Review Handout For Math 2280

Trigonometric Identities $\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$ $\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$ $\sin^2\theta = \frac{1}{2}[1 - \cos(2\theta)]$ $\cos^2\theta = \frac{1}{2}[1 + \cos(2\theta)]$ $\sin \alpha \cos \beta = \frac{1}{2} \left[\sin(\alpha + \beta) + \sin(\alpha - \beta) \right] \quad \sin \alpha \sin \beta = \frac{1}{2} \left[\cos(\alpha - \beta) - \cos(\alpha + \beta) \right]$ $\cos \alpha \cos \beta = \frac{1}{2} \left[\cos(\alpha + \beta) + \cos(\alpha - \beta) \right] \quad \sin x + \sin y = 2 \sin\left(\frac{x+y}{2}\right) \cos\left(\frac{x-y}{2}\right)$ $\cos x + \cos y = 2\cos\left(\frac{x+y}{2}\right)\cos\left(\frac{x-y}{2}\right)$ $\cos x - \cos y = 2\sin\left(\frac{x+y}{2}\right)\sin\left(\frac{y-x}{2}\right)$

Here, ω is the lower case Greek letter omega.

 $A\cos(\omega t) + B\sin(\omega t) = C\sin(\omega t + \phi)$ where $C = \sqrt{A^2 + B^2}$ and ϕ is the angle such that $\sin \phi = \frac{A}{C}$ and $\cos \phi = \frac{B}{C}$, or $\phi = \begin{cases} \tan^{-1}(\frac{A}{B}) & \text{, if } B > 0 \\ \pi + \tan^{-1}(\frac{A}{B}) & \text{, if } B < 0 \end{cases}$.

 $e^{i\theta} = \cos\theta + i\sin\theta$ Complex Exponential (Euler's Formula):

> Polar Form of Complex Numbers: $z = a + bi = re^{i\theta} = r\cos\theta + ir\sin\theta$

> > where $r = \sqrt{a^2 + b^2}$ and θ is the angle such that

 $\sin \theta = \frac{b}{r}$ and $\cos \theta = \frac{a}{r}$, or

 $\theta = \begin{cases} \tan^{-1}(\frac{b}{a}) & \text{, if } a > 0 \\ \pi + \tan^{-1}(\frac{b}{a}) & \text{, if } a < 0 \end{cases}.$

De Moivre's Formula: For $z = a + bi = re^{i\theta}$, its nth power is

 $z^n = r^n e^{in\theta} = r^n \cos(n\theta) + i r^n \sin(n\theta).$

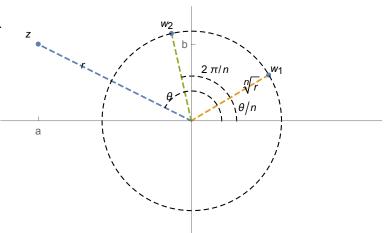
Here, w is the lower case of the letter double-u.

The n n-th roots of $z = a + b i = r e^{i\theta}$, are $w_k = \sqrt[n]{r} e^{i\left(\frac{\theta+2(k-1)\pi}{n}\right)} = \sqrt[n]{r} \cos\left(\frac{\theta+2(k-1)\pi}{n}\right) + \frac{1}{n} e^{i\left(\frac{\theta+2(k-1)\pi}{n}\right)}$

 $i\sqrt[n]{r}\sin\left(\frac{\theta+2(k-1)\pi}{n}\right)$ for $k=1,\cdots,n$.

Or, the solutions of $w^n = a + b i = r e^{i\theta}$ are $w_k = \sqrt[n]{r} e^{i\left(\frac{\theta+2(k-1)\pi}{n}\right)} = \sqrt[n]{r} \cos\left(\frac{\theta+2(k-1)\pi}{n}\right) + \frac{1}{n} e^{i\left(\frac{\theta+2(k-1)\pi}{n}\right)}$

 $i \sqrt[n]{r} \sin\left(\frac{\theta+2(k-1)\pi}{n}\right)$ for $k=1, \cdots, n$.



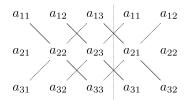
In words, the *n n*-th roots of $re^{i\theta}$ are on a circle of radius $\sqrt[n]{r}$ and are $\frac{2\pi}{n}$ radians apart with the first one having the angle $\frac{\theta}{n}$.

Determinants

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

The determinant of the three columns on the left is the sum of the products along the solid diagonals minus the sum of the products along the dashed diagonals. *



$$\text{For matrix } A = \begin{bmatrix} a_{11} & \dots & a_{1(j-1)} & a_{1j} & a_{1(j+1)} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots & & \vdots \\ a_{(i-1)1} & \dots & a_{(i-1)(j-1)} & a_{(i-1)j} & a_{(i-1)(j+1)} & \dots & a_{(i-1)n} \\ a_{i1} & \dots & a_{i(j-1)} & a_{ij} & a_{i(j+1)} & \dots & a_{in} \\ a_{(i+1)1} & \dots & a_{(i+1)(j-1)} & a_{(i+1)j} & a_{(i+1)(j+1)} & \dots & a_{(i+1)n} \\ \vdots & & \vdots & & \vdots & & \vdots \\ a_{n1} & \dots & a_{n(j-1)} & a_{nj} & a_{n(j+1)} & \dots & a_{nn} \end{bmatrix}, \text{ let } A_{ij}$$
 be the matrix with the i th row and j th column removed:

be the matrix with the *i*th row and *j*th column removed:

be the matrix with the *i*th row and *j*th column removed:
$$A_{ij} = \begin{bmatrix} a_{11} & \dots & a_{1(j-1)} & a_{1(j+1)} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots & & \vdots \\ a_{(i-1)1} & \dots & a_{(i-1)(j-1)} & a_{(i-1)(j+1)} & \dots & a_{(i-1)n} \\ a_{(i+1)1} & \dots & a_{(i+1)(j-1)} & a_{(i+1)(j+1)} & \dots & a_{(i+1)n} \\ \vdots & & & \vdots & & \vdots \\ a_{n1} & \dots & a_{n(j-1)} & a_{n(j+1)} & \dots & a_{nn} \end{bmatrix}.$$
Then, for any row *i*, Det $A = |A| = \sum_{j=1}^{n} (-1)^{i+j} a_{ij} |A_{ij}|$.

* The picture in the right is from Wikipedia.

* The picture in the right is from Wikipedia.

Differentiation Rules	
$\frac{d}{dx}(c) = 0$	$\frac{d}{dx}(x^n) = n x^{n-1}$
$\frac{d}{dx}[cf(x)] = cf'(x)$	$\frac{d}{dx}[f(x) \pm g(x)] = f'(x) \pm g'(x)$
$\frac{d}{dx}[f(x)g(x)] = f'(x)g(x) + f(x)g'(x)$	$\frac{d}{dx} \left[\frac{f(x)}{g(x)} \right] = \frac{f'(x)g(x) - f(x)g'(x)}{g^2(x)}$
$\frac{d}{dx}f(g(x)) = f'(g(x))g'(x)$	
$\frac{d}{dx}e^x = e^x$	$\frac{d}{dx}a^x = (\ln a) a^x$
$\frac{d}{dx}\ln x = \frac{1}{x}$	$\frac{d}{dx}\log_a x = \frac{1}{(\ln a)x}$
$\frac{d}{dx}(\sin x) = \cos x$	$\frac{d}{dx}(\cos x) = -\sin x$
$\frac{d}{dx}(\tan x) = \sec^2 x$	$\frac{d}{dx}(\cot x) = -\csc^2 x$
$\frac{d}{dx}(\sec x) = \sec x \tan x$	$\frac{d}{dx}(\csc x) = -\csc x \cot x$
$\frac{d}{dx}(\sin^{-1}x) = \frac{1}{\sqrt{1-x^2}}$	$\frac{d}{dx}(\cos^{-1}x) = -\frac{1}{\sqrt{1-x^2}}$
$\frac{d}{dx}(\tan^{-1}x) = \frac{1}{1+x^2}$	$\frac{d}{dx}(\cot^{-1}x) = -\frac{1}{1+x^2}$
$\frac{d}{dx}(\sec^{-1}x) = \frac{1}{x\sqrt{x^2 - 1}}$	$\frac{d}{dx}(\csc^{-1}x) = -\frac{1}{x\sqrt{x^2 - 1}}$

Fundamental Theorem of Calculus: For a continuous function f, $\frac{d}{dx} \left[\int_a^x f(t) \, dt \right] = f(x)$

Strategies For Integration	
Method	Example
Expanding	$(e^x - e^{-x})^2 = e^{2x} - 2 + e^{-2x}$
Completing the square	$\sqrt{8x - x^2} = \sqrt{16 - (x - 4)^2}$
Using a trigonometric identity	$\sin^2 x = \frac{1}{2} \left[1 - \cos(2x) \right]$
Eliminating a square root	$\sqrt{x^2 + 2 + \frac{1}{x^2}} = \sqrt{\left(x + \frac{1}{x}\right)^2} = \left x + \frac{1}{x}\right $
Reducing an improper fraction	$\frac{x^3 - 7x}{x - 2} = x^2 + 2x - 3 - \frac{6}{x - 2}$
Separating a fraction	$\frac{3x+2}{1-x^2} = \frac{3x}{1-x^2} + \frac{2}{1-x^2}$
Multiplying by a form of 1	$\sec x = \sec x \times \frac{\sec x + \tan x}{\sec x + \tan x} = \frac{\sec^2 x + \sec x \tan x}{\sec x + \tan x}$

Integration Techniques

Method

u-substitution

$$\int f(g(x)) g'(x) dx = \int f(u) du$$

Integration by parts

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

Trigonometric Substitution For expressions $\pm x^2 \pm a^2$

Partial Fractions $\int \frac{P(x)}{D(x)} dx$ where P and D are polynomials with deg $P < \deg D$. Factor D(x).

For $u = x^2 + 1$ we have $x dx = \frac{du}{2}$ and so

$$\int \frac{x}{\sqrt{x^2 + 1}} \, dx = \int \frac{du}{2\sqrt{u}}$$

For u = x, $dv = e^x dx$ we have du = dx, $v = e^x$

$$du = dx, \quad v = e^x$$
 and so
$$\int x e^x dx = x e^x - \int e^x dx$$

 $x = \tan \theta$ with $-\pi/2 < \theta < \pi/2$ we have $\sec \theta > 0$, $dx = \sec^2 \theta d\theta$ and $\sqrt{1 + x^2} =$ $\sqrt{1+\tan^2\theta} = \sqrt{\sec^2\theta} = |\sec\theta| = \sec\theta$

Thus
$$\int \frac{dx}{\sqrt{1+x^2}} = \int \frac{\sec^2 \theta}{\sec \theta} d\theta$$

$$\int \frac{dx}{x^3 + x^2} = \int \frac{dx}{x^2(x+1)} = \int \left(-\frac{1}{x} + \frac{1}{x^2} + \frac{1}{x+1}\right) dx$$

Table of Integration Formulas

For the power series $\sum_{n=0}^{\infty} c_n(x-x_0)^n$ exactly one of the following three cases will hold and for each case a radius of convergence ρ is defined.

- 1. $\sum_{n=0}^{\infty} c_n(x-x_0)^n$ converges 2. $\sum_{n=0}^{\infty} c_n(x-x_0)^n$ converges 3. $\sum_{n=0}^{\infty} c_n(x-x_0)^n$ converges only for $x=x_0$ and $\rho=0$. if $|x-x_0|< R$ and diverges if $|x-x_0|>R$, for some positive number R, and $\rho = R$.

The radius of convergence and the interval of convergence of any power series $\sum_{n=0}^{\infty} c_n(x-x_0)^n$ can be found as follows. Let $a_n = c_n(x - x_0)^n$ and consider $\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$.

- 0 and the interval of conver- the interval of convergence is gence is $\{x_0\}$.
- 1. If $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| < 1$ holds 2. If $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| < 1$ holds 3. $\rho > 0$ is the radius of cononly for $x = x_0$, then $\rho = \infty$ for all x, then $\rho = \infty$ and vergence if $\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| < 1$ $(-\infty, \infty)$.
 - vergence if $\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| < 1$ holds for $|x-x_0| < \rho$ and the interval of convergence is $(x_0 - \rho, x_0 + \rho)$ plus none, one or both endpoints $x = x_0 \pm \rho$ which must be checked individually.

The above method works for any power of the term $(x - x_0)$ in the power series, not just n.

I do not recommend using the following method stated in your textbook since it will not work in every case, for example, it fails if the series is of the form $\sum_{n=0}^{\infty} c_n(x-x_0)^{2n}$. However, for sake of completeness, I have included it.

For only the power series of the form $\sum_{n=0}^{\infty} c_n(x-x_0)^n$, the radius of convergence can be found as follows. If, $c_n \neq 0$ for large n, and $\lim_{n\to\infty} \left|\frac{c_n}{c_{n+1}}\right| = L$, where $0 \leq L \leq \infty$, then $\rho = L$. In this version, for L positive and finite, the interval of convergence is $(x_0 - L, x_0 + L)$ plus none, one or both endpoints $x = x_0 \pm L$ which must be checked individually.