

Some Formulae

1. Trig. formula:

$$\sin(a \pm b) = \sin a \cos b \pm \cos a \sin b.$$

$$\cos(a \pm b) = \cos a \cos b \mp \sin a \sin b.$$

2. Laplacian in 3-d: $\Delta = \nabla^2 = \nabla \cdot \nabla = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$.

3. Divergence in 3-d: $\operatorname{div} \vec{F} = \nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$.

4. Laplacian in the cylindrical coordinates: With $x = r \cos \theta$, $y = r \sin \theta$, and $z = z$, we have

$$\Delta u = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2}$$

5. Laplacian in the spherical coordinates: With $x = \rho \sin \phi \cos \theta$, $y = \rho \sin \phi \sin \theta$, and $z = \rho \cos \phi$, we have

$$\Delta u = \frac{1}{\rho^2} \frac{\partial}{\partial \rho} \left(\rho^2 \frac{\partial u}{\partial \rho} \right) + \frac{1}{\rho^2 \sin \phi} \frac{\partial}{\partial \phi} \left(\sin \phi \frac{\partial u}{\partial \phi} \right) + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial^2 u}{\partial \theta^2}$$

6. Divergence Theorem:

$$\iiint_{\Omega} \operatorname{div} \vec{F} dV = \iint_{\partial \Omega} \vec{F} \cdot \hat{n} dS,$$

where $\operatorname{div} \vec{F} = \nabla \cdot \vec{F}$.

7. Fourier Series: Given f on $[-L, L]$, we have

$$f(x) \sim a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L},$$

where $a_0 = \frac{1}{2L} \int_{-L}^L f(x) dx$,

$$a_n = \frac{1}{L} \int_{-L}^L f(x) \cos \frac{n\pi x}{L} dx, \quad \text{and} \quad b_n = \frac{1}{L} \int_{-L}^L f(x) \sin \frac{n\pi x}{L} dx.$$

8. Example of a boundary value problem on $[-L, L]$:

$$\begin{cases} \frac{d^2 F(x)}{dx^2} = -\lambda F(x) \\ F(-L) = F(L) \\ \frac{dF}{dx}(-L) = \frac{dF}{dx}(L). \end{cases} \quad (1)$$

Then, the eigenvalues λ are given by $\lambda = \left(\frac{n\pi}{L}\right)^2$, and the corresponding eigenfunctions are $\cos \frac{n\pi x}{L}$ and $\sin \frac{n\pi x}{L}$.