Fundamental Algebra

1 Series

1.1 Geometric

$$\sum_{n=a}^{b} r^n = r^a \frac{1 - r^{b-a+1}}{1 - r} = \frac{r^a - r^{b+1}}{1 - r}$$
(1.1)

$$\sum_{j=1}^{\infty} \frac{j^2}{\rho^j} = \frac{\rho(\rho+1)}{(\rho-1)^3} \tag{1.2}$$

1.2 Quotient stack

$$\sum_{k=1}^{n} \lfloor \frac{n}{k} \rfloor = 2 \sum_{k=1}^{\lfloor \sqrt{n} \rfloor} \lfloor \frac{n}{k} \rfloor - \lfloor \sqrt{n} \rfloor^2$$
 (1.3)

2 Inequalities

2.1 Ratio of Summation

$$\frac{\sum_{i} a_i}{\sum_{i} b_i} \le \max_{i} \frac{a_i}{b_i} \tag{2.1}$$

2.2 Weighted AM-GM Inequality

Let the nonnegative numbers x_1, x_2, \ldots, x_n and the nonnegative weights $w_1, w_2, \ldots w_n$ be given. Set $w = w_1 + w_2 + \ldots w_n$. If w > 0, then the inequality

$$\frac{w_1 x_1 + w_2 x_2 + \dots + w_n x_n}{w} \ge \sqrt[w]{x_1^{w_1} x_2^{w_2} \dots x_n^{w_n}}$$
 (2.2)

holds.

2.3 Titu's Lemma

2.3.1 Summation Form

For any real numbers $a_1, a_2, \dots a_n$ and positive reals $b_1, b_2, b_3, \dots b_n$, we have

$$\frac{a_1^2}{b_1} + \frac{a_2^2}{b_2} + \dots + \frac{a_n^2}{b_n} \ge \frac{(a_1 + a_2 + \dots + a_n)^2}{b_1 + b_2 + \dots + b_n}$$
 (2.3)

2.3.2 Probabilistic Form

Let X be a real random variable and Y be a positive random variable such that $\mathbb{E}[|X|]$ and $\mathbb{E}[Y]$ are well defined. Then

$$\mathbb{E}[X^2/Y] \ge \mathbb{E}[|X|^2]/\mathbb{E}[Y] \ge \mathbb{E}[X]^2/\mathbb{E}[Y] \tag{2.4}$$

2.4 Cauchy-Schwarz Inequality

For any non-zero vector \boldsymbol{x} ,

$$\|\boldsymbol{x}\|_{2}^{2} \leq \|\boldsymbol{x}\|_{1}^{2} \leq \|\boldsymbol{x}\|_{0} \|\boldsymbol{x}\|_{2}^{2} \tag{2.5}$$

(Note: Useful in binary matrix multiplication.)

2.5 Squared norm of sum of vectors bound

Applying n times Cauchy-Schwartz inequality:

$$\left\| \sum_{i=1}^{n} \boldsymbol{x}_{i} \right\|^{2} \leq n \sum_{i=1}^{n} \left\| \boldsymbol{x}_{i} \right\|^{2}$$

2.6 Chebyshev's Sum Inequality

If $a_1 \geq a_2 \geq \cdots \geq a_n$ and $b_1 \geq b_2 \geq \cdots \geq b_n$, then

$$\frac{1}{n} \sum_{k=1}^{n} a_k b_k \ge \left(\frac{1}{n} \sum_{k=1}^{n} a_k\right) \left(\frac{1}{n} \sum_{k=1}^{n} b_k\right) \tag{2.6}$$

2.7 Symmetric Parametric Inequality

$$\left(1 - p + \frac{p}{x}\right)^{\alpha - 2} \cdot (1 - p + px)^{\alpha - 2} \ge 1$$
(2.7)

2.8 We love Jensen

By convexity of $(u, v) \mapsto u^{\lambda} v^{1-\lambda}$

$$\mathbb{E}[U]^{\lambda} \, \mathbb{E}[V]^{1-\lambda} \le \mathbb{E}[U^{\lambda} V^{1-\lambda}] \tag{2.8}$$

3 Bounds and Approximations

3.1 Exponential Bound on Hyperbolic Ratio

For $0 \le y < x \le 2$,

$$\frac{\sinh(x) - \sinh(y)}{\sinh(x - y)} \le e^{\frac{1}{2}xy} \tag{3.1}$$

3.2 Exponential Inequalities

For all $t \in \mathbb{R}$ and $0 \le p \le 1$,

$$1 - p + p \cdot x \le e^{p(x-1)} \tag{3.2}$$

Additionally:

$$\forall x, y \ge 0 \quad \frac{1 + e^{x+y}}{e^x + e^y} \le e^{xy/2}$$
 (3.3)

$$\frac{1}{2}(e^x + e^{-x}) \le e^{x^2/2} \tag{3.4}$$

3.3 Softplus Quadratic Bound

For all $a, x \in \mathbb{R}$ with $a \neq 0$, we have

$$\log(1+e^x) \le \log(1+e^a) + \frac{x-a}{1+e^{-a}} + \frac{(e^a-1)\cdot(x-a)^2}{4\cdot a\cdot (e^a+1)}$$
(3.5)

3.4 Miscellaneous upper Bounds

3.4.1 Linear-Rational function

For all $x > 0, t \in [0, 1]$:

$$\frac{1}{1-t+tx} \le 1 - t(1-t)(1+3t)(x-1) + t^2\left((1-t)x^2 + \frac{t}{x} - 1\right)$$
 (3.6)

3.4.2 Inverse logarithmic

For all u > 0:

$$\frac{1}{\log(1+1/u)} \le u + \frac{1}{2} \tag{3.7}$$

3.4.3 $x \log_+ y$ decoupling

For non negative reals x and y,

$$x\log_{+} y + 1 \wedge +1 \le x\log x + e^{-1}y + 1 \tag{3.8}$$

3.4.4 Weighted reciprocal

For all $p \in [0,1]$ and $x \in (0,\infty)$,

$$\frac{1}{1 - p + p/x} \le 1 - p + p \cdot x \tag{3.9}$$

3.5 Order of Rademacher Sums

Let $\sigma \in \{-1,1\}^n$ be a random Rademacher sequence and let $a \in \mathbb{R}^n$ be an arbitrary real vector with sorted entries $|a_1| \ge |a_2| \ge \cdots \ge |a_n|$. Then

$$\|\langle a, \sigma \rangle\|_{L^p} \sim \sum_{i \le p} a_i + \sqrt{p} (\sum_{i > p} a_i^2)^{1/2}$$
 (3.10)

3.6 Sum Approximation

$$\max(a,b) \le a+b \le 2\max(a,b), \quad a,b \ge 0 \tag{3.11}$$

4 Combinatorics

4.1 Expansion

$$\binom{2n}{m} = \sum_{j=0}^{\lfloor \frac{m}{2} \rfloor} \binom{n}{j} \binom{n-j}{m-2j} 2^{m-2j} \tag{4.1}$$

4.2 Vandermonde's Identity

$$\sum_{i=0}^{r} \binom{m}{i} \binom{n}{r-i} = \binom{n+m}{r} \tag{4.2}$$

$$\sum_{m=0}^{n} \binom{m}{j} \binom{n-m}{k-j} = \binom{n+1}{k+1}$$

$$\tag{4.3}$$

Special form (hockey-stick identity):

$$\sum_{m=k}^{n} \binom{m}{k} = \binom{n+1}{k+1} \tag{4.4}$$

(c.f.
$$\prod_{\ell=0}^{k-1} \left(\frac{\ell+\eta}{\ell+1} \right) = {k+\eta-1 \choose k}$$