CM summary - chapter 2

Terminology

$$H_n \qquad \text{harmonic number} \\ H_n = \sum_{k=1}^n \frac{1}{k} = 1 + \frac{1}{2} + \dots + \frac{1}{n} \\ H_0 = 0 \\ \Delta \qquad \text{difference operator} \\ \Delta f(x) = f(x+1) - f(x) \\ E \qquad \text{shift operator} \\ Ef(x) = f(x+1) \\ D \qquad \text{derivative operator} \\ \sum_a f(x) \delta x \qquad \text{indefinite sum} \\ \sum_a^b f(x) \delta x \qquad \text{definite sum} \\ \sum_a^b f(x) \delta x \qquad \text{definite sum} \\ \sum_a^b f(x) \delta x \qquad \text{operator} \\ \Delta f(n) = g(n) \iff \sum_a^b g(n) \delta n = f(n) \\ \Delta f(n) = g(n) \implies \sum_a^b g(n) \delta x = -\sum_b^a g(x) \delta x \\ \Delta f(n) = g(n) \implies \sum_a^b g(x) \delta x = -\sum_b^a g(x) \delta x$$

Finite calculus analogies with integral calculus

$$\Delta f(x) \longleftrightarrow \sum f(x)\delta x$$

$$\downarrow \qquad \qquad \downarrow$$

$$Df(x) \longleftrightarrow \int f(x)dx$$

In the above $\delta x = 1$ (reference)

Falling/Rising factorial identities

$$x^{-m} = \frac{1}{(x+1)\cdots(x+m)} \qquad \text{for } m > 0$$

$$x^{m} = \frac{x!}{(x-n)!} = (x-n+1)(x-n+2)\cdots(x-1)x \quad \text{for } m > 0$$

$$x^{\pm 2} = x(x-1)$$

$$x^{\pm 1} = x$$

$$x^{0} = 1$$

$$x^{-1} = \frac{1}{x+1}$$

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

Summation properties

Summation properties
Double-counting:
$$[k \in K] + [k \in K'] = [k \in K \cap K'] + [k \in K \cup K']$$
Interchanging order of summation: $\sum_{j} \sum_{k} a_{j,k} [P(j,k)] = \sum_{P(j,k)} a_{j,k} = \sum_{k} \sum_{j} a_{j,k} [P(j,k)]$
Interchanging summation order vanilla version: $\sum_{j \in J} \sum_{k \in K} a_{j,k} = \sum_{j \in J} a_{j,k} = \sum_{k \in K} \sum_{j \in J} a_{j,k}$

Interchanging summation order rocky road version:
$$\sum_{j \in J} \sum_{k \in K(j)} a_{j,k} = \sum_{k \in K'} \sum_{j \in J'(k)} a_{j,k}$$

where the following holds:
$$[j \in J][k \in K(j)] = [k \in K'][j \in J'(k)]$$

Application of rocky road:
$$[1 \le j \le n][j \le k \le n] = [1 \le j \le k \le n] = [1 \le k \le n][1 \le j \le k]$$

$$\sum_{j=1}^{n} \sum_{k=j}^{n} a_{j,k} = \sum_{1 \le j \le k \le n} a_{j,k} = \sum_{k=1}^{n} \sum_{j=1}^{k} a_{j,k}$$

Iverson bracket properties

$$\begin{array}{l} \square + \square = \blacksquare - / \\ [1 \leq j \leq k \leq n] + [1 \leq k \leq j \leq n] = [1 \leq j, k \leq n] + [1 \leq j = k \leq n] \\ \blacksquare + \square = \blacksquare + / \end{array}$$

$[1 \le j < k \le n] + [1 \le k < j \le n] = [1 \le j, k \le n] - [1 \le j = k \le n]$

Summation by parts

Difference of a product $\Delta(u \cdot v) = u\Delta v + E v\Delta u$

Summation by parts $\sum_{i=0}^{\infty} u \cdot \Delta v = uv - \sum_{i=0}^{\infty} E v \Delta u$ E is applied only to the term immediately after it

Finite difference table

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$\Delta f(x)$	note	
$m \cdot x^{m-1}$		
$\frac{1}{x+1} = x^{-1}$		
$(c-1)c^x$		
$x^{\underline{m}}$	$m \neq -1$	
$c \cdot \Delta u$		
$\Delta u + \Delta v$		
c^x		
2^x		
	$\begin{array}{c} \boldsymbol{\Delta f(x)} \\ m \cdot x^{\underline{m-1}} \\ \hline \frac{1}{x+1} = x^{-1} \\ (c-1)c^x \\ \hline x^{\underline{m}} \\ c \cdot \Delta u \\ \hline \Delta u + \Delta v \\ c^x \\ \end{array}$	

(see table 55 in the book)

Sum/Product properties

sum law	product law	name
$\sum_{k \in K} ca_k = c \sum_{k \in K} a_k$	$\prod_{k \in K} a_k^c = \left(\prod_{k \in K} a_k\right)^c$	distributive law (2.15)
$\sum_{k \in K} a_k + b_k = \sum_{k \in K} a_k + \sum_{k \in K} b_k$	$\prod_{k \in K} a_k b_k = \prod_{k \in K} a_k \cdot \prod_{k \in K} b_k$	associative law(2.16)
$\sum_{\substack{j \in J \\ k \in K}} a_j b_k = \left(\sum_{j \in J} a_j\right) \cdot \left(\sum_{k \in K} a_k\right)$		general distributive law (2.28)
$\sum_{k \in K} a_k = \sum_{k \in K} a_{p(k)}$	$\prod_{k \in K} a_k = \prod_{k \in K} a_{p(k)}$	commutative law(2.17)
$\sum_{\substack{k \in K \\ j \in J}} a_{j,k} = \sum_{k \in K} \sum_{j \in J} a_{j,k}$	$\prod_{\substack{k \in K \\ j \in J}} a_{j,k} = \prod_{k \in K} \prod_{j \in J} a_{j,k}$	
$\sum_{k \in K} a_k = \sum_k a_k \cdot [k \in K]$	$\prod_{k \in K} a_k = \prod_k a_k^{[k \in K]}$	
$\sum_{k \in K} 1 = K $	$\prod_{k \in K} c = c^{ K }$	