## Year 12 Specialist

#### Andrew Lorimer

## 1 Complex numbers

 $\mathbb{C} = \{a + bi : a, b \in \mathbb{R}\}\$ 

Cartesian form: a + bi

Polar form:  $r \operatorname{cis} \theta$ 

#### **Properties**

$$|z_1 z_2| = |z_1||z_2|$$

$$\left|\frac{z_1}{z_2}\right| = \frac{|z_1|}{|z_2|}$$

 $|z_1 + z_2| \le |z_1| + |z_2|$ 

## **Operations**

	Cartesian	Polar
$z_1 \pm z_2$	$(a \pm c)(b \pm d)i$	convert to $a + bi$
$+k \times z$	ka + kbi	$kr \operatorname{cis} \theta$
$-k \times z$	$\kappa a \pm \kappa o i$	$kr\operatorname{cis}(\theta\pm\pi)$
$z_1 \cdot z_2$	ac - bd + (ad + bc)i	$r_1 r_2 \operatorname{cis}(\theta_1 + \theta_2)$
$z_1 \div z_2$	$(z_1\overline{z_2}) \div  z_2 ^2$	$\left(\frac{r_1}{r_2}\right)\operatorname{cis}(\theta_1-\theta_2)$

#### Scalar multiplication in polar form

For  $k \in \mathbb{R}^+$ :

$$k(r\operatorname{cis}\theta) = kr\operatorname{cis}\theta$$

For  $k \in \mathbb{R}^-$ :

$$k(r\operatorname{cis}\theta) = kr\operatorname{cis}\left(\begin{cases} \theta - \pi & |0 < \operatorname{Arg}(z) \le \pi\\ \theta + \pi & |-\pi < \operatorname{Arg}(z) \le 0 \end{cases}\right)$$

## Multiplicative inverse

$$z^{-1} = \frac{a - bi}{a^2 + b^2}$$
$$= \frac{\overline{z}}{|z|^2} a$$
$$= r \operatorname{cis}(-\theta)$$

## Dividing over $\mathbb{C}$

$$\begin{aligned} \frac{z_1}{z_2} &= z_1 z_2^{-1} \\ &= \frac{z_1 \overline{z_2}}{|z_2|^2} \\ &= \frac{(a+bi)(c-di)}{c^2 + d^2} \end{aligned}$$

then rationalise denominator

## Conjugate

conjg(a+bi)

$$\overline{z} = a \mp bi$$
$$= r\operatorname{cis}(-\theta)$$

#### /

Polar form

$$r \operatorname{cis} \theta = r \left( \cos \theta + i \sin \theta \right)$$

• 
$$r = |z| = \sqrt{\text{Re}(z)^2 + \text{Im}(z)^2}$$

• 
$$\theta = \arg(z)$$

#### • $Arg(z) \in (-\pi, \pi)$ (principal argument)

arg(a+bi)

# • Multiple representations: $r \operatorname{cis} \theta = r \operatorname{cis} (\theta + 2n\pi) \text{ with } n \in \mathbb{Z} \text{ revolutions}$

• 
$$\operatorname{cis} \pi = -1$$
,  $\operatorname{cis} 0 = 1$ 

#### **Properties**

$$\overline{z_1 \pm z_2} = \overline{z_1} \pm \overline{z_2}$$

$$\overline{z_1 \cdot z_2} = \overline{z_1} \cdot \overline{z_2}$$

$$\overline{kz} = k\overline{z} \,\forall \, k \in \mathbb{R}$$

$$z\overline{z} = (a + bi)(a - bi)$$

$$= a^2 + b^2$$

$$= |z|^2$$

#### On CAS

 $\texttt{compToTrig(a+bi)} \iff \texttt{cExpand}\{\texttt{r} \cdot \texttt{cisX}\}$ 

## Modulus

$$|z| = |\vec{Oz}| = \sqrt{a^2 + b^2}$$

#### de Moivres' theorem

 $(r\operatorname{cis}\theta)^n=r^n\operatorname{cis}(n\theta)$  where  $n\in\mathbb{Z}$ 

## Complex polynomials

Include $\pm$ for	all solutions,	incl.	imaginary
	$z^2 + a^2$	$z^{2} = z^{2}$	$(ai)^2$

Sum of squares

$$= (z + ai)(z - ai)$$

Sum of cubes 
$$a^3 \pm b^3 = (a \pm b)(a^2 \mp ab + b^2)$$

Division 
$$P(z) = D(z)Q(z) + R(z)$$

Remainder Let  $\alpha \in \mathbb{C}$ . Remainder of

theorem 
$$P(z) \div (z - \alpha)$$
 is  $P(\alpha)$ 

Factor theorem 
$$z - \alpha$$
 is a factor of  $P(z) \iff$ 

$$P(\alpha) = 0 \text{ for } \alpha \in \mathbb{C}$$

Conjugate root 
$$P(z) = 0$$
 at  $z = a \pm bi$  (  $\Longrightarrow$ 

theorem both  $z_1$  and  $\overline{z_1}$  are solutions)

#### Factor theorem

If  $\beta z + \alpha$  is a factor of P(z),

then 
$$P(-\frac{\alpha}{\beta}) = 0$$
.

#### nth roots

*n*th roots of  $z = r \operatorname{cis} \theta$  are:

$$z = r^{\frac{1}{n}} \operatorname{cis}\left(\frac{\theta + 2k\pi}{n}\right)$$

- Same modulus for all solutions
- Arguments separated by  $\frac{2\pi}{n}$ : there are n roots
- If one square root is a + bi, the other is -a bi
- Give one implicit *n*th root  $z_1$ , function is  $z = z_1^n$
- Solutions of  $z^n=a$  where  $a\in\mathbb{C}$  lie on the circle  $x^2+y^2=\left(|a|^{\frac{1}{n}}\right)^2$  (intervals of  $\frac{2\pi}{n}$ )

For  $0 = az^2 + bz + c$ , use quadratic formula:

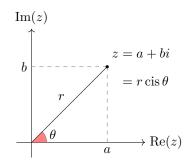
$$z = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

## Fundamental theorem of algebra

A polynomial of degree n can be factorised into n linear factors in  $\mathbb{C}$ :

$$\implies P(z) = a_n(z - \alpha_1)(z - \alpha_2)(z - \alpha_3) \dots (z - \alpha_n)$$
where  $\alpha_1, \alpha_2, \alpha_3, \dots, \alpha_n \in \mathbb{C}$ 

## Argand planes

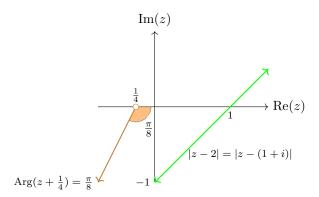


- Multiplication by  $i \implies \text{CCW}$  rotation of  $\frac{\pi}{2}$
- Addition:  $z_1 + z_2 \equiv \overrightarrow{Oz_1} + \overrightarrow{Oz_2}$

## Sketching complex graphs

Rays/lines

$$Arg(z \pm b) = \theta$$



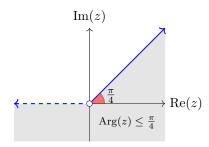
- $\operatorname{Arg}(z \pm b) = \theta$  (ray)
- $\operatorname{Re}(z) = c$  or  $\operatorname{Im}(z) = c$  (perpendicular bisector)
- $\operatorname{Im}(z) = m \operatorname{Re}(z)$
- |z (a+bi)| = |z (c+di)| $\implies \frac{2(c-a)x + a^2 + b^2 - c^2 - d^2}{2(b-d)}$
- $\operatorname{Re}(z) \pm \operatorname{Im}(z) = c$

#### Circles

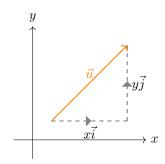
- $|z z_1|^2 = c^2 |z_2 + 2|^2$
- $|z (a+bi)| = c \implies (x-a)^2 + (y-b)^2 = c^2$
- $z\overline{z} = r^2$

Regions





#### $\mathbf{2}$ Vectors



#### Column notation

$$\begin{bmatrix} x \\ y \end{bmatrix} \iff x\mathbf{i} + y\mathbf{j}$$

$$\begin{bmatrix} x \\ y \end{bmatrix} \iff x\mathbf{i} + y\mathbf{j}$$

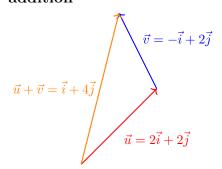
$$\begin{bmatrix} x_2 - x_1 \\ y_2 - y_1 \end{bmatrix} \quad \text{between } A(x_1, y_1), \ B(x_2, y_2)$$

## Scalar multiplication

$$k \cdot (x\mathbf{i} + y\mathbf{j}) = kx\mathbf{i} + ky\mathbf{j}$$

For  $k \in \mathbb{R}^-$ , direction is reversed

## Vector addition



$$(x\mathbf{i} + y\mathbf{j}) \pm (a\mathbf{i} + b\mathbf{j}) = (x \pm a)\mathbf{i} + (y \pm b)\mathbf{j}$$

- Draw each vector head to tail then join lines
- Addition is commutative (parallelogram)
- $u v = u + (-v) \implies \overrightarrow{AB} = b a$

## Magnitude

$$|(x\mathbf{i} + y\mathbf{j})| = \sqrt{x^2 + y^2}$$

#### Parallel vectors

$$\boldsymbol{u}||\boldsymbol{v}\iff\boldsymbol{u}=k\boldsymbol{v} \text{ where } k\in\mathbb{R}\setminus\{0\}$$

For parallel vectors  $\boldsymbol{a}$  and  $\boldsymbol{b}$ :

$$m{a} \cdot m{b} = egin{cases} |m{a}||m{b}| & ext{if same direction} \ -|m{a}||m{b}| & ext{if opposite directions} \end{cases}$$

## Perpendicular vectors

$$\mathbf{a} \perp \mathbf{b} \iff \mathbf{a} \cdot \mathbf{b} = 0 \quad \text{(since } \cos 90 = 0\text{)}$$

Unit vector  $|\hat{\boldsymbol{a}}| = 1$ 

$$\hat{m{a}} = rac{1}{|m{a}|}m{a}$$
 $= m{a} \cdot |m{a}|$ 

Scalar product  $a \cdot b$ 



$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2$$
  
=  $|\mathbf{a}| |\mathbf{b}| \cos \theta$   
(  $0 \le \theta \le \pi$ ) - from cosine rule

On CAS: dotP([a b c], [d e f])

#### **Properties**

1. 
$$k(\boldsymbol{a} \cdot \boldsymbol{b}) = (k\boldsymbol{a}) \cdot \boldsymbol{b} = \boldsymbol{a} \cdot (k\boldsymbol{b})$$

2. 
$$a \cdot 0 = 0$$

3. 
$$a \cdot (b + c) = a \cdot b + a \cdot c$$

4. 
$$\mathbf{i} \cdot \mathbf{i} = \mathbf{j} \cdot \mathbf{j} = \mathbf{k} \cdot \mathbf{k} = 1$$

5. 
$$\mathbf{a} \cdot \mathbf{b} = 0 \implies \mathbf{a} \perp \mathbf{b}$$

6. 
$$\mathbf{a} \cdot \mathbf{a} = |\mathbf{a}|^2 = a^2$$

## Angle between vectors

$$\cos\theta = \frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{a}||\boldsymbol{b}|} = \frac{a_1b_1 + a_2b_2}{|\boldsymbol{a}||\boldsymbol{b}|}$$

On CAS: angle([a b c], [a b c])

 $(Action \rightarrow Vector \rightarrow Angle)$ 

## Angle between vector and axis

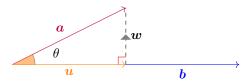
For  $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$  which makes angles  $\alpha, \beta, \gamma$  with positive side of x, y, z axes:

$$\cos \alpha = \frac{a_1}{|\boldsymbol{a}|}, \quad \cos \beta = \frac{a_2}{|\boldsymbol{a}|}, \quad \cos \gamma = \frac{a_3}{|\boldsymbol{a}|}$$

On CAS: angle([a b c], [1 0 0])

for angle between  $a\mathbf{i} + b\mathbf{j} + c\mathbf{k}$  and x-axis

## Projections & resolutes



#### $\parallel b \pmod{\operatorname{resolute}}$

$$egin{aligned} oldsymbol{u} &= rac{oldsymbol{a} \cdot oldsymbol{b}}{|oldsymbol{b}|^2} oldsymbol{b} \ &= \left(rac{oldsymbol{a} \cdot oldsymbol{b}}{|oldsymbol{b}|}
ight) \left(rac{oldsymbol{b}}{|oldsymbol{b}|}
ight) \ &= (oldsymbol{a} \cdot \hat{oldsymbol{b}}) \hat{oldsymbol{b}} \end{aligned}$$

#### $\perp b$ (perpendicular projection)

$$w = a - u$$

#### |u| (scalar projection/resolute)

$$s = |\boldsymbol{u}|$$

$$= \boldsymbol{a} \cdot \hat{\boldsymbol{b}}$$

$$= \frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{b}|}$$

$$= |\boldsymbol{a}| \cos \theta$$

## Rectangular $(\parallel,\perp)$ components

$$a = rac{a \cdot b}{b \cdot b}b + \left(a - rac{a \cdot b}{b \cdot b}b
ight)$$

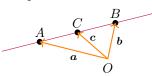
## Vector proofs

**Concurrent:** intersection of  $\geq 3$  lines



#### Collinear points

 $\geq$  3 points lie on the same line



e.g. Prove that

$$\overrightarrow{AC} = m\overrightarrow{AB} \iff \mathbf{c} = (1 - m)\mathbf{a} + m\mathbf{b}$$

$$\implies \mathbf{c} = \overrightarrow{OA} + \overrightarrow{AC}$$

$$= \overrightarrow{OA} + m\overrightarrow{AB}$$

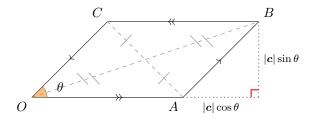
$$= \mathbf{a} + m(\mathbf{b} - \mathbf{a})$$

$$= \mathbf{a} + m\mathbf{b} - m\mathbf{a}$$

$$= (1 - m)\mathbf{a} + m\mathbf{b}$$

Also, 
$$\Longrightarrow \overrightarrow{OC} = \lambda \overrightarrow{OA} + \mu \overrightarrow{OB}$$
  
where  $\lambda + \mu = 1$   
If  $C$  lies along  $\overrightarrow{AB}$ ,  $\Longrightarrow 0 < \mu < 1$ 

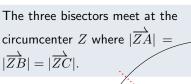
#### Parallelograms

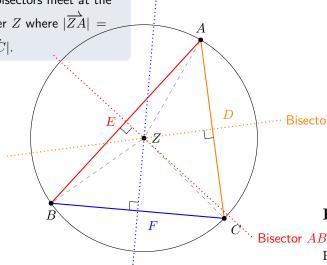


- Diagonals  $\overrightarrow{OB}$ ,  $\overrightarrow{AC}$  bisect each other
- If diagonals are equal length, it is a rectangle
- $|\overrightarrow{OB}|^2 + |\overrightarrow{CA}|^2 = |\overrightarrow{OA}|^2 + |\overrightarrow{AB}|^2 + |\overrightarrow{CB}|^2 + |\overrightarrow{OC}|^2$
- Area =  $\mathbf{c} \cdot \mathbf{a}$

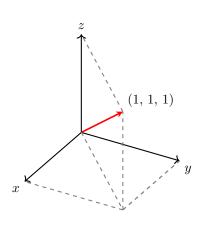
Bisector AC

#### Perpendicular bisectors of a triangle





Bisector BC



### Parametric vectors

Parametric equation of line through point  $(x_0, y_0, z_0)$ and parallel to  $a\mathbf{i} + b\mathbf{j} + c\mathbf{k}$  is:

$$\begin{cases} x = x_o + a \cdot t \\ y = y_0 + b \cdot t \\ z = z_0 + c \cdot t \end{cases}$$

### Perpendicular bisector theorem

If a point P lies on the perpendicular bisector of line  $\overline{XY}$ , then P is equidistant from the endpoints of the bisected segment

i.e. 
$$|\overrightarrow{PX}| = |\overrightarrow{PY}|$$

#### Useful vector properties

- $a \parallel b \implies b = ka$  for some  $k \in \mathbb{R} \setminus \{0\}$
- If a and b are parallel with at least one point in common, then they lie on the same straight line
- $\boldsymbol{a} \perp \boldsymbol{b} \iff \boldsymbol{a} \cdot \boldsymbol{b} = 0$
- $\bullet \ \boldsymbol{a} \cdot \boldsymbol{a} = |\boldsymbol{a}|^2$

#### Linear dependence

a, b, c are linearly dependent if they are  $\not\parallel$  and:

$$0 = k\mathbf{a} + l\mathbf{b} + m\mathbf{c}$$
$$\therefore \mathbf{c} = m\mathbf{a} + n\mathbf{b} \quad \text{(simultaneous)}$$

a, b, and c are linearly independent if no vector in the set is expressible as a linear combination of other vectors in set, or if they are parallel.

#### Three-dimensional vectors

Right-hand rule for axes: z is up or out of page.

#### Circular functions 3

 $\sin(bx)$  or  $\cos(bx)$ : period =  $\frac{2\pi}{b}$ 

 $\tan(nx)$ : period =  $\frac{\pi}{n}$ asymptotes at  $x = \frac{(2k+1)\pi}{2n} \mid k \in \mathbb{Z}$ 

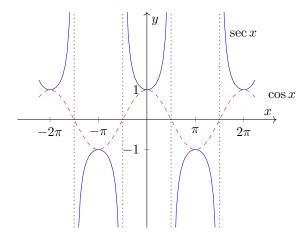
#### Reciprocal functions

#### Cosecant

$$\csc \theta = \frac{1}{\sin \theta} \mid \sin \theta \neq 0$$

- Domain =  $\mathbb{R} \setminus n\pi : n \in \mathbb{Z}$
- Range =  $\mathbb{R} \setminus (-1, 1)$
- Turning points at  $\theta = \frac{(2n+1)\pi}{2} \mid n \in \mathbb{Z}$
- Asymptotes at  $\theta = n\pi \mid n \in \mathbb{Z}$

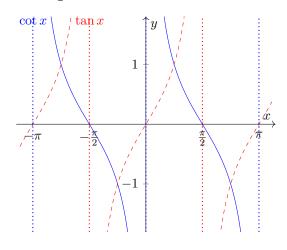
#### Secant



$$\sec \theta = \frac{1}{\cos \theta} \mid \cos \theta \neq 0$$

- Domain =  $\mathbb{R} \setminus \frac{(2n+1)\pi}{2} : n \in \mathbb{Z}$ }
- Range =  $\mathbb{R} \setminus (-1,1)$
- Turning points at  $\theta = n\pi \mid n \in \mathbb{Z}$
- Asymptotes at  $\theta = \frac{(2n+1)\pi}{2} \mid n \in \mathbb{Z}$

#### Cotangent



$$\cot \theta = \frac{\cos \theta}{\sin \theta} \mid \sin \theta \neq 0$$

- Domain =  $\mathbb{R} \setminus \{n\pi : n \in \mathbb{Z}\}$
- Range =  $\mathbb{R}$
- Asymptotes at  $\theta = n\pi \mid n \in \mathbb{Z}$

#### Symmetry properties

$$\sec(\pi \pm x) = -\sec x$$
$$\sec(-x) = \sec x$$
$$\csc(\pi \pm x) = \mp \csc x$$
$$\csc(-x) = -\csc x$$
$$\cot(\pi \pm x) = \pm \cot x$$
$$\cot(-x) = -\cot x$$

#### Complementary properties

$$\sec\left(\frac{\pi}{2} - x\right) = \csc x$$
$$\csc\left(\frac{\pi}{2} - x\right) = \sec x$$
$$\cot\left(\frac{\pi}{2} - x\right) = \tan x$$
$$\tan\left(\frac{\pi}{2} - x\right) = \cot x$$

### Pythagorean identities

$$1 + \cot^2 x = \csc^2 x$$
, where  $\sin x \neq 0$   
 $1 + \tan^2 x = \sec^2 x$ , where  $\cos x \neq 0$ 

## Compound angle formulas

$$\cos(x \pm y) = \cos x + \cos y \mp \sin x \sin y$$
$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$$
$$\tan(x \pm y) = \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y}$$

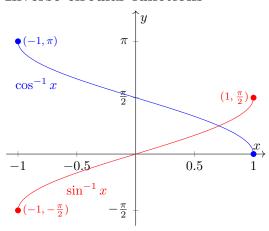
## Double angle formulas

$$\cos 2x = \cos^2 x - \sin^2 x$$
$$= 1 - 2\sin^2 x$$
$$= 2\cos^2 x - 1$$

$$\sin 2x = 2\sin x \cos x$$

$$\tan 2x = \frac{2\tan x}{1 - \tan^2 x}$$

## Inverse circular functions

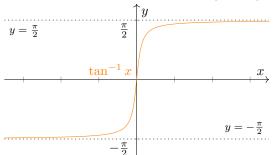


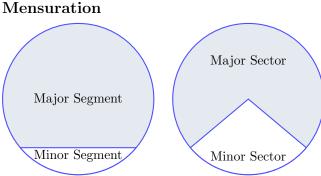
Inverse functions:  $f(f^{-1}(x)) = x$  (restrict domain)

$$\sin^{-1}:[-1,1]\to\mathbb{R},\quad \sin^{-1}x=y$$
 where  $\sin y=x,\;y\in[\frac{-\pi}{2},\frac{\pi}{2}]$ 

$$\cos^{-1}:[-1,1]\to\mathbb{R},\quad \cos^{-1}x=y$$
 where  $\cos y=x,\;y\in[0,\pi]$ 

$$\tan^{-1}: \mathbb{R} \to \mathbb{R}, \quad \tan^{-1}x = y$$
 where  $\tan y = x, \ y \in \left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$ 





Sectors: 
$$A = \pi r^2 \frac{\theta}{2\pi}$$
$$= \frac{r^2 \theta}{2}$$

**Segments:** 
$$A = \frac{r^2}{2} (\theta - \sin \theta)$$

Chords: 
$$\operatorname{crd} \theta = \sqrt{(1 - \cos \theta)^2 + \sin^2 \theta}$$
  
=  $\sqrt{2 - 2\cos \theta}$   
=  $2\sin\left(\frac{\theta}{2}\right)$ 

#### Differential calculus 4

$$f'(x) = \lim_{\delta x \to 0} \frac{\delta y}{\delta x} = \frac{dy}{dx}$$

#### Limits

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$$\lim_{x \to a} f(x)$$

 $L^-, \quad L^+$ limit from below/above  $\lim_{x\to a} f(x)$ limit of a point

For solving  $x \to \infty$ , put all x terms in denominators e.g.

$$\lim_{x \to \infty} \frac{2x+3}{x-2} = \frac{2+\frac{3}{x}}{1-\frac{2}{x}} = \frac{2}{1} = 2$$

#### Limit theorems

- 1. For constant function f(x) = k,  $\lim_{x \to a} f(x) = k$
- 2.  $\lim_{x\to a} (f(x) \pm g(x)) = F \pm G$
- 3.  $\lim_{x\to a} (f(x) \times g(x)) = F \times G$
- 4.  $\therefore \lim_{x\to a} c \times f(x) = cF$  where c = constant
- 5.  $\lim_{x\to a} \frac{f(x)}{g(x)} = \frac{F}{G}, G \neq 0$
- 6. f(x) is continuous  $\iff L^- = L^+ = f(x) \forall x$

#### Gradients

Secant (chord) - line joining two points on curve Tangent - line that intersects curve at one point

#### **Points of Inflection**

Stationary point - i.e. f'(x) = 0Point of inflection - max |gradient| (i.e. f'' = 0)

#### Strictly increasing/decreasing

For  $x_2$  and  $x_1$  where  $x_2 > x_1$ :

strictly increasing

where 
$$f(x_2) > f(x_1)$$
 or  $f'(x) > 0$ 

strictly decreasing

where 
$$f(x_2) < f(x_1)$$
 or  $f'(x) < 0$ 

Endpoints are included, even where  $\frac{dy}{dx}=0$ 

If p and q are expressions in x and y such that p = q, for all x and y, then:

$$\frac{dp}{dx} = \frac{dq}{dx}$$
 and  $\frac{dp}{dy} = \frac{dq}{dy}$ 

#### On CAS

 $Action \rightarrow Calculation$ 

$$impDiff(y^2+ax=5, x, y)$$

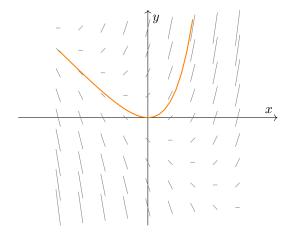
## Second derivative

$$f(x) \longrightarrow f'(x) \longrightarrow f''(x)$$

$$\implies y \longrightarrow \frac{dy}{dx} \longrightarrow \frac{d^2y}{dx^2}$$

Order of polynomial nth derivative decrements each time the derivative is taken

## Slope fields



- f'(a) = 0, f''(a) > 0local min at (a, f(a)) (concave up)
- f'(a) = 0, f''(a) < 0local max at (a, f(a)) (concave down)
- f''(a) = 0point of inflection at (a, f(a))
- f''(a) = 0, f'(a) = 0stationary point of inflection at (a, f(a))

## Implicit Differentiation

Used for differentiating circles etc.

## Function of the dependent variable

If  $\frac{dy}{dx} = g(y)$ , then  $\frac{dx}{dy} = 1 \div \frac{dy}{dx} = \frac{1}{g(y)}$ . Integrate both sides to solve equation. Only add c on one side. Express  $e^c$  as A.

#### Reciprocal derivatives

$$\frac{1}{\frac{dy}{dx}} = \frac{dx}{dy}$$

Differentiating x = f(y)

Find 
$$\frac{dx}{dy}$$
, then  $\frac{dy}{dx} = \frac{1}{\left(\frac{dx}{dy}\right)}$ 

#### Parametric equations

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\therefore \frac{dy}{dx} = \frac{\left(\frac{dy}{dt}\right)}{\left(\frac{dx}{dt}\right)} \text{ provided } \frac{dx}{dt} \neq 0$$

$$\frac{d^2y}{dx^2} = \frac{\left(\frac{dy'}{dt}\right)}{\left(\frac{dx}{dt}\right)} \text{ where } y' = \frac{dy}{dx}$$

#### Integration

$$\int f(x) \cdot dx = F(x) + c \quad \text{where } F'(x) = f(x)$$

	$\frac{d^2y}{dx^2} > 0$	$\frac{d^2y}{dx^2} < 0$	$\frac{d^2y}{dx^2} = 0 \text{ (inflection)}$
$\frac{dy}{dx} > 0$			
	Rising (concave up)	Rising (concave down)	Rising inflection point
$\frac{dy}{dx} < 0$			
	Falling (concave up)	Falling (concave down)	Falling inflection point
$\frac{dy}{dx} = 0$			
	Local minimum	Local maximum	Stationary inflection point

#### **Properties**

$$\int_{a}^{b} f(x) dx = \int_{a}^{c} f(x) dx + \int_{c}^{b} f(x) dx$$

$$\int_{a}^{a} f(x) dx = 0$$

$$\int_{a}^{b} k \cdot f(x) dx = k \int_{a}^{b} f(x) dx$$

$$\int_{a}^{b} f(x) \pm g(x) dx = \int_{a}^{b} f(x) dx \pm \int_{a}^{b} g(x) dx$$

$$\int_{a}^{b} f(x) dx = -\int_{b}^{a} f(x) dx$$

## Integration by substitution

$$\int f(u)\frac{du}{dx} \cdot dx = \int f(u) \cdot du$$

f(u) must be 1:1  $\implies$  one x for each y

e.g. for 
$$y = \int (2x+1)\sqrt{x+4} \cdot dx$$
  
let  $u = x+4$   
 $\Rightarrow \frac{du}{dx} = 1$   
 $\Rightarrow x = u-4$   
then  $y = \int (2(u-4)+1)u^{\frac{1}{2}} \cdot du$   
(solve as normal integral)

#### Definite integrals by substitution

For  $\int_a^b f(x) \frac{du}{dx} \cdot dx$ , evaluate new a and b for  $f(u) \cdot du$ .

#### Trigonometric integration

$$\sin^m x \cos^n x \cdot dx$$

m is odd: m = 2k + 1 where  $k \in \mathbb{Z}$   $\implies \sin^{2k+1} x = (\sin^2 z)^k \sin x = (1 - \cos^2 x)^k \sin x$ Substitute  $u = \cos x$ 

n is odd: n = 2k + 1 where  $k \in \mathbb{Z}$   $\implies \cos^{2k+1} x = (\cos^2 x)^k \cos x = (1 - \sin^2 x)^k \cos x$ Substitute  $u = \sin x$ 

m and n are even: use identities...

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

## Separation of variables

If  $\frac{dy}{dx} = f(x)g(y)$ , then:

$$\int f(x) \, dx = \int \frac{1}{g(y)} \, dy$$

## Partial fractions

To factorise  $f(x) = \frac{\delta}{\alpha \cdot \beta}$ :

$$\frac{\delta}{\alpha \cdot \beta \cdot \gamma} = \frac{A}{\alpha} + \frac{B}{\beta} + \frac{C}{\gamma} \tag{1}$$

Multiply by  $(\alpha \cdot \beta \cdot \gamma)$ :

$$\delta = \beta \gamma A + \alpha \gamma B + \alpha \beta C \tag{2}$$

Substitute  $x = \{\alpha, \beta, \gamma\}$  into (2) to find denominators

#### Repeated linear factors

$$\frac{p(x)}{(x-a)^n} = \frac{A_1}{(x-a)} + \frac{A_2}{(x-a)^2} + \dots + \frac{A_n}{(x-a)^n}$$

#### Irreducible quadratic factors

e.g. 
$$\frac{3x-4}{(2x-3)(x^2+5)} = \frac{A}{2x-3} + \frac{Bx+C}{x^2+5}$$

#### On CAS

Action  $\rightarrow$  Transformation:

To reverse, use combine(...)

# Integrating $\frac{dy}{dx} = g(y)$

if 
$$\frac{dy}{dx} = g(y)$$
, then  $x = \int \frac{1}{g(y)} dy$ 

#### Graphing integrals on CAS

#### On CAS

In main: Interactive  $\rightarrow$  Calculation  $\rightarrow$   $\int$ 

For restrictions, Define f(x)=... then f(x)|x>...

#### Solids of revolution

Approximate as sum of infinitesimally-thick cylinders

#### Rotation about x-axis

$$V = \pi \int_{x=a}^{x=b} f(x)^2 dx$$

#### Rotation about y-axis

$$V = \pi \int_{y=a}^{y=b} x^2 dy$$
$$= 2\pi \int_{z=a}^{x=b} x |f(x)| dx$$

#### Rotating the area between two graphs

$$V = \pi \int_a^b \left( f(x)^2 - g(x)^2 \right) \, dx$$
 where  $f(x) > g(x)$ 

#### Length of a curve

For length of f(x) from  $x = a \rightarrow x = b$ :

Cartesian 
$$L = \int_{a}^{b} \sqrt{1 + \left(\frac{dy}{dx}\right)^{2}} dx$$
 Parametric 
$$L = \int_{a}^{b} \sqrt{\left(\frac{dx}{dt}\right)^{2} + \left(\frac{dy}{dt}\right)^{2}} dt$$

#### On CAS

- a) Evaluate formula
- b) Interactive  $\rightarrow$  Calculation  $\rightarrow$  Line  $\rightarrow$  arcLen

## Applications of antidifferentiation

- x-intercepts of y = f(x) identify x-coordinates of stationary points on y = F(x)
- nature of stationary points is determined by sign of y = f(x) on either side of its x-intercepts
- if f(x) is a polynomial of degree n, then F(x) has degree n+1

To find stationary points of a function, substitute x value of given point into derivative. Solve for  $\frac{dy}{dx} = 0$ . Integrate to find original function.

#### Rates

#### Gradient at a point on parametric curve

$$\frac{dy}{dx} = \frac{dy}{dt} \div \frac{dx}{dt} \mid \frac{dx}{dt} \neq 0 \text{ (chain rule)}$$

$$\frac{d^2}{dx^2} = \frac{d(y')}{dx} = \frac{dy'}{dt} \div \frac{dx}{dt} \mid y' = \frac{dy}{dx}$$

## **Rational functions**

$$f(x) = \frac{P(x)}{Q(x)}$$
 where  $P, Q$  are polynomial functions

#### Euler's method

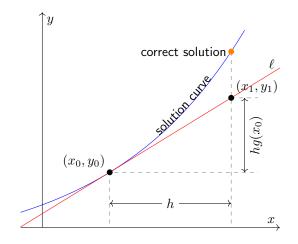
$$\frac{f(x+h) - f(x)}{h} \approx f'(x) \quad \text{for small } h$$

$$\implies f(x+h) \approx f(x) + hf'(x)$$

If 
$$\frac{dy}{dx} = g(x)$$
 with  $x_0 = a$  and  $y_0 = b$ , then:

$$\begin{cases} x_{n+1} = x_n + h \\ y_{n+1} = y_n + hg(x_n) \end{cases}$$

$$\frac{d^2y}{dx^2} \begin{cases} > 0 \implies \text{ underestimate (concave up)} \\ < 0 \implies \text{ overestimate (concave down)} \end{cases}$$



#### On CAS

 $Menu \rightarrow Sequence \rightarrow Recursive$ 

#### To generate x-values:

- Enter  $a_{n+1} = a_n + h$  where h is the step size (input  $a_n$  from menu bar)
- In  $a_0$ , set the initial value  $x_0$  as a constant

#### To generate y-values:

- In  $b_{n+1}$ , enter  $\frac{dy}{dx}$ , replacing x with  $a_n$
- Set  $b_0 = y(x_0)$  as a constant

To view table of values, tap table icon (top left) To compare approximations with actual values, enter in  $c_{n+1} = a_{n+1} - f(a_{n+1})$  where  $f(x) = \int \frac{dy}{dx} dx$ 

#### Fundamental theorem of calculus

If f is continuous on [a, b], then

$$\int_{a}^{b} f(x) dx = F(b) - F(a)$$
 where  $F = \int f dx$ 

## Differential equations

Order - highest power inside derivative

 $\bf Degree$  - highest power of highest derivative

e.g. 
$$\left(\frac{dy^2}{d^2}x\right)^3$$
 order 2, degree 3

To verify solutions, find  $\frac{dy}{dx}$  from y and substitute into original

DE	Method
$\frac{dy}{dx} = f(x)$	$y = \int f(x) dx$ $= F(x) + c \text{ where } F'(x) = f(x)$
$\frac{d^2y}{dx^2} = f(x)$	$\frac{dy}{dx} = \int f(x) dx$ $= F(x) + c  \text{where } F'(x) = f(x)$ $\therefore y = \iint f(x) dx = \int (F(x) + c) dx$ $= G(x) + cx + d$ $\text{where } G'(x) = F(x)$
$\frac{dy}{dx} = g(y)$	$\frac{dx}{dy} = \frac{1}{g(y)}$ $\therefore x = \int \frac{1}{g(y)} dy$ $= F(y) + c$ where $F'(y) = \frac{1}{g(y)}$
$\frac{dy}{dx} = f(x)g(y)$	$f(x) = \frac{1}{g(y)} \cdot \frac{dy}{dx}$ $\int f(x) dx = \int \frac{1}{g(y)} dy$

#### Mixing problems

$$\left(\frac{dm}{dt}\right)_{\Sigma} = \left(\frac{dm}{dt}\right)_{\rm in} - \left(\frac{dm}{dt}_{\rm out}\right)$$

## **Derivatives**

$$f(x) = f'(x)$$

$$\sin x \quad \cos x$$

$$\sin ax \quad a\cos ax$$

$$\cos x - \sin x$$

$$\cos ax - a \sin ax$$

$$\tan f(x)$$
  $f^2(x) \sec^2 f(x)$ 

$$e^x$$
  $e^x$ 

$$e^{ax}$$
  $ae^{ax}$ 

$$ax^{nx}$$
  $an \cdot e^{nx}$ 

$$\log_e x = \frac{1}{x}$$

$$\log_e ax \quad \frac{1}{x}$$

$$\log_e f(x) = \frac{f'(x)}{f(x)}$$

$$\sin(f(x)) \quad f'(x) \cdot \cos(f(x))$$

$$\sin^{-1} x \frac{1}{\sqrt{1-m^2}}$$

$$\sin^{-1} x$$
  $\frac{1}{\sqrt{1-x^2}}$   
 $\cos^{-1} x$   $\frac{-1}{\sqrt{1-x^2}}$   
 $\tan^{-1} x$   $\frac{1}{1+x^2}$ 

$$\tan^{-1} x \quad \frac{1}{1+x^2}$$

$$\frac{d}{dy}f(y)$$
  $\frac{1}{\frac{dx}{dy}}$ 

 $uv \quad u\frac{dv}{dx} + v\frac{du}{dx}$ (product rule)

(reciprocal)

$$\frac{u}{v} = \frac{v\frac{du}{dx} - u\frac{dv}{dx}}{v^2}$$
 (quotient rule)

$$f(g(x))$$
  $f'(g(x)) \cdot g'(x)$ 

#### Antiderivatives

$$f(x) \int f(x) \cdot dx$$

$$k \text{ (constant)} \quad kx + c$$

$$x^n$$
  $\frac{1}{n+1}x^{n+1}$ 

$$ax^{-n}$$
  $a \cdot \log_e |x| + c$ 

$$\frac{1}{ax+b} \quad \frac{1}{a}\log_e(ax+b) + c$$

$$(ax + b)^{n} \frac{1}{a(n+1)}(ax + b)^{n-1} + c \mid n \neq 1$$

$$(ax + b)^{-1} \frac{1}{a}\log_{e}|ax + b| + c$$

$$e^{kx} \frac{1}{k}e^{kx} + c$$

$$(ax+b)^{-1}$$
  $\frac{1}{a}\log_e|ax+b|+c$ 

$$e^{kx}$$
  $\frac{1}{k}e^{kx} + c$ 

$$e^k e^k x + c$$

$$\sin kx \quad \frac{-1}{k}\cos(kx) + c$$

$$\cos kx = \frac{1}{k}\sin(kx) + c$$

$$\sec^2 kx \quad \frac{1}{k}\tan(kx) + c$$

$$\sin kx \qquad \frac{1}{k}\cos(kx) + c$$

$$\cos kx \qquad \frac{1}{k}\sin(kx) + c$$

$$\sec^2 kx \qquad \frac{1}{k}\tan(kx) + c$$

$$\frac{1}{\sqrt{a^2 - x^2}} \qquad \sin^{-1}\frac{x}{a} + c \mid a > 0$$

$$\frac{-1}{\sqrt{a^2 - x^2}} \qquad \cos^{-1}\frac{x}{a} + c \mid a > 0$$

$$\frac{-1}{\sqrt{a^2-x^2}}$$
  $\cos^{-1}\frac{x}{a}+c \mid a>0$ 

$$\frac{a}{a^2 - x^2} \quad \tan^{-1} \frac{x}{a} + c$$

$$\frac{f'(x)}{f(x)}$$
  $\log_e f(x) + c$ 

$$\int f(u) \cdot \frac{du}{dx} \cdot dx \quad \int f(u) \cdot du \qquad \text{(substitution)}$$

$$f(x) \cdot g(x) \quad \int [f'(x) \cdot g(x)] dx + \int [g'(x)f(x)] dx$$

Note 
$$\sin^{-1}\left(\frac{x}{a}\right) + \cos^{-1}\left(\frac{x}{a}\right)$$
 is constant  $\forall x \in (-a, a)$ 

#### Index identities

$$a^{x+y} = a^x \cdot a^y$$
$$a^{x-y} = a^x \div a^y$$

$$(a^x)^y = a^{x \cdot y}$$

$$(a \cdot b)^x = a^x \cdot b^x$$

## Logarithmic identities

$$\log_b(xy) = \log_b x + \log_b y$$
$$\log_b \left(\frac{x}{y}\right) = \log_b(x) - \log_b(y)$$

$$\log_b y^{x^n} = x^n \log_b y$$

$$\log_b x^n = n \log_b x$$

## 5 Kinematics & Mechanics

#### Constant acceleration

• Position - relative to origin

• Displacement - relative to starting point

#### Velocity-time graphs

Displacement: signed area

Distance travelled: total area

acceleration = 
$$\frac{d^2x}{dt^2} = \frac{dv}{dt} = v\frac{dv}{dx} = \frac{d}{dx}\left(\frac{1}{2}v^2\right)$$

	no
v = u + at	x
$v^2 = u^2 + 2as$	t
$s = \frac{1}{2}(v+u)t$	a
$s = ut + \frac{1}{2}at^2$	v
$s = vt - \frac{1}{2}at^2$	u

$$v_{\rm avg} = \frac{\Delta \rm position}{\Delta t}$$

$$\begin{aligned} \text{speed} &= |\text{velocity}| \\ &= \sqrt{v_x^2 + v_y^2 + v_z^2} \end{aligned}$$

Distance travelled between  $t = a \rightarrow t = b$ :

$$= \int_{a}^{b} \sqrt{\left(\frac{dx}{dt}\right)^{2} + \left(\frac{dy}{dt}\right)^{2}} dt$$
 (2D)  
$$= \int_{t=a}^{t=b} \frac{dx}{dt} dt$$
 (linear)

Shortest distance between  $r(t_0)$  and  $r(t_1)$ :

$$= |\boldsymbol{r}(t_1) - \boldsymbol{r}(t_2)|$$

#### Vector functions

$$r(t) = xi + yj + zk$$

- If  $r(t) \equiv$  position with time, then the graph of endpoints of  $r(t) \equiv$  Cartesian path
- Domain of r(t) is the range of x(t)
- Range of r(t) is the range of y(t)

#### Vector calculus

#### Derivative

Let  $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)(\mathbf{j})$ . If both x(t) and y(t) are differentiable, then:

$$r(t) = x(t)i + y(t)j$$

## 6 Dynamics

#### Resolution of forces

Resultant force is sum of force vectors

#### In angle-magnitude form

Cosine rule: 
$$c^{2} = a^{2} + b^{2} - 2ab\cos\theta$$
  
Sine rule: 
$$\frac{a}{\sin A} = \frac{b}{\sin B} = \frac{c}{\sin C}$$

#### In i-j form

Vector of a N at  $\theta$  to x axis is equal to  $a \cos \theta \mathbf{i} + a \sin \theta \mathbf{j}$ . Convert all force vectors then add.

To find angle of an  $a\mathbf{i} + b\mathbf{j}$  vector, use  $\theta = \tan^{-1} \frac{b}{a}$ 

#### Resolving in a given direction

The resolved part of a force P at angle  $\theta$  is has magnitude  $P\cos\theta$ 

To convert force  $||\vec{OA}|$  to angle-magnitude form, find component  $\perp \vec{OA}$  then:

$$|\mathbf{r}| = \sqrt{\left(||\vec{OA}|^2 + \left(\perp \vec{OA}\right)^2\right)}$$
$$\theta = \tan^{-1} \frac{\perp \vec{OA}}{||\vec{OA}|}$$

#### Newton's laws

- 1. Velocity is constant without  $\Sigma F$
- 2.  $\frac{d}{dt}\rho \propto \Sigma F \implies \mathbf{F} = m\mathbf{a}$
- 3. Equal and opposite forces

#### Weight

A mass of m kg has force of mg acting on it

#### Momentum $\rho$

 $\rho = mv$  (units kg m/s or Ns)

#### Reaction force R

- With no vertical velocity, R = mg
- With vertical acceleration, |R| = m|a| mg
- With force F at angle  $\theta$ , then  $R = mg F \sin \theta$

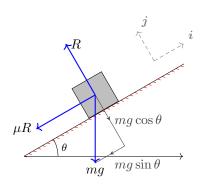
#### **Friction**

 $F_R = \mu R$  (friction coefficient)

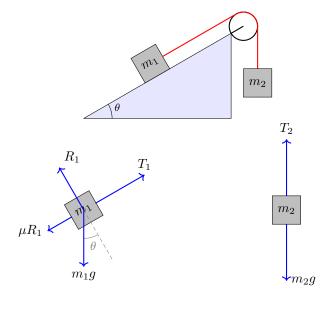
## Inclined planes

$$F = |F| \cos \theta i + |F| \sin \theta j$$

- $\bullet$  Normal force R is at right angles to plane
- ullet Let direction up the plane be i and perpendicular to plane j



### Connected particles



• Suspended pulley:  $T_1 = T_2$   $|a| = g \frac{m_1 - m_2}{m_1 + m_2}$  where  $m_1$  accelerates down

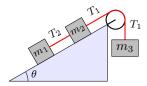
$$\left\{ \begin{array}{l} m_1g - T = m_1a \\ T - m_2g = m_2a \end{array} \right\} \implies m_1g - m_2g = m_1a + m_2a$$

• String pulling mass on inclined pane: Resolve parallel to plane

$$T - mg\sin\theta = ma$$

- Linear connection: find acceleration of system first
- Pulley on right angle:  $a = \frac{m_2 g}{m_1 + m_2}$  where  $m_2$  is suspended (frictionless on both surfaces)
- Pulley on edge of incline: find downwards force  $W_2$  and components of mass on plane

In this example, note  $T_1 \neq T_2$ :



#### Equilibrium

$$\frac{A}{\sin a} = \frac{B}{\sin b} = \frac{C}{\sin c}$$
 (Lami's theorem)  
$$c^2 = a^2 + b^2 - 2ab\cos\theta$$
 (cosine rule)

Three methods:

- 1. Lami's theorem (sine rule)
- 2. Triangle of forces (cosine rule)
- 3. Resolution of forces ( $\Sigma F = 0$  simultaneous)

#### On CAS

To verify: Geometry tab, then select points with normal cursor. Click right arrow at end of toolbar and input point, then lock known constants.

## Variable forces (DEs)

$$a = \frac{d^2x}{dt^2} = \frac{dv}{dt} = v\frac{dv}{dx} = \frac{d}{dx}\left(\frac{1}{2}v^2\right)$$

## 7 Statistics

#### Continuous random variables

A continuous random variable X has a pdf f such that:

1. 
$$f(x) \ge 0 \forall x$$

$$2. \int_{-\infty}^{\infty} f(x) dx = 1$$

$$E(X) = \int_{\mathbf{X}} (x \cdot f(x)) dx$$
$$Var(X) = E \left[ (X - \mu)^2 \right]$$

$$\Pr(X \le c) = \int_{-\infty}^{c} f(x) \, dx$$

## Two random variables X, Y

If X and Y are independent:

$$E(aX + bY) = a E(X) + b E(Y)$$
$$Var(aX \pm bY \pm c) = a^{2} Var(X) + b^{2} Var(Y)$$

Linear functions  $X \to aX + b$ 

$$\Pr(Y \le y) = \Pr(aX + b \le y)$$
$$= \Pr\left(X \le \frac{y - b}{a}\right)$$
$$= \int_{-a}^{\frac{y - b}{a}} f(x) dx$$

Mean: E(aX + b) = a E(X) + bVariance:  $Var(aX + b) = a^2 Var(X)$ 

## **Expectation theorems**

For some non-linear function g, the expected value E(g(X)) is not equal to g(E(X)).

$$E(X^{2}) = \operatorname{Var}(X) - [E(X)]^{2}$$

$$E(X^{n}) = \Sigma x^{n} \cdot p(x) \qquad \text{(non-linear)}$$

$$\neq [E(X)]^{n}$$

$$E(aX \pm b) = aE(X) \pm b$$
 (linear)

$$E(b) = b (\forall b \in \mathbb{R})$$

$$E(X + Y) = E(X) + E(Y)$$
 (two variables)

## Sample mean

Approximation of the **population mean** determined experimentally.

$$\overline{x} = \frac{\sum x}{n}$$

where

n is the size of the sample (number of sample points) x is the value of a sample point

## On CAS

- 1. Spreadsheet
- 2. In cell A1:

  mean(randNorm(sd, mean, sample size))
- 3. Edit  $\rightarrow$  Fill  $\rightarrow$  Fill Range
- 4. Input range as A1:An where n is the number of samples
- 5. Graph  $\rightarrow$  Histogram

Sample size of n

$$\overline{X} = \sum_{i=1}^{n} \frac{x_i}{n} = \frac{\sum x}{n}$$

Sample mean is distributed with mean  $\mu$  and sd  $\frac{\sigma}{\sqrt{n}}$  (approaches these values for increasing sample size n).

For a new distribution with mean of n trials, E(X') = E(X),  $sd(X') = \frac{sd(X)}{\sqrt{n}}$ 

#### On CAS

Spreadsheet Catalog

randNorm(sd, mean, n)

where n is the number of samples. Show histogram with Histogram key in top left.

To calculate parameters of a dataset:

 $Calc \rightarrow One-variable$ 

 $\overline{x}$  is the sample mean

 $\sigma$  is the population sd

n is the sample size from which  $\overline{x}$  was calculated

#### On CAS

 $Menu \rightarrow Stats \rightarrow Calc \rightarrow Interval$ 

Set  $Type = One\text{-}Sample\ Z\ Int$ 

and select Variable

#### Normal distributions

$$Z = \frac{X - \mu}{\sigma}$$

Normal distributions must have area (total prob.) of 1  $\implies \int_{-\infty}^{\infty} f(x) \, dx = 1$ 

mean = mode = median

Always express z as +ve. Express confidence interval as ordered pair.

## Central limit theorem

If X is randomly distributed with mean  $\mu$  and sd  $\sigma$ , then with an adequate sample size n the distribution of the sample mean  $\overline{X}$  is approximately normal with mean  $E(\overline{X})$  and  $\operatorname{sd}(\overline{X}) = \frac{\sigma}{\sqrt{n}}$ .

Confidence intervals

- Point estimate: single-valued estimate of the population mean from the value of the sample mean  $\overline{x}$
- Interval estimate: confidence interval for population mean  $\mu$
- C% confidence interval  $\implies C\%$  of samples will contain population mean  $\mu$

#### 95% confidence interval

For 95% c.i. of population mean  $\mu$ :

$$x \in \left(\overline{x} \pm 1.96 \frac{\sigma}{\sqrt{n}}\right)$$

where:

## Margin of error

For 95% confidence interval of  $\mu$ :

$$M = 1.96 \times \frac{\sigma}{\sqrt{n}}$$

$$\implies n = \left(\frac{1.96\sigma}{M}\right)^2$$

Always round n up to a whole number of samples.

#### General case

For C% c.i. of population mean  $\mu$ :

$$x \in \left(\overline{x} \pm k \frac{\sigma}{\sqrt{n}}\right)$$

where k is such that  $Pr(-k < Z < k) = \frac{C}{100}$ 

## Confidence interval for multiple trials

For a set of n confidence intervals (samples), there is  $0.95^n$  chance that all n intervals contain the population mean  $\mu$ .

#### 8 Hypothesis testing

Note hypotheses are always expressed in terms of population parameters

## Null hypothesis $H_0$

Sample drawn from population has same mean as control population, and any difference can be explained by sample variations.

## Alternative hypothesis H<sub>1</sub>

Amount of variation from control is significant, despite standard sample variations.

#### *p*-value

Probability of observing a value of the sample statistic as significant as the one observed, assuming null hypothesis is true.

For one-tail tests:

$$p\text{-value} = \Pr\left(\overline{X} \leq \mu(\mathbf{H}_1) \mid \mu = \mu(\mathbf{H}_0)\right)$$
$$= \Pr\left(Z \leq \frac{(\mu(\mathbf{H}_1) - \mu(\mathbf{H}_0)) \cdot \sqrt{n}}{\operatorname{sd}(X)}\right)$$

then use normCdf with std. norm.

p	Conclusion
> 0.05	insufficient evidence against $\mathbf{H}_0$
< 0.05 (5%)	good evidence against $\mathbf{H}_0$
< 0.01 (1%)	strong evidence against $\mathbf{H}_0$
< 0.001 (0.1%)	very strong evidence against $\mathbf{H}_0$

#### Finding n for a given p-value

Find c such that  $Pr(Z \leq c)$  such that  $c = \alpha$  (use invNormCdf on CAS).

#### Significance level $\alpha$

The condition for rejecting the null hypothesis.

If  $p < \alpha$ , null hypothesis is **rejected** If  $p > \alpha$ , null hypothesis is **accepted** 

#### z-test

Hypothesis test for a mean of a sample drawn from a normally distributed population with a known standard deviation.

#### On CAS

 $Menu \rightarrow Statistics \rightarrow Calc \rightarrow Test.$ 

Select One-Sample Z-Test and Variable, then input:

 $\mu$  cond: same operator as  $\mathbf{H}_1$ 

expected sample mean (null hypoth- $\mu_0$ :

esis)

standard deviation (null hypothesis)  $\sigma$ :

sample mean  $\overline{x}$ : n: sample size

#### One-tail and two-tail tests

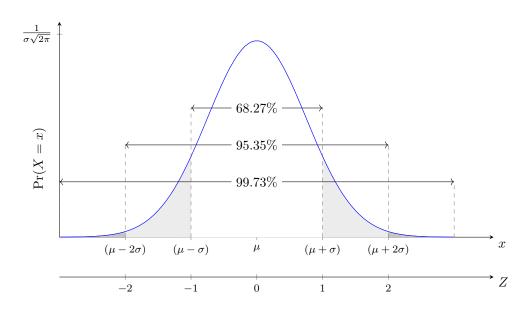
$$p$$
-value (two-tail) =  $2 \times p$ -value (one-tail)

#### One tail

- $\mu$  has changed in one direction
- State " $\mathbf{H}_1: \mu \leq \text{known population mean}$ "

#### Two tail

• Direction of  $\Delta \mu$  is ambiguous



• State " $\mathbf{H}_1: \mu \neq \text{known population mean}$ "

$$\begin{aligned} p\text{-value} &= \Pr(|\overline{X} - \mu| \ge |\overline{x}_0 - \mu|) \\ &= \left(|Z| \ge \left| \frac{\overline{x}_0 - \mu}{\sigma \div \sqrt{n}} \right| \right) \end{aligned}$$

where

 $\mu$  is the population mean under  $\mathbf{H}_0$ 

 $\overline{x}_0$  is the observed sample mean

 $\sigma$  is the population s.d.

n is the sample size

## Modulus notation for two tail

 $\Pr(|\overline{X} - \mu| \ge a) \implies$  "the probability that the distance between  $\overline{\mu}$  and  $\mu$  is  $\ge a$ "

#### Inverse normal

On CAS 
$$\label{eq:continuous} \operatorname{invNormCdf}("L",\ \alpha,\ \frac{\sigma}{n^{\alpha}},\ \mu)$$

## **Errors**

Type I error  $H_0$  is rejected when it is true

Type II error  $H_0$  is not rejected when it is false

	Actual result	
z-test	$\mathbf{H}_0$ true	$\mathbf{H}_0$ false
Reject $\mathbf{H}_0$	Type I error	Correct
Do not reject $\mathbf{H}_0$	Correct	Type II error