

Some Useful Information

Greek Alphabet

A α	Alpha	N ν	Nu
B β	Beta	Ξ ξ	Xi
Γ γ	Gamma	Ο ο	Omicron
Δ δ	Delta	Π π	Pi
E ε	Epsilon	Ρ ρ	Rho
Z ζ	Zeta	Σ σ	Sigma
H η	Eta	Τ τ	Tau
Θ θ	Theta	Υ υ	Upsilon
I ι	Iota	Φ φ	Phi
K κ	Kappa	Χ χ	Chi
Λ λ	Lambda	Ψ ψ	Psi
M μ	Mu	Ω ω	Omega

Standard Unit Prefixes

Power of 10	Prefix	Symbol
10^{18}	exa	E
10^{15}	peca	P
10^{12}	tera	T
10^9	giga	G
10^6	mega	M
10^3	kilo	k
10^2	hecto	h
10	deka	da
10^{-1}	deci	d
10^{-2}	centi	c
10^{-3}	milli	m
10^{-6}	micro	μ
10^{-9}	nano	n
10^{-12}	pico	p
10^{-15}	femto	f
10^{-18}	atto	a

Conversion Factors

<i>To obtain</i>	<i>Multiply</i>	<i>By</i>
Inches	Centimeters	0.3937007874
Centimeters	Inches	2.54
Microns	Mils	25.4
Feet	Meters	3.280839895
Yards	Meters	1.093613298
Square Feet	Acres	43560
Miles	Kilometers	0.6213711922
Nautical miles	Miles	0.86897624
Ounces	Grams	$3.52739611922 \times 10^{-2}$
Grams	Ounces	28.34952313
Pounds	Kilograms	2.204622622
Kilograms	Pounds	1.45359237
Gallons	Liters	0.2671729524
Fluid Ounces	Milliliters (cc)	$3.381402270 \times 10^{-2}$
Cubic Inches	Milliliters (cc)	$6.704574409 \times 10^{-2}$
Cubic feet	Cubic Meters	35.31466672
Degrees	Radians	57.2958
Ergs	Foot-pounds	1.356×10^7
Feet of Water @ 4°C	Atmospheres	33.90
Atmospheres	Pounds/in ²	6.804×10^{-2}
Inches of Mercury @ 0°C	Pounds/in ²	2.036
Joules	BTU	1054.8
Joules	Foot-pounds	1.35582
Kilowatts	Horsepower	0.745712
Kilowatts	Foot-pounds/min	2.26×10^{-4}
Watts	BTU/min	17.5796
Degrees Fahrenheit	$9/5 (°C) + 32$	
Degrees Celsius	$5/9 [(°F) - 32]$	

Physical Constants

Speed of light in vacuum	c	2.997925×10^8 m/s
Gravitational constant	G	6.670×10^{-11} Nm ² /kg ²
Planck constant	h	6.6262×10^{-34} Js
Rydberg constant	R _•	1.0973731×10^7 1/m
Gas constant	R ₀	8.3141 J/deg·mole

Boltzmann constant	k	1.3806x10 ⁻²³ J/deg
Stephan-Boltzmann const.	s	5.6696x10 ⁻⁸ W/m ² ·deg ⁴
Euler's Constant	γ	0.57721 56649 01532 86061
Golden Ratio	φ	1.61803 39887 49894 84820

Equatorial Radius of Earth.....	6378.388 km, 3963.34 mi statute
Polar Radius of Earth.....	6356.912 km, 3949.99 mi statute
Gravitational Acceleration.....	(6.673±0.003)x10 ³ cm ³ /gm-s ²
1 micron.....	10 ⁻⁴ cm
1 angstrom.....	10 ⁻⁸ cm
Density of Mercury at 0°C.....	13.5955 g/ml
Density of Water at 3.98°C.....	1.000000 g/ml
Density of dry air at 0°C, 760mm...	1.2919 g/liter
Velocity of sound in dry air at 0°C..	331.36 m/s, 1087.1 ft/s
Heat of fusion of water 100°C.....	9.71 cal/g

Mathematical Constants

$$p = 3.14159 26535 89793 23846 26433 83279 50288 41971 69399$$

$$e = 2.71828 18284 59045 23536 02874 71352 66249 77572 47093$$

$$\sqrt{2} = 1.41424 35623 73095 04880 16887 24209 69807 85696 71875$$

$$\sqrt{3} = 1.73205 08075 68877 29352 74463 41505 87236 69428 05253$$

Arithmetic Progression - An arithmetic progression is a sequence of number such that each number differs from the previous number by a constant amount, called the common difference. Given that a_1 is the first term, a_n is the nth term, d is the common difference, n is the number of terms and s_n is the sum of n terms, we have,

$$a_n = a_1 + (n-1)d, s_n = \frac{n}{2} [a_1 + a_n]$$

$$s_n = \frac{n}{2} [2a_1 + (n-1)d]$$

Geometric Progression - A geometric progression is a sequence of number such that each number bears a constant ratio, called the common ratio, to the previous number. Given that a_1 is the first term, a_n is the n th term, r is the common ratio, n is the number of terms and s_n is the sum of n terms, we have,

$$\begin{aligned} a_n &= a_1 r^{n-1}, \quad s_n = a_1 \frac{1-r^n}{1-r} \\ &= a_1 \frac{r^n - 1}{r - 1} \quad \text{for } r \neq 1 \\ &= \frac{a_1 - ra_n}{1-r} \\ &= \frac{ra_n - a_1}{r-1} \end{aligned}$$

Harmonic Progression - A sequence of number whose reciprocals form an arithmetic progression is called an harmonic progression. We have,

$$\frac{1}{a_1}, \frac{1}{a_1 + d}, \frac{1}{a_1 + 2d}, \dots, \frac{1}{a_1 + (n-1)d}, \dots$$

where,

$$\frac{1}{a_n} = \frac{1}{a_1 + (n-1)d}$$

forms an harmonic progression.

Trigonometric Relationships

	in terms of...	sin	cos	tan
Express...	sin x	-	$\sqrt{1 - \cos^2 x}$	$\frac{\tan x}{\sqrt{1 + \tan^2 x}}$
	cos x	$\sqrt{1 - \sin^2 x}$	-	$\frac{1}{\sqrt{1 + \tan^2 x}}$
	tan x	$\frac{\sin x}{\sqrt{1 - \sin^2 x}}$	$\frac{\sqrt{1 - \cos^2 x}}{\cos x}$	-

Functions of Some Special Angles

Angle	sin	cos	tan
0	0	1	0
$\pi/6$	$1/2$	$\sqrt{3}/2$	$\sqrt{3}/3$
$\pi/4$	$\sqrt{2}/2$	$\sqrt{2}/2$	1
$\pi/3$	$\sqrt{3}/2$	$1/2$	$\sqrt{3}$
$\pi/2$	1	0	∞
$2\pi/3$	$\sqrt{3}/2$	$-1/2$	$-\sqrt{3}$
$3\pi/4$	$\sqrt{2}/2$	$-\sqrt{2}/2$	-1
$5\pi/6$	$1/2$	$-\sqrt{3}/2$	$-\sqrt{3}/3$
π	0	-1	0
$3\pi/2$	-1	0	∞

DeMoivre's Theorem for Polar Forms

$$(\cos \mathbf{q} + i \sin \mathbf{q})^n = \cos n\mathbf{q} + i \sin n\mathbf{q}$$

Euler's Formula

$$e^{i\mathbf{q}} = \cos \mathbf{q} + i \sin \mathbf{q}$$

Sum and Difference Relations

$$\sin(\mathbf{a} + \mathbf{b}) = \sin \mathbf{a} \cos \mathbf{b} + \cos \mathbf{a} \sin \mathbf{b}$$

$$\sin(\mathbf{a} - \mathbf{b}) = \sin \mathbf{a} \cos \mathbf{b} - \cos \mathbf{a} \sin \mathbf{b}$$

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

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

$$\sin(\mathbf{a} + \mathbf{b})\sin(\mathbf{a} - \mathbf{b}) = \sin^2 \mathbf{a} - \sin^2 \mathbf{b}$$

$$\sin(\mathbf{a} + \mathbf{b})\cos(\mathbf{a} - \mathbf{b}) = \cos^2 \mathbf{a} - \cos^2 \mathbf{b}$$

$$\cos(\mathbf{a} + \mathbf{b})\cos(\mathbf{a} - \mathbf{b}) = \cos^2 \mathbf{a} - \sin^2 \mathbf{b}$$

$$\cos(\mathbf{a} + \mathbf{b})\sin(\mathbf{a} - \mathbf{b}) = \cos^2 \mathbf{b} - \sin^2 \mathbf{a}$$

$$\sin \mathbf{a} + \sin \mathbf{b} = 2 \sin \frac{1}{2}(\mathbf{a} + \mathbf{b}) \cos \frac{1}{2}(\mathbf{a} - \mathbf{b})$$

$$\sin \mathbf{a} - \sin \mathbf{b} = 2 \cos \frac{1}{2}(\mathbf{a} + \mathbf{b}) \sin \frac{1}{2}(\mathbf{a} - \mathbf{b})$$

$$\cos \mathbf{a} + \cos \mathbf{b} = 2 \cos \frac{1}{2}(\mathbf{a} + \mathbf{b}) \cos \frac{1}{2}(\mathbf{a} - \mathbf{b})$$

$$\cos \mathbf{a} - \cos \mathbf{b} = -2 \sin \frac{1}{2}(\mathbf{a} + \mathbf{b}) \sin \frac{1}{2}(\mathbf{a} - \mathbf{b})$$

Product Relations

$$\sin \mathbf{a} \sin \mathbf{b} = \frac{1}{2} \cos(\mathbf{a} - \mathbf{b}) - \frac{1}{2} \cos(\mathbf{a} + \mathbf{b})$$

$$\sin \mathbf{a} \cos \mathbf{b} = \frac{1}{2} \sin(\mathbf{a} + \mathbf{b}) + \frac{1}{2} \sin(\mathbf{a} - \mathbf{b})$$

$$\cos \mathbf{a} \sin \mathbf{b} = \frac{1}{2} \sin(\mathbf{a} + \mathbf{b}) - \frac{1}{2} \sin(\mathbf{a} - \mathbf{b})$$

$$\cos \mathbf{a} \cos \mathbf{b} = \frac{1}{2} \cos(\mathbf{a} - \mathbf{b}) + \frac{1}{2} \cos(\mathbf{a} + \mathbf{b})$$

Power and Exponential Relations

$$\sin^2 \mathbf{a} = \frac{1}{2}(1 - \cos 2\mathbf{a}), \quad \cos^2 \mathbf{a} = \frac{1}{2}(1 + \cos 2\mathbf{a})$$

$$e^{i\mathbf{a}} = \cos \mathbf{a} + i \sin \mathbf{a} \quad \text{where } i = \sqrt{-1}$$

$$\sin \mathbf{a} = \frac{e^{i\mathbf{a}} - e^{-i\mathbf{a}}}{2i}, \quad \cos \mathbf{a} = \frac{e^{i\mathbf{a}} + e^{-i\mathbf{a}}}{2i}$$

$$\tan \mathbf{a} = -i \left(\frac{e^{i\mathbf{a}} - e^{-i\mathbf{a}}}{e^{i\mathbf{a}} + e^{-i\mathbf{a}}} \right) = -i \left(\frac{e^{2i\mathbf{a}} - 1}{e^{2i\mathbf{a}} + 1} \right)$$

Plane Triangle Formulas

In the following, A, B, and C denote the angles of any plane triangle, a, b, and c are the corresponding opposite sides.

Law of Sines

$$\frac{a}{\sin A} = \frac{b}{\sin B} = \frac{c}{\sin C}$$

Law of Cosines

$$a^2 = b^2 + c^2 - 2bc \cos A$$

Law of Tangents

$$\frac{a-b}{a+b} = \frac{\tan \frac{1}{2}(A-B)}{\tan \frac{1}{2}(A+B)}$$

Newton's Formula

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

Mollweide's Formula

$$\frac{a-b}{c} = \frac{\sin \frac{1}{2}(A-B)}{\cos \frac{1}{2}C}$$

Area

$$K = \frac{1}{2}bc \sin A = \frac{1}{2}ca \sin B = \frac{1}{2}ab \sin C$$

$$K = \frac{a^2 \sin B \sin C}{2 \sin A} = \frac{b^2 \sin C \sin A}{2 \sin B} = \frac{c^2 \sin A \sin B}{2 \sin C}$$

Combinatorics

Permutations - The number of permutations $P(n,m)$ of n distinct items taken m at a time (i.e. their order matters) is given by,

$$P(n, m) = \frac{n!}{(n-m)!} = n(n-1)(n-2)\cdots(n-m+1)$$

Combinations - The number of combinations $C(n,m)$ of n distinct items taken m at a time (i.e. their order does not matter) is given by,

$$\binom{n}{m} = C(n, m) = \frac{n!}{m!(n-m)!} = \frac{P(n, r)}{m!}$$

The Pascal's Triangle is related to $C(n,m)$ by the recurrence relation,

$$\begin{array}{cccc}
 & & & 1 \\
 & & 1 & 1 \\
 & 1 & 2 & 1 \\
 1 & 3 & 3 & 1 \\
 1 & 4 & 6 & 4 & 1 \\
 1 & 5 & 10 & 10 & 5 & 1 \\
 1 & 6 & 15 & 20 & 15 & 6 & 1 \\
 & \vdots & & \vdots & & & &
 \end{array}
 \qquad
 \binom{n+1}{m+1} = \binom{n}{m} + \binom{n}{m+1}$$

Given n total objects partitioned into m groups such that the members of a particular group are identical while a member of one group is distinct from the member of another group, we may determine the number of arrangements of these n objects as,

$$P(n; r_1, r_2, \dots, r_m) = \frac{n!}{r_1! r_2! \dots r_m!}$$

where there are r_i objects in group i .

The number of combinations of $C(n,m)$ is prevalent in applied mathematics. See, for example, *Series Expansions* in this appendix.

Series Expansions

Integer Series

$$\sum_{k=1}^n k = 1 + 2 + 3 + \dots + n = \frac{n(n+1)}{2}$$

$$\sum_{k=1}^n k^2 = 1^2 + 2^2 + 3^2 + \dots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\sum_{k=1}^n k^3 = \frac{n^2(n+1)^2}{4}$$

Polynomial Expansions

$$(x + y)^n = \binom{n}{0}x^n + \binom{n}{1}x^{n-1}y + \binom{n}{2}x^{n-2}y^2 + \cdots + \binom{n}{n-1}x^1y^{n-1} + \binom{n}{n}y^n$$

$$\frac{1 - x^{n+1}}{1 - x} = 1 + x + x^2 + \cdots + x^n$$

$$\frac{1}{1 - x} = 1 + x + x^2 + \cdots$$

Binomial Identities

$$\binom{n}{0} + \binom{n}{1} + \binom{n}{2} + \cdots + \binom{n}{n} = 2^n$$

$$\binom{n}{0} + \binom{n+1}{1} + \binom{n+2}{2} + \cdots + \binom{n+r}{r} = \binom{n+r+1}{r}$$

$$\sum_{k=0}^r \binom{m}{k} \binom{n}{r-k} = \binom{m+n}{r}$$

$$\sum_{k=0}^m \binom{m}{k} \binom{n}{r-k} = \binom{m+n}{m+r}$$

Exponential Series

$$e = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

$$a^x = 1 + x \log_e a + \frac{(x \log_e a)^2}{2!} + \frac{(x \log_e a)^3}{3!} + \cdots$$

Trigonometric Series

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$$

Taylor Series

$$f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!} f''(a) + \dots + \frac{(x-a)^{n-1}}{(n-1)!} f^{(n-1)}(a) + R_n$$

where

$$R_n = \frac{f^{(n)}[a + \phi \cdot (x-a)]}{n!} (x-a)^n \text{ for some value of } \phi, 0 < \phi < 1.$$

MaClaurin Series

$$f(x) = f(0) + xf'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^{n-1}}{(n-1)!} f^{(n-1)}(0) + R_n$$

where

$$R_n = \frac{f^{(n)}[\phi x]}{n!} x^n \text{ for some value of } \phi, 0 < \phi < 1.$$

Analytic Geometry

Distance between two points (x_1, y_1) and (x_2, y_2) in a cartesian coordinate system.

$$\sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

The midpoint between two points (x_1, y_1) and (x_2, y_2) in a cartesian coordinate system.

$$\left(\frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2} \right)$$

The slope of the line connecting two points (x_1, y_1) and (x_2, y_2) in a cartesian coordinate system.

$$m = \tan \phi = \frac{y_2 - y_1}{x_2 - x_1}$$

Three points (x_1, y_1) and (x_2, y_2) and (x_3, y_3) lie in a straight line only if the determinant shown is zero.

$$\begin{vmatrix} x_1 & y_1 & 1 \\ x_2 & y_2 & 1 \\ x_3 & y_3 & 1 \end{vmatrix} = 0$$

The equation for the line connecting two points (x_1, y_1) and (x_2, y_2) in a cartesian coordinate system.

$$\frac{y - y_1}{x - x_1} = \frac{y_2 - y_1}{x_2 - x_1}$$

Equation for circle with radius r and center at position (x_c, y_c) .

$$(x - x_c)^2 + (y - y_c)^2 = r^2$$

The equation of a line determined by a point (x_1, y_1, z_1) and a direction vector $\mathbf{a} = (a_1, a_2, a_3)$.

$$\frac{x - x_1}{a_1} = \frac{y - y_1}{a_2} = \frac{z - z_1}{a_3}$$

The distance d of a point (x_0, y_0, z_0) from the line

$$\frac{x - x_1}{a_1} = \frac{y - y_1}{a_2} = \frac{z - z_1}{a_3}$$

$$d = \frac{|\mathbf{u} \times \mathbf{a}|}{|\mathbf{a}|}; \quad \mathbf{a} = (a_1, a_2, a_3)$$

$$\mathbf{u} = (x_0 - x_1, y_0 - y_1, z_0 - z_1)$$

The distance d between two skew lines $\mathbf{r}_1 + \mathbf{a}t$ and $\mathbf{r}_2 + \mathbf{b}t'$.

$$d = \frac{|[(\mathbf{r}_2 - \mathbf{r}_1) \cdot \mathbf{a} \times \mathbf{b}]|}{|\mathbf{a} \times \mathbf{b}|}$$

Coordinate Transformations

Translation - The coordinate values of points in a Rectangular coordinate system to a new coordinate system whose origin is at a point (x_c, y_c) in the original system.

$$x_{new} = x_{old} - x_c$$

$$y_{new} = y_{old} - y_c$$

Rotation - The coordinate values of points in a Rectangular coordinate system to a new coordinate system whose axes make an angle ϕ with the original coordinate system axes.

$$x_{new} = x_{old} \cos \phi - y_{old} \sin \phi$$

$$y_{new} = y_{old} \cos \phi + x_{old} \sin \phi$$

Polar - The transformations between a point (x, y) in Rectangular coordinates and Polar coordinates r, ϕ is given by,

$$x = r \cos \phi \quad r = \sqrt{x^2 + y^2}$$

$$y = r \sin \phi \quad \phi = \arctan \frac{y}{x}$$

Spherical - The transformations between Spherical (r, ϕ, μ) and Rectangular (x, y, z) coordinates, where μ is the angle of the radial vector r measured from the z axis and ϕ is the azimuthal angle measured counter-clockwise from the x axis in the x - y plane.

$$x = r \sin \phi \cos \mu \quad y = r \sin \phi \sin \mu \quad z = r \cos \phi$$

$$r = \sqrt{x^2 + y^2 + z^2} \quad \mu = \arccos \frac{z}{r} \quad \phi = \arctan \frac{y}{x}$$

Direction Cosines - The angles between each axis of a Rectangular coordinate system and a line connecting the points (x_1, y_1, z_1) and (x_2, y_2, z_2) are called the direction angles, and are described by,

$$\cos \mathbf{a} = \frac{x_2 - x_1}{d} \quad \cos \mathbf{b} = \frac{y_2 - y_1}{d} \quad \cos \mathbf{g} = \frac{z_2 - z_1}{d}$$

$$\text{where } d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

$$\text{and} \quad \cos^2 \mathbf{a} + \cos^2 \mathbf{b} + \cos^2 \mathbf{g} = 1$$

Basic Statistical Concepts

Arithmetic Mean - The mean or average of n measurements of a random variable is calculated by,

$$\frac{1}{n} \sum_{i=1}^n x_i$$

Harmonic Mean - Useful for computing average ratios such as average miles/hr. The harmonic mean of a and b is,

$$\frac{1}{\frac{1}{2} \left(\frac{1}{a} + \frac{1}{b} \right)} = \frac{2ab}{a+b}$$

Geometric Mean - Useful for computing average rates and when the data are distributed exponentially, geometric mean of a & b is,

$$\sqrt{ab}$$

Median - The middle value in a set of n measurements. Given a sequence of values such that,

$$x_1 \leq x_2 \leq \dots \leq x_n$$

$$x_{med} = x_{(n+1)/2} \quad \text{for } n \text{ odd,}$$

$$x_{med} = \frac{1}{2} (x_{n/2} + x_{n/2+1}) \quad \text{for } n \text{ even}$$

Mode - The value that occurs most often in a set of n measurements.

Mean Deviation - The absolute value of the difference between a particular measurement and the average of all the measurements.

$$\frac{\sum_{i=1}^n |x - x_i|}{n}$$

Standard Deviation - The square root of the average value of the square of the individual deviations.

$$s = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n}} ; s^2 = \text{variance}$$

Moments - The r th moment about the mean is given by,

$$m_r = \frac{1}{n} \sum_{i=1}^n (x_i - \bar{x})^r$$

Skewness - The coefficient of skewness in terms of the 2nd and 3rd moments about the mean of the sample,

$$\frac{m_3}{(m_2)^{3/2}}$$

Kurtosis - In terms of the 2nd and 4th moments about the mean,

$$\frac{m_4}{(m_2)^2}$$

Some Important Probability Distributions

Binomial Distribution - A Binomial Experiment is one that consists of repeated trials with two possible outcomes, such that the probability of either outcome in a trial is constant and independent of the other trials. If a binomial trial can result in a success with probability p then the probability of failure is $q=(1-p)$ and the probability that exactly m out of n trials will result in a success is,

$$b(m, n, p) = \binom{n}{m} p^m (1-p)^{n-m} \quad \text{for } m = 0, 1, 2, \dots, n$$

Hypergeometric Distribution - Given that n items are to be selected from a collection of N items, in which k have been labeled as successes and $N-k$ have been labeled as failures, we may determine the probability that exactly m out of the n selected items are labeled successes by,

$$h(m, N, n, k) = \frac{\binom{k}{m} \binom{N-k}{n-m}}{\binom{N}{n}} \quad \text{for } m = 0, 1, 2, \dots, n$$

Poisson Distribution - The Poisson distribution relates the probability of a specific number of occurrences of an event within a specified time or region to the average number of occurrences of that event in the same time or region. The probability distribution representing the number of outcomes occurring in a given time interval or specified region is,

$$p(n, \mu) = \frac{e^{-\mu} \mu^n}{n!} \quad \text{for } n = 0, 1, 2, \dots$$

where μ is the average number of occurrences in the specified time interval or region.

Normal (Gaussian) Distribution - When repeated measurements of a random variable with a constant mean μ are made, the distribution of values is represented by,

$$g(x, \mu, \sigma) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2} \left[\frac{(x-\mu)}{\sigma} \right]^2} \quad \text{for all } x.$$

where σ is the standard deviation of the random variable.

Fourier Series

A function $f(x)$ is periodic with period T if $f(x) = f(x+T)$ for all x . If $f(x)$ is a bounded periodic function of period T with a finite number of step discontinuities and a finite number of maxima and minima then it may be represented by,

$$\frac{a_0}{2} + \sum_{n=1}^{\infty} \left(a_n \cos \frac{2n\pi x}{T} + b_n \sin \frac{2n\pi x}{T} \right)$$

called the Fourier series. The values of a_n and b_n are defined as,

$$a_n = \frac{2}{T} \int_0^T f(x) \cos \frac{2n\pi x}{T} dx$$

$$b_n = \frac{2}{T} \int_0^T f(x) \sin \frac{2n\pi x}{T} dx, \quad n = 1, 2, 3, \dots$$

With the inclusion of a phase term ϕ_n , the function $f(x)$ can be represented as,

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} c_n \cos\left(\frac{2n\pi x}{T} + \phi_n\right)$$

where

$$a_n = c_n \cos \phi_n, \quad b_n = -c_n \sin \phi_n, \quad c_n = \sqrt{a_n^2 + b_n^2}, \quad \phi_n = \arctan\left(-\frac{b_n}{a_n}\right)$$

The Fourier series may also be written in exponential form by applying Euler's function to the sine and cosine terms.

$$f(x) = \frac{1}{2} \sum_{n=-\infty}^{\infty} c_n e^{i w_n x}$$

where

$$c_n = \frac{2}{T} \int_{-T/2}^{T/2} f(x) e^{-i w_n x} dx, \quad n = 0, \pm 1, \pm 2, \pm 3, \dots$$

with

$$w_n = \frac{2n\pi}{T}, \quad n = 0, \pm 1, \pm 2, \pm 3, \dots$$

The set of coefficients c_n is often referred to as the Fourier spectrum of $f(x)$.

Fourier Transforms

Given a piecewise continuous function $f(x)$ over a finite interval $x=[0,1]$, then finite Fourier cosine transform of $f(x)$ is,

$$F_c(n) = \int_0^\pi f(x) \cos nx \, dx \quad \text{for } n = 0, 1, 2, \dots$$

with the inverse transform given by,

$$\bar{f}(x) = \frac{1}{\pi} F_c(0) + \frac{2}{\pi} \sum_{n=1}^{\infty} F_c(n) \cos nx \quad \text{for } 0 < x < \pi$$

In an analogous manner we may define the Fourier sine transform of $f(x)$ is,

$$F_s(n) = \int_0^\pi f(x) \sin nx \, dx \quad \text{for } n = 1, 2, 3, \dots$$

with the inverse transform given by,

$$\bar{f}(x) = \frac{2}{\pi} \sum_{n=1}^{\infty} F_s(n) \sin nx \quad \text{for } 0 < x < \pi$$

In its exponential form, the Fourier transform of $f(x)$ is,

$$F(\mathbf{a}) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{i\mathbf{a}x} dx$$

with the inverse transform given by,

$$\bar{f}(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(\mathbf{a}) e^{-i\mathbf{a}x} d\mathbf{a}.$$

If $f(x) \Leftrightarrow F(\omega)$ and $g(x) \Leftrightarrow G(\omega)$ (where \Leftrightarrow is read as "is the Fourier transform of"), then the following properties hold,

linearity $f(x) + g(x) \Leftrightarrow F(\omega) + G(\omega)$

symmetry $F(\omega) \Leftrightarrow f(-\omega)$

time scaling $f(kx) \Leftrightarrow 1/|k| F(\omega/k)$

frequency scaling $1/|k| f(x/k) \Leftrightarrow F(k\omega)$

time shift $f(x-x_0) \Leftrightarrow F(\omega) e^{-i\omega x_0}$

frequency shift $f(x) e^{i\omega_0 x} \Leftrightarrow F(\omega - \omega_0)$