Identities

$$e^{\pm jx} = \cos x \pm j \sin x$$

$$\cos x = \tfrac{1}{2}[e^{jx} + e^{-jx}]$$

$$\sin x = \tfrac{1}{2j}[e^{jx} - e^{-jx}]$$

$$\cos(x \pm \tfrac{\pi}{2}) = \mp \sin x$$

$$\sin(x \pm \tfrac{\pi}{2}) = \pm \cos x$$

$$2 \sin x \cos x = \sin 2x$$

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

$$\cos^2 x - \sin^2 x = \cos 2x$$

$$\cos^2 x = \tfrac{1}{2}(1 + \cos 2x)$$

$$\sin^2 x = \tfrac{1}{2}(1 - \cos 2x)$$

$\cos^3 x = \frac{1}{4}(3\cos x + \cos 3x)$

$\sin^3 x = \frac{1}{4}(3\sin x - \sin 3x)$

$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$

$\cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$

$\tan(x \pm y) = \dfrac{\tan x \pm \tan y}{1 \mp \tan x \tan y}$

$\sin x \sin y = \frac{1}{2}[\cos(x - y) - \cos(x + y)]$

$\cos x \cos y = \frac{1}{2}[\cos(x - y) + \cos(x + y)]$

$\sin x \cos y = \frac{1}{2}[\sin(x - y) + \sin(x + y)]$

$a\cos x + b\sin x = C\cos(x + \theta) \qquad C = \sqrt{a^2 + b^2}, \theta = \tan^{-1}\left(\frac{-b}{a}\right)$

B.8-7 Common Derivative Formulas

$\dfrac{d}{dx}f(u) = \dfrac{d}{du}f(u)\dfrac{du}{dx}$

$\dfrac{d}{dx}(uv) = u\dfrac{dv}{dx} + v\dfrac{du}{dx}$

$\dfrac{d}{dx}\left(\dfrac{u}{v}\right) = \dfrac{v\frac{du}{dx} - u\frac{dv}{dx}}{v^2}$

$\dfrac{dx^n}{dx} = nx^{n-1}$

$\dfrac{d}{dx}\ln(ax) = \dfrac{1}{x}$

$\dfrac{d}{dx}\log(ax) = \dfrac{\log e}{x}$

$\dfrac{d}{dx}e^{bx} = be^{bx}$

$\dfrac{d}{dx}a^{bx} = b(\ln a)a^{bx}$

$\dfrac{d}{dx}\sin ax = a\cos ax$

$\dfrac{d}{dx}\cos ax = -a\sin ax$

$\dfrac{d}{dx}\tan ax = \dfrac{a}{\cos^2 ax}$

$\dfrac{d}{dx}(\sin^{-1} ax) = \dfrac{a}{\sqrt{1 - a^2x^2}}$

$\dfrac{d}{dx}(\cos^{-1} ax) = \dfrac{-a}{\sqrt{1 - a^2x^2}}$

$\dfrac{d}{dx}(\tan^{-1} ax) = \dfrac{a}{1 + a^2x^2}$

B.8-8 Indefinite Integrals

$$\int u\,dv = uv - \int v\,du$$

$$\int f(x)\dot{g}(x)\,dx = f(x)g(x) - \int \dot{f}(x)g(x)\,dx$$

$$\int \sin ax\,dx = -\frac{1}{a}\cos ax \qquad \int \cos ax\,dx = \frac{1}{a}\sin ax$$

$$\int \sin^2 ax\,dx = \frac{x}{2} - \frac{\sin 2ax}{4a} \qquad \int \cos^2 ax\,dx = \frac{x}{2} + \frac{\sin 2ax}{4a}$$

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

$$\int x\cos ax\,dx = \frac{1}{a^2}(\cos ax + ax\sin ax)$$

$$\int x^2\sin ax\,dx = \frac{1}{a^3}(2ax\sin ax + 2\cos ax - a^2x^2\cos ax)$$

$$\int x^2\cos ax\,dx = \frac{1}{a^3}(2ax\cos ax - 2\sin ax + a^2x^2\sin ax)$$

$$\int \sin ax\sin bx\,dx = \frac{\sin(a-b)x}{2(a-b)} - \frac{\sin(a+b)x}{2(a+b)} \qquad a^2 \neq b^2$$

$$\int \sin ax\cos bx\,dx = -\left[\frac{\cos(a-b)x}{2(a-b)} + \frac{\cos(a+b)x}{2(a+b)}\right] \qquad a^2 \neq b^2$$

$$\int \cos ax\cos bx\,dx = \frac{\sin(a-b)x}{2(a-b)} + \frac{\sin(a+b)x}{2(a+b)} \qquad a^2 \neq b^2$$

$$\int e^{ax}\,dx = \frac{1}{a}e^{ax}$$

$$\int xe^{ax}\,dx = \frac{e^{ax}}{a^2}(ax-1)$$

$$\int x^2e^{ax}\,dx = \frac{e^{ax}}{a^3}(a^2x^2 - 2ax + 2)$$

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

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

$$\int \frac{1}{x^2+a^2}\,dx = \frac{1}{a}\tan^{-1}\frac{x}{a}$$

$$\int \frac{x}{x^2+a^2}\,dx = \frac{1}{2}\ln(x^2+a^2)$$

B.8-9 L'Hôpital's Rule

If $\lim f(x)/g(x)$ results in the indeterministic form $0/0$ or ∞/∞, then

$$\lim \frac{f(x)}{g(x)} = \lim \frac{\dot{f}(x)}{\dot{g}(x)}$$

B.8-10 Solution of Quadratic and Cubic Equations

Any *quadratic* equation can be reduced to the form

$$ax^2 + bx + c = 0$$

The solution of this equation is provided by

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

A general *cubic* equation

$$y^3 + py^2 + qy + r = 0$$

may be reduced to the *depressed cubic* form

$$x^3 + ax + b = 0$$

by substituting

$$y = x - \frac{p}{3}$$

This yields

$$a = \tfrac{1}{3}(3q - p^2) \qquad b = \tfrac{1}{27}(2p^3 - 9pq + 27r)$$

Now let

$$A = \sqrt[3]{-\frac{b}{2} + \sqrt{\frac{b^2}{4} + \frac{a^3}{27}}} \qquad B = \sqrt[3]{-\frac{b}{2} - \sqrt{\frac{b^2}{4} + \frac{a^3}{27}}}$$

The solution of the depressed cubic is

$$x = A + B, \qquad x = -\frac{A+B}{2} + \frac{A-B}{2}\sqrt{-3}, \qquad x = -\frac{A+B}{2} - \frac{A-B}{2}\sqrt{-3}$$

and

$$y = x - \frac{p}{3}$$

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