

Chapter 1

Combinatorial method.

Sometimes you want to list all possible solutions. This is tedious.

(R) (G) (Y) (B) (O) (W) 7 balls.

pick 3 balls:  $\frac{7 \cdot 6 \cdot 5}{3 \cdot 2}$  ← no order       $7 \cdot 6 \cdot 5$  ← order matters

1) **Permutation**: distinct arrangement of elements, distinct elements.

\* of permutations of n different objects (taking r objects) is:

$${}^n P_r = \frac{n!}{(n-r)!}$$

example:  ${}^7 P_3 = \frac{7!}{4!} = 7 \cdot 6 \cdot 5 = 210$

2) **Combination**: distinct elements, not distinct arrangement

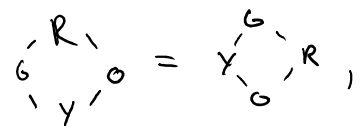
\* of combinations of r objects taken from n objects is:

$${}^n C_r = \binom{n}{r} = \frac{{}^n P_r}{r!} = \frac{n!}{r!(n-r)!}$$

example:  ${}^7 C_3 = \frac{7!}{3! \cdot 4!} = 7 \cdot 5 = 35$

3) you have n distinct objects. \* of permutations of them arranged in a **circle**:

ROYG → permutation: 4!

but  etc. 4 equivalent arrangements.

So it is  $\frac{n!}{n} = (n-1)!$

note:

$${}^n P_0 = 1 \quad {}^n P_n = n! \quad \text{so} \quad 0! = 1$$

$${}^n C_0 = 1 \quad {}^n C_n = 1 \quad \text{and} \quad {}^n C_r = {}^n C_{(n-r)}$$

Proof:  ${}^n C_{(n-r)} = \frac{n!}{(n-r)!(n-(n-r))!} = \frac{n!}{(n-r)!r!} = {}^n C_r$

## Integration techniques (calculus review)

$$I = \int_0^{\infty} x e^{-\frac{x}{2}} dx$$

$\begin{matrix} \circ & \downarrow & \downarrow \\ u & & dv \end{matrix}$

Integration by parts

$$u = x \rightarrow du = dx$$

$$dv = e^{-\frac{x}{2}} \rightarrow v = -2e^{-\frac{x}{2}}$$

$$I = u \cdot v - \int v \, du$$

$$= x(-2)\exp(-\frac{x}{2}) \Big|_{x=0}^{\infty} - \int_0^{\infty} -2\exp(-\frac{x}{2}) dx$$

$$= \lim_{x \rightarrow \infty} -2x \exp(-\frac{x}{2}) - \underbrace{0 \cdot (-2) \cdot \exp(0)}_{=0} - \int_0^{\infty} -2\exp(-\frac{x}{2}) dx$$

$$= \lim_{x \rightarrow \infty} \frac{-2x}{\exp(\frac{x}{2})} - \int_0^{\infty} -2\exp(-\frac{x}{2}) dx$$

$$= 2 \int_0^{\infty} \exp(-\frac{x}{2}) dx \quad u = \frac{-x}{2} \quad dv = -\frac{1}{2} dx \quad x=0 \quad v=0 \quad x=\infty \quad u=-\infty$$

$$= -2 \cdot (-2) \exp(-\frac{x}{2}) \Big|_{x=0}^{\infty} = -2 \cdot 2 \int_0^{-\infty} \exp(u) du = -2 \cdot 2 \cdot -1$$

$$= 4$$

$$I = \int_0^{\pi} \sin^3 x \, dx \quad u = \sin x \quad du = \cos x \, dx \quad \sin(0) = 0 \quad \sin(\pi) = 0$$

$$I = \int_0^{\pi} \sin^3 x \cos x \, dx \quad u = \sin x \quad du = \cos x \, dx \quad \sin(0) = 0 \quad \sin(\pi) = 0$$

$$= \int_0^0 u^3 \, du = 0$$

$$= \int_0^{\pi/2} \sin^3 x \cos x \, dx + \int_{\pi/2}^{\pi} \sin^3 x \cos x \, dx \quad \sin(\pi/2) = 1$$

$$= \int_0^1 u^3 \, du + \int_1^0 u^3 \, du$$

$$= \int_0^1 u^3 \, du - \int_0^1 u^3 \, du = 0$$

### Geometric series

$$a \quad ar \quad ar^2 \quad ar^3 \dots$$

$$a + ar + ar^2 + ar^3 \dots$$

$$= \sum_{k=0}^{\infty} ar^k = \frac{a}{1-r} \quad \text{when } |r| < 1$$