

DURHAM UNIVERSITY

DEPARTMENT OF MATHEMATICAL SCIENCES

Formula sheet given to candidates taking **Mathematics for Engineers & Scientists (MATH1551)**

TRIGONOMETRIC FUNCTIONS

$$\sin(A + B) = \sin A \cos B + \cos A \sin B$$

$$\cos(A + B) = \cos A \cos B - \sin A \sin B$$

$$\tan(A + B) = \frac{\tan A + \tan B}{1 - \tan A \tan B}$$

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

$$1 + \tan^2 A = \sec^2 A$$

$$1 + \cot^2 A = \operatorname{cosec}^2 A$$

$$\sin A \cos B = \frac{1}{2} (\sin(A + B) + \sin(A - B))$$

$$\cos A \cos B = \frac{1}{2} (\cos(A + B) + \cos(A - B))$$

$$\sin A \sin B = \frac{1}{2} (\cos(A - B) - \cos(A + B))$$

$$\cos C + \cos D = 2 \cos \left[\frac{1}{2}(C + D) \right] \cos \left[\frac{1}{2}(C - D) \right]$$

$$\sin C + \sin D = 2 \sin \left[\frac{1}{2}(C + D) \right] \cos \left[\frac{1}{2}(C - D) \right]$$

$$\cos C - \cos D = -2 \sin \left[\frac{1}{2}(C + D) \right] \sin \left[\frac{1}{2}(C - D) \right]$$

$$\sin C - \sin D = 2 \cos \left[\frac{1}{2}(C + D) \right] \sin \left[\frac{1}{2}(C - D) \right]$$

HYPERBOLIC FUNCTIONS

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

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

$$\cosh^{-1} x = \ln \left(x \pm \sqrt{x^2 - 1} \right)$$

$$\sinh^{-1} x = \ln \left(x + \sqrt{x^2 + 1} \right)$$

$$\cosh(iA) = \cos A$$

$$\sinh(iA) = i \sin A$$

$$\cosh^2 A - \sinh^2 A = 1$$

$$\cosh(A + B) = \cosh A \cosh B + \sinh A \sinh B$$

$$\sinh(A + B) = \sinh A \cosh B + \cosh A \sinh B$$

$$\tanh(A + B) = \frac{\tanh A + \tanh B}{1 + \tanh A \tanh B}$$

ELEMENTARY RULES FOR DIFFERENTIATION AND INTEGRATION

$$(u+v)' = u' + v' \quad (uv)' = u'v + uv' \quad \left(\frac{u}{v}\right)' = \frac{u'v - uv'}{v^2} \quad (u(v))' = u'(v)v' \quad \int u'v \, dx = uv - \int uv' \, dx$$

TAYLOR'S THEOREM

Taylor approximation: $f(x) \approx p_{n,a}(x) = f(a) + f'(a)(x-a) + \cdots + \frac{1}{n!} f^{(n)}(a)(x-a)^n$

and if $|f^{(n+1)}(x)| \leq M$ for $c \leq x \leq b$ then $|f(x) - p_{n,a}(x)| \leq \frac{|x-a|^{n+1}}{(n+1)!} M$.

$$\underline{u}(\underline{x}) = (u(x, y, z), v(x, y, z), w(x, y, z))$$

$$\operatorname{div} \underline{u} = \nabla \bullet \underline{u} = \left(\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right) \bullet (u, v, w) = \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial w}{\partial z}$$

$$\operatorname{curl} \underline{u} = \nabla \times \underline{u} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ u & v & w \end{vmatrix} = \left(\frac{\partial w}{\partial y} - \frac{\partial v}{\partial z} \right) \mathbf{i} + \left(\frac{\partial u}{\partial z} - \frac{\partial w}{\partial x} \right) \mathbf{j} + \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \mathbf{k}$$

TABLE OF DERIVATIVES

TABLE OF INTEGRALS

$y(x)$	dy/dx	$f(x)$	$\int f(x) dx$
x^n	nx^{n-1}	x^n	$\frac{x^{n+1}}{n+1}, (n \neq -1)$
$\ln x$	x^{-1}	x^{-1}	$\ln x $
e^x	e^x	e^x	e^x
$\sin x$	$\cos x$	$\sin x$	$-\cos x$
$\cos x$	$-\sin x$	$\cos x$	$\sin x$
$\tan x$	$\sec^2 x$	$\tan x$	$-\ln \cos x$
$\operatorname{cosec} x$	$-\operatorname{cosec} x \cot x$	$\operatorname{cosec} x$	$-\ln(\operatorname{cosec} x + \cot x)$
$\sec x$	$\sec x \tan x$	$\sec x$	$\ln(\sec x + \tan x)$
$\cot x$	$-\operatorname{cosec}^2 x$	$\cot x$	$\ln \sin x$
$\sinh x$	$\cosh x$	$\sinh x$	$\cosh x$
$\cosh x$	$\sinh x$	$\cosh x$	$\sinh x$
$\tanh x$	$\operatorname{sech}^2 x$	$\tanh x$	$\ln \cosh x$
$\sin^{-1} x$	$\frac{1}{\sqrt{1-x^2}}$	$\frac{1}{\sqrt{a^2-x^2}}$	$\sin^{-1} \left(\frac{x}{a} \right), (a > x)$
$\cos^{-1} x$	$\frac{-1}{\sqrt{1-x^2}}$		
$\tan^{-1} x$	$\frac{1}{1+x^2}$	$\frac{1}{a^2+x^2}$	$\frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right)$
$\sinh^{-1} x$	$\frac{1}{\sqrt{1+x^2}}$	$\frac{1}{\sqrt{a^2+x^2}}$	$\sinh^{-1} \left(\frac{x}{a} \right)$
$\cosh^{-1} x$	$\frac{1}{\sqrt{x^2-1}}$	$\frac{1}{\sqrt{x^2-a^2}}$	$\cosh^{-1} \left(\frac{x}{a} \right), (x > a)$

CRITICAL POINTS

Local maximum: $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$, $\frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial y \partial x} \right)^2 > 0$, and $\frac{\partial^2 f}{\partial x^2} < 0$.

Local minimum: $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$, $\frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial y \partial x} \right)^2 > 0$, and $\frac{\partial^2 f}{\partial x^2} > 0$.

Saddle point: $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$ and $\frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial y \partial x} \right)^2 < 0$.

Inconclusive: $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$ and $\frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial y \partial x} \right)^2 = 0$.

ITERATION METHODS

$$A\underline{x} = \underline{b} \quad A = D - L - U \quad T_j = D^{-1}(L + U) \quad T_g = (D - L)^{-1}U$$

Jacobi's Method:

$$D\underline{x}^{(k+1)} = \underline{b} + (L + U)\underline{x}^{(k)}, \quad \underline{x}^{(k+1)} = D^{-1}\underline{b} + D^{-1}(L + U)\underline{x}^{(k)}$$

Gauss-Seidel Method:

$$D\underline{x}^{(k+1)} = \underline{b} + L\underline{x}^{(k+1)} + U\underline{x}^{(k)}, \quad \underline{x}^{(k+1)} = (D - L)^{-1}\underline{b} + (D - L)^{-1}U\underline{x}^{(k)}$$

SOR Method:

$$\underline{x}^{(k+1)} = (1 - \omega)\underline{x}^{(k)} + \omega D^{-1} \left(\underline{b} + L\underline{x}^{(k+1)} + U\underline{x}^{(k)} \right)$$