

# ONE PAGE DOCUMENTS: VERIFY MATHEMATICAL FORMULAS

## DIMENSIONS

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

- the grad  $F$  or  $\nabla F$  belongs to  $\mathbb{R}^n$ .
- the Laplace operator ( $\nabla \cdot \nabla F$ ,  $\nabla^2 F$  or  $\Delta F$ ) 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  $\nabla F$  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  $n^{\text{th}}$  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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