

SS1

2nd Term

FURTHER MATHEMATICS

PROBABILITY DISTRIBUTIONS

Gamma Distribution

$$f(x) = \frac{1}{\Gamma(p)} x^{p-1} e^{-x} \quad \Gamma(p) = \int_0^\infty x^{p-1} e^{-x} dx$$

$$\Gamma(p+1) = p \Gamma(p) \Rightarrow \Gamma(n+1) = n!$$

$$f(x) = \frac{1}{\Gamma(p)} x^{p-1} e^{-x}$$

$$E(X) = \int_0^\infty x f(x) dx = \int_0^\infty x^p e^{-x} dx = \Gamma(p+1) = p \Gamma(p)$$

$$E(X^2) = \int_0^\infty x^2 f(x) dx = \int_0^\infty x^{p+1} e^{-x} dx = \Gamma(p+2) = (p+1) \Gamma(p)$$

$$Var(X) = E(X^2) - (E(X))^2 = (p+1) \Gamma(p) - (p \Gamma(p))^2$$

Beta Distribution

$$f(x) = \frac{\Gamma(a+b)}{\Gamma(a)\Gamma(b)} x^{a-1} (1-x)^{b-1}$$

$$E(X) = \frac{a}{a+b}$$

$$Var(X) = \frac{ab}{(a+b)^2(a+b+1)}$$

Normal Distribution

$$f(x) = \frac{1}{\sigma \sqrt{2\pi}} e^{-\frac{(x-\mu)^2}{2\sigma^2}}$$

$$E(X) = \mu$$

$$Var(X) = \sigma^2$$

Calculus

Differentiation

$$\frac{d}{dx} x^n = nx^{n-1}$$

$$\frac{d}{dx} e^x = e^x$$

$$\frac{d}{dx} \ln x = \frac{1}{x}$$

Integration

$$\int x^n dx = \frac{x^{n+1}}{n+1}$$

$$\int e^x dx = e^x$$

$$\int \frac{1}{x} dx = \ln x$$

Geometry

Triangle ABC

Sides: a, b, c

Angles: A, B, C

Area: $\Delta = \frac{1}{2} ab \sin C$

Law of Sines: $\frac{a}{\sin A} = \frac{b}{\sin B} = \frac{c}{\sin C}$

Law of Cosines: $a^2 = b^2 + c^2 - 2bc \cos A$

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Table of Contents Further Math Summary Ss1

1. Understanding the eBook Further Math Summary Ss1
 - The Rise of Digital Reading Further Math Summary Ss1
 - Advantages of eBooks Over Traditional Books
2. Identifying Further Math Summary Ss1
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Further Math Summary Ss1
 - User-Friendly Interface
4. Exploring eBook Recommendations from Further Math Summary Ss1
 - Personalized Recommendations
 - Further Math Summary Ss1 User Reviews and Ratings
 - Further Math Summary Ss1 and Bestseller Lists

5. Accessing Further Math Summary Ss1 Free and Paid eBooks
 - Further Math Summary Ss1 Public Domain eBooks
 - Further Math Summary Ss1 eBook Subscription Services
 - Further Math Summary Ss1 Budget-Friendly Options
6. Navigating Further Math Summary Ss1 eBook Formats
 - ePub, PDF, MOBI, and More
 - Further Math Summary Ss1 Compatibility with Devices
 - Further Math Summary Ss1 Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Further Math Summary Ss1
 - Highlighting and Note-Taking Further Math Summary Ss1
 - Interactive Elements Further Math Summary Ss1
8. Staying Engaged with Further Math Summary Ss1
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Further Math Summary Ss1
9. Balancing eBooks and Physical Books Further Math Summary Ss1
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Further Math Summary Ss1
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Further Math Summary Ss1
 - Setting Reading Goals Further Math Summary Ss1
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Further Math Summary Ss1
 - Fact-Checking eBook Content of Further Math Summary Ss1
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
- Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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