



Useful formulae

1. Definition of a derivative

When $dx \rightarrow 0$:

$$\frac{f(x + dx) - f(x)}{dx} = f'(x)$$

2. Logarithm and integration

$$\int_a^b \frac{f'(x)}{f(x)} \cdot dx = \ln(f(b)) - \ln(f(a))$$

$$e^{\ln(x)} = x$$

3. Mean of a probability distribution

$$\langle x \rangle = \int_0^{\infty} x \cdot f(x) \cdot dx$$

In that case, $f(x)$ is the probability density function associated with the probability distribution of x .

4. Integration by parts

$$\int_a^b u' \cdot v = [u \cdot v]_a^b - \int_a^b u \cdot v'$$

5. Limits

$$\lim_{x \rightarrow \infty} (e^{-\Sigma \cdot x}) = 0$$

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