

Trigonometric functions

$$\begin{aligned} \tan x &= \frac{\sin x}{\cos x} & \cot x &= \frac{\cos x}{\sin x} \\ \sec x &= \frac{1}{\cos x} & \operatorname{cosec} x &= \frac{1}{\sin x} \\ \cos^2 x + \sin^2 x &= 1 & 1 + \tan^2 x &= \sec^2 x \\ \sin(A \pm B) &= \sin A \cos B \pm \cos A \sin B & \sin 2A &= 2 \sin A \cos A \\ \cos(A \pm B) &= \cos A \cos B \mp \sin A \sin B & \cos 2A &= 2 \cos^2 A - 1 = 1 - 2 \sin^2 A \end{aligned}$$

Exponential and logarithm functions

$$\begin{aligned} \exp(x) &= e^x, \quad \ln(e^x) = x, \quad \exp(\ln(x)) = x \quad (x > 0) \\ e^{a+x} &= e^a e^x, \quad \ln(ax) = \ln(a) + \ln(x) \quad (a > 0, x > 0), \quad \ln x^a = a \ln x \quad (x > 0), \\ e^0 &= 1, \quad \ln(1) = 0, \quad e = 2.7182\dots \end{aligned}$$

Euler's formula

$$e^{\pm i\theta} = \cos \theta \pm i \sin \theta \quad (\theta \text{ in radians})$$

Notation for derivatives

$$\begin{aligned} u'(x) &\equiv \frac{du(x)}{dx}; \quad u^{(r)}(x) \equiv \frac{d^r u(x)}{dx^r}; \quad u_x(x, y) = \frac{\partial u(x, y)}{\partial x}; \quad u_y(x, y) = \frac{\partial u(x, y)}{\partial y}; \\ u_{xy}(x, y) &= u_{yx}(x, y) = \frac{\partial^2 u(x, y)}{\partial x \partial y} = \frac{\partial^2 u(x, y)}{\partial y \partial x} \end{aligned}$$

Product rule: $\frac{d}{dx}(fg) = \frac{df}{dx}g + \frac{dg}{dx}f$

Quotient rule: $\frac{d}{dx}\left(\frac{f}{g}\right) = \frac{\frac{df}{dx}g - \frac{dg}{dx}f}{g^2}$

Function of a function: If $f(x) = F(u(x))$ then $\frac{df}{dx} = \frac{dF}{du} \frac{du}{dx}$

Methods for integration

Integration by parts: $\int u \frac{dv}{dx} dx = uv - \int v \frac{du}{dx} dx$

Integration by substitution: $f(x) = F\{u(x)\} u'(x); \quad \int f(x) dx = \int F(u) du$

Vector Calculus: The Gradient, Divergence, Curl and Laplacian Operators

If $\phi = \phi(x, y, z)$ is a scalar field and $\mathbf{A}(x, y, z) = A_x \mathbf{i} + A_y \mathbf{j} + A_z \mathbf{k}$ is a vector field, where (x, y, z) are cartesian coordinates, then

$$\operatorname{grad} \phi = \nabla \phi = \frac{\partial \phi}{\partial x} \mathbf{i} + \frac{\partial \phi}{\partial y} \mathbf{j} + \frac{\partial \phi}{\partial z} \mathbf{k}, \quad \operatorname{div} \mathbf{A} = \nabla \cdot \mathbf{A} = \frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z},$$

$$\operatorname{curl} \mathbf{A} = \nabla \times \mathbf{A} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ A_x & A_y & A_z \end{vmatrix}, \quad \text{and} \quad \operatorname{div}(\operatorname{grad} \phi) = \nabla \cdot (\nabla \phi) = \nabla^2 \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2}$$

Standard derivatives and integrals

$f'(x)$	$f(x)$	$\int f(x)dx$ (with arbitrary constants of integration omitted)
nx^{n-1}	x^n	$\begin{cases} \frac{x^{n+1}}{(n+1)} & (n \neq -1) \\ \ln x & (n = -1, x \neq 0) \end{cases}$
$k \cos kx$	$\sin kx$	$-\frac{1}{k} \cos kx$
$-k \sin kx$	$\cos kx$	$\frac{1}{k} \sin kx$
$k \sec^2 kx$	$\tan kx$	$-\frac{1}{k} \ln \cos kx $
$-k \operatorname{cosec}^2 kx$	$\cot kx$	$\frac{1}{k} \ln \sin kx $
ke^{kx}	e^{kx}	$\frac{1}{k} e^{kx}$
$1/x$	$\ln x $	$x \ln x - x$
$-2x/(a^2 + x^2)^2$	$(a^2 + x^2)^{-1}$	$\frac{1}{a} \tan^{-1}(x/a)$
$-2x/(x^2 - a^2)^2$	$(x^2 - a^2)^{-1}, x > a > 0$	$\frac{1}{2a} \ln \left(\frac{x-a}{x+a} \right)$
$2x/(a^2 - x^2)^2$	$(a^2 - x^2)^{-1}, x < a$	$\frac{1}{2a} \ln \left(\frac{a+x}{a-x} \right) = \frac{1}{a} \tanh^{-1}(x/a)$
$-x/(a^2 + x^2)^{\frac{3}{2}}$	$(a^2 + x^2)^{-\frac{1}{2}}$	$\ln \{x + \sqrt{(a^2 + x^2)}\} = \sinh^{-1}(x/a)$
$x/(a^2 - x^2)^{\frac{3}{2}}$	$(a^2 - x^2)^{-\frac{1}{2}}, x < a$	$\sin^{-1}(x/a)$

Taylor Series for functions of one, two and three variables

$$f(x) = f(a) + f'(a)(x-a) + \frac{1}{2}f''(a)(x-a)^2 + \frac{1}{3!}f'''(a)(x-a)^3 + \dots$$

$$f(x) = f(0) + xf'(0) + \frac{1}{2}f''(0)x^2 + \frac{1}{3!}f'''(0)x^3 + \dots \quad (\text{Maclaurin series, } a = 0)$$

$$f(a+h) = f(a) + f'(a)h + \frac{1}{2}f''(a)h^2 + \frac{1}{3!}f'''(a)h^3 + \dots$$

$$f(x, y) = f(a, b) + (x-a)f_x(a, b) + (y-b)f_y(a, b) + \frac{1}{2}[(x-a)^2f_{xx}(a, b) + 2(x-a)(y-b)f_{xy}(a, b) + (y-b)^2f_{yy}(a, b)] + \dots$$

$$f(x, y, z) = f(a, b, c) + (x-a)f_x(a, b, c) + (y-b)f_y(a, b, c) + (z-c)f_z(a, b, c) + \dots$$

Standard expansions:

$$(1-x)^{-1} = 1 + x + x^2 + x^3 + \dots \quad (-1 < x < 1)$$

$$(1+x)^a = 1 + ax + \frac{a(a-1)}{2!}x^2 + \frac{a(a-1)(a-2)}{3!}x^3 + \dots \quad (-1 < x < 1)$$

$$\ln(1+x) = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots \quad (-1 < x \leq 1)$$

$$e^x = 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \frac{1}{4!}x^4 + \dots$$

$$\sin x = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \dots$$

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

$$\tan x = x + \frac{1}{3}x^3 + \frac{2}{15}x^5 + \dots \quad \left(-\frac{\pi}{2} < x < \frac{\pi}{2}\right).$$