

Trigonometric tables table with columns for angle theta, sin(theta), cos(theta), tan(theta), cot(theta), sec(theta), csc(theta)

Geometry section containing formulas for Circles, Cylinders, Cones, Spheres, and Triangles

Herons Formula: area = sqrt(s(s-a)(s-b)(s-c))
The Law of Sines: sin(A)/a = sin(B)/b = sin(C)/c

The Law of Cosines: a^2 = b^2 + c^2 - 2bc cos(A)
The Law of Tangents: tan((A-B)/2) = (a-b)/(a+b) cot(C/2)

Right Triangles: For a Right Triangle with sides a, b, c and angles A, B, C being the 90 degree angle
Pythagorean Theorem: a^2 + b^2 = c^2

Trigonometric Identities: sin-opposite/hypotenuse, cos-adjacent/hypotenuse, tan=opposite/adjacent, cot=adjacent/opposite

Double-angles: cos(2x) = cos^2(x) - sin^2(x) = 2cos^2(x) - 1 = 1 - 2sin^2(x)
Half-angles: sin(x/2) = +/- sqrt((1-cos(x))/2)

Hyperbolic Functions: sinh(x) = (e^x - e^-x)/2, cosh(x) = (e^x + e^-x)/2
Exponential Functions: ln(1) = 0, ln(e) = 1, ln(x^a) = a ln(x)

Complex Numbers: z = [x+jy] = r cos(theta) + jsin(theta)
Miscellaneous: Quadratic Formula: x = [-b +/- sqrt(b^2 - 4ac)] / 2a

Factorial Polynomials: x^2 + y^2 = (x+jy)(x- jy) + (y-jx)(y+jx)
Use Pascals Triangle for higher powers of (x+y)^n or (x-y)^n

Equations of Common Shapes table with columns for shape name and equation

Vectors in 2D: For any points p1=(x1,y1) and p2=(x2,y2)
Distance from p1 to p2: |p1 p2| = sqrt((x2-x1)^2 + (y2-y1)^2)

Vectors in 3D: all 2D vector ops apply to 3D
Dot Product: u.v = |u||v|cos(theta)

Vector Geometry in 3D: Area of a parallelogram: |u x v|
Volume of a parallelepiped: |u.v x w| = |u.v||w|sin(theta)

Standard Equation of a Plane: A(x-x0) + B(y-y0) + C(z-z0) = 0
Standard Equation of a Sphere: (x-x0)^2 + (y-y0)^2 + (z-z0)^2 = R^2

Standard Equation of a Line: Ax + By + Cz + D = 0
Parametric Equation of a Line: x = x0 + at, y = y0 + bt, z = z0 + ct

Coordinate Transformations: Polar Coordinates: r = sqrt(x^2 + y^2), theta = arctan(y/x)
Cylindrical Coordinates: r, theta, z

Spherical Coordinates: rho, theta, phi
Sph->xyz: x = rho sin(theta) cos(phi), y = rho sin(theta) sin(phi), z = rho cos(theta)

Sph->cyl: rho = sqrt(x^2 + y^2), z = z
Cyl->sph: rho = sqrt(z^2 + r^2), theta = arctan(x/y), phi = arctan(y/x)

Additional formulas for various mathematical operations and functions

Derivatives

$D_x x^n = nx^{n-1}$	$D_x x = \frac{ x }{x}$
$D_x \sin(x) = \cos(x)$	$D_x \cos(x) = -\sin(x)$
$D_x \tan(x) = \sec^2(x)$	$D_x \cot(x) = -\csc^2(x)$
$D_x \sec(x) = \sec(x)\tan(x)$	$D_x \csc(x) = -\csc(x)\cot(x)$
$D_x \sinh(x) = \cosh(x)$	$D_x \cosh(x) = \sinh(x)$
$D_x \tanh(x) = \text{sech}^2(x)$	$D_x \coth(x) = -\text{csch}^2(x)$
$D_x \text{sech}(x) = -\text{sech}(x)\tanh(x)$	$D_x \text{csch}(x) = -\text{csch}(x)\coth(x)$
$D_x e^{ax} = ae^{ax}$	$D_x a^{ax} = \ln(a)ae^{ax}$
$D_x \ln(ax) = 1/x$	$D_x \ln(x) = 1/x$
$D_x \log_a(x) = \frac{1}{x \ln(a)}$	$D_x \log_a(a) = \frac{1}{a \ln(x)}$
$D_x \sin^{-1}(x) = \frac{1}{\sqrt{1-x^2}}$	$D_x \cos^{-1}(x) = \frac{-1}{\sqrt{1-x^2}}$
$D_x \tan^{-1}(x) = \frac{1}{1+x^2}$	$D_x \sec^{-1}(x) = \frac{1}{x\sqrt{x^2-1}}$
$D_x \cot^{-1}(x) = \frac{-1}{1+x^2}$	$D_x \csc^{-1}(x) = \frac{-1}{x\sqrt{x^2-1}}$
$D_x \sinh^{-1}(x) = \frac{1}{\sqrt{1+x^2}}$	$D_x \cosh^{-1}(x) = \frac{1}{x\sqrt{x^2-1}}$
$D_x \tanh^{-1}(x) = \frac{1}{1-x^2}$	$D_x \text{sech}^{-1}(x) = \frac{-1}{x\sqrt{1-x^2}}$
$D_x \coth^{-1}(x) = \frac{1}{1-x^2}$	$D_x \text{csch}^{-1}(x) = \frac{-1}{ x \sqrt{x^2+1}}$

Integrals

$\int x dx = \frac{1}{2}x^2 + C$	$\int v dx = xv - \int x dv$
$\int x^n dx = \frac{1}{n+1}x^{n+1} + C$	$n \neq -1$
$\int (1/x) dx = \ln x + C$	
$\int e^x dx = e^x + C$	
$\int a^x dx = \frac{a^x}{\ln(a)} + C$	
$\int xe^x dx = (x-1)e^x + C$	
$\int x^n e^x dx = x^n e^x - n \int x^{n-1} e^x dx$	
$\int xe^{ax} dx = \frac{e^{ax}}{a^2}(ax-1) + C$	
$\int x^n e^{ax} dx = \frac{e^{ax}}{a^{n+1}}(a^n x^n - n a^{n-1} x^{n-1} + \dots + n!e^{ax}) + C$	
$\int \ln(x) dx = x(\ln(x)-1) + C$	
$\int \sin(x) dx = -\cos(x) + C$	
$\int \cos(x) dx = \sin(x) + C$	
$\int \sec^2(x) dx = \tan(x) + C$	
$\int \csc^2(x) dx = -\cot(x) + C$	
$\int \sec(x)\tan(x) dx = \sec(x) + C$	
$\int \csc(x)\cot(x) dx = -\csc(x) + C$	
$\int \tan(x) dx = \ln \sec(x) + C$	
$\int \cot(x) dx = \ln \sin(x) + C$	
$\int \sec(x) dx = \ln \sec(x) + \tan(x) + C$	
$\int \csc(x) dx = \ln \csc(x) + \cot(x) + C$	
$\int \frac{1}{x^2+a^2} dx = \frac{1}{a} \tan^{-1}(\frac{x}{a}) + C$	$a \neq 0$
$\int \frac{1}{x^2-1} dx = \frac{1}{2} \ln \frac{x-1}{x+1} + C$	
$\int \frac{1}{\sqrt{x^2+1}} dx = \sinh^{-1}(x) + C$	
$\int \frac{1}{\sqrt{x^2-1}} dx = \cosh^{-1}(x) + C$	
$\int \frac{1}{\sqrt{x^2-a^2}} dx = \frac{1}{a} \ln \frac{x+a}{x-a} + C$	
$\int \frac{1}{-x^2+1} dx = \tanh^{-1}(x) + C$	\ll separate domain \gg
$\int \frac{1}{-x^2-1} dx = \coth^{-1}(x) + C$	
$\int \frac{1}{-x^2-1} dx = \cot^{-1}(x) + C$	
$\int \frac{1}{\sqrt{-x^2+a^2}} dx = \sin^{-1}(\frac{x}{a}) + C$	$a \neq 0$
$\int \frac{1}{\sqrt{-x^2+1}} dx = \sin^{-1}(x) + C$	\ll separate domain \gg
$\int \frac{1}{\sqrt{-x^2-1}} dx = -\cos^{-1}(x) + C$	
$\int \frac{1}{\sqrt{x^2+a^2}} dx = \ln x + \sqrt{x^2+a^2} + C$	
$\int \frac{1}{x\sqrt{-x^2+a^2}} dx = \frac{1}{a} \sec^{-1}(\frac{ x }{a}) + C$	
$\int \frac{1}{x\sqrt{-x^2+1}} dx = \text{sech}^{-1}(x) + C$	
$\int \frac{1}{x\sqrt{x^2-1}} dx = \sec^{-1}(x) + C$	
$\int \frac{1}{x\sqrt{x^2+1}} dx = \csc^{-1}(x) + C$	\ll separate domain \gg
$\int \frac{1}{ x \sqrt{x^2+1}} dx = \text{csch}^{-1}(x) + C$	\ll separate domain \gg
$\int \frac{1}{(x \ln(a))} dx = \log_a(x) + C$	
$\int \frac{1}{(a \ln(x))} dx = \log_a(a) + C$	
$\int \sin^2(x) dx = \frac{1}{2}x - \frac{1}{4}\sin(2x) + C$	
$\int \cos^2(x) dx = \frac{1}{2}x + \frac{1}{4}\sin(2x) + C$	
$\int \tan^2(x) dx = \tan(x) - x + C$	
$\int \cot^2(x) dx = -\cot(x) - x + C$	
$\int \sin^3(x) dx = -\frac{1}{3}\cos^3(x) + \cos(x) + C$	
$\int \cos^3(x) dx = \frac{1}{3}\sin^3(x) + \sin(x) + C$	
$\int \tan^3(x) dx = \frac{1}{2}\tan^2(x) + \ln \cos(x) + C$	
$\int x \sin(x) dx = \sin(x) - x\cos(x) + C$	
$\int x \cos(x) dx = \cos(x) + x\sin(x) + C$	
$\int x^n \sin(x) dx = -x^n \cos(x) + n \int x^{n-1} \cos(x) dx + C$	
$\int x^n \cos(x) dx = x^n \sin(x) + n \int x^{n-1} \sin(x) dx + C$	
$\int \sin^{-1}(x) dx = x\sin^{-1}(x) + \sqrt{1-x^2} + C$	
$\int \tan^{-1}(x) dx = x\tan^{-1}(x) - \frac{1}{2}\ln 1+x^2 + C$	
$\int \sinh(x) dx = \cosh(x) + C$	
$\int \cosh(x) dx = \sinh(x) + C$	
$\int \tanh(x) dx = \ln \cosh(x) + C$	
$\int \text{sech}^2(x) dx = \tanh(x) + C$	
$\int \text{csch}^2(x) dx = -\coth(x) + C$	
$\int \text{sech}(x)\tanh(x) dx = -\text{sech}(x) + C$	
$\int \text{csch}(x)\coth(x) dx = -\text{csch}(x) + C$	

Laplace Transforms

$\mathcal{L}\{f(t)\} = F(s)$	
$\mathcal{L}^{-1}\{F(s)\} = f(t)$	
$\mathcal{L}\{u(t)\} = \frac{1}{s}$	
$\mathcal{L}\{u(t-a)\} = \frac{e^{-as}}{s}$	
$\mathcal{L}\{te^{at}\} = \frac{1}{s-a}$	
$\mathcal{L}\{te^{-at}\} = \frac{1}{s+a}$	
$\mathcal{L}\{\cos(\omega t)u(t)\} = \frac{s}{s^2+\omega^2}$	
$\mathcal{L}\{\sin(\omega t)u(t)\} = \frac{\omega}{s^2+\omega^2}$	
$\mathcal{L}\{\cos(\omega t+\theta)u(t)\} = \frac{s\cos(\theta) - \omega\sin(\theta)}{s^2+\omega^2}$	
$\mathcal{L}\{\sin(\omega t+\theta)u(t)\} = \frac{\omega\cos(\theta) + s\sin(\theta)}{s^2+\omega^2}$	
$\mathcal{L}\{\delta(t)\} = 1$	
$\mathcal{L}\{\delta(t-a)\} = e^{-as}$	
$\mathcal{L}\{1\} = \frac{1}{s}$	
$\mathcal{L}\{t\} = \frac{1}{s^2}$	
$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$	
$\mathcal{L}\{\frac{1}{\sqrt{t}}\} = \frac{1}{\sqrt{s}}$	
$\mathcal{L}\{t^n\} = \frac{\Gamma(n+1)}{s^{n+1}}$	
$\mathcal{L}\{t^n e^{at}\} = \frac{n!}{(s-a)^{n+1}}$	
$\mathcal{L}\{\cos(\omega t)\} = \frac{s}{s^2+\omega^2}$	
$\mathcal{L}\{e^{at}\cos(\omega t)\} = \frac{s-a}{(s-a)^2+\omega^2}$	
$\mathcal{L}\{e^{at}\sin(\omega t)\} = \frac{\omega}{(s-a)^2+\omega^2}$	
$\mathcal{L}\{\cosh(\omega t)\} = \frac{s}{s^2-\omega^2}$	
$\mathcal{L}\{\sinh(\omega t)\} = \frac{\omega}{s^2-\omega^2}$	
$\mathcal{L}\{\frac{1}{2}(\sin(\omega t) - kt\cos(\omega t))\} = \frac{1}{2(s^2+\omega^2)}$	
$\mathcal{L}\{\frac{1}{2\omega}(\sin(\omega t))\} = \frac{1}{(s^2+\omega^2)^2}$	
$\mathcal{L}\{\frac{1}{2k}(\sin(\omega t) + kt\cos(\omega t))\} = \frac{s^2}{(s^2+\omega^2)^2}$	
$\mathcal{L}\{\int_{0,t} f(t)g(t-t)dt\} = F(s)G(s)$	
Linearity: $\mathcal{L}\{af(t)+bg(t)\} = a\mathcal{L}\{f(t)\} + b\mathcal{L}\{g(t)\}$	
Scaling: $\mathcal{L}\{f(at)\} = \frac{1}{a}\mathcal{L}\{\frac{s}{a}\}$	
Time Shift: $\mathcal{L}\{u(t-a)f(t-a)\} = e^{-as}F(s)$	$\mathcal{L}\{u(t+a)f(t+a)\} = e^{+as}F(s)$
Time Differentiation: $\mathcal{L}\{f'(t)\} = sF(s) - f(0)$	$\mathcal{L}\{f''(t)\} = s^2F(s) - sf'(0) - f''(0)$
$\mathcal{L}\{f^{(n)}(t)\} = s^n F(s) - s^{n-1}f(0) - \dots - f^{(n-1)}(0)$	
Time Integration: $\mathcal{L}\{\int_{0,t} f(t)dt\} = \frac{F(s)}{s}$	
Frequency Shift: $\mathcal{L}\{e^{at}f(t)u(t)\} = F(s-a)$	$\mathcal{L}\{e^{-at}f(t)u(t)\} = F(s+a)$
Frequency Differentiation: $\mathcal{L}\{tf(t)\} = -F'(s)$	$\mathcal{L}\{t^2 f(t)\} = (-1)^2 F''(s)$
Frequency Integration: $\mathcal{L}\{\frac{f(t)}{t}\} = \int_s^\infty F(s)ds$	$\mathcal{L}\{\frac{f(t)}{t^n}\} = \int_s^\infty \int_s^\infty F(s)ds$
Periodic Function: $\mathcal{L}\{f(t)\} = \frac{1}{1-e^{-sT}} \int_0^T e^{-st} f(t) dt$	$f(t) = f(t+nT)$, for all $n \neq 0$
Square Wave: $\mathcal{L}\{(-1)^{[t/a]}\} = \frac{1}{s} \tanh(\frac{as}{2})$	
Step Wave: $\mathcal{L}\{\frac{t}{a}\} = \frac{e^{-as}}{s(1-e^{-as})}$	
Initial and Final Value of f(t): $f(0^+) = \lim_{s \rightarrow \infty} sF(s)$	$f(\infty) = \lim_{s \rightarrow 0} F(s)$
Convolution: $f(t) \otimes g(t) = \mathcal{L}^{-1}\{F(s)G(s)\}$	

Fourier Transforms

$f(t) = 1$	$F(\omega) = 2\pi\delta(\omega)$	$ F(\omega) = 2\pi$ at $\omega = 0$
$f(t) = \delta(t)$	$F(\omega) = 1$	$ F(\omega) = 1$
$f(t) = \delta(t-a)$	$F(\omega) = e^{-j\omega a}$	$ F(\omega) = 1$
$f(t) = u(t)$	$F(\omega) = \pi\delta(\omega) + 1/j\omega$	$ F(\omega) = \pi$ at $\omega = 0$
$f(t) = \text{sign}(t)$	$F(\omega) = \frac{2}{j\omega}$	
$f(t) = t $	$F(\omega) = -\frac{2}{\omega^2}$	
$f(t) = e^{-\alpha t}u(t)$	$F(\omega) = 2\pi\delta(\omega - j\alpha)$	$ F(\omega) = 2\pi$ at $\omega = j\alpha$
$f(t) = \cos(\omega_0 t)$	$F(\omega) = \pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$	$ F(\omega) = \pi$ at $\pm\omega_0$
$f(t) = \sin(\omega_0 t)$	$F(\omega) = j\pi[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$	$ F(\omega) = j\pi$ at $\pm\omega_0$
$f(t) = e^{-\alpha t}u(t)$	$F(\omega) = \frac{1}{(j\omega + \alpha)}$	
$f(t) = t^n e^{-\alpha t}u(t)$	$F(\omega) = \frac{n!}{(j\omega + \alpha)^{n+1}}$	
$f(t) = e^{-\alpha t}\cos(\omega_0 t)u(t)$	$F(\omega) = \frac{\alpha + j\omega}{(\alpha + j\omega)^2 + \omega_0^2}$	
$f(t) = e^{-\alpha t}\sin(\omega_0 t)u(t)$	$F(\omega) = \frac{\omega_0}{(\alpha + j\omega)^2 + \omega_0^2}$	
Linearity: $f(t) = a\delta(t) + b\delta(t)$	$F(\omega) = aG(\omega) + bH(\omega)$	
Scaling: $f(t) = g(at)$	$F(\omega) = \frac{1}{ a }G(\frac{\omega}{a})$	
Time Shift: $f(t) = g(t-a)u(t-a)$	$F(\omega) = e^{-j\omega a}G(\omega)$	
Time Differentiation: $g(t) = f'(t)$	$G(\omega) = j\omega F(\omega)$	
$g(t) = f^{(n)}(t)$	$G(\omega) = (j\omega)^n F(\omega)$	
Time Integration: $g(t) = \int_{-\infty,t} f(t)dt$	$G(\omega) = \frac{F(\omega) + \pi F(0)\delta(\omega)}{j\omega}$	
Frequency Shift: $f(t) = e^{-j\omega_0 t}g(t)$	$F(\omega) = G(\omega - \omega_0)$	
Frequency Differentiation: $g(t) = f'(t)$	$G(\omega) = j\omega F(\omega)$	
Unit Pulse: $f(t) = u(t) - u(t-T)$	$F(\omega) = \frac{1 - e^{-j\omega T}}{j\omega}$	period = T
Time Reversal: $g(t) = f(-t)$	$G(\omega) = F(-\omega)$ or $F^*(\omega)$	
Duality: $g(t) = F(t)$	$G(\omega) = 2\pi f(-\omega)$	
Convolution: $f(t) = g(t) \otimes h(t)$	$F(\omega) = G(\omega)H(\omega)$	
$f(t) = g(t) \otimes h(t)$	$F(\omega) = \frac{1}{2\pi}G(\omega)H(\omega)$	
Amplitude Modulation: $f(t) = \cos(\omega_0 t)g(t)$	$F(\omega) = \frac{1}{2}[G(\omega + \omega_0) + G(\omega - \omega_0)]$	

Differentiation

Constant Function: f(x)=k D[k]=0
Identity Function: f(x)=x D[x]=1
Power Rule: f(x)=x^n D[x^n]=nx^{n-1}
Constant Multiples: g(x)=kf(x) D[kf(x)]=k D[f(x)]
Sums: h(x)=f(x)+g(x) D[f(x)+g(x)]=D[f(x)]+D[g(x)]
Differences: h(x)=f(x)-g(x) D[f(x)-g(x)]=D[f(x)]-D[g(x)]
Product & Quotients: The derivative of a product of functions is NOT equal to the product of the derivatives of the functions.
Products: h(x)=f(x)g(x) D[f(x)g(x)]=f(x)D[g(x)]+g(x)D[f(x)]
Quotients: h(x)=f(x)/g(x) D[f(x)/g(x)]=g(x)D[f(x)]-f(x)D[g(x)]/g(x)^2
Chain Rule: y=f(u) and u=g(x) D[f(g(x))]=D[f(g(x))]D[g(x)]
L'Hopitals Rule: If limit{f(x)=0} and limit{g(x)=0}, lim_{x-a} f(x)/g(x) = lim_{x-a} f'(x)/g'(x)

Partial Derivatives

Partial Derivative of f(x,y) with respect to x: Treat y as a constant and take the x derivative of f(x,y).
df/dx and f_x(x,y) denotes the partial derivative of f with respect to x.
df/dy and f_y(x,y) denotes the partial derivative of f with respect to y.
For any continuous function f(x,y): df/dxdy = df/dydx
Harmonic functions: For a function f(x,y), if df/dx^2 + df/dy^2 = 0 the function is said to be "harmonic".
Gradient Vector: V_f(x,y,z) is the vector that points in the direction of maximum increase of f(x,y,z) from the point P_0(x_0, y_0, z_0).
The gradient vector evaluated at point P_0: V_f(P_0) = df/dx(x_0, y_0, z_0)i + df/dy(x_0, y_0, z_0)j + df/dz(x_0, z_0, y_0)k

dir of max decrease = -V_f(P_0)
V_f(P_0) + g(P_0) = V_f(P_0) + g(P_0)
V_f(P_0) + g(P_0) = V_f(P_0) + g(P_0)

Directional Derivative: Given a point P_0, a gradient vector V_f(P_0) and a unit vector in some direction u: D_u f(P_0) = u . V_f(P_0)
Chain Rule: Let z=f(x,y) be differentiable at (x(t), y(t)): D_t f(x,y) = dx/dt df/dx + dy/dt df/dy

Chain rule with partial derivatives: f(x,y,z) = df/dx + df/dy + df/dz
Let w=f(x,y,z); x=g(t,s), y=h(t,s), z=l(s)
dw/dt = dw/dx dx/dt + dw/dy dy/dt + dw/dz dz/dt

Boundary Points: The set S of points within a defined range of x and y coordinates or a distance from a point P_0.
Stationary Points: The set of points where f(x,y) is differentiable and V_f(x,y)=0 (the tangent plane is horizontal).
Singular Points: The set of points where f(x,y) is not differentiable.

Second Partial Tests: If f(x,y) has continuous second partials and V_f(x,y) = 0: D^2 = D^2(x,y) = f_xx(x,y)f_yy(x,y) - (f_xy(x,y))^2
If D^2 > 0, f(x,y) < 0, then f(x,y) is a local maximum
If D^2 < 0, f(x,y) > 0, then f(x,y) is a local minimum
If D^2 = 0, then f(x,y) is a saddle point
If D^2 = 0, then the test is inconclusive

Vector Fields
Gradient of a Scalar Field
Given a scalar function f(x,y,z), the gradient of f is:
F(x,y,z) = V_f = df/dx i + df/dy j + df/dz k
F is a Conservative Vector Field and f(x,y,z) is the Potential Function of F.

Given a vector Function F(x,y,z) = M i + N j + P k, i.e. curl(F) = df/dy - df/dx, df/dz - df/dx, and df/dz - df/dy
or if F is a 2D function then: curl(F) = df/dy - df/dx
F is Conservative if and only if curl(F) = 0 (zero vector).
F(x,y,z) is conservative then a Potential Function f exists, such that F = V_f.

Partials Vector V_f = df/dx i + df/dy j + df/dz k
Divergence div(F) = V . F
Curl curl(F) = V x F
div(F) = df/dx + df/dy + df/dz
curl(F) = (df/dy - df/dx) i + (df/dz - df/dx) j + (df/dz - df/dy) k
Instead of multiplying, apply the matching partial derivative to the i, j and k terms of the function F and then add as normal.

Divergence is the degree that the vector field F diverges away from a point P (div > 0) or converges (div < 0).
Curl is the direction of the axis around which the vector field F rotates most rapidly. |curl(F)| is the speed of rotation.

Curves and Surfaces in 3D
Level Curves: Given a function z=f(x,y), hold z constant and solve f(x,y)=c for x and y.
Level Surface: Given a function w=f(x,y,z) hold w constant and solve w=f(x,y,z) for x, y, and z.
Tangent Plane: For the surface f(x,y,z)=k at any point (x_0, y_0, z_0) where f(x_0, y_0, z_0)=k the standard equation of the Tangent Plane is: f_x(x_0, y_0, z_0)(x-x_0) + f_y(x_0, y_0, z_0)(y-y_0) + f_z(x_0, y_0, z_0)(z-z_0) = 0
For the surface z = f(x,y) the standard equation of the Tangent Plane at P_0 = (x_0, y_0, f(x_0, y_0)) is: z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)

The Gradient Vector is the Normal to the Tangent Plane and to the Level Curve or Level Surface at point P_0. Convert a formula into the form f(x,y,z)=k, then the factors of the Gradient Vector of that formula can be plugged into the Standard Formula for a Plane to get the formula for the Tangent Plane.

Methods of Integration

Power Rule integral x^n dx = 1/(n+1) x^{n+1} + c n != -1
Linearity integral k f(x) dx = k integral f(x) dx
Integral of sum/difference: integral [f(x) +/- g(x)] dx = integral f(x) dx +/- integral g(x) dx
Additive property integral_{x=a}^{x=c} f(x) dx = integral_{x=a}^{x=b} f(x) dx + integral_{x=b}^{x=c} f(x) dx
Generalized Power Rule integral [g(x)]^n g'(x) dx = [g(x)]^{n+1} / (n+1) + c
Substitution Rule To simplify an Integral, find any function g(x) in the table of standard integrals such that g(x) and g'(x) are both present in the expression f(x) dx. If u=g(x) and du/dx=g'(x) dx and f(x) dx=g(u)g'(x) dx then f(x) dx=g(u) du

Integration by Parts To simplify an Integral, F(x), find any 2 functions U(x) and V(x) (with V(x) in the table of standard integrals) such that U(x) and V'(x) are both present in the expression F(x). Then solve the Integral for V(x)U'(x) dx. If the new integral is more complex then you have chosen the wrong substitution.
Order of Substitutions ILATE
1 Inverse trig functions 4 Trig functions
2 Logarithm functions 5 Exponential functions
3 Algebraic functions

Double Integrals Compute a Double integral with respect to a rectangular area by integrating with respect to y, holding x constant and then evaluating the definite integral for the range of y, then take the resulting formula and integrate with respect to x, holding y constant and evaluate the definite integral for the range of x.
Cartesian Coordinates: dx = df/dx dy f(x) = lower(y) g(x) = upper(y)

Polar Coordinates: x = r cos(theta) y = r sin(theta)
Graph the bounds of the Integral in Cartesian coords. and examine the graph to determine the correct bounds for the iterated Integral.

Triple Integrals To find a Volume with a Triple Integral, use the given function(s) to find the bounds and integrate the constant function 1 over the bounds.
Cylindrical Coordinates: x = r cos(theta) y = r sin(theta) z = z
Spherical Coordinates: x = rho sin(phi) cos(theta) y = rho sin(phi) sin(theta) z = rho cos(phi)

Line Integrals A Line Integral is the integral of some function f(x,y,z), along a curve C such that the integral is the sum of f(x,y,z) ds, where s is the length of the curve C and ds is a small segment of the curve. To compute the Line Integral, convert f(x,y,z) into parametric form such that x=X(t), y=Y(t) and z=Z(t) where t is the position along the curve C.
2D formula: integral_a^b integral_c^d f(x,y) dy dx
3D formula: integral_a^b integral_c^d integral_e^f f(x,y,z) dz dy dx

Line Integrals of Vectors Functions: Where F(x,y,z) = M i + N j + P k
Line Integral of a Scalar Function: integral_a^b integral_c^d integral_e^f f(x,y,z) ds = integral_a^b integral_c^d integral_e^f (M dx + N dy + P dz)
Green's Theorem: integral_a^b integral_c^d (M dx + N dy + P dz) = double integral_R (curl(F) . n) dA

Stokes' Theorem: integral_a^b integral_c^d (M dx + N dy + P dz) = double integral_S (curl(F) . n) dA
Gauss' Divergence Theorem: integral_a^b integral_c^d integral_e^f (M dx + N dy + P dz) = triple integral_V (div(F) . n) dV

Surface Area Given a function z=f(x,y) and a region S in the x,y plane, find the surface area of the surface defined by z=f(x,y).
area = double integral_S sqrt([df/dx]^2 + [df/dy]^2 + 1) dA

Surface Integrals Given a function g(x,y,z) (scalar) and a region G (a surface), suppose G is the result of z=f(x,y) for (x,y) in some region S in the x,y plane, then G sits above S.
ds = sqrt([df/dx]^2 + [df/dy]^2 + 1) dA

Calculate a Surface Integral over G by replacing z by f(x,y), wherever z occurs in the function g. Then calculate the integral:
double integral_S g(x,y,f(x,y)) sqrt([df/dx]^2 + [df/dy]^2 + 1) dA

Surface Integrals

Special case of Surface Integral: given a vector function g(x,y,z)=F(x,y,z)-n and a surface z=g(x,y) over a region G. Take the gradient of the function h(x,y,z)=[z-g(x,y)]^2. Wh is perpendicular to the surface g. Wh/|Wh| is a unit normal vector n. F(x,y,z) = Mi + Nj + Pk. n = [df/dxi + df/dyj + k] / sqrt([df/dxi]^2 + [df/dyj]^2 + 1). VF.n = -Mdf/dx + Ndf/dy + P. m = double integral over S of g(x,y,z) dS = double integral over R of g(x,y,f(x,y))sqrt([df/dxi]^2 + [df/dyj]^2 + 1) dA. The Square Roots cancel leaving the formula: double integral over R of F(x,y,z).n ds = double integral over R of [-Mdf/dx + Ndf/dy + P] dA. Flux of F across C = double integral over C of F.n ds.

Mass Integrals

Mass m and Center of Mass (x-bar, y-bar) of a Lamina. m = double integral over R of delta(x,y) dA where delta(x,y) is the density function. x-bar = 1/m double integral over R of x delta(x,y) dA, y-bar = 1/m double integral over R of y delta(x,y) dA. Moment of Inertia: moment around x axis: Ix = double integral over R of x^2 delta(x,y) dA, moment around y axis: Iy = double integral over R of y^2 delta(x,y) dA, moment around z axis: Iz = Ix + Iy. Radius of Gyration: r = sqrt(I/m). Mass m and Center of Mass (x-bar, y-bar, z-bar) of a Solid. Density function=delta(x,y,z). m = triple integral over V of delta(x,y,z) dV, x-bar = 1/m triple integral over V of x delta(x,y,z) dV, y-bar = 1/m triple integral over V of y delta(x,y,z) dV, z-bar = 1/m triple integral over V of z delta(x,y,z) dV. Mass m and Center of Mass (r-bar, theta-bar, z-bar) in cylindrical coords. m = double integral over R of delta(r cos(theta), r sin(theta), z) r dr dtheta dz. x-bar = 1/m double integral over R of r cos(theta) delta(r cos(theta), r sin(theta), z) r dr dtheta dz, y-bar = 1/m double integral over R of r sin(theta) delta(r cos(theta), r sin(theta), z) r dr dtheta dz, z-bar = 1/m double integral over R of z delta(r cos(theta), r sin(theta), z) r dr dtheta dz. r = sqrt(x^2 + y^2), theta = tan^-1(y/x). Mass m and Center of Mass (rho-bar, phi-bar, z-bar) in Spherical coords. m = triple integral over V of delta(rho sin(phi) cos(theta), rho sin(phi) sin(theta), rho cos(phi)) rho^2 sin(phi) dphi dtheta drho. x-bar = 1/m triple integral over V of rho cos(phi) delta(rho sin(phi) cos(theta), rho sin(phi) sin(theta), rho cos(phi)) rho^2 sin(phi) dphi dtheta drho, y-bar = 1/m triple integral over V of rho sin(phi) cos(theta) delta(rho sin(phi) cos(theta), rho sin(phi) sin(theta), rho cos(phi)) rho^2 sin(phi) dphi dtheta drho, z-bar = 1/m triple integral over V of rho cos(phi) delta(rho sin(phi) cos(theta), rho sin(phi) sin(theta), rho cos(phi)) rho^2 sin(phi) dphi dtheta drho. rho = sqrt(x^2 + y^2 + z^2), phi = tan^-1(sqrt(x^2 + y^2)/z), theta = cos^-1(z/rho).

Differential Equations

Method of Undetermined Coefficients: If the differential equation has constant coefficients and the non-homogeneous term f(x) is a polynomial, exponential, cosine or sine or sum of the above: Ady+Bdy+Cy=F(x) dx^2 dx. Guess y_p=a function of the same type and of the same order with all lower order terms. i.e. if f(x)=x^2 then guess y_p=Dx^2+Ex+F. Polynomial: Guess a polynomial with all lower order terms. Exponential: Guess an exponential with the same exponent. Sine or Cosine: Guess a sum of sine and cosine with the same angular frequency. Sum or Product of Polynomial, Exponential or Sine or Cosine: Guess a sum or product with the same types of terms. If any term of the guess for y_p overlaps with a term of y_h, then multiply that term of y_p by x. If that makes 2 parts of y_p overlap then multiply the overlapped term by x. Method of Variation of parameters: If the differential equation has constant coefficients but the non-homogeneous term f(x) is not a polynomial, exponential, sine or cosine or sum or product of them, then to find y_p, compute the complementary solution: given D.E. Ady+Bdy+Cy=F(x) dx^2 dx, y_h=c1y1(x)+c2y2(x), then y_p=u1(x)y1(x)+u2(x)y2(x), where u1 = integral of [-y1(x)f(x)]/W(x) dx, u2 = integral of [-y2(x)f(x)]/W(x) dx, W(x)=y1(x)y2'(x)-y1'(x)y2(x). Mechanical Vibrations: Given Newtons Law, F=MA, the equation of a mass spring system: F=MA=Md^2x/dt^2+Md dx/dt+Mx=mx''+c'x'+kx=f(t). where m=mass, c=damping force proportional to velocity, k=spring constant, and f(t)=forcing function. omega_n=sqrt(k/m), C=c/(A*B), x(t)=Acos(omega_n t)+Bsin(omega_n t), alpha=tan^-1(B/A), a>0, B>0, x(t)=Ccos(omega_n t-alpha), alpha=tan^-1(B/A)+pi, a>0, B<0, T=2pi/omega_n, f=omega_n/2pi. Overdamped: c^2>4km, 2 Real Roots r1, r2. The function damps down to an equilibrium value without any oscillations. X(t)=c1e^(r1t)+c2e^(r2t). Critically Damped: c^2=4km, 1 Real Root r1. The function passes through the equilibrium value at most once and then damps down to an equilibrium value without any oscillations. X(t)=c1te^(r1t)+c2e^(r1t). Underdamped: c^2<4km, Complex Roots alpha=-c/2m, beta=sqrt(4km-c^2). The function undergoes decreasing oscillations that damp down to zero amplitude. X(t)=e^(alpha t)(Acos(beta t)+Bsin(beta t)). Forced Resonance: mx''+cx'+kx=f0cos(omega t) or f0sin(omega t). A=[k-m*omega^2]/((k-m*omega^2)^2+(c*omega)^2), B=c*omega/((k-m*omega^2)^2+(c*omega)^2), C=sqrt(A^2+B^2), alpha=tan^-1(B/A), alpha=tan^-1(c/omega), [pi if k<m*omega^2]. Practical Resonance occurs if c<v(2km) at some frequency omega < omega_n. Electrical Circuits: [RLC Circuits]. Mass m = Inductance L, Damping c = Resistance R, Spring constant k = Reciprocal Capacitance 1/C, Position x = Charge Q or Current I, Force F = EMF E or it's derivative E'. IdI+RI'+I0=E(t), LQ'+RQ'+I0=E(t), LI''+RI'+I0=E'(t). I_p(t) = (E0*cos(omega t - alpha)) / (sqrt(R^2 + (omega L - 1/omega C)^2)), alpha = tan^-1((omega RC) / (1 - LC*omega^2)), Z = sqrt(R^2 + (omega L - 1/omega C)^2), Z=Impedance, S = omega L - 1/omega C, S=Reactance, Z = sqrt(R^2 + S^2), delta = alpha - (1/2)pi, delta = tan^-1(S/R), I_p(t) = (E0/Z)sin(omega t - delta). Systems of First Order Differential Equations: Convert a higher order differential equation into a system of first order differential equations by substitution as follows: given a D.E. Cx'+dx+ex'+g(x). Substitute: y=x', y'=x'', Giving the set X'=y, y'=-Dy-Ex-F-G(x).

Discrete Structures Equations

Table of Discrete Structures Equations including Logic, Propositional Calculus, Quantifiers, Set Theory, and Combinatorics.

Discrete Structures Equations

Table of Discrete Structures Equations including Modulo Arithmetic, Fundamental Theorem of Arithmetic, Composite Numbers, Factors, Division, Greatest Common Divisor, Least Common Multiple, Congruent Mod m, Congruent Arithmetic, Linear Combination, GCD Divides, Prime Divides, Congruent Cancellation, Linear Congruences, Inverse mod m, Chinese Remainder Thm, Z_n, Unit, Eulers Number, Eulers Theorem, Little Fermats Theorem, RSA, Rivest, Shamir, Adelman, Truth Tables, Quantifier, Congruent Summations, Order of Complexity, and Pascals Identity.

Discrete Structures Equations

Table with 3 columns: Rule of Inference, Tautology, Method Name. Includes rules like Modus Ponens, Modus Tollens, Hypothetical Syllogism, etc.

Discrete Structures Algorithms

```
procedure FastMultiply(n1,a1,...,a0, n2,B=b2,...,b0)
{ F(2n)=3f(n)+8n+C
n:=log2(max(n1,n2))/2
A1:=a1,...,a7 A0:=a1,...,a0; B1:=b2,...,b7; B0:=b1,...,b0;
if n1 < n2
  pad A1 on the left with n-n1 zeros;
else
  pad B1 on the left with n-n2 zeros;
AB1 := ShiftLeft(n, FastMultiply(n, A1, n, B1));
AB2 := ShiftLeft(n, AB1);
AB3 := ShiftLeft(n, FastMultiply(n, (A1-A0), n, (B1-B0)));
AB4 := FastMultiply(n, A0, n, B0);
AB5 := ShiftLeft(n, AB4);
{ AB := (2^{n-2}) * FastMultiply(n, A1, n, B1) +
(2^{n-1}) * FastMultiply(n, (A1-A0), n, (B1-B0)) +
(2^{n-1}) * FastMultiply(n, A0, n, B0) }
AB := AB1+AB2+AB3+AB4+AB5;
return AB;

procedure GCD(a,b) (calc. greatest common divisor)
while b > 0
begin
  r := a mod b; a := b; b := r
end
return a

procedure MultInverse(x,m) (calc. x^{-1} mod m), 0 < x < m, m > 1
a := x; b := m; i := 0
s1 := 1; t1 := 0
s2 := 0; t2 := 1
while b > 0
begin
  r := a mod b; q := (a-r)/b
  s12 := s1-q*s2; t12 := t1-q*t2
  { Loop Invariant b1:=a1:=a*s1+t1*b; b2:=a2:=a*s2+t2*b }
  a := b; b := r; i := i+1
end
if a = 1
then
  return s1
else
  return 0 (no inverse exists)

table
a b q r s t
0 x m x div m x mod m 1 0
1 m x0 m div b1 m mod b1 0 1
2 b1 r1 a1 div b2 a1 mod b2 1 -q1
3 b2 r2 a2 div b3 a2 mod b3 -q1 1+q1q1
4 b3 r3 a3 div b4 a3 mod b4 -q1-q1q1 1+q1q1q1
5 b4 r4 a4 div b5 a4 mod b5 s1-q1s1 t1-q1t1

procedure ChineseRemainder(n, a1, a2, ..., a0, m1, m2, ..., m0)
m:=1; X:=0
for k = 1 to n
  m := m*m_k
for k = 1 to n
  begin
    M_k := m/m_k; y_k := MultInverse(M_k, m_k); X := X + a_k * M_k * y_k
  end
return X

Algorithms
(1) Input An Algorithm has: A finite set of inputs each from a specified set of valid values
(2) Output A finite set of outputs each to a specified set of valid values
(3) Definiteness All of the steps must be precisely and completely defined
(4) Correctness Must produce correct output for every set of valid inputs
(5) Finiteness Must terminate after a finite (perhaps large) number of steps
(6) Effectiveness Must take finite number of steps each must be correct and finite
(7) Generality Must be Correct and Effective for ALL values of the defined input set(s)
(8) Robustness Must detect and report ALL invalid inputs and NOT attempt to process them
```

Discrete Structures Equations

Recurrence Relations
Linear, Homogenous, Constant Coefficients, Degree 1
A_n = c * A_{n-1}
Solution: A_n = C^n + b
Other forms:
A_n = c * A_{n-1} + 2 Non-Homogeneous
A_n = 2n * A_{n-1} Non Constant Coefficients
A_n = c * (A_{n-1})^2 Non Linear
A_n = c_1 * A_{n-1} + c_2 * A_{n-2} Degree 2
Non-Homogenous
A_n = c * A_{n-1} + d A_n = b Solution: A_n = c^n * b + d * (c^n - 1) / (c - 1)
Degree 2
A_n = c_1 * A_{n-1} + c_2 * A_{n-2} A_n = b_0 A_1 = b_1 c_1 = 0 c_1, c_2 in R
Characteristic Equation r^2 - c_1 r - c_2 = 0
Use Quadratic Equation a=1 b=-c_1 c=-c_2
to solve for roots:
alpha = (c_1 +/- sqrt(c_1^2 + 4c_2)) / 2
r_1 = c_1 + sqrt(c_1^2 + 4c_2) / 2
r_2 = c_1 - sqrt(c_1^2 + 4c_2) / 2
If r_1 != r_2 then If r_1 = r_2 then
A_n = alpha_1 r_1^n + alpha_2 r_2^n A_n = alpha_1 r_1^n + alpha_2 n r_1^n
Homogenous Degree k
A_n = c_1 * A_{n-1} + c_2 * A_{n-2} + ... + c_k * A_{n-k}
A_n = b_0 A_1 = b_1 ... A_k = b_{k-1}
c_1 = 0 c_1, c_2, ..., c_k in R
Characteristic Equation r^k - c_1 r^{k-1} - c_2 r^{k-2} - ... - c_k = 0
Solve the k^th order polynomial for the roots of the characteristic equation (try Pascals Triangle), then use the roots and the initial conditions to solve for the coefficients. Each r below is a root of the characteristic equation.
Case #1 [r^k - c_1 r^{k-1} - c_2 r^{k-2} - ... - c_k = 0 has only single roots]
then H_n = [d_1 r_1^n + d_2 r_2^n + ... + d_k r_k^n]
Case #2 [r^k - c_1 r^{k-1} - c_2 r^{k-2} - ... - c_k = 0 multi-root m=multiplicity]
then H_n = [d_1 r_1^n + d_2 r_1^{n-1} + d_3 r_1^{n-2} + ... + d_{m+1} r_1^{n-m} + e_1 n^{m-1} - e_2 n^{m-2} - ... - e_m] r_1^n
H_n must satisfy the recurrence relation for n=k therefore
H_n = [d_1 r_1^n + d_2 r_1^{n-1} + ... + d_{m+1} r_1^{n-m} + e_1 n^{m-1} + e_2 n^{m-2} + ... + e_m] r_1^n
substitute [d_1 r_1^k + d_2 r_1^{k-1} + ... + d_{m+1} r_1^{k-m} + e_1 k^{m-1} + e_2 k^{m-2} + ... + e_m] for A_k
substitute [d_1 r_1^{k+1} + d_2 r_1^k + ... + d_{m+1} r_1^{k-m+1} + e_1 (k+1)^{m-1} + e_2 (k+1)^{m-2} + ... + e_m] for A_{k+1}
contunue with substitutions for A_{k+2}, A_{k+3}, ... A_k
Solve the resulting very messy equation for d_1, ..., d_m
Rearrange the resulting messy equation to group equal roots on the left and all constants on the right then use the constant terms to solve for one of the d's. Use the solved d to solve for the next d and so on.
Non-Homogenous, Degree k
A_n = c_1 * A_{n-1} + c_2 * A_{n-2} + ... + c_k * A_{n-k} + f(n) f(n) = [d_1 n^k - d_2 n^{k-1} - ... - d_k] n^k
A_n = b_0 A_1 = b_1 ... A_k = b_{k-1} c_1 = 0 c_1, c_2, ..., c_k in R
1) Find a ANY Particular Solution P_n that satisfies the recurrence relation (do NOT use the initial conditions) try functions that look like f(n)
2) Every solution to the Non-Homogenous recurrence relation has the form A_n = P_n + H_n where H_n is the solution to the Homogenous recurrence relation
3) Solve the Homogenous recurrence relation for H_n
4) Use the initial conditions to define a set of simultaneous linear equations that can be used to find the values of the constants
How to find Particular Solution P_n
Let G(r) be the characteristic Equation of the
Homogenous system A_n = c_1 * A_{n-1} + c_2 * A_{n-2} + ... + c_k * A_{n-k}
G(r) = r^k - c_1 r^{k-1} - c_2 r^{k-2} - ... - c_k = 0
Case #1 [S IS NOT a root of G(r), G(S) != 0]
then P_n = [e_1 n^k - e_2 n^{k-1} - ... - e_k] n^k
Case #2 [S IS a root of G(r), G(S) = 0, m=multiplicity]
then P_n = n^m [e_1 n^{k-1} - e_2 n^{k-2} - ... - e_k] n^k
P_n must satisfy the recurrence relation for n=k therefore
P_n = [e_1 k^k - e_2 k^{k-1} - ... - e_k] n^k = c_1 [e_1 (k-1)^k - e_2 (k-1)^{k-1} - ... - e_k] n^k + c_2 [e_1 (k-2)^k - e_2 (k-2)^{k-1} - ... - e_k] n^k + f(k)
substitute [e_1 (k-1)^k - e_2 (k-1)^{k-1} - ... - e_k (k-1) - e_k] n^{k-1} for A_{k-1}
substitute [e_1 (k-2)^k - e_2 (k-2)^{k-1} - ... - e_k (k-2) - e_k] n^{k-2} for A_{k-2}
contunue with substitutions for A_{k-3}, A_{k-4}, ... A_k
P_n = [e_1 k^k - e_2 k^{k-1} - ... - e_k] n^k = c_1 [e_1 (k-1)^k - e_2 (k-1)^{k-1} - ... - e_k] n^k + c_2 [e_1 (k-2)^k - e_2 (k-2)^{k-1} - ... - e_k] n^k + f(k)
Rearrange the resulting messy equation to group equal exponents on the left and all constants on the right then divide both sides by the largest power of S that will go into all of the terms on the left.
Solve the resulting very messy equation for e_1, ..., e_k
Using and Counguer
Linear
f(n) = a * f(n/b) + c where a, b and c are constants
f(n) = n^{log_b(a)} [f(1) + c / (a-1) - c / (a-1)] (a>1, b in N, c in Z)
Polynomial
f(n) = a * f(n/b) + c * n^d where a, b, c and d are constants
f(n) = { 0 (n^d) a < b^d (a>1, b in N, c in Z, d in Z)
{ 0 (n^d log(n)) a = b^d
{ 0 (n^{log_b(a)}) a > b^d
Logarithmic
f(n) = a * f(n/b) + log(n) where a, b and c are constants
f(n) = O(n^{log_b(a)}) (a>1, b in N, c in Z, d in Z)
Inclusion-Exclusion
|A union B| = |A| + |B| - |A intersection B|
|A union B union C| = |A| + |B| + |C| - |A intersection B| - |A intersection C| - |A intersection B intersection C| + |A intersection B intersection C|
Given a set A and X
I_x is a function from A to X such that:
I_x(x) = 1 IFF x in A; 0 otherwise
I_x(x) = 1 always
I_x(empty set) = 0 always
I_{A union B} = I_A union I_B
I_{A intersection B} = I_A intersection I_B
I_{A^c} = 1 - I_A
I_{A union B} = I_A union I_B
I_{A intersection B} = I_A intersection I_B
S(f) = union_{x in X} {f(x)}
S(I_x) = |A|
S(I_x union I_y) = S(f) + S(g)

Statistics Equations

Product Rule
If a series of independent operations can be performed $n_1, n_2, n_3, \dots, n_k$ ways then the sequence of operations can be performed $n_1 n_2 n_3 \dots n_k$ number of ways

Permutations
A Permutation is an ordered arrangement of all or part of a set of objects

Combinations
A Combination is an unordered subset of all or part of a set of objects, also, a Combination is a partition of a set into r cells with r in cell#1 and $n-r$ in cell#2

Number of Permutations
 n distinct objects:
 n taken r at a time: no repetition repetition

n arranged in a circle:
 n objects of which $n_1 = n_1, \dots, n_n = n_n$ type:
 n yes/no experiments:
Partitioning sets
partition a set of n objects into r cells with n_i in cell, n_i in cell, \dots, n_i in cell,
Number of Combinations
 n distinct objects
taken r at a time

Probability in Card Hands
#5 card hands... = $\frac{52!}{5! \cdot 47!} = \frac{52 \cdot 51 \cdot 50 \cdot 49 \cdot 48}{5 \cdot 4 \cdot 3 \cdot 2} = 2,598,960$

P(Full House) = $\frac{72}{4,165} = \frac{12 \cdot 4 \cdot 3 \cdot 2 \cdot 12 \cdot 4 \cdot 3}{2,598,960} = \frac{44,784}{2,598,960}$

P(3 of a kind) = $\frac{1}{21} = \frac{13 \cdot 4 \cdot 4 \cdot 9 \cdot 48}{2,598,960} = \frac{123,304}{2,598,960}$

P(4 of a kind) = $\frac{1}{4,165} = \frac{13 \cdot (52-4)}{2,598,960} = \frac{624}{2,598,960}$

P(Flush) = $\frac{99}{4,165} = \frac{13 \cdot 4 \cdot 12 \cdot 11 \cdot 10 \cdot 9}{2,598,960} = \frac{617,760}{2,598,960}$

P(Royal Flush) = $\frac{1}{649,740} = \frac{4}{2,598,960} = \frac{4}{2,598,960}$

Conditional Probability
 $P(B|A) = \frac{P(A \cap B)}{P(A)}$ [$P(A) > 0$]
 $P(A|B) = \frac{P(A \cap B)}{P(B)}$
 $P(A|B) = \frac{P(A \cap B)}{P(B)}$
 $\sum_{i=1}^k P_i(A|B)$

Probability Density Function
Discrete
 $f(x) \geq 0$
 $\sum f(x) = 1$
 $\int_{-\infty}^{\infty} f(x) dx = 1$
 $P(X=x) = f(x)$
 $P(a < X < b) = \int_a^b f(x) dx$
 $P(X \leq x) = \sum_{t \leq x} f(t)$
 $P(X \leq x) = \int_{-\infty}^x f(t) dt$

Continuous
 $f(x) \geq 0$
 $\int_{-\infty}^{\infty} f(x) dx = 1$
 $P(a < X < b) = \int_a^b f(x) dx$
 $P(X \leq x) = \int_{-\infty}^x f(t) dt$

Cumulative Distribution
 $F(x) = \sum_{t \leq x} f(t)$
 $F(a < X < b) = F(b) - F(a)$
 $F(a < X < b) = F(b) - F(a)$

Joint Probability
 $f(x, y) \geq 0$
 $\sum_{x \in X, y \in Y} f(x, y) = 1$
 $P((X, Y) \in A) = \sum_{(x, y) \in A} f(x, y)$

Marginal Distribution
 $g(x) = \sum_{y \in Y} f(x, y)$
 $h(y) = \sum_{x \in X} f(x, y)$
 $P(X=k) = g(k) = \sum_{y \in Y} f(k, y)$
 $P(Y=j) = h(j) = \sum_{x \in X} f(x, j)$

Conditional Distribution
 $P(Y|X=x) = f(x, y) / g(x)$
 $P(X|Y=y) = f(x, y) / h(y)$

Statistical Independence
If X and Y are independent
 $f(x, y) = f(x) f(y)$
 $P(X \leq x, Y \leq y) = P(X \leq x) P(Y \leq y)$

Mean or Expected Value
 $\mu_X = E(X) = \sum_{x \in X} x f(x)$
 $\mu_Y = E(Y) = \sum_{y \in Y} y g(y)$
 $E(g(X)) = \sum_{x \in X} g(x) f(x)$
 $E(g(Y)) = \sum_{y \in Y} g(y) h(y)$

Variance and Covariance
 $\sigma_X^2 = E[(X-\mu_X)^2] = E(X^2) - \mu_X^2$
 $\sigma_Y^2 = E[(Y-\mu_Y)^2] = E(Y^2) - \mu_Y^2$
 $\sigma_{XY} = E[(X-\mu_X)(Y-\mu_Y)] = E(XY) - \mu_X \mu_Y$

Linearity of Expectation
 $E(g(X) + h(X)) = E(g(X)) + E(h(X))$
 $E(g(X) + h(X), Y) = E(g(X, Y)) + E(h(X, Y))$
 $E(g(X), h(X)) = E(g(X)) E(h(X))$
 $E(g(X), h(X), Y) = E(g(X, Y)) E(h(X, Y))$

Linearity of Variance and Covariance
 $\sigma_{aX+b}^2 = a^2 \sigma_X^2$
 $\sigma_{aX+b, cX+d} = ac \sigma_{XY}$
 $\sigma_{aX+b, cX+d}^2 = a^2 c^2 \sigma_{XY}^2$
 $\sigma_{aX+b, cX+d} = ac \sigma_{XY}$
 $\sigma_{aX+b, cX+d}^2 = a^2 c^2 \sigma_{XY}^2$

Standard Deviation and Correlation Coefficient
 $\sigma_X = \text{StdDev}(X) = \sqrt{\sigma_X^2}$
 $\rho_{XY} = \text{CORR}(X, Y) = \frac{\sigma_{XY}}{\sigma_X \sigma_Y}$

Chebyshev's Theorem
 $P(|X - \mu_X| \leq k \sigma_X) \geq 1 - \frac{1}{k^2}$

Functions of Random Variables
Given X is a continuous random variable with a distribution function $X=f(x)$, where $f(x)$ is a 1 to 1 function, and given $Y=g(x)$ with inverse function $x=w(y)$ then the distribution of Y is:

$G(y) = f[W(y)] |D_y[W(y)]|$
 $P(a < Y < b) = P(W(a) < X < W(b)) = \int_{W(a)}^{W(b)} f(x) dx = \int_a^b f[W(y)] |D_y[W(y)]| dy$

Moments and Moment Generating Functions
 $\mu'_1 = \sum_{x \in X} x f(x) = E(X)$
 $\mu'_2 = \sum_{x \in X} x^2 f(x) = E(X^2)$
 $\mu'_n = \sum_{x \in X} x^n f(x) = E(X^n)$

$M_n(t) = \sum_{x \in X} e^{tx} f(x) = E(e^{tx})$
 $\mu'_1 = \frac{d}{dt} M_1(t) = E(X)$
 $\mu'_2 = \frac{d^2}{dt^2} M_2(t) = E(X^2)$
 $\mu'_n = \frac{d^n}{dt^n} M_n(t) = E(X^n)$

If 2 separate distribution functions have the same moment generating function for all values of t over any interval that includes zero then the 2 functions have the same distribution
 $M_{X+Y}(t) = M_X(t) M_Y(t)$
 $M_{aX+b}(t) = e^{bt} M_X(at)$
 $M_{aX+b}(t) = e^{bt} M_X(at)$
 $M_{aX+b}(t) = e^{bt} M_X(at)$

If X_1, X_2, \dots, X_n are independent random variables with moment generating functions $M_{X_1}(t), M_{X_2}(t), \dots, M_{X_n}(t)$ then
 $Y = X_1 + X_2 + \dots + X_n \Rightarrow M_Y(t) = M_{X_1}(t) M_{X_2}(t) \dots M_{X_n}(t)$
 $Y = a_1 X_1 + a_2 X_2 + \dots + a_n X_n \Rightarrow M_Y(t) = M_{X_1}(a_1 t) M_{X_2}(a_2 t) \dots M_{X_n}(a_n t)$

Discrete Uniform Distribution
 $f(x) = \frac{1}{B-A+1}$ ($A \leq x \leq B$) 0 elsewhere

$f(x; k) = \frac{1}{k}$ ($k=B-A$) ($k=1, 2, 3, \dots$) 0 elsewhere
 $\mu = E(X) = \frac{A+B}{2}$
 $\sigma^2 = \frac{B^2 - A^2}{12}$
 $P(a < X < b) = \frac{b-a}{B-A}$ ($A < a < b < B$)

$M_n(t) = \frac{e^{bt} - e^{at}}{k(1 - e^{t(B-A)})}$
 $\mu = \frac{A+B}{2}$
 $\sigma^2 = \frac{B^2 - A^2}{12}$

Continuous Uniform Distribution
 $f(x; A, B) = \frac{1}{B-A}$ ($A \leq x \leq B$) 0 elsewhere
 $\mu = \frac{A+B}{2}$
 $\sigma^2 = \frac{(B-A)^2}{12}$

Statistics Equations

Binomial Distribution
Given n Bernoulli trials with $P(\text{success})=P$ and $P(\text{failure})=Q=1-P$
Each trial is independent and done With Replacement
The Binomial Distribution $b(x; n, p) = \binom{n}{x} P^x Q^{n-x}$
 $\sum_{x=0}^n \binom{n}{x} P^x Q^{n-x} = 1$
 $P(X=r) = \binom{n}{r} P^r Q^{n-r}$
 $\mu = nP$
 $\sigma^2 = nPQ$
 $\sigma = \sqrt{nPQ}$
 $P(a < X < b) = \sum_{x=a}^{b-1} \binom{n}{x} P^x Q^{n-x}$

$M_n(t) = (Pe^{tP} + Q)^n$
Multinomial Distribution
 n trials, k categories with $P(\text{success})=P_i$ and $P(\text{failure})=Q_i$
 $\sum_{i=1}^k P_i = 1$
 $f(n_1, n_2, \dots, n_k; P_1, P_2, \dots, P_k) = \frac{n!}{n_1! n_2! \dots n_k!} P_1^{n_1} P_2^{n_2} \dots P_k^{n_k}$
Hypergeometric Distribution
Trials done Without Replacement, X = # of successes in a sample of size n selected from N items, k of N labeled success, $N-k$ of N labeled failure; $h(x; N, n, k) = \frac{\binom{k}{x} \binom{N-k}{n-x}}{\binom{N}{n}}$
 $\mu = E(X) = \frac{n k}{N}$
 $\sigma^2 = \frac{n(N-n)}{N} \frac{k(N-k)}{N} \frac{1-k/N}{N}$
 $M_n(t) = e^{-nt}$

When N is large and n is much smaller than N
 $(N-n)/(N-1) \rightarrow 1$
 $P \approx k/N, Q \approx (1-k/N)$
 $\mu = np = n \frac{k}{N}$
 $\sigma^2 = npq = n \frac{k}{N} (1 - \frac{k}{N})$

Negative Binomial Distribution
Given Bernoulli trial with $P(\text{success})=P$ and $P(\text{failure})=Q=1-P$
Each trial is independent and done With Replacement
 X = # of trials on which the k th success occurs
 $b^*(x; k, p) = \binom{x-1}{k-1} P^k Q^{x-k}$
 $\mu = k/P$
 $\sigma^2 = k(1-P)/P^2$

$P(X < r) = \sum_{x=0}^{r-1} \binom{n}{x} P^x Q^{n-x}$
Geometric Distribution
Negative Binomial Distribution with $k=1$
 $b^*(x; 1, p) = P Q^{x-1}$
 $\mu = 1/P$
 $\sigma^2 = (1-P)/P^2$

$P(X < r) = \sum_{x=0}^{r-1} P Q^x = P \frac{1-Q^r}{1-Q}$
 $M_n(t) = \frac{P e^{tP}}{1 - Q e^{tP}}$

Poisson Distribution
 X = # of events occurring in a given time; the # of events in an interval is independent of other intervals; $P(\text{event})$ occurring in a short interval is proportional to the length of the interval; $P(\text{multiple events})$ occurring in a short interval is small
 $X \sim P(\lambda; t) = \frac{e^{-\lambda t} (\lambda t)^x}{x!}$
 $\mu = \lambda t$
 $\sigma^2 = \lambda t$

$P(a) = \sum_{x=0}^{\infty} \frac{e^{-a} a^x}{x!} = \frac{\Gamma(a+1, a)}{\Gamma(a+1)}$
 $P(a < X < b) = \sum_{x=a}^{b-1} \frac{e^{-a} a^x}{x!} = \frac{\Gamma(b+1, a) - \Gamma(a, a)}{\Gamma(b+1)}$
 $M_n(t) = e^{a(e^t - 1)}$

Normal Distribution
 X = distribution of values about the mean.
The Normal Distribution is completely defined by μ and σ .
 $X = f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2\sigma^2} (x-\mu)^2}$
 $P(a < X < b) = \int_a^b \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{1}{2\sigma^2} (x-\mu)^2} dx$
Let $Z = \frac{X-\mu}{\sigma}$
 $z_1 = \frac{a-\mu}{\sigma}$
 $z_2 = \frac{b-\mu}{\sigma}$
 $Z = f_z(z) = \frac{1}{\sqrt{2\pi}} e^{-\frac{z^2}{2}}$

$P(a < X < b) = \int_{z_1}^{z_2} \frac{1}{\sqrt{2\pi}} e^{-\frac{z^2}{2}} dz = \frac{1}{2} [Erfi(\frac{z_2}{\sqrt{2}}) - Erfi(\frac{z_1}{\sqrt{2}})]$
Use Normal Table to compute $P(a < X < b) = P(z_2 < Z < z_1) = \Phi(z_1) - \Phi(z_2)$
for Z values from -3.49 to $+3.49$. For all values integrate $n(z; 0, 1)$ to find $P(z < Z < z_2)$
 $M_n(t) = \exp(\mu t + \frac{\sigma^2 t^2}{2})$

If X_1, X_2, \dots, X_n are independent random variables with Normal distribution with means $\mu_1, \mu_2, \dots, \mu_n$ and variances $\sigma_1^2, \sigma_2^2, \dots, \sigma_n^2$ then the random variable Y has mean and variance:
 $Y = X_1 + X_2 + \dots + X_n$
 $\mu_Y = \mu_1 + \mu_2 + \dots + \mu_n$
 $\sigma_Y^2 = \sigma_1^2 + \sigma_2^2 + \dots + \sigma_n^2$

Normal Approximation to the Binomial
If X is a binomial random variable, then the limit of the binomial with mean $\mu = nP$ and variance $\sigma^2 = nPQ$ as $n \rightarrow \infty$ is:
 $Z = \frac{X - \mu}{\sigma}$
 $b(x; n, p) \rightarrow n(z; 0, 1)$

The Normal Approximation is "Good Enough" when $n > 30$.
Gamma Function
 $\Gamma(\alpha) = \int_0^{\infty} x^{\alpha-1} e^{-x} dx = (\alpha-1) \Gamma(\alpha-1)$ ($\alpha > 0$) 0 elsewhere
 $\Gamma(n \text{ integer}) = (n-1)!$ ($n > 0$)
 $\Gamma(n+0.5) = (n-1)! \sqrt{\pi}$ ($n > 0$)
 $\Gamma(x \text{ real}) = \frac{1}{\Gamma(x-2)!} \Gamma(x-1)$ ($x > 1$)
 $\Gamma(0)$ is undefined
 $\Gamma(0.5) = \sqrt{\pi}$ ($\Gamma(2) = 1$)
 $\Gamma(1) = 1$ ($\Gamma(2.5) = \frac{3}{2} \sqrt{\pi}$)
 $\Gamma(1.5) = \frac{\sqrt{\pi}}{2}$ ($\Gamma(3) = 2$)

Incomplete Gamma Function
 $\Gamma(\alpha, \beta) = \int_{\beta}^{\infty} x^{\alpha-1} e^{-x} dx$ ($\alpha, \beta > 0$) 0 elsewhere
Use the Incomplete Gamma table at the back of the book.
Gamma Distribution
Time to the n th Poisson event occurring with arrival rate λ
 $\alpha = n$
 $\beta = 1/\lambda$

$f(x) = \frac{1}{\Gamma(\alpha) \beta^\alpha} x^{\alpha-1} e^{-x/\beta}$ ($\alpha, x > 0$) 0 elsewhere
 $\mu = \alpha \beta$
 $\sigma^2 = \alpha \beta^2$
 $\sigma = \beta \sqrt{\alpha}$
 $M_n(t) = 1 + \mu t + \beta (1-t)^{-\alpha}$
 $P(a < X < b) = \int_a^b \frac{1}{\Gamma(\alpha) \beta^\alpha} x^{\alpha-1} e^{-x/\beta} dx = \frac{1}{\Gamma(\alpha)} \left(\Gamma(\alpha, \frac{a}{\beta}) - \Gamma(\alpha, \frac{b}{\beta}) \right)$

$\frac{1}{\Gamma(\alpha)} \left[e^{-a/\beta} \left(\frac{a}{\beta} \right)^{\alpha-1} \left(2 \text{Gamma}(0, a/\beta) - \log(a/\beta) \right) + \log(a/\beta) \right]$
 $- \log(a/\beta)$
 $+ 2 \log \left[\frac{1}{\beta} (a-1 + \log a \beta) \right]$
 $- \log \left[\frac{1}{\beta} (a-1 + \log a \beta) \right]$
 $- 2 \log \left[\frac{1}{\beta} (b-1 + \log a \beta) \right]$
 $+ 2 \log \left[\frac{1}{\beta} (b-1 + \log a \beta) \right]$
 $- \log \left[\frac{1}{\beta} (b-1 + \log a \beta) \right]$

Exponential Distribution
Gamma Distribution with $\alpha=1$ is an Exponential Distribution and β is the Mean Time Between Events or Mean Time to First Event
 $X = f(x) = \frac{1}{\beta} e^{-x/\beta}$ ($x > 0$) 0 elsewhere
 $\mu = \beta$
 $\sigma^2 = \beta^2$
 $\sigma = \beta$
 $P(a < X < b) = \int_a^b \frac{1}{\beta} e^{-x/\beta} dx = -\beta e^{-x/\beta} \Big|_a^b = e^{-a/\beta} - e^{-b/\beta}$
 $M_n(t) = e^{-\beta t}$

$M_n(t) = \frac{e^{-\beta t}}{1 - \beta t}$
 $\mu = \frac{1}{\beta}$
 $\sigma^2 = \frac{1}{\beta^2}$
 $\sigma = \frac{1}{\beta}$

Continuous Uniform Distribution
 $f(x; A, B) = \frac{1}{B-A}$ ($A \leq x \leq B$) 0 elsewhere
 $\mu = \frac{A+B}{2}$
 $\sigma^2 = \frac{(B-A)^2}{12}$

$f(x; k) = \frac{1}{k}$ ($k=B-A$) ($k=1, 2, 3, \dots$) 0 elsewhere
 $\mu = \frac{A+B}{2}$
 $\sigma^2 = \frac{B^2 - A^2}{12}$
 $P(a < X < b) = \frac{b-a}{B-A}$ ($A < a < b < B$)

$M_n(t) = \frac{e^{bt} - e^{at}}{k(1 - e^{t(B-A)})}$
 $\mu = \frac{A+B}{2}$
 $\sigma^2 = \frac{B^2 - A^2}{12}$

Statistics Equations

Chi-Squared Distribution

Used in Statistical Inference, Sampling Distributions, Analysis of Variance, and Parametric Statistics

alpha = v/2 (v is a positive integer) beta = 2

X = chi^2(v) = 1 / (2^(v/2) * Gamma(v/2)) * x^(v/2-1) * e^(-x/2) (x > 0) 0 elsewhere

mu = v sigma^2 = 2v sigma = sqrt(2v)v

M_n(t) = (1-2t)^(-v/2)

P(a < X < b) = 2(Gamma(v/2, a/2) - Gamma(v/2, b/2)) / Gamma(v/2) = chi^2_v(a) - chi^2_v(b)

If X_1, X_2, ..., X_n are independent random variables with Chi-Squared distributions with degrees of freedom v_1, v_2, ..., v_n, then the random variable Y = X_1 + X_2 + ... + X_n has a Chi-Squared distribution with degrees of freedom v = v_1 + v_2 + ... + v_n

Lognormal Distribution

The random variable X has a Lognormal Distribution if the random variable Y = ln(X) has a normal distribution with mean mu and standard deviation sigma

X = f(x) = 1 / (x * sigma * sqrt(2 * pi)) * e^(-ln(x)^2 / (2 * sigma^2)) (x > 0, x != 0) 0 elsewhere

mu_ln = e^(mu - sigma^2/2) sigma_x^2 = e^(sigma^2)

Let Z = (ln(X) - mu) / sigma Z_1 = (ln(a) - mu) / sigma Z_2 = (ln(b) - mu) / sigma

P(X > a) = 1 - P(X <= a) = Phi(Z_1) P(a < X < b) = Phi(Z_2) - Phi(Z_1)

Use Table A3 to compute Phi(Z) for Z values from -3.49 to +3.49. For other values integrate n(z, 0, 1) to find P(z_1 < Z < z_2)

Weibull Distribution

X = Time to Failure or Life Length

X = f(x) = alpha * beta * x^(beta-1) * e^(-alpha * x^beta) (alpha, x > 0) 0 elsewhere

mu = alpha^(-1/beta) * Gamma(1 + 1/beta) sigma^2 = alpha^(-2/beta) * [Gamma(1 + 2/beta) - Gamma(1 + 1/beta)^2]

P(a < X < b) = (e^(-alpha * a^beta) - e^(-alpha * b^beta)) / (e^(-alpha * 0^beta) - e^(-alpha * infinity^beta))

F(t) = integral from 0 to t of f(x) dx = 1 - e^(-alpha * t^beta) R(t) = P(T > t) = 1 - F(t) = e^(-alpha * t^beta)

The conditional probability that a component will fail in the interval from T to T+dt, given that it survived to time T is P(T <= T+dt | T) = f(T+dt) / R(T)

The Failure Rate of the component Z(t) = f(t) / R(t) = alpha * beta * t^(beta-1) (t > 0)

If and only if the time to failure has a Weibull Distribution Beta Function

{alpha, beta} in R+ (alpha, beta) positive integers

Beta(alpha, beta) = Gamma(alpha) * Gamma(beta) / Gamma(alpha + beta) Beta(alpha, beta) = (alpha - 1)! * (beta - 1)! / (alpha + beta - 1)!

Incomplete Beta Function

Beta(t, alpha, beta) = integral from 0 to t of x^(alpha-1) * (1-x)^(beta-1) dx (0 < t < 1) 0 elsewhere

Beta Distribution

The probability that a component will fail in a specified time interval

f(x) = (Gamma(alpha + beta) / (Gamma(alpha) * Gamma(beta))) * x^(alpha-1) * (1-x)^(beta-1) (0 < x < 1) 0 elsewhere

F(t) = integral from 0 to t of f(x) dx = (alpha * Beta(t, alpha, beta)) / Beta(alpha, beta)

P(a < X < b) = F(b) - F(a) = (alpha * Beta(b, alpha, beta) - alpha * Beta(a, alpha, beta)) / Beta(alpha, beta)

Erlang Distribution

Given an Exponential Distribution where alpha is a positive integer n and beta is the Mean Time Between Events, then the Erlang Distribution is the distribution of the time until the n-th exponentially distributed event occurs

f(x) = alpha^n * x^(n-1) * e^(-alpha * x) / (n-1)! (0 < x < 1) 0 elsewhere

mu = n / alpha sigma^2 = n(n-1) / alpha^2

P(a < X < b) = (Gamma(n, alpha * a) - Gamma(n, alpha * b)) / (n-1)!

T Function

Given X_1, X_2, ..., X_n where each X_i is a sample of an Independent Identical Distribution f(x; mu, sigma), f any distribution

T = sum from i=1 to n of X_i

mu_T = E(T) = n * mu sigma_T^2 = n * sigma^2 alpha_T = n * sigma

Z = (T - mu_T) / (sigma_T / sqrt(n)) Z_1 = (a - mu) / (sigma / sqrt(n)) Z_2 = (b - mu) / (sigma / sqrt(n))

P(a < X < b) = P(Z_1 < Z < Z_2) = Phi(Z_2) - Phi(Z_1)

S^2 Function

S^2 = n * (sum from i=1 to n of X_i^2) - (sum from i=1 to n of X_i)^2 / (n-1) = sum from i=1 to n of (X_i - X_bar)^2 / (n-1)

E(S^2) = sum from i=1 to n of [E(X_i^2)] - (sum from i=1 to n of [n * X_bar^2]) / (n-1) = alpha^2

sum from i=1 to n of (X_i - mu)^2 / sigma^2 = (n-1) * S^2 / sigma^2 + (X_bar - mu)^2 / sigma^2 = chi^2_{n-1}

sum from i=1 to n of (X_i - mu)^2 / sigma^2 = chi^2_n (X_bar - mu)^2 / sigma^2 = chi^2_1

100(1-alpha) confidence intervals P(S^2 > b) = P((n-1)S^2 / sigma^2 > (n-1)b / sigma^2) = P(chi^2_{n-1}(alpha) < (n-1)b / sigma^2)

P(a < S^2 < b) = P((n-1)a / sigma^2 < (n-1)S^2 / sigma^2 < (n-1)b / sigma^2) = P(chi^2_{n-1}(alpha) < (n-1)S^2 / sigma^2 < chi^2_{n-1}(alpha_2))

chi^2_{n-1}(alpha) = (n-1)a / sigma^2 chi^2_{n-1}(alpha_2) = (n-1)b / sigma^2 Lookup alpha_1 and alpha_2 in chi^2 table

Student T Distribution

If X is an estimated mean where X_1, X_2, ..., X_n are known but mu and/or sigma may be unknown then:

T = (X_bar - mu) / (S / sqrt(n)) Z = (X_bar - mu) / (sigma / sqrt(n)) V = (n-1)S^2 / sigma^2

If Z is a standard normal variable and V is a Chi-squared variable with v degrees of freedom, then the random variable T where:

T = Z / sqrt(V/v) = (X_bar - mu) / (sigma / sqrt(n)) / sqrt((n-1)S^2 / (sigma^2 * v)) = (X_bar - mu) / (S / sqrt(n))

has the T distribution with v=n-1 degrees of freedom:

T_v h(t) = Gamma((v+1)/2) / (Gamma(v/2) * sqrt(v * pi)) * (1 + t^2/v)^(-(v+1)/2)

T_v(t) * h(t) = 1 / sqrt(v) * (1 + t^2/v)^(-(v+1)/2) (-infinity < t < +infinity) (v > 0, v is an even integer)

T_v(t) * h(t) = (v-1) / (2 * sqrt(v)) * (1 + t^2/v)^(-(v+1)/2) (-infinity < t < +infinity) (v > 0, v is an odd integer)

100(1-alpha) confidence intervals

P(a < T < b) = P(a < (X_bar - mu) / (S / sqrt(n)) < b) = P(-X_bar + a * sqrt(n) < -X_bar + b * sqrt(n))

P(X_bar - b * sqrt(n) < X_bar - a) = P((X_bar - mu) / (S / sqrt(n)) < -a) = P(T_1(alpha) < mu < T_2(alpha))

T_1(alpha) = (X_bar - a) * sqrt(n) / S T_2(alpha) = (X_bar - b) * sqrt(n) / S Lookup alpha_1 and alpha_2 in T table

Statistics Equations

F Distribution

Given 2 independent random variables V_1 and V_2, each with Chi-Squared distributions with degrees of freedom v_1 and v_2, the Random variable:

F = V_1 / v_1 / (V_2 / v_2)

has the F distribution with v_1 and v_2 degrees of freedom:

h(f) = Gamma((v_1 + v_2) / 2) * Gamma(v_1 / 2) * Gamma(v_2 / 2) * (v_1 / v_2)^(v_1 / 2) * f^(v_1 / 2 - 1) * (1 + v_1 * f / v_2)^(-(v_1 + v_2) / 2) / (Gamma(v_1 / 2) * Gamma(v_2 / 2) * (1 + v_1 * f / v_2)^(v_1 + v_2) / 2)

The F Distribution depends on v_1 and v_2 and also on the order in which v_1 and v_2 are specified

f_{alpha}(v_1, v_2) is the F-value above which the F Distribution with sample sizes n_1 and n_2 and variances sigma_1^2 and sigma_2^2

f_{1-alpha}(v_1, v_2) = 1 / f_{alpha}(v_2, v_1)

chi^2_{n_1} = (n_1 - 1) * S_1^2 / sigma_1^2 chi^2_{n_2} = (n_2 - 1) * S_2^2 / sigma_2^2

F = S_1^2 / sigma_1^2 / (S_2^2 / sigma_2^2) = (chi^2_{n_1} / (n_1 - 1)) / (chi^2_{n_2} / (n_2 - 1))

Central Limit Theorem

Given n random independent Identically Distributed samples with mean mu and variance sigma^2 then Z is a good approximation for n >= 30

Z = (sum from i=1 to n of X_i - n * mu) / (sigma * sqrt(n)) Z_1 = (a - n * mu) / (sigma * sqrt(n)) Z_2 = (b - n * mu) / (sigma * sqrt(n))

P(a < X < b) = P(Z_1 < Z < Z_2) = Phi(Z_2) - Phi(Z_1) = integral from Z_1 to Z_2 of 1 / (sigma * sqrt(2 * pi)) * e^(-z^2 / 2) dz = Phi(b) - Phi(a)

M_{sum} = e^(-t * mu + (t^2 * sigma^2) / 2) [M_{X_i}(t)]^n M_{X_i}(t) = 1 + t * mu + (t^2 * sigma^2) / 2 + O(t^3)

2 sample Central Limit Theorem

Given 2 random independent Identically Distributed samples providing that both n_1 >= 30 and n_2 >= 30 or both X_1 and X_2 are approximately normal distributions:

Sample mean X_bar_1, mu_1, sigma_1, n_1 Z = (X_bar_1 - X_bar_2) - (mu_1 - mu_2) / sqrt(sigma_1^2 / n_1 + sigma_2^2 / n_2)

Sample mean X_bar_2, mu_2, sigma_2, n_2

Continuity Theorem

If Y_n is a discrete or continuous distribution such that the cumulative distribution F_{Y_n} converges to F_Y for Y a continuous random variable then Y_n converges to Y in distribution

IF Y_n -> Y

P(a < Y < b) = F_{Y_n}(b) - F_{Y_n}(a) -> P(a < Y < b) = F_Y(b) - F_Y(a)

1 Sided and 2 Sided Analysis

Given a sample and a stated claim about the mu or sigma compute:

M_{(1-t)^{1/n}} = (1-2t)^(-1/2) = chi^2_{n-1}

Lookup the values for chi^2_{n-1}, accept the claim if the computed mean or std-dev. is within the 95% confidence range (for the 1 Sided Test the value must be < table entry for column 0.05, for the 2 Sided Test the value must be between the entries for column 0.025 and 0.975)

Estimators

theta_hat = (sum from i=1 to n of X_i) / n (minimum variance estimator)

Hypothesis about mu or sigma

Given any test statistic such as X_bar as an estimate of mu or S^2 as an estimate of sigma^2, state a hypothesis H_0 about the value of the test statistic and an alternative hypothesis H_1. H_0 and H_1 are boolean expressions that relate the test statistic to mu, sigma or some value that is used to determine mu or sigma i.e. the success probability P for a binomial distribution

If the test for H_0 passes, then accept the hypothesis H_0 and reject H_1 else reject H_0 and accept the alternative hypothesis H_1

Type-1 Error

The probability of a Type-1 Error is P(Reject H_0, when H_0=true)

Type-2 Error

The probability of a Type-2 Error is P(Accept H_0, when H_0=false)

P-Values

Given X is any estimation of the true mean mu, then the P-value for X is the minimum value of alpha such that the equations (X - Z_{alpha/2}) * sigma / sqrt(n) <= X - ko <= X + ko are true where the values -Z_{alpha/2} = -Phi(ko) and +Z_{alpha/2} = Phi(ko)

Minimum Sample Size

The minimum sample size n such that the probability that the difference between the sample mean and the true mean is within an error limit e is 100(1-alpha)

n = [(Z_{alpha/2} * sigma / e)^2]