

ONE PAGE DOCUMENTS: VERIFY MATHEMATICAL FORMULAS

DIMENSIONS

If $F: \mathbb{R}^n \rightarrow \mathbb{R}$ then

- the grad F or ∇F belongs to \mathbb{R}^n .
- the Laplace operator ($\nabla \cdot \nabla F$, $\nabla^2 F$ or ΔF) belongs to \mathbb{R} .
- the derivative of any order over any variable of F belongs to \mathbb{R} .
- the Hessian of F is a n -by- n matrix.

If $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $P: \mathbb{R}^m \rightarrow \mathbb{R}$ then

- the Jacobian of F or JF is a m -by- n matrix
- manipulations of these functions follow either the rules of matrix algebra (e.g. $JF^T \nabla P$ yields a vector with n elements) or the rules of dot product (e.g. $F \cdot \nabla P$ yields a real number) or the rules of cross product (e.g. $F \times F$ yields a vector with m elements).

If $F: \mathbb{R}^n \rightarrow \mathbb{R}^n$ then

- the ∇F is a n -by- n matrix.
- the div F or $\nabla \cdot F$ belongs to \mathbb{R} .
- the $\nabla \cdot \nabla F$ and $F \cdot \nabla F$ belongs to \mathbb{R}^n

If A is a n -by- m matrix, B is a m -by- n matrix, b is vector with n elements and c is a vector m elements then

- $A c$ is a vector with n elements
- $A c + b$ is a vector with n elements
- $A B$ is a n -by- n matrix

UNITS

Integration

- The units of the interval (surface or area of integration) should be equal to the units and the dimensions of the "with respect to" variable (i.e. the dx).
- The units of the resulting function are equal to the units of the integrated function multiplied by the units of the "with respect to" variable.

Differentiation

- The units of the n^{th} derivative of a function F are the units of the F divided by the units of differentiated variable raised in the power of n .

Statistics

- The units of standard deviation and mean value are the same with the units of the random variable.
- The units of the variance are the square of the units of the random variable.
- The units of the covariance of two variables is the product of the units of the two variables.
- The coefficient of variation and the correlation coefficient are dimensionless.

EXTREME VALUES

Check behaviour of a function for extreme values. If $F(x,y)$ is expected to return values in $[a,b]$ the followings should also return a value in $[a, b]$:

- $\lim F$ with $x \rightarrow \pm\infty$
- $F(x, 0)$
- $\lim F$ with $y \rightarrow \pm\infty$
- $F(0, y)$

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