

Tricks

”A trick used twice is a method.”

Log/exponential transform

- $(1+i)^x = e^{x \log(1+i)} = \exp[x \log(1+i)]$
- $x^2 = e^{\log x^2} = e^{2 \log x} = \log(e^{x^2}) = x^2$
- $\theta = e^{\log \theta} = e^{\log \theta} = \log(e^\theta) = \theta$

Scaling

$$\begin{aligned} f(x) = 2x &\implies \frac{1}{2}f(x) = x \\ \int_a^b g(x) = \sqrt{2\pi} &\implies \frac{1}{\sqrt{2\pi}} \int_a^b g(x) = 1 \\ \sum_{i=1}^T A(x) = \log \psi &\implies \frac{1}{\log \psi} \sum_{i=1}^T A(x) = 1 \end{aligned}$$

Derivative substitution

$$\lim_{q \rightarrow 0} \frac{\sqrt{1+q} - 1}{q} = D_q \sqrt{q} \Big|_{q=1} = \frac{1}{2\sqrt{q}} \Big|_{q=1} = \frac{1}{2}$$

Trig substitution

Inverse substitution

Let $f(x) = \exp(x) = e^x$ and $f^{-1}(x) = \ln x$. Then

$$D_x \ln x = D_x f^{-1}[f(\ln x)] = \frac{1}{f'(\ln x)} = \frac{1}{e^{\ln x}} = \frac{1}{x}$$

Taylor substitution

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

Multiply by one

$$x = x \cdot \frac{n}{n} = x \cdot \frac{1}{n} \cdot n = \frac{x}{n} \cdot n = x$$

Add-and-subtract

$$x = x + y - y = x$$

Regrouping

$$\begin{aligned} 1 - 1 + 1 - 1 + 1 - 1 + \dots &\neq (1 - 1) + (1 - 1) + (1 - 1) + \dots \\ &= 0 + 0 + 0 + \dots \\ &= 0 \end{aligned}$$

$$\begin{aligned} S &= 1 + 2 + 3 + \dots + n = n + (n - 1) + (n - 2) + \dots + 3 + 2 + 1 \\ 2S &= 1 + n + 2 + (n - 1) + \dots + 2 + (n - 1) + 1 + n \\ 2S &= n(n + 1) \end{aligned}$$

Add-and-subtract and regroup

$$(x - z) = (x - y + y - z) = (x - y) + (y - z) = (x - z)$$

System of equations from a polynomial

$$\begin{aligned} Ax^2 + Bx^2 + Cx + Bx + A + C &= 4x^2 + 5 \\ \iff (A + B)x^2 + (B + C)x + (A + C) &= 4x^2 + 0x + 5 \end{aligned}$$

we get a system of equations

$$\begin{aligned} A + B &= 4 \\ B + C &= 0 \\ A + C &= 5 \end{aligned}$$

and find that

$$\begin{aligned} A &= 9/2 \\ B &= -1/2 \\ C &= 1/2 \end{aligned}$$

Partial fractions

$$\begin{aligned} \frac{1}{x(1+x)} &= \frac{A}{x} + \frac{B}{1+x} \\ \implies A(1+x) + Bx &= 1 \\ \implies A + Ax + Bx &= 1 \\ \implies (A+B)x + A &= (0)x + 1 \end{aligned}$$

We now get a system of equations

$$\begin{aligned}A &= 1 \\Ax + Bx &= 0\end{aligned}$$

And find that

$$\begin{aligned}A &= 1 \\B &= -1\end{aligned}$$