## Year 12 Specialist

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## 1 Complex numbers

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

Cartesian form: $a+b i$
Polar form: $r \operatorname{cis} \theta$

Operations

|  | Cartesian | Polar |
| :--- | :--- | :--- |
| $z_{1} \pm z_{2}$ | $(a \pm c)(b \pm d) i$ | convert to $a+b i$ |
| $+k \times z$ | $k a \pm k b i$ | $k r \operatorname{cis} \theta$ |
|  |  | $k r \operatorname{cis}(\theta \pm \pi)$ |
| $-k \times z$ |  | $z_{1} \cdot z_{2}$ |
|  | $a c-b d+(a d+b c) i$ | $r_{1} r_{2} \operatorname{cis}\left(\theta_{1}+\theta_{2}\right)$ |
| $z_{1} \div z_{2}$ | $\left(z_{1} \overline{z_{2}}\right) \div\left\|z_{2}\right\|^{2}$ | $\left(\frac{r_{1}}{r_{2}}\right) \operatorname{cis}\left(\theta_{1}-\theta_{2}\right)$ |

## Scalar multiplication in polar form

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

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

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

$$
k(r \operatorname{cis} \theta)=k r \operatorname{cis}\left(\left\{\begin{array}{ll}
\theta-\pi & \mid 0<\operatorname{Arg}(z) \leq \pi \\
\theta+\pi & \mid-\pi<\operatorname{Arg}(z) \leq 0
\end{array}\right)\right.
$$

## Conjugate

conjg(a+bi)

$$
\begin{aligned}
\bar{z} & =a \mp b i \\
& =r \operatorname{cis}(-\theta)
\end{aligned}
$$

## Properties

$$
\begin{aligned}
\overline{z_{1} \pm z_{2}} & =\overline{z_{1}} \pm \overline{z_{2}} \\
\overline{z_{1} \cdot z_{2}} & =\overline{z_{1}} \cdot \overline{z_{2}} \\
\overline{k z} & =k \bar{z} \forall k \in \mathbb{R} \\
z \bar{z} & =(a+b i)(a-b i) \\
& =a^{2}+b^{2} \\
& =|z|^{2}
\end{aligned}
$$

## Modulus

$$
|z|=|\overrightarrow{O z}|=\sqrt{a^{2}+b^{2}}
$$

## Properties

$$
\begin{aligned}
\left|z_{1} z_{2}\right| & =\left|z_{1}\right|\left|z_{2}\right| \\
\left|\frac{z_{1}}{z_{2}}\right| & =\frac{\left|z_{1}\right|}{\left|z_{2}\right|} \\
\left|z_{1}+z_{2}\right| & \leq\left|z_{1}\right|+\left|z_{2}\right|
\end{aligned}
$$

## Multiplicative inverse

$$
\begin{aligned}
z^{-1} & =\frac{a-b i}{a^{2}+b^{2}} \\
& =\frac{\bar{z}}{|z|^{2}} a \\
& =r \operatorname{cis}(-\theta)
\end{aligned}
$$

## Dividing over $\mathbb{C}$

$$
\begin{aligned}
\frac{z_{1}}{z_{2}} & =z_{1} z_{2}^{-1} \\
& =\frac{z_{1} \overline{z_{2}}}{\left|z_{2}\right|^{2}} \\
& =\frac{(a+b i)(c-d i)}{c^{2}+d^{2}}
\end{aligned}
$$

then rationalise denominator

## Polar form

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

- $r=|z|=\sqrt{\operatorname{Re}(z)^{2}+\operatorname{Im}(z)^{2}}$
- $\theta=\arg (z)$
$\arg (a+b i)$
- $\operatorname{Arg}(z) \in(-\pi, \pi) \quad$ (principal argument)
- Multiple representations:
$r \operatorname{cis} \theta=r \operatorname{cis}(\theta+2 n \pi)$ with $n \in \mathbb{Z}$ revolutions
- $\operatorname{cis} \pi=-1, \quad \operatorname{cis} 0=1$


## On CAS

```
compToTrig(a+bi) \Longleftrightarrow cExpand{r.cisX}
```


## de Moivres' theorem

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

## Complex polynomials

Include $\pm$ for all solutions, incl. imaginary

| Sum of squares | $z^{2}+a^{2}=z^{2}-(a i)^{2}$ <br> $=(z+a i)(z-a i)$ |
| ---: | :--- |
| Sum of cubes | $a^{3} \pm b^{3}=(a \pm b)\left(a^{2} \mp a b+b^{2}\right)$ |
| Division | $P(z)=D(z) Q(z)+R(z)$ |
| Remainder | Let $\alpha \in \mathbb{C} . \quad$ Remainder of |
| theorem | $P(z) \div(z-\alpha)$ is $P(\alpha)$ |
| Factor theorem | $z-\alpha$ is a factor of $P(z) \Longleftrightarrow$ |
|  | $P(\alpha)=0$ for $\alpha \in \mathbb{C}$ |
| Conjugate root | $P(z)=0$ at $z=a \pm b i(\Longrightarrow$ |
| theorem | both $z_{1}$ and $\overline{z_{1}}$ are solutions $)$ |

## $n$th roots

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

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

- Same modulus for all solutions
- Arguments separated by $\frac{2 \pi}{n} \therefore$ there are $n$ roots
- If one square root is $a+b i$, the other is $-a-b i$
- 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 $x^{2}+y^{2}=\left(|a|^{\frac{1}{n}}\right)^{2} \quad\left(\right.$ intervals of $\left.\frac{2 \pi}{n}\right)$

For $0=a z^{2}+b z+c$, use quadratic formula:

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

## Fundamental theorem of algebra

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

$$
\Longrightarrow P(z)=a_{n}\left(z-\alpha_{1}\right)\left(z-\alpha_{2}\right)\left(z-\alpha_{3}\right) \ldots\left(z-\alpha_{n}\right)
$$

## Argand planes



- Multiplication by $i \Longrightarrow$ CCW rotation of $\frac{\pi}{2}$
- Addition: $z_{1}+z_{2} \equiv \overrightarrow{O z_{1}}+\overrightarrow{O z_{2}}$


## Sketching complex graphs

## Linear

- $\operatorname{Re}(z)=c$ or $\operatorname{Im}(z)=c$ (perpendicular bisector)
- $\operatorname{Im}(z)=m \operatorname{Re}(z)$
- $|z+a|=|z+b| \Longrightarrow 2(a-b) x=b^{2}-a^{2}$

Geometric: equidistant from $a, b$

## Circles

- $\left|z-z_{1}\right|^{2}=c^{2}\left|z_{2}+2\right|^{2}$
- $|z-(a+b i)|=c \Longrightarrow(x-a)^{2}+(y-b)^{2}=c^{2}$

Loci $\operatorname{Arg}(z)<\theta$


Rays $\quad \operatorname{Arg}(z-b)=\theta$


## 2 Vectors



## Column notation

$$
\begin{gathered}
{\left[\begin{array}{l}
x \\
y
\end{array}\right] \Longleftrightarrow x \boldsymbol{i}+y \boldsymbol{j}} \\
{\left[\begin{array}{l}
x_{2}-x_{1} \\
y_{2}-y_{1}
\end{array}\right]}
\end{gathered}
$$

## Scalar multiplication

$$
k \cdot(x \boldsymbol{i}+y \boldsymbol{j})=k x \boldsymbol{i}+k y \boldsymbol{j}
$$

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

## Vector addition



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

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


## Magnitude

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

## Parallel vectors

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

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

$$
\boldsymbol{a} \cdot \boldsymbol{b}= \begin{cases}|\boldsymbol{a} \| \boldsymbol{b}| & \text { if same direction } \\ -|\boldsymbol{a}||\boldsymbol{b}| & \text { if opposite directions }\end{cases}
$$

## Perpendicular vectors

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

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

$$
\begin{aligned}
\hat{\boldsymbol{a}} & =\frac{1}{|\boldsymbol{a}|} \boldsymbol{a} \\
& =\boldsymbol{a} \cdot|\boldsymbol{a}|
\end{aligned}
$$

## Scalar product $\boldsymbol{a} \cdot \boldsymbol{b}$



$$
\begin{aligned}
\boldsymbol{a} \cdot \boldsymbol{b} & =a_{1} b_{1}+a_{2} b_{2} \\
& =|\boldsymbol{a}||\boldsymbol{b}| \cos \theta
\end{aligned}
$$

$$
\text { ( } 0 \leq \theta \leq \pi \text { ) - from cosine rule }
$$

On CAS: $\operatorname{dotP}\left(\left[\begin{array}{ll}\mathrm{a} & \mathrm{b} \\ \mathrm{c}\end{array}\right],[\mathrm{d}\right.$ e f$\left.]\right)$

## Properties

1. $k(\boldsymbol{a} \cdot \boldsymbol{b})=(k \boldsymbol{a}) \cdot \boldsymbol{b}=\boldsymbol{a} \cdot(k \boldsymbol{b})$
2. $\boldsymbol{a} \cdot \mathbf{0}=0$
3. $\boldsymbol{a} \cdot(\boldsymbol{b}+\boldsymbol{c})=\boldsymbol{a} \cdot \boldsymbol{b}+\boldsymbol{a} \cdot \boldsymbol{c}$
4. $\boldsymbol{i} \cdot \boldsymbol{i}=\boldsymbol{j} \cdot \boldsymbol{j}=\boldsymbol{k} \cdot \boldsymbol{k}=1$
5. $\boldsymbol{a} \cdot \boldsymbol{b}=0 \quad \Longrightarrow \quad \boldsymbol{a} \perp \boldsymbol{b}$
6. $\boldsymbol{a} \cdot \boldsymbol{a}=|\boldsymbol{a}|^{2}=a^{2}$

## Angle between vectors

$$
\cos \theta=\frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{a}||\boldsymbol{b}|}=\frac{a_{1} b_{1}+a_{2} b_{2}}{|\boldsymbol{a}||\boldsymbol{b}|}
$$

On CAS: angle([a b c], [abc])
(Action $\rightarrow$ Vector $\rightarrow$ Angle)

## Angle between vector and axis

For $\boldsymbol{a}=a_{1} \boldsymbol{i}+a_{2} \boldsymbol{j}+a_{3} \boldsymbol{k}$ which makes angles $\alpha, \beta, \gamma$ with positive side of $x, y, z$ axes:

$$
\cos \alpha=\frac{a_{1}}{|\boldsymbol{a}|}, \quad \cos \beta=\frac{a_{2}}{|\boldsymbol{a}|}, \quad \cos \gamma=\frac{a_{3}}{|\boldsymbol{a}|}
$$

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

## Projections \& resolutes


$\| b$ (vector projection/resolute)

$$
\begin{aligned}
\boldsymbol{u} & =\frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{b}|^{2}} \boldsymbol{b} \\
& =\left(\frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{b}|}\right)\left(\frac{\boldsymbol{b}}{|\boldsymbol{b}|}\right) \\
& =(\boldsymbol{a} \cdot \hat{\boldsymbol{b}}) \hat{\boldsymbol{b}}
\end{aligned}
$$

$\perp b$ (perpendicular projection)

$$
\boldsymbol{w}=\boldsymbol{a}-\boldsymbol{u}
$$

$|\boldsymbol{u}|$ (scalar projection/resolute)

$$
\begin{aligned}
s & =|\boldsymbol{u}| \\
& =\boldsymbol{a} \cdot \hat{\boldsymbol{b}} \\
& =\frac{\boldsymbol{a} \cdot \boldsymbol{b}}{|\boldsymbol{b}|} \\
& =|\boldsymbol{a}| \cos \theta
\end{aligned}
$$

Rectangular $(\|, \perp)$ components

$$
a=\frac{a \cdot b}{b \cdot b} b+\left(a-\frac{a \cdot b}{b \cdot b} b\right)
$$

## Vector proofs

Concurrent: intersection of $\geq 3$ lines

## Collinear points

$\geq 3$ points lie on the same line


$$
\begin{aligned}
& \text { e.g. Prove that } \\
& \begin{aligned}
\overrightarrow{A C}=m \overrightarrow{A B} \Longleftrightarrow \boldsymbol{c} & =(1-m) \boldsymbol{a}+m \boldsymbol{b} \\
\Longrightarrow \boldsymbol{c} & =\overrightarrow{O A}+\overrightarrow{A C} \\
& =\overrightarrow{O A}+m \overrightarrow{A B} \\
& =\boldsymbol{a}+m(\boldsymbol{b}-\boldsymbol{a}) \\
& =\boldsymbol{a}+m \boldsymbol{b}-m \boldsymbol{a} \\
& =(1-m) \boldsymbol{a}+m b
\end{aligned}
\end{aligned}
$$

$$
\text { Also, } \Longrightarrow \overrightarrow{O C}=\lambda \overrightarrow{O A}+\mu \overrightarrow{O B}
$$

$$
\text { where } \lambda+\mu=1
$$

$$
\text { If } C \text { lies along } \overrightarrow{A B}, \Longrightarrow 0<\mu<1
$$

## Parallelograms



- Diagonals $\overrightarrow{O B}, \overrightarrow{A C}$ bisect each other
- If diagonals are equal length, it is a rectangle
- $|\overrightarrow{O B}|^{2}+|\overrightarrow{C A}|^{2}=|\overrightarrow{O A}|^{2}+|\overrightarrow{A B}|^{2}+|\overrightarrow{C B}|^{2}+|\overrightarrow{O C}|^{2}$
- Area $=c \cdot a$


## Useful vector properties

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


## Linear dependence

$\boldsymbol{a}, \boldsymbol{b}, \boldsymbol{c}$ are linearly dependent if they are $\nVdash$ and:

$$
\begin{aligned}
0 & =k \boldsymbol{a}+l \boldsymbol{b}+m \boldsymbol{c} \\
\therefore \boldsymbol{c} & =m \boldsymbol{a}+n \boldsymbol{b} \quad \text { (simultaneous) }
\end{aligned}
$$

$\boldsymbol{a}, \boldsymbol{b}$, and $\boldsymbol{c}$ 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.


## Parametric vectors

Parametric equation of line through point $\left(x_{0}, y_{0}, z_{0}\right)$ and parallel to $a \boldsymbol{i}+b \boldsymbol{j}+c \boldsymbol{k}$ is:

$$
\left\{\begin{array}{l}
x=x_{o}+a \cdot t \\
y=y_{0}+b \cdot t \\
z=z_{0}+c \cdot t
\end{array}\right.
$$

## 3 Circular functions

$\sin (b x)$ or $\cos (b x):$ period $=\frac{2 \pi}{b}$
$\tan (n x):$ period $=\frac{\pi}{n}$
asymptotes at $\left.x=\frac{(2 k+1) \pi}{2 n} \right\rvert\, k \in \mathbb{Z}$

## Reciprocal functions

Cosecant

$$
\left.\operatorname{cosec} \theta=\frac{1}{\sin \theta} \right\rvert\, \sin \theta \neq 0
$$

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


## Secant



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


## Cotangent



$$
\left.\cot \theta=\frac{\cos \theta}{\sin \theta} \right\rvert\, \sin \theta \neq 0
$$

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


## Symmetry properties

$$
\begin{aligned}
\sec (\pi \pm x) & =-\sec x \\
\sec (-x) & =\sec x \\
\operatorname{cosec}(\pi \pm x) & =\mp \operatorname{cosec} x \\
\operatorname{cosec}(-x) & =-\operatorname{cosec} x \\
\cot (\pi \pm x) & = \pm \cot x \\
\cot (-x) & =-\cot x
\end{aligned}
$$

## Complementary properties

$$
\begin{aligned}
\sec \left(\frac{\pi}{2}-x\right) & =\operatorname{cosec} x \\
\operatorname{cosec}\left(\frac{\pi}{2}-x\right) & =\sec x \\
\cot \left(\frac{\pi}{2}-x\right) & =\tan x \\
\tan \left(\frac{\pi}{2}-x\right) & =\cot x
\end{aligned}
$$

## Pythagorean identities

$$
\begin{aligned}
& 1+\cot ^{2} x=\operatorname{cosec}^{2} x, \quad \text { where } \sin x \neq 0 \\
& 1+\tan ^{2} x=\sec ^{2} x, \quad \text { where } \cos x \neq 0
\end{aligned}
$$

## Compound angle formulas

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

## Double angle formulas

$$
\begin{aligned}
\cos 2 x & =\cos ^{2} x-\sin ^{2} x \\
& =1-2 \sin ^{2} x \\
& =2 \cos ^{2} x-1 \\
\sin 2 x & =2 \sin x \cos x \\
\tan 2 x & =\frac{2 \tan x}{1-\tan ^{2} x}
\end{aligned}
$$

## Inverse circular functions



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

$$
\sin ^{-1}:[-1,1] \rightarrow \mathbb{R}, \quad \sin ^{-1} x=y
$$

where $\sin y=x, y \in\left[\frac{-\pi}{2}, \frac{\pi}{2}\right]$

$$
\cos ^{-1}:[-1,1] \rightarrow \mathbb{R}, \quad \cos ^{-1} x=y
$$

where $\cos y=x, y \in[0, \pi]$

$$
\tan ^{-1}: \mathbb{R} \rightarrow \mathbb{R}, \quad \tan ^{-1} x=y
$$

where $\tan y=x, y \in\left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$


## 4 Differential calculus

## Limits

$$
\lim _{x \rightarrow a} f(x)
$$

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

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

$$
\lim _{x \rightarrow \infty} \frac{2 x+3}{x-2}=\frac{2+\frac{3}{x}}{1-\frac{2}{x}}=\frac{2}{1}=2
$$

## Limit theorems

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

## Gradients of secants and tangents

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

## First principles derivative

$$
f^{\prime}(x)=\lim _{\delta x \rightarrow 0} \frac{\delta y}{\delta x}=\frac{d y}{d x}
$$

## Logarithmic identities

$\log _{b}(x y)=\log _{b} x+\log _{b} y$
$\log _{b} x^{n}=n \log _{b} x$
$\log _{b} y^{x^{n}}=x^{n} \log _{b} y$

## Index identities

$b^{m+n}=b^{m} \cdot b^{n}$
$\left(b^{m}\right)^{n}=b^{m \cdot n}$
$(b \cdot c)^{n}=b^{n} \cdot c^{n}$
$a^{m} \div a^{n}=a^{m-n}$

## Reciprocal derivatives

$$
\frac{1}{\frac{d y}{d x}}=\frac{d x}{d y}
$$

Differentiating $x=f(y)$
Find $\frac{d x}{d y}$, then $\frac{d y}{d x}=\frac{1}{\left(\frac{d x}{d y}\right)}$

## Second derivative

$$
\begin{aligned}
& f(x) \longrightarrow f^{\prime}(x) \longrightarrow f^{\prime \prime}(x) \\
& \Longrightarrow y \longrightarrow \frac{d y}{d x} \longrightarrow \frac{d^{2} y}{d x^{2}}
\end{aligned}
$$

Order of polynomial $n$th derivative decrements each time the derivative is taken

## Points of Inflection

Stationary point - i.e. $f^{\prime}(x)=0$
Point of inflection - max $\mid$ gradient $\mid$ (i.e. $f^{\prime \prime}=0$ )

## Strictly increasing/decreasing

For $x_{2}$ and $x_{1}$ where $x_{2}>x_{1}$ :
strictly increasing
where $f\left(x_{2}\right)>f\left(x_{1}\right)$ or $f^{\prime}(x)>0$

## strictly decreasing

where $f\left(x_{2}\right)<f\left(x_{1}\right)$ or $f^{\prime}(x)<0$

Endpoints are included, even where $\frac{d y}{d x}=0$

- $f^{\prime}(a)=0, f^{\prime \prime}(a)>0$
local min at $(a, f(a))$ (concave up)
- $f^{\prime}(a)=0, f^{\prime \prime}(a)<0$
local max at $(a, f(a))$ (concave down)
- $f^{\prime \prime}(a)=0$
point of inflection at $(a, f(a))$
- $f^{\prime \prime}(a)=0, f^{\prime}(a)=0$
stationary point of inflection at $(a, f(a)$

|  | $\frac{d^{2} y}{d x^{2}}>0$ | $\frac{d^{2} y}{d x^{2}}<0$ | $\frac{d^{2} y}{d x^{2}}=0 \text { (inflection) }$ |
| :---: | :---: | :---: | :---: |
| $\frac{d y}{d x}>0$ | Rising (concave up) |  <br> Rising (concave down) | Rising inflection point |
| $\frac{d y}{d x}<0$ |  |  | Falling inflection point |
| $\frac{d y}{d x}=0$ | Local minimum |  <br> Local maximum | Stationary inflection point |

## Implicit Differentiation

Used for differentiating circles etc.
If $p$ and $q$ are expressions in $x$ and $y$ such that $p=q$, for all $x$ and $y$, then:

$$
\frac{d p}{d x}=\frac{d q}{d x} \quad \text { and } \quad \frac{d p}{d y}=\frac{d q}{d y}
$$

## On CAS

Action $\rightarrow$ Calculation

$$
\operatorname{impDiff}\left(y^{\wedge} 2+a x=5, x, y\right)
$$

## Slope fields



$$
\int f(x) \cdot d x=F(x)+c \quad \text { where } F^{\prime}(x)=f(x)
$$

## Parametric equations

$$
\begin{aligned}
& \frac{d y}{d t} \\
&=\frac{d y}{d x} \cdot \frac{d x}{d t} \\
& \therefore \frac{d y}{d x}=\frac{\left(\frac{d y}{d t}\right)}{\left(\frac{d x}{d t}\right)} \text { provided } \frac{d x}{d t} \neq 0 \\
& \frac{d^{2} y}{d x^{2}}=\frac{\left(\frac{d y^{\prime}}{d t}\right)}{\left(\frac{d x}{d t}\right)} \text { where } y^{\prime}=\frac{d y}{d x}
\end{aligned}
$$

## Integration

## Definite integrals

$$
\int_{a}^{b} f(x) \cdot d x=[F(x)]_{a}^{b}=F(b)-F(a)
$$

- Signed area enclosed by

$$
y=f(x), \quad y=0, \quad x=a, \quad x=b
$$

- Integrand is $f$.


## Properties

$$
\begin{aligned}
\int_{a}^{b} f(x) d x & =\int_{a}^{c} f(x) d x+\int_{c}^{b} f(x) d x \\
\int_{a}^{a} f(x) d x & =0 \\
\int_{a}^{b} k \cdot f(x) d x & =k \int_{a}^{b} f(x) d x \\
\int_{a}^{b} f(x) \pm g(x) d x & =\int_{a}^{b} f(x) d x \pm \int_{a}^{b} g(x) d x \\
\int_{a}^{b} f(x) d x & =-\int_{b}^{a} f(x) d x
\end{aligned}
$$

## Integration by substitution

$$
\int f(u) \frac{d u}{d x} \cdot d x=\int f(u) \cdot d u
$$

$$
f(u) \text { must be } 1: 1 \Longrightarrow \text { one } x \text { for each } y
$$

$$
\text { e.g. for } y=\int(2 x+1) \sqrt{x+4} \cdot d x
$$

$$
\text { let } u=x+4
$$

$$
\Longrightarrow \frac{d u}{d x}=1
$$

$$
\Longrightarrow x=u-4
$$

then $y=\int(2(u-4)+1) u^{\frac{1}{2}} \cdot d u$ (solve as normal integral)

## Definite integrals by substitution

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

## Trigonometric integration

$$
\sin ^{m} x \cos ^{n} x \cdot d x
$$

$m$ is odd: $\quad m=2 k+1$ where $k \in \mathbb{Z}$
$\Longrightarrow \sin ^{2 k+1} x=\left(\sin ^{2} z\right)^{k} \sin x=\left(1-\cos ^{2} x\right)^{k} \sin x$
Substitute $u=\cos x$
$n$ is odd: $\quad n=2 k+1$ where $k \in \mathbb{Z}$
$\Longrightarrow \cos ^{2 k+1} x=\left(\cos ^{2} x\right)^{k} \cos x=\left(1-\sin ^{2} x\right)^{k} \cos x$
Substitute $u=\sin x$
$m$ and $n$ are even: use identities...

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


## Partial fractions

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

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

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

$$
\begin{equation*}
\delta=\beta \gamma A+\alpha \gamma B+\alpha \beta C \tag{2}
\end{equation*}
$$

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

## Repeated linear factors

$$
\frac{p(x)}{(x-a)^{n}}=\frac{A_{1}}{(x-a)}+\frac{A_{2}}{(x-a)^{2}}+\cdots+\frac{A_{n}}{(x-a)^{n}}
$$

## Irreducible quadratic factors

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

## On CAS

Action $\rightarrow$ Transformation:
expand(..., x)
To reverse, use combine (...)

## Graphing integrals on CAS

## On CAS

In main: Interactive $\rightarrow$ Calculation $\rightarrow \int$
For restrictions, Define $f(x)=\ldots$ then $f(x) \mid x>\ldots$

## 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 $\frac{d y}{d x}=0$. Integrate to find original function.

## Solids of revolution

Approximate as sum of infinitesimally-thick cylinders

## Rotation about $x$-axis

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

Rotation about $y$-axis

$$
\begin{aligned}
V & =\pi \int_{y=a}^{y=b} x^{2} d y \\
& =\pi \int_{y=a}^{y=b}(f(y))^{2} d y
\end{aligned}
$$

Regions not bound by $\boldsymbol{y}=0$

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

where $f(x)>g(x)$

## Length of a curve

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

$$
\begin{array}{ll}
\text { Cartesian } & L=\int_{a}^{b} \sqrt{1+\left(\frac{d y}{d x}\right)^{2}} d x \\
\text { Parametric } & L=\int_{a}^{b} \sqrt{\left(\frac{d x}{d t}\right)^{2}+\left(\frac{d y}{d t}\right)^{2}} d t
\end{array}
$$

## On CAS

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

## Rates

Gradient at a point on parametric curve

$$
\begin{aligned}
& \left.\frac{d y}{d x}=\frac{d y}{d t} \div \frac{d x}{d t} \right\rvert\, \frac{d x}{d t} \neq 0 \text { (chain rule) } \\
& \left.\frac{d^{2}}{d x^{2}}=\frac{d\left(y^{\prime}\right)}{d x}=\frac{d y^{\prime}}{d t} \div \frac{d x}{d t} \right\rvert\, y^{\prime}=\frac{d y}{d x}
\end{aligned}
$$

## Rational functions

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

## Fundamental theorem of calculus

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

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

where $F=\int f d x$

## Differential equations

Order - highest power inside derivative
Degree - highest power of highest derivative e.g. $\left(\frac{d y^{2}}{d^{2}} x\right)^{3} \quad$ order 2 , degree 3

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

## Function of the dependent variable

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

## Mixing problems

$$
\left(\frac{d m}{d t}\right)_{\Sigma}=\left(\frac{d m}{d t}\right)_{\text {in }}-\left(\frac{d m}{d t}_{\text {out }}\right)
$$

## Separation of variables

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

$$
\int f(x) d x=\int \frac{1}{g(y)} d y
$$

## Euler's method for solving DEs

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

$$
\Longrightarrow f(x+h) \approx f(x)+h f^{\prime}(x)
$$

## Derivatives

| $f(x) \quad f^{\prime}(x)$ |  |  |
| :---: | :---: | :---: |
| $\sin x \quad \cos x$ |  |  |
| $\sin a x \quad a \cos a x$ |  |  |
| $\cos x-\sin x$ |  |  |
| $\cos a x \quad-a \sin a x$ |  |  |
| $\tan f(x) \quad f^{2}(x) \sec ^{2} f(x)$ |  |  |
| $e^{x} \quad e^{x}$ |  |  |
| $e^{a x} \quad a e^{a x}$ |  |  |
| $a x^{n x} \quad a n \cdot e^{n x}$ |  |  |
| $\log _{e} x$ |  |  |
| $\log _{e} a x$ |  |  |
| $\log _{e} f(x)$ | $\frac{f^{\prime}(x)}{f(x)}$ |  |
| $\sin (f(x)) \quad f^{\prime}(x) \cdot \cos (f(x))$ |  |  |
| $\sin ^{-1} x \quad \frac{1}{\sqrt{1-x^{2}}}$ |  |  |
| $\cos ^{-1} x \quad \frac{-1}{\sqrt{1-x^{2}}}$ |  |  |
| $\tan ^{-1} x \quad \frac{1}{1+x^{2}}$ |  |  |
| $\frac{d}{d y} f(y)$ | $\frac{1}{\frac{d x}{d y}}$ | (reciprocal) |
| $u v$ | $u \frac{d v}{d x}+v \frac{d u}{d x}$ | (product rule) |
| $v$ | $\frac{v \frac{d u}{d x}-u \frac{d v}{d x}}{v^{2}}$ | (quotient rule) |
| $f(g(x)) \quad f^{\prime}(g(x)) \cdot g^{\prime}(x)$ |  |  |

## Antiderivatives

| $f(x)$ | $f f(x) \cdot d x$ |
| ---: | :--- |
| $k$ (constant) | $k x+c$ |
| $x^{n}$ | $\frac{1}{n+1} x^{n+1}$ |
| $a x^{-n}$ | $a \cdot \log _{e}\|x\|+c$ |
| $\frac{1}{a x+b}$ | $\frac{1}{a} \log _{e}(a x+b)+c$ |
| $(a x+b)^{n}$ | $\left.\frac{1}{a(n+1)}(a x+b)^{n-1}+c \right\rvert\, n \neq 1$ |
| $(a x+b)^{-1}$ | $\frac{1}{a} \log _{e}\|a x+b\|+c$ |
| $e^{k x}$ | $\frac{1}{k} e^{k x}+c$ |
| $e^{k}$ | $e^{k} x+c$ |
| $\sin ^{k} k x$ | $\frac{-1}{k} \cos (k x)+c$ |
| $\cos ^{2} k x$ | $\frac{1}{k} \sin (k x)+c$ |
| $\frac{\sec ^{2} k x}{}$ | $\frac{1}{k} \tan (k x)+c$ |
| $\frac{1}{\sqrt{a^{2}-x^{2}}}$ | $\left.\sin ^{-1} \frac{x}{a}+c \right\rvert\, a>0$ |
| $\frac{-1}{\sqrt{a^{2}-x^{2}}}$ | $\left.\cos ^{-1} \frac{x}{a}+c \right\rvert\, a>0$ |
| $\frac{a}{a^{2}-x^{2}}$ | $\tan ^{-1} \frac{x}{a}+c$ |
| $f(x)$ | $\log _{e} f(x)+c$ |
| $f(x) \cdot g(x)$ | $\int\left[f^{\prime}(x) \cdot g(x)\right] d x+\int\left[g^{\prime}(x) f(x)\right] d x$ |
| $\frac{d u}{d x} \cdot d x$ | $\int f(u) \cdot d u$ |

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

## 5 Kinematics \& Mechanics

## Constant acceleration

- Position - relative to origin
- Displacement - relative to starting point


## Velocity-time graphs

Displacement: signed area
Distance travelled: total area

$$
\begin{gathered}
\text { acceleration }=\frac{d^{2} x}{d t^{2}}=\frac{d v}{d t}=v \frac{d v}{d x}=\frac{d}{d x}\left(\frac{1}{2} v^{2}\right) \\
\frac{\mathrm{vo}}{v=u+a t \quad x} \\
\begin{array}{l}
v^{2}=u^{2}+2 a s \quad t \\
s=\frac{1}{2}(v+u) t \quad a \\
s=u t+\frac{1}{2} a t^{2} \quad v \\
s=v t-\frac{1}{2} a t^{2} \quad u
\end{array} \\
\begin{array}{c}
v_{\mathrm{avg}}=\frac{\Delta \mathrm{position}}{\Delta t} \\
\text { speed }=\mid \text { velocity } \mid \\
=\sqrt{v_{x}^{2}+v_{y}^{2}+v_{z}^{2}}
\end{array}
\end{gathered}
$$

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

$$
=\int_{a}^{b} \sqrt{\left(\frac{d x}{d t}\right)^{2}+\left(\frac{d y}{d t}\right)^{2}} \cdot d t
$$

Shortest distance between $\boldsymbol{r}\left(t_{0}\right)$ and $\boldsymbol{r}\left(t_{1}\right)$ :

$$
=\left|\boldsymbol{r}\left(t_{1}\right)-\boldsymbol{r}\left(t_{2}\right)\right|
$$

## Vector functions

$$
\boldsymbol{r}(t)=x \boldsymbol{i}+y \boldsymbol{j}+z \boldsymbol{k}
$$

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


## Vector calculus

## Derivative

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

$$
\boldsymbol{r}(t)=x(t) \boldsymbol{i}+y(t) \boldsymbol{j}
$$

## 6 Dynamics

## Resolution of forces

Resultant force is sum of force vectors

## In angle-magnitude form

$$
\begin{array}{ll}
\text { Cosine rule: } & c^{2}=a^{2}+b^{2}-2 a b \cos \theta \\
\text { Sine rule: } & \\
\sin A & =\frac{b}{\sin B}=\frac{c}{\sin C}
\end{array}
$$

In $\boldsymbol{i}-\boldsymbol{j}$ form
Vector of $a \mathrm{~N}$ at $\theta$ to $x$ axis is equal to $a \cos \theta \boldsymbol{i}+a \sin \theta \boldsymbol{j}$. Convert all force vectors then add.

To find angle of an $a \boldsymbol{i}+b \boldsymbol{j}$ 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 $\| \overrightarrow{O A}$ to angle-magnitude form, find component $\perp \overrightarrow{O A}$ then:

$$
\begin{aligned}
|\boldsymbol{r}| & =\sqrt{(\| \overrightarrow{O A})^{2}+(\perp \overrightarrow{O A})^{2}} \\
\theta & =\tan ^{-1} \frac{\perp \overrightarrow{O A}}{\| \overrightarrow{O A}}
\end{aligned}
$$

## Newton's laws

1. Velocity is constant without $\Sigma F$
2. $\frac{d}{d t} \rho \propto \Sigma F \Longrightarrow \boldsymbol{F}=m \boldsymbol{a}$
3. Equal and opposite forces

## Weight

A mass of $m \mathrm{~kg}$ has force of $m g$ acting on it

## Momentum $\rho$

$$
\rho=m v
$$

(units $\mathrm{kg} \mathrm{m} / \mathrm{s}$ or Ns )

## Reaction force $R$

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


## Friction

$$
F_{R}=\mu R \quad \text { (friction coefficient) }
$$

## Inclined planes

$$
\boldsymbol{F}=|\boldsymbol{F}| \cos \theta \boldsymbol{i}+|\boldsymbol{F}| \sin \theta \boldsymbol{j}
$$

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



## Connected particles



- Suspended pulley: $T_{1}=T_{2}$
$|a|=g \frac{m_{1}-m_{2}}{m_{1}+m_{2}}$ where $m_{1}$ accelerates down
$\left\{\begin{array}{l}m_{1} g-T=m_{1} a \\ T-m_{2} g=m_{2} a\end{array}\right\} \Longrightarrow m_{1} g-m_{2} g=m_{1} a+m_{2} a$
- String pulling mass on inclined pane: Resolve parallel to plane

$$
T-m g \sin \theta=m a
$$

- 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

$$
\begin{array}{lr}
\frac{A}{\sin a}=\frac{B}{\sin b}=\frac{C}{\sin c} & \text { (Lami's theorem) } \\
c^{2}=a^{2}+b^{2}-2 a b \cos \theta & (\text { cosine rule) }
\end{array}
$$

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)

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

## $7 \quad$ Statistics

## Continuous random variables

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

1. $f(x) \geq 0 \forall x$
2. $\int_{-\infty}^{\infty} f(x) d x=1$

$$
\begin{aligned}
E(X) & =\int_{\mathbf{X}}(x \cdot f(x)) d x \\
\operatorname{Var}(X) & =E\left[(X-\mu)^{2}\right]
\end{aligned}
$$

$$
\operatorname{Pr}(X \leq c)=\int_{-\infty}^{c} f(x) d x
$$

## Two random variables $X, Y$

If $X$ and $Y$ are independent:

$$
\begin{aligned}
\mathrm{E}(a X+b Y) & =a \mathrm{E}(X)+b \mathrm{E}(Y) \\
\operatorname{Var}(a X \pm b Y \pm c) & =a^{2} \operatorname{Var}(X)+b^{2} \operatorname{Var}(Y)
\end{aligned}
$$

Linear functions $X \rightarrow a X+b$

$$
\begin{aligned}
\operatorname{Pr}(Y \leq y) & =\operatorname{Pr}(a X+b \leq y) \\
& =\operatorname{Pr}\left(X \leq \frac{y-b}{a}\right) \\
& =\int_{-\infty}^{\frac{y-b}{a}} f(x) d x
\end{aligned}
$$

$$
\begin{aligned}
\text { Mean: } & & \mathrm{E}(a X+b) & =a \mathrm{E}(X)+b \\
& \text { Variance: } & & \operatorname{Var}(a X+b)
\end{aligned}=a^{2} \operatorname{Var}(X)
$$

## Expectation theorems

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

$$
\begin{aligned}
E\left(X^{2}\right) & =\operatorname{Var}(X)-[E(X)]^{2} \\
E\left(X^{n}\right) & =\Sigma x^{n} \cdot p(x) \quad \text { (non-linear) } \\
& \neq[E(X)]^{n}
\end{aligned}
$$

$$
E(a X \pm b)=a E(X) \pm b
$$

(linear)

$$
E(b)=b
$$

$$
E(X+Y)=E(X)+E(Y) \quad \text { (two variables) }
$$

## Sample mean

Approximation of the population mean determined experimentally.

$$
\bar{x}=\frac{\Sigma x}{n}
$$

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 $n$

$$
\bar{X}=\sum_{i=1}^{n} \frac{x_{i}}{n}=\frac{\sum x}{n}
$$

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, $\mathrm{E}\left(X^{\prime}\right)=$ $\mathrm{E}(X), \quad \operatorname{sd}\left(X^{\prime}\right)=\frac{\operatorname{sd}(X)}{\sqrt{n}}$

## On CAS

- Spreadsheet $\rightarrow \quad$ Catalog $\quad \rightarrow$ 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


## Normal distributions

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

Normal distributions must have area (total prob.) of 1
$\Longrightarrow \int_{-\infty}^{\infty} f(x) d x=1$
mean $=$ mode $=$ median
Always express $z$ as $+\mathbf{v e}$. 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 $\bar{X}$ is approximately normal with mean $E(\bar{X})$ and $\operatorname{sd}(\bar{X})=\frac{\sigma}{\sqrt{n}}$.

## Confidence intervals

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


## $\mathbf{9 5 \%}$ confidence interval

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

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

where:
$\bar{x}$ is the sample mean
$\sigma$ is the population sd
$n$ is the sample size from which $\bar{x}$ was calculated

## On CAS

Menu $\rightarrow$ Stats $\rightarrow$ Calc $\rightarrow$ Interval
Set Type $=$ One-Sample Z Int
and select Variable

## Margin of error

For $95 \%$ confidence interval of $\mu$ :

$$
\begin{aligned}
M & =1.96 \times \frac{\sigma}{\sqrt{n}} \\
\Longrightarrow n & =\left(\frac{1.96 \sigma}{M}\right)^{2}
\end{aligned}
$$

Always round $n$ up to a whole number of samples.

## General case

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

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

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

## 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 $\mathrm{H}_{0}$

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

## Alternative hypothesis $\mathbf{H}_{1}$

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:

$$
\begin{aligned}
p \text {-value } & =\operatorname{Pr}\left(\bar{X} \lessgtr \mu\left(\mathbf{H}_{1}\right) \mid \mu=\mu\left(\mathbf{H}_{0}\right)\right) \\
& =\operatorname{Pr}\left(Z \lessgtr \frac{\left(\mu\left(\mathbf{H}_{1}\right)-\mu\left(\mathbf{H}_{0}\right)\right) \cdot \sqrt{n}}{\operatorname{sd}(X)}\right)
\end{aligned}
$$

then use normCdf with std. norm.

| $\boldsymbol{p}$ | 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 $\mathbf{H}_{0}$ |

## Significance level $\alpha$

The condition for rejecting the null hypothesis.
If $p<\alpha$, null hypothesis is rejected
If $p>\alpha$, null hypothesis is accepted

## On CAS

Menu $\rightarrow$ Statistics $\rightarrow$ Calc $\rightarrow$ Test.
Select One-Sample Z-Test and Variable, then input:
$\mu$ cond: same operator as $\mathbf{H}_{1}$
$\mu_{0}: \quad$ expected sample mean (null hypothesis)
$\sigma: \quad$ standard deviation (null hypothesis)
$\bar{x}: \quad$ sample mean
$n: \quad$ 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 " $\mathbf{H}_{1}: \mu \lessgtr$ known population mean"


## Two tail

- Direction of $\Delta \mu$ is ambiguous
- State " $\mathbf{H}_{1}: \mu \neq$ known population mean"

$$
\begin{aligned}
p \text {-value } & =\operatorname{Pr}\left(|\bar{X}-\mu| \geq\left|\bar{x}_{0}-\mu\right|\right) \\
& =\left(|Z| \geq\left|\frac{\bar{x}_{0}-\mu}{\sigma \div \sqrt{n}}\right|\right)
\end{aligned}
$$

## z-test

Hypothesis test for a mean of a sample drawn from a normally distributed population with a known standard deviation.
where
$\mu$ is the population mean under $\mathbf{H}_{0}$
$\bar{x}_{0}$ is the observed sample mean
$\sigma$ is the population s.d.
$n$ is the sample size

## Modulus notation for two tail

$\operatorname{Pr}(|\bar{X}-\mu| \geq a) \Longrightarrow$ "the probability that the distance between $\bar{\mu}$ and $\mu$ is $\geq a$ "

## Errors

Type I error $\mathbf{H}_{0}$ is rejected when it is true

Type II error $\mathbf{H}_{0}$ is not rejected when it is false

|  | Actual result |  |
| :--- | :--- | :--- |
| $\boldsymbol{z}$-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 |

## Inverse normal

## On CAS

invNormCdf("L", $\left.\alpha, \frac{\sigma}{n^{\alpha}}, \mu\right)$

