

Physics/Engineering Equation Sheet

1 Fluid Dynamics Conservation Equations

1.1 Integral Form

Mass:

$$\frac{\partial}{\partial t} \iiint \rho dV + \iint \rho \mathbf{u} \cdot d\mathbf{S} = 0$$

Momentum:

$$\begin{aligned} \frac{\partial}{\partial t} \iiint \rho \mathbf{u} dV + \iint \rho (\mathbf{u} \cdot d\mathbf{S}) \mathbf{u} \\ = \iiint \rho \mathbf{F} dV - \iint p d\mathbf{S} + \mathbf{F}_{viscous} \end{aligned}$$

Energy:

$$\begin{aligned} \frac{\partial}{\partial t} \iiint \rho \left(e + \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right) dV + \iint \rho \left(e + \frac{1}{2} \mathbf{u} \cdot \mathbf{u} \right) \mathbf{u} \cdot d\mathbf{S} \\ = \iiint \dot{q} \rho dV + \dot{Q}_{viscous} - \iint p \mathbf{u} \cdot d\mathbf{S} \\ + \iiint \rho (\mathbf{f} \cdot \mathbf{u}) dV + \dot{W}_{viscous} \end{aligned}$$

1.2 Differential Form

Mass:

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0$$

Momentum:

$$\begin{aligned} \rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) &= \rho \mathbf{F} - \nabla p + \nabla \cdot \boldsymbol{\tau} \\ &= \rho \mathbf{F} - \nabla p + \mu \nabla^2 \mathbf{u} + \frac{1}{3} \mu \nabla (\nabla \cdot \mathbf{u}) \\ &\quad + \kappa \nabla (\nabla \cdot \mathbf{u}) + 2 (\nabla \mu) \cdot \nabla \mathbf{u} + (\nabla \mu) \times (\nabla \times \mathbf{u}) \\ &\quad - \frac{2}{3} (\nabla \mu) (\nabla \cdot \mathbf{u}) + (\nabla \kappa) (\nabla \cdot \mathbf{u}) \\ \kappa &= \lambda + \frac{2}{3} \mu \quad \text{(bulk viscosity)} \end{aligned}$$

$$\boldsymbol{\tau} = \mu [\nabla \mathbf{u} + (\nabla \mathbf{u})^T] + \left(\kappa - \frac{2}{3} \mu \right) (\nabla \cdot \mathbf{u}) \mathbf{I}$$

$$\mathbf{I} = \sum_{i=1}^3 \sum_{j=1}^3 \delta_{ij}$$

Vorticity:

$$\begin{aligned} \frac{\partial \boldsymbol{\Omega}}{\partial t} + \nabla \times (\boldsymbol{\Omega} \times \mathbf{u}) &= \nabla \times \mathbf{F} + \frac{\nabla \rho \times \nabla p}{\rho^2} \\ &\quad + \nu \nabla^2 \boldsymbol{\Omega} + (\nabla \nu) \times \left[\frac{3}{2} \nabla (\nabla \cdot \mathbf{u}) - \nabla^2 \boldsymbol{\Omega} \right] \end{aligned}$$

$$\begin{aligned} \nabla \times (\boldsymbol{\Omega} \times \mathbf{u}) &= \boldsymbol{\Omega} (\nabla \cdot \mathbf{u}) + (\mathbf{u} \cdot \nabla) \boldsymbol{\Omega} - (\boldsymbol{\Omega} \cdot \nabla) \mathbf{u} \\ \boldsymbol{\Omega} &= \nabla \times \mathbf{u} \quad \text{and} \quad \nu = \mu / \rho \end{aligned}$$

Energy:

$$\frac{\partial (\rho e_t)}{\partial t} = -\nabla \cdot [(p + \rho e_t) \mathbf{u} - \boldsymbol{\tau} \cdot \mathbf{u} + \mathbf{q}] \quad \text{(total energy)}$$

$$\rho \frac{De}{Dt} = -\nabla \cdot \mathbf{q} - p \nabla \cdot \mathbf{u} + \boldsymbol{\tau} : \nabla \mathbf{u} \quad \text{(internal energy)}$$

$$\rho \frac{Dh}{Dt} = -\nabla \cdot \mathbf{q} + \frac{Dp}{Dt} + \boldsymbol{\tau} : \nabla \mathbf{u} \quad \text{(specific enthalpy)}$$

$$\rho c_p \frac{DT}{Dt} = -\nabla \cdot \mathbf{q} + \beta T \frac{Dp}{Dt} + \boldsymbol{\tau} : \nabla \mathbf{u} \quad \text{(temperature)}$$

$$\rho \frac{Ds}{Dt} = -\nabla \cdot \left(\frac{\mathbf{q}}{T} \right) - \frac{\mathbf{q}}{T^2} \cdot \nabla T + \frac{\boldsymbol{\tau} : \nabla \mathbf{u}}{T} \quad \text{(specific entropy)}$$

$$\rho c_p \frac{DT}{Dt} = \nabla \cdot (\lambda \nabla T) + \beta T \frac{Dp}{Dt} + \boldsymbol{\tau} : \nabla \mathbf{u} \quad \text{(Fourier conduction)}$$

$$\begin{aligned} \boldsymbol{\tau} : \nabla \mathbf{u} &= \mu \left\{ 2 (\nabla \mathbf{u})_{11}^2 + 2 (\nabla \mathbf{u})_{22}^2 + 2 (\nabla \mathbf{u})_{33}^2 \right. \\ &\quad + [(\nabla \mathbf{u})_{12} + (\nabla \mathbf{u})_{21}]^2 \\ &\quad + [(\nabla \mathbf{u})_{13} + (\nabla \mathbf{u})_{31}]^2 \\ &\quad \left. + [(\nabla \mathbf{u})_{23} + (\nabla \mathbf{u})_{32}]^2 \right\} \\ &\quad + \left(\kappa - \frac{2}{3} \mu \right) (\nabla \cdot \mathbf{u})^2 \end{aligned}$$

Thermodynamic Relations:

$$e_t = e + \frac{1}{2} \mathbf{u} \cdot \mathbf{u} + \psi \quad \text{(total energy)}$$

Constant Specific Heat:

$$\hat{u} = \int c_v dT \approx c_v T + \text{const}$$

2 Vector Identities

2.1 Algebraic Identities

$$\sin \theta = \frac{\|\mathbf{A} \times \mathbf{B}\|}{\|\mathbf{A}\| \|\mathbf{B}\|}$$

$$\cos \theta = \frac{\|\mathbf{A} \cdot \mathbf{B}\|}{\|\mathbf{A}\| \|\mathbf{B}\|}$$

$$\|\mathbf{A} \times \mathbf{B}\|^2 + (\mathbf{A} \cdot \mathbf{B})^2 = \|\mathbf{A}\|^2 \|\mathbf{B}\|^2$$

$$\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$$

$$\mathbf{A} \cdot \mathbf{B} = \mathbf{B} \cdot \mathbf{A}$$

$$\mathbf{A} \times \mathbf{B} = -\mathbf{B} \times \mathbf{A}$$

$$= \mathbf{e}_1 (A_2 B_3 - A_3 B_2) + \mathbf{e}_2 (A_3 B_1 - A_1 B_3) + \mathbf{e}_3 (A_1 B_2 - A_2 B_1)$$

$$c(\mathbf{A} + \mathbf{B}) = c\mathbf{A} + c\mathbf{B}$$

$$(\mathbf{A} + \mathbf{B}) \cdot \mathbf{C} = \mathbf{A} \cdot \mathbf{C} + \mathbf{B} \cdot \mathbf{C}$$

$$(\mathbf{A} + \mathbf{B}) \times \mathbf{C} = \mathbf{A} \times \mathbf{C} + \mathbf{B} \times \mathbf{C}$$

$$\mathbf{A} \cdot (\mathbf{B} \times \mathbf{C}) = \mathbf{B} \cdot (\mathbf{C} \times \mathbf{A}) = \mathbf{C} \cdot (\mathbf{A} \times \mathbf{B})$$

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) = (\mathbf{A} \cdot \mathbf{C})\mathbf{B} - (\mathbf{A} \cdot \mathbf{B})\mathbf{C}$$

$$\mathbf{A} \times (\mathbf{B} \times \mathbf{C}) + \mathbf{C} \times (\mathbf{A} \times \mathbf{B}) + \mathbf{B} \times (\mathbf{C} \times \mathbf{A}) = 0$$

$$(\mathbf{A} \times \mathbf{B}) \cdot (\mathbf{C} \times \mathbf{D}) = (\mathbf{A} \cdot \mathbf{C})(\mathbf{B} \cdot \mathbf{D}) - (\mathbf{B} \cdot \mathbf{C})(\mathbf{A} \cdot \mathbf{D})$$

$$|\mathbf{A} \times \mathbf{B}|^2 = (\mathbf{A} \cdot \mathbf{A})(\mathbf{B} \cdot \mathbf{B}) - (\mathbf{A} \cdot \mathbf{B})^2$$

2.2 Differentiation of vectors

$$\frac{d\mathbf{A}}{dt} = \frac{dA_1}{dt} \mathbf{i} + \frac{dA_2}{dt} \mathbf{j} + \frac{dA_3}{dt} \mathbf{k}$$

$$\frac{d}{dt}(\mathbf{A} + \mathbf{B}) = \frac{d\mathbf{A}}{dt} + \frac{d\mathbf{B}}{dt}$$

$$\frac{d}{dt}(\phi \mathbf{A}) = \frac{d\phi}{dt} \mathbf{A} + \phi \frac{d\mathbf{A}}{dt}$$

$$\frac{d}{dt}(\mathbf{A} \cdot \mathbf{B}) = \frac{d\mathbf{A}}{dt} \cdot \mathbf{B} + \mathbf{A} \cdot \frac{d\mathbf{B}}{dt}$$

$$\frac{d}{dt}(\mathbf{A} \times \mathbf{B}) = \frac{d\mathbf{A}}{dt} \times \mathbf{B} + \mathbf{A} \times \frac{d\mathbf{B}}{dt}$$

$$\frac{d}{dt}(\mathbf{A} \times \mathbf{B} \cdot \mathbf{C}) = \frac{d\mathbf{A}}{dt} \times \mathbf{B} \cdot \mathbf{C} + \mathbf{A} \times \frac{d\mathbf{B}}{dt} \cdot \mathbf{C} + \mathbf{A} \times \mathbf{B} \cdot \frac{d\mathbf{C}}{dt}$$

2.3 First Derivative Identities

2.3.1 Distributive Properties

$$\nabla(\psi + \phi) = \nabla\psi + \nabla\phi$$

$$\nabla(\mathbf{A} + \mathbf{B}) = \nabla\mathbf{A} + \nabla\mathbf{B}$$

$$\nabla \cdot (\mathbf{A} + \mathbf{B}) = \nabla \cdot \mathbf{A} + \nabla \cdot \mathbf{B}$$

$$\nabla \times (\mathbf{A} + \mathbf{B}) = \nabla \times \mathbf{A} + \nabla \times \mathbf{B}$$

2.3.2 Product rule for multiplication by a Scalar

$$\nabla(\psi\phi) = \phi\nabla\psi + \psi\nabla\phi$$

$$\nabla(\psi\mathbf{A}) = (\nabla\psi)\mathbf{A}^\top + \psi\nabla\mathbf{A} = \nabla\psi \otimes \mathbf{A} + \psi\nabla\mathbf{A}$$

$$\nabla \cdot (\psi\mathbf{A}) = \psi\nabla \cdot \mathbf{A} + (\nabla\psi) \cdot \mathbf{A}$$

$$\nabla \times (\psi\mathbf{A}) = \psi\nabla \times \mathbf{A} + (\nabla\psi) \times \mathbf{A}$$

$$\nabla^2(fg) = f\nabla^2g + 2\nabla f \cdot \nabla g + g\nabla^2f$$

2.3.3 Quotient rule for division by a scalar

$$\nabla\left(\frac{\psi}{\phi}\right) = \frac{\phi\nabla\psi - \psi\nabla\phi}{\phi^2}$$

$$\nabla\left(\frac{\mathbf{A}}{\phi}\right) = \frac{\phi\nabla\mathbf{A} - \nabla\phi \otimes \mathbf{A}}{\phi^2}$$

$$\nabla \cdot \left(\frac{\mathbf{A}}{\phi}\right) = \frac{\phi\nabla \cdot \mathbf{A} - \nabla\phi \cdot \mathbf{A}}{\phi^2}$$

$$\nabla \times \left(\frac{\mathbf{A}}{\phi}\right) = \frac{\phi\nabla \times \mathbf{A} - \nabla\phi \times \mathbf{A}}{\phi^2}$$

2.3.4 Dot Product Rule

$$\nabla(\mathbf{A} \cdot \mathbf{B}) = (\mathbf{A} \cdot \nabla)\mathbf{B} + (\mathbf{B} \cdot \nabla)\mathbf{A} + \mathbf{A} \times (\nabla \times \mathbf{B}) + \mathbf{B} \times (\nabla \times \mathbf{A})$$

$$\frac{1}{2}\nabla(\mathbf{A} \cdot \mathbf{A}) = (\mathbf{A} \cdot \nabla)\mathbf{A} + \mathbf{A} \times (\nabla \times \mathbf{A})$$

2.3.5 Cross product rule

$$\nabla \cdot (\mathbf{A} \times \mathbf{B}) = (\nabla \times \mathbf{A}) \cdot \mathbf{B} - \mathbf{A} \cdot (\nabla \times \mathbf{B})$$

$$\nabla \times (\mathbf{A} \times \mathbf{B}) = \mathbf{A}(\nabla \cdot \mathbf{B}) - \mathbf{B}(\nabla \cdot \mathbf{A}) + (\mathbf{B} \cdot \nabla)\mathbf{A} - (\mathbf{A} \cdot \nabla)\mathbf{B}$$

$$= \nabla \cdot (\mathbf{B}\mathbf{A}^\top - \mathbf{A}\mathbf{B}^\top)$$

$$\mathbf{A} \times (\nabla \times \mathbf{B}) = (\nabla\mathbf{B}) \cdot \mathbf{A} - (\mathbf{A} \cdot \nabla)\mathbf{B}$$

$$(\mathbf{A} \times \nabla) \times \mathbf{B} = (\nabla\mathbf{B}) \cdot \mathbf{A} - \mathbf{A}(\nabla \cdot \mathbf{B})$$

$$= \mathbf{A} \times (\nabla \times \mathbf{B}) + (\mathbf{A} \cdot \nabla)\mathbf{B} - \mathbf{A}(\nabla \cdot \mathbf{B})$$

2.4 Second Derivative Identities

$$\nabla \cdot (\nabla \times \mathbf{A}) = 0$$

$$\Delta\psi = \nabla^2\psi = \nabla \cdot (\nabla\psi)$$

$$\nabla \cdot (\nabla \cdot \mathbf{A}) \text{ is undefined}$$

$$\nabla \times (\nabla\phi) = 0$$

$$\nabla \times (\nabla \times \mathbf{A}) = \nabla(\nabla \cdot \mathbf{A}) - \nabla^2\mathbf{A}$$

$$\nabla \times (\nabla \cdot \mathbf{A}) \text{ is undefined}$$

In the 2nd to last identity, ∇^2 is the vector Laplacian operating on the vector field \mathbf{A} .

2.5 Third Derivative Identities

$$\nabla^2(\nabla\psi) = \nabla[\nabla \cdot (\nabla\psi)] = \nabla(\nabla^2\psi)$$

$$\nabla^2(\nabla \cdot \mathbf{A}) = \nabla \cdot [\nabla(\nabla \cdot \mathbf{A})] = \nabla \cdot (\nabla^2\mathbf{A})$$

$$\nabla^2(\nabla \times \mathbf{A}) = -\nabla \times [\nabla \times (\nabla \times \mathbf{A})] = \nabla \times (\nabla^2\mathbf{A})$$

3 Vector Differential Invariants

$$h_i = \sqrt{\sum_{k=1}^n \left(\frac{\partial x_k}{\partial q_i}\right)^2} \quad (\text{scale factors for orthogonal coordinate systems})$$

$$\nabla\psi \equiv \text{grad } \psi = \frac{\mathbf{i}_i}{h_i} \frac{\partial\psi}{\partial q_i}$$

$$\nabla \cdot \mathbf{u} \equiv \text{div } \mathbf{u} = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial(u_1 h_2 h_3)}{\partial q_1} + \frac{\partial(u_2 h_3 h_1)}{\partial q_2} + \frac{\partial(u_3 h_1 h_2)}{\partial q_3} \right]$$

$$\nabla \times \mathbf{u} \equiv \text{curl } \mathbf{u} = \frac{\mathbf{i}_1}{h_2 h_3} \left[\frac{\partial(u_3 h_3)}{\partial q_2} - \frac{\partial(u_2 h_2)}{\partial q_3} \right] + \dots$$

$$\nabla \cdot \nabla\psi = \nabla^2\psi = \frac{1}{h_1 h_2 h_3} \left[\frac{\partial}{\partial q_1} \left(\frac{h_2 h_3}{h_1} \frac{\partial\psi}{\partial q_1} \right) + \dots \right]$$

$$\nabla(\nabla \cdot \mathbf{u}) = \frac{\mathbf{i}_1}{h_1} \frac{\partial}{\partial q_1} \left\{ \frac{1}{h_1 h_2 h_3} \left[\frac{\partial(u_1 h_2 h_3)}{\partial q_1} + \frac{\partial(u_2 h_3 h_1)}{\partial q_2} + \frac{\partial(u_3 h_1 h_2)}{\partial q_3} \right] \right\} + \dots$$

$$\nabla \times (\nabla \times \mathbf{u}) = \frac{\mathbf{i}_1}{h_2 h_3} \left\{ \frac{\partial}{\partial q_2} \left\{ \frac{h_3}{h_1 h_2} \left[\frac{\partial(u_2 h_2)}{\partial q_1} - \frac{\partial(u_1 h_1)}{\partial q_2} \right] \right\} - \frac{\partial}{\partial q_3} \left\{ \frac{h_2}{h_3 h_1} \left[\frac{\partial(u_1 h_1)}{\partial q_3} - \frac{\partial(u_3 h_3)}{\partial q_1} \right] \right\} \right\} + \dots$$

$$\begin{aligned} \nabla^2 \mathbf{u} &= \mathbf{i}_1 \left[\nabla^2 u_1 - u_1 h_1 \nabla^2 \frac{1}{h_1} \right. \\ &+ \frac{u_1 h_1}{h_1} \frac{\partial}{\partial q_1} (\nabla^2 q_1) + \frac{u_2 h_2}{h_1} \frac{\partial}{\partial q_1} (\nabla^2 q_2) + \frac{u_3 h_3}{h_1} \frac{\partial}{\partial q_1} (\nabla^2 q_3) \\ &- \frac{2}{h_1^2} \frac{\partial(1/h_1)}{\partial q_1} \frac{\partial}{\partial q_1} (u_1 h_1) - \frac{2}{h_2^2} \frac{\partial(1/h_1)}{\partial q_2} \frac{\partial}{\partial q_1} (u_2 h_2) - \frac{2}{h_3^2} \frac{\partial(1/h_1)}{\partial q_3} \frac{\partial}{\partial q_1} (u_3 h_3) \\ &\left. + \frac{1}{h_1} \frac{\partial(1/h_1^2)}{\partial q_1} \frac{\partial}{\partial q_1} (u_1 h_1) + \frac{1}{h_1} \frac{\partial(1/h_2^2)}{\partial q_1} \frac{\partial}{\partial q_2} (u_2 h_2) + \frac{1}{h_1} \frac{\partial(1/h_3^2)}{\partial q_1} \frac{\partial}{\partial q_3} (u_3 h_3) \right] + \dots \end{aligned}$$

$$\nabla \mathbf{u} = \sum_{j=1}^3 \sum_{k=1}^3 \frac{\mathbf{i}_j}{h_j} \mathbf{i}_k \left(\frac{\partial u_k}{\partial q_j} + u_k \frac{\partial \mathbf{i}_k}{\partial q_j} \right); \quad \frac{\partial \mathbf{i}_k}{\partial q_j} = \frac{\mathbf{i}_j}{h_k} \frac{\partial h_j}{\partial q_k} \quad (j \neq k), \quad \frac{\partial \mathbf{i}_j}{\partial q_j} = -\frac{\mathbf{i}_k}{h_k} \frac{\partial h_j}{\partial q_k} - \frac{\mathbf{i}_l}{h_l} \frac{\partial h_j}{\partial q_l}$$

$$\begin{aligned} &= \frac{\mathbf{i}_1 \mathbf{i}_1}{h_1} \left[\frac{\partial u_1}{\partial q_1} + \frac{u_2}{h_2} \frac{\partial h_1}{\partial q_2} + \frac{u_3}{h_3} \frac{\partial h_1}{\partial q_3} \right] + \frac{\mathbf{i}_1 \mathbf{i}_2}{h_1} \left[\frac{\partial u_2}{\partial q_1} - \frac{u_1}{h_2} \frac{\partial h_1}{\partial q_2} \right] + \frac{\mathbf{i}_1 \mathbf{i}_3}{h_1} \left[\frac{\partial u_3}{\partial q_1} - \frac{u_1}{h_3} \frac{\partial h_1}{\partial q_3} \right] \\ &+ \frac{\mathbf{i}_2 \mathbf{i}_1}{h_2} \left[\frac{\partial u_1}{\partial q_2} - \frac{u_2}{h_1} \frac{\partial h_2}{\partial q_1} \right] + \frac{\mathbf{i}_2 \mathbf{i}_2}{h_2} \left[\frac{\partial u_2}{\partial q_2} + \frac{u_3}{h_3} \frac{\partial h_2}{\partial q_3} + \frac{u_1}{h_1} \frac{\partial h_2}{\partial q_1} \right] + \frac{\mathbf{i}_2 \mathbf{i}_3}{h_2} \left[\frac{\partial u_3}{\partial q_2} - \frac{u_2}{h_3} \frac{\partial h_2}{\partial q_3} \right] \\ &+ \frac{\mathbf{i}_3 \mathbf{i}_1}{h_3} \left[\frac{\partial u_1}{\partial q_3} - \frac{u_3}{h_1} \frac{\partial h_3}{\partial q_1} \right] + \frac{\mathbf{i}_3 \mathbf{i}_2}{h_3} \left[\frac{\partial u_2}{\partial q_3} - \frac{u_3}{h_2} \frac{\partial h_3}{\partial q_2} \right] + \frac{\mathbf{i}_3 \mathbf{i}_3}{h_3} \left[\frac{\partial u_3}{\partial q_3} + \frac{u_1}{h_1} \frac{\partial h_3}{\partial q_1} + \frac{u_2}{h_2} \frac{\partial h_3}{\partial q_2} \right] \end{aligned}$$

$$\phi = \sum_{j=1}^3 \sum_{k=1}^3 \mathbf{i}_j \mathbf{i}_k \phi_{jk} \quad (\text{Dyadic})$$

$$\phi^\top = \sum_{j=1}^3 \sum_{k=1}^3 \mathbf{i}_j \mathbf{i}_k \phi_{kj} \quad (\text{Dyadic transpose})$$

4 Cylindrical/Spherical Vector Identities

4.1 Cylindrical

$$\begin{aligned}
 \nabla\psi &= \mathbf{i}_r \frac{\partial\psi}{\partial r} + \mathbf{i}_\theta \frac{1}{r} \frac{\partial\psi}{\partial\theta} + \mathbf{i}_z \frac{\partial\psi}{\partial z} \\
 \nabla^2\psi &= \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial\psi}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2\psi}{\partial\theta^2} + \frac{\partial^2\psi}{\partial z^2} \\
 \nabla \cdot \mathbf{u} &= \frac{1}{r} \frac{\partial}{\partial r} (ru_r) + \frac{1}{r} \frac{\partial u_\theta}{\partial\theta} + \frac{\partial u_z}{\partial z} \\
 \nabla \times \mathbf{u} &= \mathbf{i}_r \left(\frac{1}{r} \frac{\partial u_z}{\partial\theta} - \frac{\partial u_\theta}{\partial z} \right) + \mathbf{i}_\theta \left(\frac{\partial u_r}{\partial z} - \frac{\partial u_z}{\partial r} \right) + \mathbf{i}_z \left[\frac{1}{r} \frac{\partial}{\partial r} (ru_\theta) - \frac{1}{r} \frac{\partial u_r}{\partial\theta} \right] \\
 \nabla^2 \mathbf{u} &= \mathbf{i}_r \left(\nabla^2 u_r - \frac{2}{r^2} \frac{\partial u_\theta}{\partial\theta} - \frac{u_r}{r^2} \right) + \mathbf{i}_\theta \left(\nabla^2 u_\theta + \frac{2}{r^2} \frac{\partial u_r}{\partial\theta} - \frac{u_\theta}{r^2} \right) + \mathbf{i}_z \nabla^2 u_z \\
 \nabla \mathbf{u} &= \mathbf{i}_r \mathbf{i}_r \frac{\partial u_r}{\partial r} + \mathbf{i}_r \mathbf{i}_\theta \frac{\partial u_\theta}{\partial r} + \mathbf{i}_r \mathbf{i}_z \frac{\partial u_z}{\partial r} \\
 &\quad + \mathbf{i}_\theta \mathbf{i}_r \frac{1}{r} \left(\frac{\partial u_r}{\partial\theta} - u_\theta \right) + \mathbf{i}_\theta \mathbf{i}_\theta \frac{1}{r} \left(\frac{\partial u_\theta}{\partial\theta} + u_r \right) + \mathbf{i}_\theta \mathbf{i}_z \frac{1}{r} \frac{\partial u_z}{\partial\theta} \\
 &\quad + \mathbf{i}_z \mathbf{i}_r \frac{\partial u_r}{\partial z} + \mathbf{i}_z \mathbf{i}_\theta \frac{\partial u_\theta}{\partial z} + \mathbf{i}_z \mathbf{i}_z \frac{\partial u_z}{\partial z}
 \end{aligned}$$

4.2 Spherical

$$\begin{aligned}
 \nabla\psi &= \mathbf{i}_R \frac{\partial\psi}{\partial R} + \mathbf{i}_\phi \frac{1}{R} \frac{\partial\psi}{\partial\phi} + \mathbf{i}_\theta \frac{1}{R \sin\phi} \frac{\partial\psi}{\partial\theta} \\
 \nabla^2\psi &= \frac{1}{R^2} \left[\frac{\partial}{\partial R} \left(R^2 \frac{\partial\psi}{\partial R} \right) + \frac{1}{\sin\phi} \frac{\partial}{\partial\phi} \left(\sin\phi \frac{\partial\psi}{\partial\phi} \right) + \frac{1}{\sin^2\phi} \frac{\partial^2\psi}{\partial\theta^2} \right] \\
 \nabla \cdot \mathbf{u} &= \frac{1}{R^2} \frac{\partial}{\partial R} (R^2 u_R) + \frac{1}{R \sin\phi} \frac{\partial}{\partial\phi} (\sin\phi u_\phi) + \frac{1}{R \sin\phi} \frac{\partial u_\theta}{\partial\theta} \\
 \nabla \times \mathbf{u} &= \mathbf{i}_R \frac{1}{R \sin\phi} \left[\frac{\partial}{\partial\phi} (\sin\phi u_\theta) - \frac{\partial u_\phi}{\partial\theta} \right] + \mathbf{i}_\phi \frac{1}{R} \left[\frac{1}{\sin\phi} \frac{\partial u_R}{\partial\theta} - \frac{\partial}{\partial R} (R u_\theta) \right] + \mathbf{i}_\theta \frac{1}{R} \left[\frac{\partial}{\partial R} (R u_\phi) - \frac{\partial u_R}{\partial\phi} \right] \\
 \nabla^2 \mathbf{u} &= \mathbf{i}_R \left[\nabla^2 u_R - \frac{2}{R^2} \left(u_R + \frac{\partial u_\phi}{\partial\phi} + u_\phi \cot\phi - \frac{1}{\sin\phi} \frac{\partial u_\theta}{\partial\theta} \right) \right] \\
 &\quad + \mathbf{i}_\phi \left[\nabla^2 u_\phi + \frac{1}{R^2} \left(2 \frac{\partial u_R}{\partial\phi} - \frac{u_\phi}{\sin^2\phi} - 2 \frac{\cos\phi}{\sin^2\phi} \frac{\partial u_\theta}{\partial\theta} \right) \right] \\
 &\quad + \mathbf{i}_\theta \left[\nabla^2 u_\theta + \frac{1}{R^2} \left(\frac{2}{\sin\phi} \frac{\partial u_R}{\partial\theta} + 2 \frac{\cos\phi}{\sin^2\phi} \frac{\partial u_\phi}{\partial\theta} - \frac{u_\theta}{\sin^2\phi} \right) \right] \\
 \nabla \mathbf{u} &= \mathbf{i}_R \mathbf{i}_R \frac{\partial u_R}{\partial R} + \mathbf{i}_R \mathbf{i}_\phi \frac{\partial u_\phi}{\partial R} + \mathbf{i}_R \mathbf{i}_\theta \frac{\partial u_\theta}{\partial R} \\
 &\quad + \mathbf{i}_\phi \mathbf{i}_R \frac{1}{R} \left(\frac{\partial u_R}{\partial\phi} - u_\phi \right) + \mathbf{i}_\phi \mathbf{i}_\phi \frac{1}{R} \left(\frac{\partial u_\phi}{\partial\phi} + u_R \right) + \mathbf{i}_\phi \mathbf{i}_\theta \frac{1}{R} \frac{\partial u_\theta}{\partial\phi} \\
 &\quad + \mathbf{i}_\theta \mathbf{i}_R \frac{1}{R} \left(\frac{1}{\sin\phi} \frac{\partial u_R}{\partial\theta} - u_\theta \right) + \mathbf{i}_\theta \mathbf{i}_\phi \frac{1}{R} \left(\frac{1}{\sin\phi} \frac{\partial u_\phi}{\partial\theta} - \cot\phi u_\theta \right) + \mathbf{i}_\theta \mathbf{i}_\theta \frac{1}{R} \left(\frac{1}{\sin\phi} \frac{\partial u_\theta}{\partial\theta} + u_R + \cot\phi u_\phi \right)
 \end{aligned}$$

5 Vector Integral Theorems

5.1 Gauss's Divergence Theorem

$$\oiint \mathbf{f} \cdot d\mathbf{S} = \iiint \nabla \cdot \mathbf{f} dV$$

5.2 Green's Theorems

5.2.1 Green's First Theorem

$$\oiint \phi \frac{\partial \psi}{\partial n} dS = \iiint (\phi \nabla^2 \psi + \nabla \phi \cdot \nabla \psi) dV$$

5.2.2 Green's Second Theorem

$$\oiint \left(\phi \frac{\partial \psi}{\partial n} - \psi \frac{\partial \phi}{\partial n} \right) dS = \iiint (\phi \nabla^2 \psi - \psi \nabla^2 \phi) dV$$

5.2.3 Special Cases

$$\begin{aligned} \oiint (\phi \nabla \phi) \cdot d\mathbf{S} &= \iiint [\phi \nabla^2 \phi + (\nabla \phi)^2] dV \\ \oiint \frac{\partial \phi}{\partial n} dS &= \iiint \nabla^2 \phi dV \end{aligned}$$

5.3 Stokes' Theorem

Let a simple closed curve C be spanned by a surface S . Define the positive normal \mathbf{n} to S , and the positive sense of description of the curve C with line element $d\mathbf{r}$, such that the positive sense of the contour C is clockwise when we look through the surface S in the direction of the normal. Then, if \mathbf{f} is continuously differentiable vector field defined on S and C with vector element $\mathbf{S} = \mathbf{n}dS$

$$\oint \mathbf{f} \cdot d\mathbf{r} = \iint \nabla \times \mathbf{f} \cdot d\mathbf{S}$$

where the line integral around C is taken in the positive sense.

5.4 Integral rate of change theorems

5.4.1 Rate of change of volume integral bounded by a moving closed surface.

Let f be a continuous scalar function of position and time t defined throughout the volume $V(t)$, which is itself bounded by a simple closed surface $S(t)$ moving with velocity \mathbf{v} . Then the rate of change of the volume integral of f is given by

$$\frac{D}{Dt} \int_{V(t)} f dV = \int_{V(t)} \frac{\partial f}{\partial t} dV + \int_{S(t)} f \mathbf{v} \cdot d\mathbf{S}$$

where $d\mathbf{S}$ is the outward drawn vector element of area, and

$$\frac{D}{Dt} \equiv \frac{\partial}{\partial t} + (\mathbf{v} \cdot \nabla)$$

5.4.2 Rate of change of flux through a surface.

Let \mathbf{q} be a vector function that may also depend on the time t , and \mathbf{n} be the unit outward drawn normal to the surface S that moves with velocity \mathbf{v} . Defining the flux of \mathbf{q} through S as

$$m = \oint_S \mathbf{q} \cdot \mathbf{n} dS$$

then

$$\frac{Dm}{Dt} = \oint \left[\frac{\partial \mathbf{q}}{\partial t} + \mathbf{v}(\nabla \cdot \mathbf{q}) + \nabla \times (\mathbf{q} \times \mathbf{v}) \right] \cdot \mathbf{n} dS$$

5.4.3 Rate of change of the circulation around a given moving curve.

Let C be a closed curve, moving with velocity \mathbf{v} , on which is defined a vector field \mathbf{q} . Defining the circulation ζ of \mathbf{q} around C by

$$\zeta = \oint \mathbf{q} \cdot d\mathbf{r}$$

then

$$\frac{D\zeta}{Dt} = \oint \left[\frac{\partial \mathbf{q}}{\partial t} + (\nabla \times \mathbf{q}) \times \mathbf{v} \right] \cdot d\mathbf{r}$$

6 Ideal Flow (irrotational/inviscid/incompressible)

6.1 Governing equations

$$\nabla \cdot \mathbf{u} = 0 \quad (\text{continuity})$$

$$\rho \left[\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right] = -\nabla p \quad (\text{momentum})$$

6.2 Fundamentals

6.2.1 Streamfunction

May be defined when continuity eq. reduces to two terms.
For cartesian coordinates:

$$\frac{\partial u}{\partial x} = -\frac{\partial v}{\partial y}$$

The streamfunction may be defined as:

$$u \equiv \frac{\partial \psi}{\partial y} \quad \text{and} \quad v \equiv -\frac{\partial \psi}{\partial x}$$

while vorticity may be defined as

$$\omega_z = -\nabla^2 \psi$$

6.2.2 Velocity potential

$$u \equiv \frac{\partial \phi}{\partial x} \quad \text{and} \quad v \equiv \frac{\partial \phi}{\partial y}$$

6.2.3 Bernoulli's equation

If flow is irrotational throughout:

$$p + \frac{1}{2}\rho V^2 = \text{const.}$$

else, only valid along streamlines.

6.2.4 Incompressible pressure coefficient

$$C_p = 1 - \left(\frac{V}{V_\infty} \right)^2$$

7 Viscous Flow

7.1 Governing Equations

$$\nabla \cdot \mathbf{u} = 0 \quad (\text{continuity})$$

$$\rho(\mathbf{u} \cdot \nabla \mathbf{u}) = \rho \mathbf{F} - \nabla p + \mu \nabla^2 \mathbf{u} \quad (\text{momentum})$$

7.2 Boundary layer terms

7.2.1 Reynolds Numbers

$$\text{Re} = \frac{\rho U l}{\mu}$$

7.2.2 Skin friction coefficient

$$C_f(x) = \frac{\tau_w(x)}{\frac{1}{2} \rho U^2}$$

$$= \frac{2}{\sqrt{\text{Re}}} \left(\frac{\partial u^*}{\partial y} \right)_w$$

7.2.3 Drag coefficient

$$C_D = \frac{F_D}{\frac{1}{2} \rho U^2 A}$$

$$= b \int_{\text{LE}}^{\text{TE}} (-p_u \sin \theta + \tau_u \cos \theta) dS_u$$

$$+ b \int_{\text{LE}}^{\text{TE}} (p_l \sin \theta + \tau_l \cos \theta) dS_l$$

where "u", "l", and "b"
denote "upper", "lower", and "width"

7.2.4 Separation point

$$\left(\frac{\partial u}{\partial y} \right)_{y=0} = 0$$

7.2.5 Displacement thickness

$$\delta^* = \int_{y=0}^{\infty} \left(1 - \frac{u}{U_e} \right) dy$$

7.2.6 Momentum thickness

$$\theta = \int_{y=0}^{\infty} \frac{u}{U_e} \left(1 - \frac{u}{U_e} \right) dy$$

7.2.7 Shape factor

$$H = \frac{\delta^*}{\theta}$$

7.3 Blasius equation

Assumptions:

- Incompressible
- Laminar
- Steady
- $\frac{\partial p}{\partial x} = 0$

7.3.1 Equation

$$f''' + \frac{1}{2} f f'' = 0 \quad \text{where} \quad \eta = \sqrt{vx}/U$$

7.3.2 Shear stress

$$\tau_w = \mu \left(\frac{du}{dy} \right)_{y=0} = 0.332 \rho U^2 / \sqrt{\text{Re}_x}$$

7.3.3 Skin friction coefficient

$$C_f \equiv \frac{\tau_w}{\frac{1}{2} \rho U^2} = \frac{0.664}{\sqrt{\text{Re}_x}}$$

7.3.4 Drag on plate

$$F_D = \int_0^L \tau_w dx = \frac{0.664 \rho U^2 L}{\sqrt{\text{Re}_L}}$$

(drag force per unit width)

7.3.5 Drag coefficient

$$C_D = \frac{F_D}{\frac{1}{2} \rho U^2 L} = \frac{1.33}{\sqrt{\text{Re}_L}}$$

7.4 Pohlhausen's Polynomial

$$\frac{u(\eta)}{U_\infty} = \left(2 + \frac{1}{6} \Lambda \right) \eta - \frac{1}{2} \Lambda \eta^2 + \left(\frac{1}{2} \Lambda - 2 \right) \eta^3 + \left(1 - \frac{1}{6} \Lambda \right) \eta^4$$

where: $\eta = y/\delta \quad \Lambda = \frac{\rho \delta^2}{\mu} \frac{dU}{dx}$

7.5 Von Karman momentum integral equation

$$\tau_w = \rho \left[\frac{d}{dx} (U_e^2 \theta) + U_e \delta^* \frac{dU_e}{dx} \right]$$

$$\tau_w = \mu \left. \frac{\partial u}{\partial y} \right|_{y \rightarrow 0}$$

solve for $\delta(x)$ (boundary layer thickness)

$$C_f = \frac{\tau_w}{\frac{1}{2} \rho U^2} \quad (\text{skin friction coefficient})$$

$$\text{Re} = \frac{\rho U \ell}{\mu} \quad \text{and} \quad \text{Re}_x = \frac{\rho U x}{\mu}$$

(Reynolds number and x-Reynolds number)

7.6 Thwaites' method

For solving Von Karman mom. int. eq.:

$$\theta^2 = \frac{0.45\nu}{U_e^2(x)} \int_0^x U_e^5(x') dx' + \frac{\theta_0^2 U_0^6}{U_e^6(x)}$$

$$\lambda \equiv \frac{\theta^2}{\nu} \frac{dU_e}{dx} \quad (\text{solve for } \theta)$$

$$\tau \equiv \mu \frac{U_e}{\theta} l(\lambda)$$

$$H(\lambda) = \frac{\delta^*}{\theta}$$

(use table to find surface shear stress and displacement thickness)

8 Compressible Flow

8.1 Governing equations

$$\frac{\partial}{\partial t} \iiint_V \rho dV + \iint_S \rho \mathbf{u} \cdot d\mathbf{S} = 0 \quad (\text{continuity})$$

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \mathbf{u}) = 0$$

$$\frac{\partial}{\partial t} \iiint_V \rho \mathbf{u} dV + \iint_S \rho (\mathbf{u} \cdot d\mathbf{S}) \mathbf{u} = \iiint_V \rho \mathbf{F} dV - \iint_S p d\mathbf{S} \quad (\text{momentum})$$

$$\rho \left(\frac{\partial \mathbf{u}}{\partial t} + \mathbf{u} \cdot \nabla \mathbf{u} \right) = \rho \mathbf{F} - \nabla p$$

8.2 General Definitions

8.2.1 Mach number

$$M \equiv U/c$$

$$\text{where } c^2 \equiv \left(\frac{\partial p}{\partial \rho} \right)_s$$

8.3.4 Entropy change

$$s_2 - s_1 = c_p \ln \left(\frac{T_2}{T_1} \right) - R \ln \left(\frac{p_2}{p_1} \right)$$

$$= c_v \ln \left(\frac{T_2}{T_1} \right) - R \ln \left(\frac{\rho_2}{\rho_1} \right)$$

8.2.2 Compressibility

$$\tau = -\frac{1}{V} \frac{dV}{dp}$$

$$= \frac{1}{\rho} \frac{d\rho}{dp}$$

8.3.5 Isentropic relations

$$\frac{p_2}{p_1} = \left(\frac{\rho_2}{\rho_1} \right)^\gamma$$

$$\frac{T_2}{T_1} = \left(\frac{\rho_2}{\rho_1} \right)^{\gamma-1} = \left(\frac{p_2}{p_1} \right)^{\frac{\gamma-1}{\gamma}}$$

8.2.3 Isothermal compressibility

$$\tau_T = -\frac{1}{V} \left(\frac{\partial V}{\partial p} \right)_T$$

8.3.6 Important air properties

$$R = 287 \text{ m}^2 / (\text{s}^2\text{K})$$

$$c_v = 717 \text{ m}^2 / (\text{s}^2\text{K})$$

$$c_p = 1004 \text{ m}^2 / (\text{s}^2\text{K})$$

$$\gamma = 1.40$$

8.2.4 Isentropic compressibility

$$\tau_s = -\frac{1}{V} \left(\frac{\partial V}{\partial p} \right)_s$$

8.3 Perfect Gas Thermodynamic Relations

8.3.1 Internal Energy/Enthalpy/Thermal eq. of state

$$e = c_v T \quad (\text{internal energy})$$

$$h = c_p T \quad (\text{enthalpy})$$

$$p = \rho RT \quad (\text{thermal equation of state})$$

8.4 One-dimensional isentropic flow

8.4.1 Continuity

$$\rho_1 u_1 A_1 = \rho_2 u_2 A_2$$

8.3.2 Specific heats

$$c_v = \frac{R}{\gamma - 1} \quad c_p = \frac{\gamma R}{\gamma - 1} \quad \gamma = c_p / c_v$$

8.4.2 Stagnation enthalpy

$$h_0 = h + \frac{1}{2} u^2 = \text{const.}$$

8.3.3 Speed of sound

$$c = \sqrt{\gamma RT} = \sqrt{\gamma p / \rho}$$

8.4.3 Stagnation property relations

$$\begin{aligned}\frac{T_0}{T} &= 1 + \frac{\gamma-1}{2}M^2 \\ \frac{p_0}{p} &= \left(1 + \frac{\gamma-1}{2}M^2\right)^{\frac{\gamma}{\gamma-1}} \\ \frac{\rho_0}{\rho} &= \left(1 + \frac{\gamma-1}{2}M^2\right)^{\frac{1}{\gamma-1}}\end{aligned}$$

8.4.4 Nozzle area relation

$$\frac{A}{A^*} = \frac{1}{M} \left[\frac{2}{\gamma+1} \left(1 + \frac{\gamma-1}{2}M^2\right) \right]^{\frac{\gamma+1}{2(\gamma-1)}}$$

8.4.5 Velocity-area differential relationship

$$\frac{du}{u} = -\frac{1}{1-M^2} \frac{dA}{A}$$

8.5 Normal shock waves

8.5.1 Mach number, pressure, temperature, and density relations across a shock

$$\begin{aligned}M_2^2 &= \frac{(\gamma-1)M_1^2 + 2}{2\gamma M_1^2 + 1 - \gamma} \\ \frac{p_2}{p_1} &= 1 + \frac{2\gamma}{\gamma+1}(M_1^2 - 1) \\ \frac{\rho_2}{\rho_1} &= \frac{(\gamma+1)M_1^2}{(\gamma-1)M_1^2 + 2} \\ \frac{T_2}{T_1} &= 1 + \frac{2(\gamma-1)}{(\gamma+1)^2} \frac{\gamma M_1^2 + 1}{M_1^2} (M_1^2 - 1)\end{aligned}$$

8.5.2 Entropy change

$$\begin{aligned}\frac{s_2 - s_1}{c_v} &= \ln \left\{ \frac{p_2}{p_1} \left(\frac{\rho_1}{\rho_2} \right)^\gamma \right\} \\ &= \ln \left[\left[1 + \frac{2\gamma}{\gamma-1} (M_1^2 - 1) \right] \left[\frac{(\gamma-1)M_2^2 + 2}{(\gamma+1)M_1^2} \right]^\gamma \right]\end{aligned}$$

8.6 Wind Tunnel equations

8.6.1 Mass flow rate

$$\dot{m} = \frac{\rho_0 A^*}{T_0} \sqrt{\frac{\gamma}{R} \left(\frac{2}{\gamma+1} \right)^{\frac{\gamma+1}{\gamma-1}}}$$

8.6.2 Nozzle/Diffuser area ratio

$$\begin{aligned}\frac{A_2^*}{A_1^*} &= \frac{p_0}{p_0'} \\ &= \left[1 + \frac{2\gamma}{\gamma+1} (M_1^2 - 1) \right]^{\frac{1}{\gamma-1}} \left[\frac{(\gamma-1)M_1^2 + 2}{(\gamma+1)M_1^2} \right]^{\frac{\gamma}{\gamma-1}}\end{aligned}$$

where A_2^* , A_1^* , p_0 , p_0' , and M_1 are the diffuser throat area, inflow nozzle throat area, stagnation pressure behind the shock, stagnation pressure after the shock, and Mach number upstream of the shock

8.7 Two-dimensional compressible flow

8.7.1 Definitions

δ = deflection angle

σ = wave angle

M_1 = upstream Mach number

M_2 = downstream Mach number

8.7.2 Mach wave angle

$$\sin \mu = 1/M$$

8.7.3 Mach number relation

$$M_2^2 \sin^2(\sigma - \delta) = \frac{(\gamma-1)M_1^2 \sin^2 \sigma + 2}{2\gamma M_1^2 \sin^2 \sigma + 1 - \gamma}$$

8.7.4 Oblique shockwave angle

$$\tan \delta = 2 \cot \sigma \frac{M_1^2 \sin^2 \sigma - 1}{M_1^2 (\gamma - \cos 2\sigma) + 2}$$

8.7.5 Prandtl-Meyer function (expansion fans)

$$\begin{aligned}\delta_1 + \nu(M_1) &= \delta_2 + \nu(M_2) = \text{const.} \\ \nu(M) &= \sqrt{\frac{\gamma+1}{\gamma-1}} \arctan \sqrt{\frac{\gamma-1}{\gamma+1} (M^2 - 1)} - \arctan \sqrt{M^2 - 1}\end{aligned}$$

8.8 Thin-airfoil theory

8.8.1 Lift and Drag coefficient

$$C_L = \frac{L}{\frac{1}{2}\rho_\infty U_\infty^2 b}$$
$$\approx \frac{4\alpha}{\sqrt{M_\infty^2 - 1}}$$
$$C_D = \frac{D}{\frac{1}{2}\rho_\infty U_\infty^2 b}$$
$$\approx \frac{4\alpha^2}{\sqrt{M_\infty^2 - 1}}$$

8.9 Velocity Potential

$$\nabla^2 \phi = \frac{1}{2}M_0^2 [(\gamma - 1)\nabla^2 \phi (\nabla \phi \cdot \nabla \phi) + \nabla \phi \cdot \nabla (\nabla \phi \cdot \nabla \phi)]$$

where

$$a^2 = a_0^2 - \frac{\gamma - 1}{2}V^2 = a_0^2 - \frac{\gamma - 1}{2}(u^2 + v^2 + w^2)$$

9 Rocket Propulsion Equations

9.1 Definitions and Fundamentals

9.1.1 Total impulse

$$I_t = \int_0^t F dt$$

$$= Ft \quad (\text{for constant thrust})$$

9.1.2 Specific impulse

$$I_s = I_t / (m_p g_0)$$

$$= F / (\dot{m} g_0)$$

$$= F / \dot{w}$$

$$= I_t / w$$

9.1.3 Effective exhaust velocity

$$c = I_s g_0 = F / \dot{m}$$

9.1.4 Mass ratio MR

$$m_f / m_0$$

9.1.5 Propellant mass fraction ζ

$$\zeta = m_p / m_0$$

$$= (m_0 - m_f) / m_0 = m_p / (m_p + m_f)$$

where $m_0 = m_p + m_f$

9.1.6 Impulse-to-weight Ratio

$$\frac{I_t}{w_0} = \frac{I_t}{(m_f + m_p) g_0} = \frac{I_s}{m_f / m_p + 1}$$

9.1.7 Thrust F

$$F = \frac{d(mv_2)}{dt} = \dot{m}v_2 \quad \text{at sea level} = \frac{\dot{w}}{g_0} v_2$$

$$= \dot{m}v_2 + (p_2 - p_3) A_2$$

$$= \dot{m}c$$

$$= \dot{m}v_2 + p_2 A_2 \quad (\text{in vacuum of space})$$

$$= F_{\text{opt}} + p_1 A_t \left(\frac{p_2}{p_1} - \frac{p_3}{p_1} \right) \epsilon$$

$$= \frac{A_t v_t v_2}{V_t} + (p_2 - p_3) A_2$$

$$= A_t p_1 \sqrt{\frac{2\gamma^2}{\gamma-1} \left(\frac{2}{\gamma+1} \right)^{\frac{\gamma+1}{\gamma-1}} \left[1 - \left(\frac{p_2}{p_1} \right)^{\frac{\gamma-1}{\gamma}} \right]} + (p_2 - p_3) A_2$$

$$= C_F A_t p_1$$

$$= \dot{m} c^* C_F$$

9.1.8 Thrust Coefficient

$$C_F = \frac{F}{p_1 A_t}$$

$$= \sqrt{\frac{2\gamma^2}{\gamma-1} \left(\frac{2}{\gamma+1} \right)^{\frac{\gamma+1}{\gamma-1}} \left[1 - \left(\frac{p_2}{p_1} \right)^{\frac{\gamma-1}{\gamma}} \right]} + \frac{p_2 - p_3}{p_1} \frac{A_2}{A_t}$$

9.1.9 Exhaust velocity c

$$c = v_2 + (p_2 - p_3) A_2 / \dot{m} = I_s g_0$$

9.1.10 Characteristic velocity c^*

$$c^* = p_1 A_t / \dot{m}$$

$$= \frac{I_s g_0}{C_F}$$

$$= \frac{c}{C_F}$$

$$= \frac{1}{\gamma} \sqrt{\frac{\gamma R T_1}{\left(\frac{2}{\gamma+1} \right)^{\frac{\gamma+1}{\gamma-1}}}}$$

9.1.11 Power of the jet P_{jet}

$$P_{\text{jet}} = \frac{1}{2} \dot{m} v_2^2 = \frac{1}{2} \dot{w} g_0 I_s^2 = \frac{1}{2} F g_0 I_s = \frac{1}{2} F v_2$$

9.1.12 Power input to a chemical engine

$$P_{\text{chem}} = \dot{m} Q_R$$

where Q_R is the heat of combustion per unit of propellant mass.

9.1.13 Power transmitted to vehicle

$$P_{\text{vehicle}} = Fu \quad (\text{where } u \text{ is vehicle velocity})$$

9.1.14 Internal efficiency η_p

$$\eta_{\text{int}} = \frac{\text{kinetic power in jet}}{\text{available chemical power}} = \frac{\frac{1}{2} \dot{m} v^2}{\eta_{\text{comp}} P_{\text{chem}}}$$

9.1.15 Propulsive efficiency

$$\eta_p = \frac{\text{vehicle power}}{\text{vehicle power} + \text{residual kinetic jet power}}$$

$$= \frac{Fu}{Fu + \frac{1}{2} \dot{m} (c + u)^2} = \frac{2u/c}{1 + (u/c)^2}$$

9.1.16 Multiple propulsion systems

$$F_{\text{oa}} = \sum F = F_1 + F_2 + F_3 + \dots$$

$$\dot{m}_{\text{oa}} = \sum \dot{m} = \dot{m}_1 + \dot{m}_2 + \dot{m}_3 + \dots$$

$$(I_s)_{\text{oa}} = F_{\text{oa}} / (g_0 \dot{m}_{\text{oa}})$$

9.2 Nozzle theory and thermodynamic relations

9.2.1 Stagnation enthalpy

$$h_0 = h + \frac{1}{2}v^2 = \text{const.}$$

9.2.2 Perfect gas law

$$p_x V_x = RT_x$$

9.2.3 Specific heats c and their γ

$$k = c_p / c_v$$

$$c_p - c_v = R$$

$$c_p = \gamma R / (\gamma - 1)$$

9.2.4 Isentropic flow between x and y in nozzle

$$T_x / T_y = (p_x / p_y)^{\frac{\gamma-1}{\gamma}} = (V_y / V_x)^{\gamma-1}$$

9.2.5 Stagnation temperature

$$T_0 = T + \frac{1}{2}v^2 / c_p$$

9.2.6 Speed of sound & Mach number

$$a = \sqrt{\gamma RT}$$

$$M = v/a = v / \sqrt{\gamma RT}$$

9.2.7 Isentropic relations (temperature, Mach number, pressure)

$$T_0 = T \left[1 + \frac{1}{2}(\gamma - 1)M^2 \right]$$

$$M = \sqrt{\frac{2}{\gamma - 1} \left(\frac{T_0}{T} - 1 \right)}$$

$$p_0 = p \left[1 + \frac{1}{2}(\gamma - 1)M^2 \right]^{\frac{\gamma}{\gamma-1}}$$

9.2.8 General area ratio

$$\frac{A_y}{A_x} = \frac{M_x}{M_y} \sqrt{\frac{\left[1 + M_y^2 (\gamma - 1) / 2 \right]^{\frac{\gamma+1}{\gamma-1}}}{\left[1 + M_x^2 (\gamma - 1) / 2 \right]}}$$

9.2.9 Exit velocity

$$v_2 = \sqrt{2(h_1 - h_2) + v_1^2}$$

$$= \sqrt{\frac{2\gamma}{\gamma-1} RT_1 \left[1 - \left(\frac{p_2}{p_1} \right)^{(\gamma-1)/\gamma} \right] + v_1^2}$$

$$= \sqrt{\frac{2\gamma}{\gamma-1} RT_1 \left[1 - \left(\frac{p_2}{p_1} \right)^{(\gamma-1)/\gamma} \right]} \quad (\text{when } v_1 \approx 0(\text{chamber}))$$

$$= \sqrt{\frac{2\gamma}{\gamma-1} \frac{R'T_1}{M} \left[1 - \left(\frac{p_2}{p_1} \right)^{(\gamma-1)/\gamma} \right]}$$

where M is molecular mass.

9.2.10 Critical/Throat velocity

$$v_t = \sqrt{\frac{2\gamma}{\gamma+1} RT_t} = \sqrt{\gamma RT_t} = a_t$$

9.2.11 Mass flow rate

$$\dot{m} = \frac{A_t v_t}{V_t} = A_t p_1 \gamma \sqrt{\frac{\left(\frac{2}{\gamma+1} \right)^{\frac{\gamma+1}{\gamma-1}}}{\gamma RT_1}}$$

9.2.12 Ratio between throat and downstream area with pressure p_y

$$\frac{A_t}{A_y} = \frac{V_t v_y}{V_y v_t} = \left(\frac{\gamma+1}{2} \right)^{\frac{1}{\gamma-1}} \left(\frac{p_y}{p_1} \right)^{1/\gamma} \sqrt{\frac{\gamma+1}{\gamma-1} \left[1 - \left(\frac{p_y}{p_1} \right)^{\frac{\gamma-1}{\gamma}} \right]}$$

9.2.13 Velocity of downstream point from throat

$$\frac{v_y}{v_t} = \sqrt{\frac{\gamma+1}{\gamma-1}}$$

9.2.14 Cone-shaped nozzle correction factor for exhaust velocity

$$\gamma = \frac{1}{2}(1 + \cos \alpha) \quad \alpha = 15^\circ \text{ cone is accepted standard}$$

where α is the cone angle.

9.2.15 Rocket Equation

$$e^{\Delta u/c} = 1/\mathbf{MR} = m_0/m_f$$

9.3 Chemical Rocket Performance Analysis

9.3.1 Mol fraction

$$X_j = \frac{n_j}{n} \quad \text{and} \quad n = \sum_{j=1}^m n_j$$

9.3.2 Effective average molecular mass

$$\mathbb{M} = \frac{\sum_{j=1}^m n_j \mathbb{M}_j}{\sum_{j=1}^m n_j}$$

9.3.3 Molar specific heat and specific heat ratio

$$(C_p)_{\text{mix}} = \frac{\sum_{j=1}^m n_j (C_p)_j}{\sum_{j=1}^m n_j}$$

$$\gamma_{\text{mix}} = \frac{(C_p)_{\text{mix}}}{(C_p)_{\text{mix}} - R'}$$

9.3.4 Heat of reaction

$$\Delta_r H^0 = \sum [n_j (\Delta_f H^0)]_{\text{products}} - \sum [n_j (\Delta_f H^0)]_{\text{reactants}}$$

9.3.5 Gibbs free energy

$$G = \sum_{j=1}^m n_j G_j$$

$$G_j = U_j + p_j V_j - T_j S_j = h_j - T_j S_j$$

$$\Delta_r G^0 = \sum_{j=1}^m [n_j (\Delta_f G^0)]_{\text{products}} - \sum_{j=1}^r [n_j (\Delta_f G^0)]_{\text{reactants}}$$

9.3.6 Heat of reaction

$$\Delta_r H = \sum_1^m n_j \int_{T_{\text{ref}}}^{T_1} C_{p_j} dT = \sum_1^m n_j \Delta h_j \Big|_{T_{\text{ref}}}^{T_1}$$

9.4 Solid Propellant Rocket Motor Fundamentals

9.4.1 Mass flow rate

$$\begin{aligned} \dot{m} &= A_b r \rho_b \\ &= \frac{d(\rho_1 V_1)}{dt} + \frac{A_t p_1}{c^*} \\ &= A_b \rho_b a p_1^n \end{aligned}$$

where A_b , r , and ρ_b are the burn area, burn rate, and density of solid propellant before burning

9.4.2 Pressure in steady burning

$$p_1 = K \rho_b r c^* \quad \text{where} \quad K \equiv A_b / A_t$$

9.4.3 Burning rate approximation

$$r = a p_1^n$$

10 Aeroacoustics

10.1 Governing Equations

$$\frac{\partial p'}{\partial t} + \rho_0 \nabla \cdot \mathbf{u}' = 0 \quad (\text{continuity})$$

$$\rho_0 \frac{\partial \mathbf{u}'}{\partial t} = -\nabla p' \quad (\text{momentum})$$

10.2 General definitions

$$k = \frac{2\pi}{\lambda} = \frac{\omega}{a_0} = \frac{2\pi f}{a_0} = \frac{2\pi}{a_0 T} \quad (\text{waves/distance})$$

$$\lambda = \frac{2\pi}{k} = \frac{\omega}{2\pi a_0} = \frac{a_0}{f} = a_0 T \quad (\text{distance/wave})$$

$$\omega = a_0 k = \frac{2\pi a_0}{\lambda} = 2\pi f = \frac{2\pi}{T} \quad (\text{radians/second})$$

$$a_0 = \frac{\omega}{k} = \lambda f = \frac{2\pi f}{k} = \frac{2\pi}{kT} \quad (\text{distance/time})$$

$$f = \frac{a_0 k}{2\pi} = \frac{a_0}{\lambda} = \frac{\omega}{2\pi} = \frac{1}{T} \quad (\text{wavelength/time})$$

$$T = \frac{a_0 k}{2\pi} = \frac{\lambda}{a_0} = \frac{2\pi}{\omega} = \frac{1}{f} \quad (\text{time/wavelength})$$

10.2.1 D'Alembert Solution (plane wave)

$$f(x, t) = F(x - a_0 t) + G(x + a_0 t)$$

10.2.2 Fourier Series

$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left[a_n \cos\left(\frac{2\pi n t}{T}\right) + b_n \sin\left(\frac{2\pi n t}{T}\right) \right]$$

$$a_0 = \frac{2}{T} \int_0^T f(t) dt$$

$$a_n = \frac{2}{T} \int_0^T f(t) \cos\left(\frac{2\pi n t}{T}\right) dt$$

$$b_n = \frac{2}{T} \int_0^T f(t) \sin\left(\frac{2\pi n t}{T}\right) dt$$

$$f(t) = \sum_{n=-\infty}^{\infty} c_n e^{i \frac{2\pi n t}{T}}$$

$$c_n = \frac{1}{T} \int_0^T f(t) e^{i \frac{2\pi n t}{T}} dt$$

$$c_n = \begin{cases} \frac{a_{-n} + i b_{-n}}{2}; & n \leq -1 \\ a_0 & n = 0 \\ \frac{a_n - i b_n}{2} & n \geq 1 \end{cases}$$

10.2.3 Fourier Transform

$$\bar{f}(\omega) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt \quad (\text{fourier transform})$$

$$f(t) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \bar{f}(\omega) e^{i\omega t} d\omega \quad (\text{inverse fourier transform})$$

10.2.4 Acoustic Intensity

$$\mathbf{I} = p' \mathbf{u}'$$

$$\langle I \rangle = \frac{A^2}{2\rho_0 a_0} \quad \text{Units: } \left[\frac{\text{W}}{\text{m}^2} \right]$$

10.2.5 Acoustic Energy

$$e = \frac{p'^2}{2\rho_0 a_0^2} + \frac{1}{2} \rho_0 \mathbf{u}'^2$$

$$\langle e \rangle = \frac{A^2}{2\rho_0 a_0^2} \quad \text{Units: } \left[\frac{\text{J}}{\text{m}^3} \right] \quad (\text{energy density})$$

10.2.6 Root of Square Average (RMS)

$$p'_{\text{rms}} = \sqrt{\frac{1}{T} \int_0^T p(t)^2 dt}$$

$$= \frac{A}{\sqrt{2}} \quad (\text{for } p(t)' = A \cos t)$$

10.2.7 Decibel

$$10 \log_{10} \left(\frac{\text{Power}}{\text{Ref power}} \right)$$

10.2.8 Acoustic Power Level

$$\text{APL} = 10 \log_{10} \left(\frac{\mathbb{P}_{\text{acoustic}}}{\mathbb{P}_{\text{ref}}} \right) \quad [\text{dB}]$$

$$\mathbb{P} = \mathbb{P}_{\text{ref}} 10^{\text{APL}/10}$$

where $\mathbb{P}_{\text{ref}} = 10^{-12} [\text{W}]$ and $\mathbb{P} = \langle I \rangle A$

where A is the area the sound is going through

10.2.9 Sound Pressure Level

$$\text{SPL} = 10 \log_{10} \left(\frac{p'_{\text{rms}}{}^2}{p_{\text{ref}}^2} \right)$$

$$= 20 \log_{10} \left(\frac{p_{\text{rms}}}{p_{\text{ref}}} \right)$$

$$p_{\text{ref}} = 2 \times 10^{-5} [\text{Pa}]$$

10.2.10 RMS pressure summation

$$(p_{\text{rms}})_{1+2} = \sqrt{(p_{\text{rms}})_1^2 + (p_{\text{rms}})_2^2} \quad (1)$$

10.2.11 SPL summation

$$\text{SPL}_{1+2+\dots+n} = 10 \log_{10} \left(10^{\text{SPL}_1/10} + 10^{\text{SPL}_2/10} + \dots + 10^{\text{SPL}_n/10} \right) \quad (2)$$

10.2.12 Impedence

$$\begin{aligned} Z &= i\sigma\omega \\ &= \rho_0 a_0 \\ &= \frac{p'}{u'} \\ m/A &= \sigma \quad (\text{mass/area}) \end{aligned}$$

10.2.13 Planar wave transmission & reflection

$$\begin{aligned} p_t &= \frac{2\rho_0 a_0}{2\rho_0 a_0 + i\sigma\omega} p_i \quad (\text{transmission}) \\ p_r &= \frac{i\sigma\omega}{2\rho_0 a_0 + i\sigma\omega} p_i \quad (\text{reflection}) \\ \text{where } \sigma &= m/A \end{aligned}$$

10.2.14 Reflection/Transmission coefficient

$$\begin{aligned} \alpha_r &\equiv \frac{\langle I \rangle_r}{\langle I \rangle_i} \\ \alpha_t &\equiv \frac{\langle I \rangle_t}{\langle I \rangle_i} \end{aligned}$$

10.2.15 Composite surface transmission coefficient

$$\alpha_{\text{teff}} = \frac{\sum_{j=1}^n \alpha_{t_j} A_j}{A_T} \quad \text{where } A \text{ is surface area}$$

10.2.16 Transmission loss

$$\begin{aligned} \text{T.L.} &= 10 \log \left(\frac{1}{\alpha_t} \right) \\ &= 10 \log \left[\frac{(\sigma\omega)^2}{(2\rho_0 a_0)^2} \right] + 10 \log \left[1 + \frac{(2\rho_0 a_0)^2}{(\sigma\omega)^2} \right] \end{aligned}$$

10.2.17 Spherical wave equation

$$p = \frac{A}{r} e^{i(\omega t - kr)}$$

10.2.18 Spherical Sound Pressure Level

$$\begin{aligned} \text{SPL} &= 20 \log \left(\frac{p_{\text{rms}}}{p_{\text{ref}}} \right) \\ &= 20 \log \left(\frac{A}{\sqrt{2} p_{\text{ref}}} \right) - 20 \log(r) \\ \Delta_{\text{SPL}} &= \text{SPL}_1 - \text{SPL}_2 = 20 \log \left(\frac{r_2}{r_1} \right) \end{aligned}$$

10.2.19 Spherical acoustic velocity

$$\begin{aligned} u'_r &= \frac{p'(t)}{\rho_0 a_0} \left(1 + \frac{1}{ikr} \right) \\ &= \frac{A}{\rho_0 a_0 r} \left(1 + \frac{1}{ikr} \right) e^{i(\omega t - kr)} \end{aligned}$$

10.2.20 Reverberant Field energy density

$$\begin{aligned} \langle e \rangle_{\text{RF}} &= \frac{4\pi p_{\text{rms}}^2}{\rho_0 a_0^2} \\ &= \frac{2\pi A^2}{\rho_0 a_0^2} \end{aligned}$$

10.2.21 Reverberant field intensity

$$\begin{aligned} \langle I \rangle_{\text{RF}} &= \frac{\pi A^2}{2\rho_0 a_0} \\ &= \frac{\langle e \rangle_{\text{RF}} a_0}{4} \end{aligned}$$

10.2.22 Absorption

$$\begin{aligned} \langle I \rangle_{\text{RF}} &= \frac{\mathbb{P}(1 - \alpha_A)}{\alpha_A A_{\text{wall}}} = \frac{\mathbb{P}}{R} \\ \alpha_A &= \frac{\langle I \rangle_a}{\langle I \rangle_i} = \frac{\langle I \rangle_i - \langle I \rangle_r}{\langle I \rangle_i} \end{aligned}$$

10.2.23 Reverberant Field SPL

$$\begin{aligned} \text{SPL}_{\text{RF}} &= 10 \log_{10} \left[\frac{(p_{\text{rms}}^2)_{\text{RF}}}{p_{\text{ref}}^2} \right] \\ &= 10 \log \left(\frac{4\rho_0 a_0 \mathbb{P}}{R p_{\text{ref}}^2} \right) \\ R &= \frac{A_{\text{wall}} \alpha_A}{(1 - \alpha_A)} \end{aligned}$$

10.2.24 Direct field and Total SPL

$$\text{SPL}_{\text{total}} = 10 \log_{10} \left(\frac{\rho_0 a_0 \mathbb{P}}{p_{\text{ref}}^2} \right) + 10 \log_{10} \left(\frac{1}{4\pi r^2} + \frac{4}{R} \right)$$

10.2.25 Average absorption coefficient

$$\alpha_A = \frac{\sum \alpha_{A_i} A_i}{\sum A_i}$$

10.2.26 Average SPL or "equivalent level"

$$\text{SPL}_{\text{AVG}} = L_{\text{EQ}} = 10 \log_{10} \left(\frac{1}{T} \sum_{i=1}^N 10^{\text{SPL}_i/10} \Delta t_i \right)$$

10.2.27 Day/Night level

$$L_{\text{DN}} = 10 \log_{10} \left[\frac{1}{T} \left(\sum_{0700}^{2200} 10^{\text{SPL}(t)/10} \Delta t_i + \sum_{2200}^{0700} 10^{\frac{\text{SPL}(t)+10}{10}} \Delta t_i \right) \right]$$

10.2.28 Permissible time & dose

$$T = \frac{8}{2^{\frac{L-90}{5}}}$$
$$D = \sum_{i=1}^N \frac{A_i}{T} = \frac{1}{8} \sum_{i=1}^N \Delta t_i 2^{\frac{L_i-90}{5}} \leq 1$$

A_i is the actual time

T is the permissible time (8 hours at 90 dB)

11 Flight Dynamics

11.1 Introduction and Notation

Particle kinematics in rotating frame

$$\begin{aligned}\mathbf{A} &= \mathbf{A}(t) \\ \frac{d\mathbf{A}}{dt} &= \frac{\delta\mathbf{A}}{\delta t} + \boldsymbol{\omega} \times \mathbf{A} \\ \frac{d^2\mathbf{A}}{dt^2} &= \frac{\delta^2\mathbf{A}}{\delta t^2} + 2\boldsymbol{\omega} \times \frac{\delta\mathbf{A}}{\delta t} + \frac{\delta\boldsymbol{\omega}}{\delta t} \times \mathbf{A} + \boldsymbol{\omega} \times \boldsymbol{\omega} \times \mathbf{A} \\ \frac{d^3\mathbf{A}}{dt^3} &= \frac{\delta^3\mathbf{A}}{\delta t^3} + 3\left(\frac{\delta\boldsymbol{\omega}}{\delta t} \times \frac{\delta\mathbf{A}}{\delta t} + \boldsymbol{\omega} \times \frac{\delta^2\mathbf{A}}{\delta t^2} + \boldsymbol{\omega} \times \boldsymbol{\omega} \times \frac{\delta\mathbf{A}}{\delta t}\right) \\ &\quad + \frac{\delta^2\boldsymbol{\omega}}{\delta t^2} \times \mathbf{A} + \boldsymbol{\omega} \times \frac{\delta\boldsymbol{\omega}}{\delta t} \times \mathbf{A} + \boldsymbol{\omega} \times \boldsymbol{\omega} \times \boldsymbol{\omega} \times \mathbf{A}\end{aligned}$$

where \mathbf{A} and $\boldsymbol{\omega}$ are the vector and angular velocity vector in the rotating frame.

Rigid body equations of motion (body-fixed frame)

$$\begin{aligned}\dot{u} &= F_x/m - g \sin \theta + rv - qw \\ \dot{v} &= F_y/m + g \sin \phi \cos \theta - ru + pw \\ \dot{w} &= F_z/m + g \cos \phi \cos \theta + qu - pv \\ \dot{p} &= \frac{I_{zz}M_x + I_{xz}M_z + I_{xz}(I_{xx} - I_{yy} + I_{zz})pq - (I_{xz}^2 - I_{yy}I_{zz} + I_{zz}^2)qr}{I_{xx}I_{zz} - I_{xz}^2} \\ \dot{q} &= \frac{M_y - I_{xz}p^2 + (I_{zz} - I_{xx})pr + I_{xz}r^2}{I_{yy}} \\ \dot{r} &= \frac{I_{xz}M_x + I_{xx}M_z + (I_{xx}^2 + I_{xz}^2 - I_{xx}I_{yy})pq - I_{xz}(I_{xx} - I_{yy} + I_{zz})qr}{I_{xx}I_{zz} - I_{xz}^2}\end{aligned}$$

Where $u, v, w, p, q, r, \phi, \theta$, and ψ are the velocities in the x, y , and z directions and the angular accelerations in x, y , and z directions.

Aerodynamic Forces and Moments:

$$\begin{aligned}C_D &\equiv \text{drag coefficient} \equiv \frac{D}{\frac{1}{2}\rho_\infty V_\infty^2 S} \\ C_L &\equiv \text{lift coefficient} \equiv \frac{L}{\frac{1}{2}\rho_\infty V_\infty^2 S} \\ C_A &\equiv \text{axial force coefficient} \equiv \frac{A}{\frac{1}{2}\rho_\infty V_\infty^2 S} \\ C_N &\equiv \text{normal force coefficient} \equiv \frac{N}{\frac{1}{2}\rho_\infty V_\infty^2 S} \\ C_m &\equiv \text{pitching moment coefficient} \equiv \frac{m}{\frac{1}{2}\rho_\infty V_\infty^2 S c}\end{aligned}$$

Aerodynamic Forces and Moments per unit span (2-D):

$$\begin{aligned}\tilde{C}_D &\equiv \text{drag coefficient} \equiv \frac{\tilde{D}}{\frac{1}{2}\rho_\infty V_\infty^2 c} \\ \tilde{C}_L &\equiv \text{lift coefficient} \equiv \frac{\tilde{L}}{\frac{1}{2}\rho_\infty V_\infty^2 c} \\ \tilde{C}_A &\equiv \text{axial force coefficient} \equiv \frac{\tilde{A}}{\frac{1}{2}\rho_\infty V_\infty^2 c} \\ \tilde{C}_N &\equiv \text{normal force coefficient} \equiv \frac{\tilde{N}}{\frac{1}{2}\rho_\infty V_\infty^2 c} \\ \tilde{C}_m &\equiv \text{pitching moment coefficient} \equiv \frac{\tilde{m}}{\frac{1}{2}\rho_\infty V_\infty^2 c^2}\end{aligned}$$

Angle of attack relations:

$\alpha \equiv$ the angle from \mathbf{V}_∞ to the chord line (positive nose up)

$$\begin{aligned}\tilde{C}_L &= \tilde{C}_N \cos \alpha - \tilde{C}_A \sin \alpha \\ \tilde{C}_D &= \tilde{C}_A \cos \alpha + \tilde{C}_N \sin \alpha \\ \tilde{C}_N &= \tilde{C}_L \cos \alpha + \tilde{C}_D \sin \alpha \\ \tilde{C}_A &= \tilde{C}_D \cos \alpha - \tilde{C}_L \sin \alpha\end{aligned}$$

11.2 Aircraft Performance

11.2.1 Thrust required

$$T_R = \frac{W}{(L/D) \cos \alpha_T + \sin \alpha_T} \quad (\text{Thrust})$$

$$D = T_R \cos \alpha_T \quad (\text{Total Drag})$$

$$= \frac{1}{2} \rho V^2 S_W C_D$$

$$= \frac{1}{2} \rho V^2 S_W \left(C_{D_0} + C_{D_{0,L}} C_L + \frac{C_L^2}{\pi e R_A} \right)$$

$$C_{D_0} = \frac{C_L^2}{\pi e R_A} \quad (\text{Induced Drag})$$

$$L = W - T_R \sin \alpha_T \quad (\text{Lift})$$

$$C_L = \frac{L}{\frac{1}{2} \rho V^2 S_W} = \frac{W - T_R \sin \alpha_T}{\frac{1}{2} \rho V^2 S_W} \quad (\text{Lift Coefficient})$$

$$= \frac{W}{\frac{1}{2} \rho V^2 S_W} \left[\frac{1}{1 + (D/L) \tan \alpha_T} \right]$$

$$\frac{L}{D} = \frac{W - T_R \sin \alpha_T}{T_R \cos \alpha_T} \quad (\text{Lift-Drag ratio})$$

$$= \frac{C_L}{C_D} = \frac{C_L}{C_{D_0} + C_{D_{0,L}} C_L + \frac{C_L^2}{\pi e R_A}}$$

$$(L/D)_{\max} = \frac{\sqrt{\pi e R_A}}{2 \sqrt{C_{D_0} + C_{D_{0,L}} \sqrt{\pi e R_A}}} \quad (\text{Max Lift/Drag})$$

$$V_{MD} = \frac{\sqrt{2}}{(\pi e R_A C_{D_0})^{1/4}} \sqrt{\frac{W/S_W}{\rho}} \times \sqrt{\left[1 + \left(2 \sqrt{\frac{C_{D_0}}{\pi e R_A} + C_{D_{0,L}}} \right)^{-1} \tan \alpha_T \right]} \quad (\text{Minimum drag airspeed})$$

Small-angle approximation aircraft performance

$$T_R = D \quad (\text{Thrust})$$

$$= \frac{W}{L/D}$$

$$= \frac{C_D}{C_L} W$$

$$= \left(\frac{C_{D_0}}{C_L} + C_{D_{0,L}} + \frac{C_L}{\pi e R_A} \right) W$$

$$= \left(\frac{\frac{1}{2} \rho V^2 C_{D_0}}{W/S_W} + C_{D_{0,L}} + \frac{W/S_W}{\frac{1}{2} \pi e R_A \rho V^2} \right) W$$

$$L = W \quad (\text{Lift})$$

$$C_L = \frac{W}{\frac{1}{2} \rho V^2 S_W} \quad (\text{Lift Coefficient})$$

$$V_{MD} = \left(\frac{4}{\pi e R_A C_{D_0}} \right)^{1/4} \sqrt{\frac{W/S_W}{\rho}} \quad (\text{Minimum drag airspeed})$$

11.3 Longitudinal Static Stability and Trim

11.3.1 Pitch Stability of a Cambered Wing

$$T = D \quad (\text{Thrust})$$

$$L = W \quad (\text{Lift})$$

Pitching moment about center of gravity

$$m = m_{ac} - l_w L = 0$$

$$C_m = C_{m_{ac}} - \frac{l_w}{\bar{c}} C_L = 0$$

Pitch Stability

$$\frac{\partial C_m}{\partial \alpha} \equiv C_{m,\alpha} < 0$$

11.3.2 Simplified Pitch Stability Analysis for a Wing-Tail Combination

12 Classical Mechanics

12.1 Newton's Laws

12.1.1 First Law

In the absence of forces, a particle moves with constant velocity \mathbf{V} .

12.1.2 Second Law

$$\mathbf{F} = \frac{d\mathbf{p}}{dt} \equiv \dot{\mathbf{p}} = \frac{d}{dt}(m\mathbf{v})$$

12.1.3 Third Law

If object 1 exerts a force \mathbf{F}_{12} on object 2, then object 2 always exerts a reaction force \mathbf{F}_{21} on object 1 given by

$$\mathbf{F}_{12} = -\mathbf{F}_{21}$$

12.2 Angular Momentum for a single particle

$$\mathbf{l} = \mathbf{r} \times \mathbf{p}$$

$$\dot{\mathbf{l}} = (\dot{\mathbf{r}} \times \mathbf{p}) + (\mathbf{r} \times \dot{\mathbf{p}})$$

12.3 Kinetic Energy and Work

12.3.1 Kinetic Energy

$$T = \frac{1}{2}mv^2$$

$$\frac{dT}{dt} = m\dot{\mathbf{v}} \cdot \mathbf{v} = \mathbf{F} \cdot \mathbf{v}$$

$$dT = \mathbf{F} \cdot d\mathbf{r}$$

12.3.2 Work

$$W_{1 \rightarrow 2} = \int_1^2 \mathbf{F} \cdot d\mathbf{r}$$

12.4 Rotational Motion of rigid bodies

12.4.1 Center of Mass

$$\mathbf{R} = \frac{1}{M} \oint \rho \mathbf{r} dV$$

$$dV = dx dy dz$$

12.4.2 Momentum

$$\mathbf{P} = M\dot{\mathbf{R}}$$

12.4.3 Angular Momentum

$$\mathbf{L} = \mathbf{I}\boldsymbol{\omega}$$

$$L_x = I_{xx}\omega_x + I_{xy}\omega_y + I_{xz}\omega_z$$

$$L_y = I_{yx}\omega_x + I_{yy}\omega_y + I_{yz}\omega_z$$

$$L_z = I_{zx}\omega_x + I_{zy}\omega_y + I_{zz}\omega_z$$

12.4.4 Inertia tensor

$$I_{ik} = \oint \rho [(\mathbf{r} \cdot \mathbf{r}) \delta_{ik} - x_i x_k] dV$$

$$= \begin{bmatrix} \int \rho (y^2 + z^2) dV & -\int \rho xy dV & -\int \rho xz dV \\ -\int \rho yx dV & \int \rho (x^2 + z^2) dV & -\int \rho yz dV \\ -\int \rho zx dV & -\int \rho zy dV & \int \rho (x^2 + y^2) dV \end{bmatrix}$$

$$dV = dx dy dz$$

12.5 Special Relativity

$$\gamma(v) = \frac{1}{\sqrt{1 - \frac{v^2}{c^2}}}$$

Relativistic values

$$m = \gamma m_0$$

$$\mathbf{p} = \gamma m_0 \mathbf{v}$$

$$E = \gamma m_0 c^2$$

$$K = m_0 c^2 (\gamma - 1)$$

Lorentz-Einstein transformations

$$x' = \gamma(x - vt)$$

$$x = \gamma(x' + vt')$$

$$y' = y$$

$$y = y'$$

$$z' = z$$

$$z = z'$$

$$t' = \gamma(t - vx/c^2)$$

$$t = \gamma(t' + vx'/c^2)$$

Lorentz contraction

$$l = l_0/\gamma$$

Velocity transformation

$$u_x = \frac{u'_x + v}{1 + vu'_x/c^2}$$

$$u'_x = \frac{u_x - v}{1 - vu_x/c^2}$$

$$u_y = \frac{u'_y + v}{1 + vu'_y/c^2}$$

$$u'_y = \frac{u_y - v}{1 - vu_y/c^2}$$

Relativistic doppler shift

$$\beta = v/c$$

$$\lambda' = \frac{\lambda}{\gamma(1 + \beta \cos \theta)}$$

$$\lambda = \lambda\gamma(1 - \beta \cos \theta')$$

13 Thermodynamics & Statistical Mechanics

13.1 Quantum Effects

Electrical Charge:

$$e = 1.602 \times 10^{-19} \text{ C}$$

Wavelength of particle waves:

$$\lambda = \frac{h}{p}$$

where h is Planck's constant and p is the particle's momentum.

$$p = \frac{h}{\lambda} = \frac{h}{2\pi} \frac{2\pi}{\lambda} = \hbar k$$

Uncertainty Principle:

$$\Delta x \Delta p_x = h$$

$$\Delta y \Delta p_y = h$$

$$\Delta z \Delta p_z = h$$

$$\Delta \theta \Delta L = h$$

Area of accessible states:

$$\text{number of accessible states} = \frac{\text{total area}}{\text{area of one state}} = \frac{[x][p_x]}{h}$$

In three dimensions:

$$\text{number of accessible states} = \frac{V_r V_p}{h^3} = \frac{dx dy dz dp_x dp_y dp_z}{h^3}$$

Density of states for system of noninteracting particles:

$$g(\epsilon) = \frac{2\pi V (2m)^{3/2}}{h^3} \sqrt{\epsilon} \quad \text{nonrelativistic gas}$$

$$g(\epsilon) = \frac{4\pi V}{h^3 c^3} \epsilon^2 \quad \text{massless or relativistic gas}$$

Angular momentum:

$$\mathbf{J} = \mathbf{L} + \mathbf{S}$$

where \mathbf{J} , \mathbf{L} , and \mathbf{S} is the total angular momentum, orbital spin, and that due to intrinsic spin. **Orbital angular momentum**

$$|\mathbf{L}| = \sqrt{l(l+1)}\hbar$$

where l is the "angular momentum quantum number."

z-angular momentum

$$L_z = l_z \hbar, \quad l_z = 0, \pm 1, \pm 2, \dots, \pm l$$

Intrinsic spin angular momentum S:

$$|\mathbf{S}| = \sqrt{s(s+1)}\hbar$$

$$S_z = s_z \hbar \quad s_z = -s, -1, 1, \dots, +s$$

Those with integer spin are "bosons." Those with half-integer spins are fermions

Magnetic moment μ

$$\boldsymbol{\mu} = \left(\frac{q}{2m}\right)\mathbf{L}$$

$$\mu_z = \left(\frac{q}{2m}\right)L_z, \quad L_z = (0, \pm 1, \pm 2, \dots, \pm l)\hbar$$

where q is the charge of the particle and m is its mass.

Spin angular momentum S:

$$\boldsymbol{\mu} = g\left(\frac{e}{2m}\right)\mathbf{S} \quad \mu_z = g\left(\frac{e}{2m}\right)S_z$$

where e is the fundamental charge and g is the "gyromagnetic ratio."

Gyromagnetic moment g values

$$g = -2.00 \quad \text{electron}$$

$$g = +5.58 \quad \text{proton}$$

$$g = -3.82 \quad \text{neutron}$$

Interaction of μ with \mathbf{B} :

$$U = -\boldsymbol{\mu} \cdot \mathbf{B}$$

Harmonic oscillator potential:

$$E = \left(n + \frac{1}{2}\right)\hbar\omega, \quad n = 0, 1, 2, \dots$$

$$\omega = \sqrt{\frac{\kappa}{m}} \quad (3\text{-D harmonic oscillator})$$

13.2 Probabilities for various configurations

13.2.1 One criterion

Probability of n of N particles satisfying 1 criterion:

$$P_N(n) = \frac{N!}{n!(N-n)!} p^n q^{N-n}$$

Number of such configurations:

$$\text{number of such configurations} = \frac{N!}{n!(N-n)!}$$

13.2.2 Handling factorials

Stirling's approximation

$$m! \approx \sqrt{2\pi m} \left(\frac{m}{e}\right)^m$$

$$\ln m! \approx m \ln m - m + \frac{1}{2} \ln(2\pi m)$$

13.2.3 Many criteria

Probability n_1, n_2, \dots, n_m particles will satisfy m criteria from N particles:

$$P_N(n_1, n_2, \dots, n_m) = \frac{N!}{n_1! n_2! \dots n_m!} p_1^{n_1} p_2^{n_2} \dots p_m^{n_m}$$

13.3 Systems with many elements

13.3.1 Mean value and standard deviation

Average number of particle \bar{n} satisfying 1 criterion

$$\bar{n} = pN$$

where p is the probability for any given element to satisfy the criterion.

Standard deviation

$$\sigma = \sqrt{Npq}$$
$$\frac{\sigma}{\bar{n}} = \sqrt{\frac{q}{Np}} \approx \frac{1}{\sqrt{N}}$$

13.3.2 The random walk

Total distance travelled:

$$S_N = \sum_{i=1}^N$$

Standard deviation after N steps:

$$\sigma_N = \sqrt{N}\sigma$$

where σ is the standard deviation of a single step.

13.4 Internal energy

Potential well u_0 :

$$u_0 = u_0(T, p, N)$$

Energy in solids:

$$\epsilon = \epsilon_{\text{potential}} + \epsilon_{\text{kinetic}}$$
$$= u_0 + \frac{1}{2}\kappa x^2 + \frac{1}{2}\kappa y^2 + \frac{1}{2}\kappa z^2 + \frac{1}{2m}p_x^2 + \frac{1}{2m}p_y^2 + \frac{1}{2m}p_z^2$$

Energy in liquids:

$$\epsilon = \epsilon_{\text{potential}} + \epsilon_{\text{kinetic}}$$
$$= u_0 + \frac{1}{2m}p_x^2 + \frac{1}{2m}p_y^2 + \frac{1}{2m}p_z^2$$

Energy in gases:

$$\epsilon = \epsilon_{\text{kinetic}}$$
$$= \frac{1}{2m}p_x^2 + \frac{1}{2m}p_y^2 + \frac{1}{2m}p_z^2$$

Quantum effects:

$$\epsilon = \epsilon_{\text{pot}} + \epsilon_{\text{rot}} + \epsilon_{\text{vib}}$$

Average energy of a particle in any system:

$$\bar{\epsilon} = u_0 + \frac{1}{2}v kT$$

13.5 Interactions between systems

13.5.1 Work - the mechanical interaction

Change in internal energy

$$\Delta E = \Delta Q - \Delta W \quad (\text{thermal and mechanical interactions})$$

13.5.2 Particle transfer

Chemical potential

$$\Delta E = \Delta Q = \mu \Delta N$$

where μ is the chemical potential, and N is the number of particles transferring

13.5.3 First law of thermodynamics

$$dE = dQ - dW + \mu dN$$

13.6 Internal energy and the number of accessible states

Probability of being in any 1 state

$$P_{\text{any one state}} = 1/\Omega$$

Number of states available for N particles:

$$\Omega = \omega \times \omega \times \omega \times \dots = \omega^N$$

Number of states available for N indistinguishable particles:

$$\Omega = \frac{\omega^N}{N!} \approx \left(\frac{e\omega}{N}\right)^N$$

Corrected number of states available for particles:

$$\omega_c = \omega \quad (\text{distinguishable particles})$$
$$\omega_c = \frac{e\omega}{N} \quad (\text{indistinguishable particles})$$

States available to each independent particle

$$\omega_c = C \left(\frac{V}{N}\right) \left(\frac{1}{2}kT\right)^{v/2} \quad (\text{gas})$$
$$\omega_c = C \left(\frac{1}{2}kT\right)^{v/2} \quad (\text{solid})$$

Density of states

$$g(E) \approx C \left(\frac{V}{N}\right)^N \left(\frac{1}{2}kT\right)^{Nv/2} \quad (\text{gas})$$
$$g(E) \approx C \left(\frac{1}{2}kT\right)^{Nv/2} \quad (\text{solid})$$

13.7 Entropy and the second law

Number of states for combined system

$$\Omega_0 = \Omega_1 \Omega_2$$

Second law of thermodynamics

$$\Delta \Omega_0 > 0$$

Entropy

$$S = k \ln \Omega$$

13.8 Entropy and thermal interactions

Temperature:

$$\frac{1}{T} = \left(\frac{\partial S}{\partial E} \right)_{V,N}$$

where S is entropy, E is internal energy, V is volume, and N is the number of particles

First law rewritten:

$$\begin{aligned} dE &= TdS - pdV + \mu dN \\ dS &= \frac{1}{T}dE + \frac{p}{T}dV - \frac{\mu}{T}dN \quad \left(= \frac{1}{T}dQ \right) \end{aligned}$$

Intrinsic/Extrinsic properties

$$\begin{aligned} \text{intrinsic:} & \quad T = T_1 = T_2, & p = p_1 = p_2 \\ \text{extrinsic:} & \quad S = S_1 + S_2, & V = V_1 + V_2 \end{aligned}$$

Definitions in terms of entropy change

$$\frac{1}{T} = \left(\frac{\partial S}{\partial E} \right)_{V,N} \quad \frac{p}{T} = \left(\frac{\partial S}{\partial V} \right)_{E,N} \quad \frac{\mu}{T} = \left(\frac{\partial S}{\partial N} \right)_{E,N}$$

Energy per degree of freedom:

$$E_{\text{therm}} = \frac{1}{2}NvkT$$

Change in states from entropy:

$$\begin{aligned} \frac{\Omega_f}{\Omega_i} &= e^{\Delta S/k} \\ &= e^{(\Delta E + p\Delta V - \mu\Delta N)/kT} \end{aligned}$$

Entropy at finite temperatures:

$$S(T, y) = \int_0^T \frac{C_y dT'}{T'}$$

Heat capacities:

$$C_y \rightarrow 0 \quad T \rightarrow 0$$

13.9 Constraints

Thermodynamic potentials

$$\begin{aligned} \text{Helmholtz free energy} & \quad F \equiv E - TS; \\ \text{Enthalpy,} & \quad H = TS + \mu N; \\ \text{Gibbs free energy} & \quad G \equiv E - TS + pV \end{aligned}$$

Thermodynamic potentials

$$\begin{aligned} dE &= TdS - pdV + \mu dN \\ dF &= -SdT - pdV + \mu dN \\ dH &= TdS + Vdp + \mu dN \\ dG &= -SdT + Vdp + \mu dN \end{aligned}$$

13.10 Models

13.10.1 Equations of state

Ideal gases

$$\begin{aligned} E &= \frac{1}{2}NvkT \\ pV &= NkT \\ N\mu &= NkT \left(\frac{v+2}{2} - \ln \omega_c \right) \\ &= E + pV - NkT \ln \omega_c \end{aligned}$$

Solids

$$\begin{aligned} E &= Nu_0 + \frac{1}{2}NvkT \\ p &= -N \left(\frac{\partial u_0}{\partial V} \right)_{E,N} \\ N\mu &= Nu_0 + NkT \left(\frac{1}{2}v - \ln \omega_c \right) \\ &= E - NkT \ln \omega_c \end{aligned}$$

Van der Waals

$$\left(p + \frac{a}{v^2} \right) (v - b) = RT$$

Differential equations of state

$$\begin{aligned} dv &= -\frac{v}{p}dp + \frac{R}{p}dT \quad \text{ideal gas} \\ dv &= -\frac{A}{B} \frac{v}{p}dp + \frac{1}{B} \frac{R}{p}dT \quad \text{van der Waals gas} \end{aligned}$$

$$\text{with } A = \left(1 - \frac{b}{v} \right), \quad B = \left(1 - \frac{a}{pv^2} + \frac{2ab}{pv^3} \right)$$

Molar Heat capacities

$$C_p = \frac{1}{n} \left(\frac{\partial Q}{\partial T} \right)_p, \quad C_V = \frac{1}{n} \left(\frac{\partial Q}{\partial T} \right)_V$$

Isothermal compressibility

$$\begin{aligned} \kappa &= \frac{1}{V} \left(\frac{\partial V}{\partial p} \right)_T \\ &= \frac{1}{p} \quad \text{ideal gas} \\ &= \frac{A}{B} \frac{1}{p} \quad \text{van der Waals gas} \end{aligned}$$

Coefficient of volume expansion

$$\begin{aligned} \beta &= \frac{1}{V} \left(\frac{\partial V}{\partial T} \right)_p \\ &= \frac{1}{T} \quad \text{ideal gas} \\ &= \frac{1}{B} \frac{R}{pv} \quad \text{van der Waals gas} \end{aligned}$$

Difference of heat capacities

$$\begin{aligned} C_p - C_V &\approx pv\beta \\ &= R \quad \text{ideal gas} \\ &= \frac{1}{B} R \quad \text{van der Waals gas} \end{aligned}$$

Change in internal energy

$$\Delta E = (C_p - pV\beta)\Delta T + (p\kappa - T\beta)V\Delta p$$

Change in entropy

$$\begin{aligned}\Delta S &= \frac{C_V\kappa}{\beta T}\Delta p + \frac{C_p}{TV\beta}\Delta V \\ &= \frac{C_p}{T}\Delta T - V\beta\Delta p\end{aligned}$$

13.11 Special processes

Isobaric

$$dE = (C_p - pV\beta)dT$$

Isothermal

$$dE = \left(\frac{T\beta}{\kappa} - p\right)dV$$

Adiabatic

$$\begin{aligned}dE &= -pdV \\ pdV + Vdp &= NkdT \\ dE &= \frac{1}{2}Nv\kappa dT \\ C_V &= \frac{v}{2}R \\ C_p &= C_V + R \\ \beta &= 1/T \\ \kappa &= 1/p\end{aligned}$$

Adiabatic ideal gas

$$\begin{aligned}TV^{\gamma-1} &= \text{constant} \\ Tp^{\gamma/(\gamma-1)} &= \text{constant} \\ pV^\gamma &= \text{constant}\end{aligned}$$

13.11.1 Nonequilibrium processes

Throttling

$$\Delta T = \frac{(T\beta - 1)V}{C_p}\Delta p$$

Free expansion

$$\Delta T = \left(\frac{p\kappa - T\beta}{\kappa C_V}\right)\Delta V$$

13.12 Engines

Efficiency

$$e = \frac{Q_h - Q_c}{Q_h}$$

Work done or heat added

$$\begin{aligned}H_2 - H_1 &= Q_{\text{ext}} - W_{\text{ext}} \quad \text{any fluid} \\ H_2 - H_1 &= nC_p(T_2 - T_1) = Q_{\text{ext}} - W_{\text{ext}}\end{aligned}$$

Carnot efficiency

$$e_{\text{carnot}} = 1 - \frac{T_c}{T_h}$$

13.13 Diffusive interactions

Gibbs free energy

$$\Delta G = \sum_i \mu_i \Delta N_i = 0 \quad \text{at equilibrium}$$

13.14 Classical statistics

Probability system is in state s

$$P_s = C \exp\left(-\frac{\Delta E + p\Delta V - \mu\Delta N}{kT}\right)$$

Excitation temperature

$$T_e = \frac{\epsilon_1 - \epsilon_0}{k}$$

RMS speed

$$v_{\text{rms}} = \sqrt{\frac{3kT}{m}}$$

13.15 Kinetic Theory

Velocity distribution

$$\begin{aligned}P(\mathbf{v})d^3v &= \left(\frac{\beta m}{2\pi}\right)^{3/2} e^{-\beta m v^2/2} d^3v \\ P(v)dv &= 4\pi \left(\frac{\beta m}{2\pi}\right)^{3/2} e^{-\beta m v^2/2} v^2 dv\end{aligned}$$

Particle flux

$$J = \rho \sqrt{\frac{kT}{2\pi m}}$$

Collision frequency

$$v_c = \sqrt{2}\rho\sigma\bar{v}$$

where $\sigma = 4\pi R^2$ and R is the effective molecular radius

Mean free path

$$v_c = \sqrt{2}\rho\sigma\bar{v}$$

Average relative speed of colliding particles

$$\bar{u} = \sqrt{2}\bar{v}$$

Diffusion constant

$$D = \frac{n\bar{v}}{6}$$

Thermal conductivity

$$K = \frac{n\bar{v}}{6} \rho \frac{nu}{2} k$$

Coefficient of viscosity

$$\eta = \frac{n\bar{v}}{6} \rho m$$

14 Numerical Analysis

14.1 Second Order PDEs classification

14.1.1 General Form

$$A \frac{\partial^2 \phi}{\partial x^2} + B \frac{\partial^2 \phi}{\partial x \partial y} + C \frac{\partial^2 \phi}{\partial y^2} + D \frac{\partial \phi}{\partial x} + E \frac{\partial \phi}{\partial y} + f\phi + G = 0$$

$$A \frac{\partial^2 \phi}{\partial x^2} + B \frac{\partial^2 \phi}{\partial x \partial y} + C \frac{\partial^2 \phi}{\partial y^2} = H$$

$$H = - \left(D \frac{\partial \phi}{\partial x} + E \frac{\partial \phi}{\partial y} + f\phi + G \right)$$

14.1.2 Characteristics in physical space

$$\left(\frac{dy}{dx} \right)_{\alpha, \beta} = \frac{B \pm \sqrt{B^2 - 4AC}}{2A}$$

14.1.3 Equation characteristics

elliptic if	$B^2 - 4AC < 0$
parabolic if	$B^2 - 4AC = 0$
hyperbolic if	$B^2 - 4AC > 0$

14.2 Finite Difference Schemes

14.2.1 First derivative

$$\begin{aligned} u'_i &= \frac{1}{\Delta x} (-u_{i-1} + u_i) + \frac{1}{2} \Delta x u'' \\ &= \frac{1}{\Delta x} (-u_i + u_{i+1}) - \frac{1}{2} \Delta x u''_i \\ &= \frac{1}{\Delta x} (-u_{i-1} + u_{i+1}) - \frac{1}{6} \Delta x^2 u_i^{(3)} \\ &= \frac{1}{\Delta x} \left(\frac{1}{2} u_{i-2} - 2u_{i-1} + \frac{3}{2} u_i \right) + \frac{1}{3} \Delta x^2 u_i^{(3)} \\ &= \frac{1}{\Delta x} \left(-\frac{3}{2} u_i + 2u_{i+1} - \frac{1}{2} u_{i+2} \right) + \frac{1}{3} \Delta x^2 u_i^{(3)} \end{aligned}$$

14.3 Stability Analysis

14.3.1 Discrete Perturbation Stability analysis

Consider the parabolic model equation

$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial x^2}.$$

Using a first order time and second order spatial derivative, this equation may be written as:

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \alpha \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{(\Delta x)^2}.$$

If a disturbance ϵ at node i and time level n is introduced and we search for solution at time level $n + 1$ for all i nodes, the finite difference eq. becomes:

$$\frac{u_i^{n+1} - (u_i^n + \epsilon)}{\Delta t} = \alpha \frac{u_{i+1}^n - 2(u_i^n + \epsilon) + u_{i-1}^n}{(\Delta x)^2}.$$

If $u^n = 0$ for all i the equation reduces to:

$$\frac{u_i^{n+1} - \epsilon}{\Delta t} = \alpha \frac{-2\epsilon}{(\Delta x)^2}$$

or equivalently

$$\begin{aligned} u_i^{n+1} &= \epsilon \left\{ 1 + 2\alpha \left[\frac{\Delta t}{(\Delta x)^2} \right] \right\} \\ &= \epsilon (1 - 2d) \\ \rightarrow \frac{u_i^{n+1}}{\epsilon} &= (1 - 2d) \end{aligned}$$

where $d = \alpha \Delta t / (\Delta x)^2$ is known as the *diffusion number*. It's required that,

$$\left| \frac{u_i^{n+1}}{\epsilon} \right| \leq 1$$

or

$$1 - 2d \leq 1 \quad \text{and} \quad 1 - 2d \geq -1$$

14.3.2 Von Neumann Stability Analysis

Solution of finite difference equation is expanded in a Fourier series. The decay or growth of the *amplification factor* determines the stability.

Assume a Fourier component for u_i^n as

$$u_i^n = U^n e^{IP(\Delta x)i}$$

where $I = \sqrt{-1}$, U^n is the amplitude at time n , and P is the wave number in the x -direction, i.e., $\lambda_x = 2\pi/P$, where λ_x is the wavelength. Similarly,

$$u_i^{n+1} = U^{n+1} e^{IP(\Delta x)i} \quad \text{and} \quad u_{i\pm 1}^n = U^n e^{IP(\Delta x)(i\pm 1)}$$

If phase angle $\theta = P\Delta x$ is defined, then

$$\begin{aligned} u_i^n &= U^n e^{I\theta i} \\ u_i^{n+1} &= U^{n+1} e^{I\theta i} \\ u_{i\pm 1}^n &= U^n e^{I\theta(i\pm 1)} \end{aligned}$$

Consider again

$$\frac{u_i^{n+1} - u_i^n}{\Delta t} = \alpha \frac{u_{i+1}^n - 2u_i^n + u_{i-1}^n}{(\Delta x)^2}$$

or in terms of the diffusion number

$$u_i^{n+1} = u_i^n + d(u_{i+1}^n - 2u_i^n + u_{i-1}^n)$$

Substituting the Fourier component and cancelling out terms of $e^{I\theta i}$, we get

$$U^{n+1} = U^n [1 + d(e^{I\theta} - e^{-I\theta} - 2)]$$

Using the relation $\cos \theta = (e^{I\theta} + e^{-I\theta})/2$, we get

$$U^{n+1} = U^n [1 + 2d(\cos \theta - 1)]$$

Introducing the amplification factor $U^{n+1} = GU^n$, we get

$$G = 1 - 2d(1 - \cos \theta).$$

Stability requires,

$$|G| \leq 1 \quad \text{and} \quad |1 - 2d(1 - \cos \theta)| \leq 1$$

so that

$$\begin{aligned} 1 - 2d(1 - \cos \theta) &\leq 1 \\ &\text{and} \\ 1 - 2d(1 - \cos \theta) &\geq -1 \end{aligned}$$

must be valid for all values of θ . With a maximum value of $(1 - \cos \theta) = 2$, the LHS becomes $1 - 4d$. Solving the new equation gives us a final condition

$$d \leq \frac{1}{2} \quad (3)$$

14.3.3 Scheme Requirements

- *Consistency*: A finite difference approximation of a PDE is consistent if the finite difference equation approaches the PDE as the grid size approaches zero.
- *Stability*: A numerical scheme is said to be stable if any error introduced in the finite difference equation does not grow with the solution of the finite difference equation.
- *Convergence*: A finite difference scheme is convergent if the solution of the finite difference scheme approaches that of the PDE as the grid size approaches zero.

- *Lax's equivalence theorem*: For a FDE which approximates a well-posed, linear initial value problem, the necessary and sufficient condition for convergence is that the FDE must be stable and consistent.
- *The conservative (divergent) form of a PDE*: In this formulation of a physical law, the coefficients of the derivatives are either constant or, if variable, their derivatives do not appear anywhere in the equation.
- *Conservative property of a FDE*: If the finite difference approximation of a PDE maintains the integral property of the conservation law over an arbitrary region containing any number of grid points, it is said to possess a conservative property.

14.4 Classification of equations

Elliptic:	$\frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} = 0$
Parabolic:	$\frac{\partial T}{\partial t} = \alpha \frac{\partial^2 T}{\partial x^2}$
Hyperbolic:	$\frac{\partial^2 \phi}{\partial t^2} = a^2 \frac{\partial^2 \phi}{\partial x^2}$

15 General Mathematics

15.1 Arithmetic and Elementary Algebra

15.1.1 Powers and Logarithms:

Powers and roots:

For real a, b, q , and p where $a, b > 0$

$$a^{-p} = \frac{1}{a^p}, \quad a^p a^q = a^{p+q}, \quad \frac{a^p}{a^q} = a^{p-q},$$

$$(ab)^p = a^p b^p, \quad \left(\frac{a}{b}\right)^q = \frac{a^q}{b^q}, \quad (a^p)^q = a^{pq}.$$

Logarithms:

Definition:

$$\log_a b = c \iff a^c = b$$

$$a^{\log_a b} = b$$

where $a > 0, a \neq 1$, and $b > 0$.

Properties of logarithms:

$$\log_a (bc) = \log_a b + \log_a c \quad \log_a \left(\frac{b}{c}\right) = \log_a b - \log_a c$$

$$\log_a (b^k) = k \log_a b \quad \log_{a^k} b = \frac{1}{k} \log_a b \quad (k \neq 0)$$

$$\log_a b = \frac{a}{\log_b a} \quad (b \neq 1) \quad \log_a b = \frac{\log_c b}{\log_c a} \quad (c \neq 1)$$

15.1.2 Binomial Theorem and Related Formulas

Binomial coefficients:

$$C_n^k = \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

Binomial theorem:

$$(a+b)^n = \sum_{k=0}^n C_n^k a^{n-k} b^k$$

15.2 Elementary Functions

Exponential function e :

$$e \equiv \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n \quad a^x = e^{x \ln a}$$

15.2.1 Trigonometric Functions

Definition of trigonometric functions:

$$\tan \alpha = \frac{\sin \alpha}{\cos \alpha}, \quad \cot \alpha = \frac{\cos \alpha}{\sin \alpha},$$

$$\sec \alpha = \frac{1}{\cos \alpha}, \quad \csc \alpha = \frac{1}{\sin \alpha}$$

Properties of Trigonometric Functions

Simplest relations

$$\sin^2 x + \cos^2 x = 1, \quad \tan x \cot x = 1,$$

$$\sin(-x) = -\sin x, \quad \cos(-x) = \cos x,$$

$$\tan x = \frac{\sin x}{\cos x}, \quad \cot x = \frac{\cos x}{\sin x},$$

$$\tan(-x) = -\tan x, \quad \cot(x) = -\cot x$$

$$1 + \tan^2 x = \frac{1}{\cos^2 x}, \quad 1 = \cot^2 x = \frac{1}{\sin^2 x}.$$

Reduction formulas

$$\sin(x \pm 2n\pi) = \sin x \quad \cos(x \pm 2n\pi) = \cos x$$

$$\sin(x \pm n\pi) = \pm(-1)^n \sin x \quad \cos(x \pm n\pi) = \mp(-1)^n \cos x$$

$$\sin\left(x + \frac{2n+1}{2}\pi\right) = \pm(-1)^n \cos x \quad \cos\left(x + \frac{2n+1}{2}\pi\right) = \mp(-1)^n \sin x$$

$$\sin\left(x \pm \frac{\pi}{4}\right) = \frac{\sqrt{2}}{2}(\sin x \pm \cos x) \quad \cos\left(x \pm \frac{\pi}{4}\right) = \frac{\sqrt{2}}{2}(\cos x \mp \sin x)$$

$$\tan(x \pm n\pi) = \tan x \quad \cot(x \pm n\pi) = \cot x$$

$$\tan\left(x \pm \frac{2n+1}{2}\pi\right) = -\cot x \quad \cot\left(x \pm \frac{2n+1}{2}\pi\right) = -\tan x$$

$$\tan\left(x \pm \frac{\pi}{4}\right) = \frac{\tan x \pm 1}{1 \mp \tan x} \quad \cot\left(\pm \frac{\pi}{4}\right) = \frac{\cot x \mp 1}{1 \pm \cot x}$$

Relations between trigonometric functions of a single argument

$$\sin x = \pm \sqrt{1 - \cos^2 x} = \pm \frac{\tan x}{\sqrt{1 + \tan^2 x}} = \pm \frac{1}{\sqrt{1 + \cot^2 x}}$$

$$\cos x = \pm \sqrt{1 - \sin^2 x} = \pm \frac{1}{\sqrt{1 + \tan^2 x}} = \pm \frac{\cot x}{\sqrt{1 + \cot^2 x}}$$

$$\tan x = \pm \frac{\sin x}{\sqrt{1 - \sin^2 x}} = \pm \frac{\sqrt{1 - \cos^2 x}}{\cos x} = \frac{1}{\cot x}$$

$$\cot x = \pm \frac{\sqrt{1 - \sin^2 x}}{\sin x} = \pm \frac{\cos x}{\sqrt{1 - \cos^2 x}} = \frac{1}{\tan x}$$

Addition and subtraction of trigonometric functions

$$\sin x + \sin y = 2 \sin\left(\frac{x+y}{2}\right) \cos\left(\frac{x-y}{2}\right)$$

$$\sin x - \sin y = 2 \sin\left(\frac{x-y}{2}\right) \cos\left(\frac{x+y}{2}\right)$$

$$\cos x + \cos y = 2 \cos\left(\frac{x+y}{2}\right) \cos\left(\frac{x-y}{2}\right)$$

$$\cos x - \cos y = -2 \sin\left(\frac{x+y}{2}\right) \sin\left(\frac{x-y}{2}\right)$$

$$\sin^2 x - \sin^2 y = \cos^2 y - \cos^2 x = \sin(x+y) \sin(x-y)$$

$$\sin^2 x - \cos^2 y = \cos^2 y - \cos^2 x = \sin(x+y) \sin(x-y)$$

$$\tan x \pm \tan y = \frac{\sin(x \pm y)}{\cos x \cos y} \quad \cot x \pm \cot y = \frac{\sin(y \pm x)}{\sin x \sin y}$$

$$a \cos x - b \sin x = r \sin(x + \phi) = r \cos(x - \psi)$$

Here, $r = \sqrt{a^2 + b^2}$, $\sin \phi = a/r$, $\cos \phi = b/r$, $\sin \psi = b/r$, and $\cos \psi = a/r$.

Products of trigonometric functions

$$\begin{aligned}\sin x \sin y &= \frac{1}{2} [\cos(x - y) - \cos(x + y)] \\ \cos x \cos y &= \frac{1}{2} [\cos(x - y) + \cos(x + y)] \\ \sin x \cos y &= \frac{1}{2} [\sin(x - y) + \sin(x + y)]\end{aligned}$$

Powers of trigonometric functions

$$\begin{aligned}\cos^2 x &= \frac{1}{2} \cos 2x + \frac{1}{2} \\ \cos^3 x &= \frac{1}{4} \cos 3x + \frac{3}{4} \cos x \\ \cos^4 x &= \frac{1}{8} \cos 4x + \frac{1}{2} \cos 2x + \frac{3}{8} \\ \cos^5 x &= \frac{1}{16} \cos 5x + \frac{5}{16} \cos 3x + \frac{5}{8} \cos x \\ \sin^2 x &= -\frac{1}{2} \cos 2x + \frac{1}{2} \\ \sin^3 x &= -\frac{1}{4} \sin 3x + \frac{3}{4} \sin x \\ \sin^4 x &= \frac{1}{8} \cos 4x - \frac{1}{2} \cos 2x + \frac{3}{8} \\ \sin^5 x &= \frac{1}{16} \sin 5x - \frac{5}{16} \sin 3x + \frac{5}{8} \sin x \\ \cos^{2n} x &= \frac{1}{2^{2n-1}} \sum_{k=0}^{n-1} C_{2n}^k \cos [2(n-k)x] + \frac{1}{2^{2n}} C_{2n}^n \\ \cos^{2n+1} x &= \frac{1}{2^{2n}} \sum_{k=0}^n C_{2n+1}^k \cos [(2n-2k+1)x] \\ \sin^{2n} x &= \frac{1}{2^{2n-1}} \sum_{k=0}^{n-1} (-1)^{n-k} C_{2n}^k \cos [2(n-k)x] + \frac{1}{2^{2n}} C_{2n}^n \\ \sin^{2n-1} x &= \frac{1}{2^{2n}} \sum_{k=0}^n (-1)^{n-k} C_{2n+1}^k \sin [(2n-2k+1)x]\end{aligned}$$

Here, $n = 1, 2, \dots$ and $C_m^k = \frac{m!}{k!(m-k)!}$ are the binomial coefficients ($0! = 1$).

Addition formulas

$$\begin{aligned}\sin(x \pm y) &= \sin x \cos y \pm \cos x \sin y \\ \cos(x \pm y) &= \cos x \cos y \mp \sin x \sin y \\ \tan(x \pm y) &= \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y} \\ \cot(x \pm y) &= \frac{1 \pm \tan x \tan y}{\tan x \pm \tan y}\end{aligned}$$

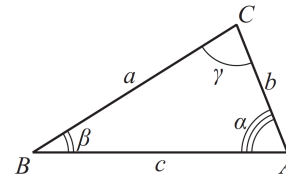
Trigonometric functions of multiple arguments

$$\begin{aligned}\cos 2x &= 2 \cos^2 x - 1 = 1 - 2 \sin^2 x \\ \cos 3x &= -3 \cos x + 4 \cos^3 x \\ \cos 4x &= 1 - 8 \cos^2 x + 8 \cos^4 x \\ \cos 5x &= 5 \cos x - 2 - \cos^2 x + 16 \cos^4 x \\ \sin 2x &= 2 \sin x \cos x \\ \sin 3x &= 3 \sin x - 4 \sin^3 x \\ \sin 4x &= 4 \cos x (\sin x - 2 \sin^3 x) \\ \sin 5x &= 5 \sin x - 5 \sin^3 x + 16 \sin^5 x \\ \tan 2x &= \frac{2 \tan x}{1 - \tan^2 x} \\ \tan 3x &= \frac{3 \tan x - \tan^3 x}{1 - 3 \tan^2 x} \\ \tan 4x &= \frac{4 \tan x - 4 \tan^3 x}{1 - 6 \tan^2 x + \tan^4 x}\end{aligned}$$

15.3 Elementary Geometry

15.3.1 Plane Geometry

Triangles



Plane triangle relations:

$$\alpha + \beta + \gamma = 180^\circ \quad (\text{Sum of angles of a triangle})$$

$$\frac{a}{\sin \alpha} = \frac{b}{\sin \beta} = \frac{c}{\sin \gamma} = 2R \quad (\text{Law of sines})$$

$$c^2 = a^2 + b^2 - 2ab \cos \gamma \quad (\text{Law of cosines})$$

$$\frac{a+b}{a-b} = \frac{\tan \left[\frac{1}{2}(\alpha + \beta) \right]}{\tan \left[\frac{1}{2}(\alpha - \beta) \right]} = \frac{\cot \left(\frac{1}{2}\gamma \right)}{\tan \left[\frac{1}{2}(\alpha - \beta) \right]} \quad (\text{Law of tangents})$$

$$c = a \cos \beta + b \cos \alpha \quad (\text{Theorem on projections})$$

$$p = \frac{1}{2}(a + b + c) \quad (\text{Semi-perimeter})$$

$$\sin \frac{\gamma}{2} = \sqrt{\frac{(p-a)(p-b)}{ab}} \quad (\text{Trigonometric angle formulas})$$

$$\cos \frac{\gamma}{2} = \sqrt{\frac{p(p-c)}{ab}}$$

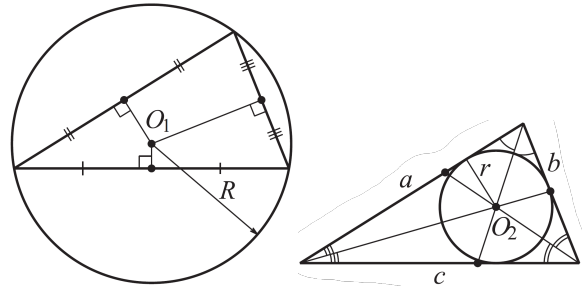
$$\tan \frac{\gamma}{2} = \sqrt{\frac{p(p-c)}{p(p-c)}}$$

$$\sin \gamma = \frac{2}{ab} \sqrt{p(p-a)(p-b)(p-c)}$$

$$\tan \gamma = \frac{c \sin \alpha}{b - c \cos \alpha} = \frac{c \sin \beta}{a - c \cos \beta} \quad (\text{Law of tangents})$$

$$\frac{a+b}{c} = \frac{\cos \left[\frac{1}{2}(\alpha - \beta) \right]}{\sin \left(\frac{1}{2}\gamma \right)} = \frac{\cos \left[\frac{1}{2}(\alpha - \beta) \right]}{\cos \left[\frac{1}{2}(\alpha + \beta) \right]} \quad (\text{Mollweide's})$$

$$\frac{a-b}{c} = \frac{\sin \left[\frac{1}{2}(\alpha - \beta) \right]}{\cos \left(\frac{1}{2}\gamma \right)} = \frac{\sin \left[\frac{1}{2}(\alpha - \beta) \right]}{\sin \left[\frac{1}{2}(\alpha + \beta) \right]}$$



Circumcircle and incircle

$$r = \sqrt{\frac{(p-a)(p-b)(p-c)}{p}}$$

$$= p \tan \frac{\alpha}{2} \tan \frac{\beta}{2} \tan \frac{\gamma}{2} = (p-c) \tan \frac{\gamma}{2}$$

$$R = \frac{a}{2 \sin \alpha} = \frac{b}{2 \sin \beta} = \frac{c}{2 \sin \gamma}$$

$$= \frac{p}{4 \cos \left(\frac{1}{2}\alpha \right) \cos \left(\frac{1}{2}\beta \right) \cos \left(\frac{1}{2}\gamma \right)}$$

$$d = \sqrt{R^2 - 2Rr}$$

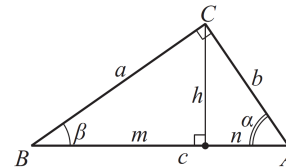
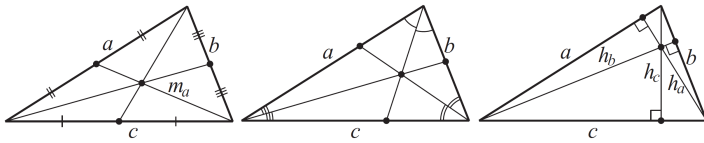
Area of a triangle, S

$$S = \frac{a}{h_a} = \frac{1}{2}ab \sin \gamma = rp$$

$$= \sqrt{p(p-a)(p-b)(p-c)}$$

$$= \frac{abc}{4R} = 2R^2 \sin \alpha \sin \beta \sin \gamma$$

$$= c^2 \frac{\sin \alpha \sin \beta}{2 \sin \gamma} = c^2 \frac{\sin \alpha \sin \beta}{2 \sin(\alpha + \beta)}$$



Medians, angle bisectors, and altitudes of triangle

$$m_a = \frac{1}{2} \sqrt{2(b^2 + c^2) - a^2} = \frac{1}{2} \sqrt{a^2 + 4b^2 - 4ab \cos \gamma} \quad (\text{Median})$$

$$l_a = \frac{\sqrt{bc[(b+c)^2 - a^2]}}{b+c} = \frac{\sqrt{4p(p-a)bc}}{b+c} \quad (\text{Angle bisector})$$

$$= \frac{2cb \cos \left(\frac{1}{2}\alpha \right)}{b+c} = 2R \frac{\sin \beta \sin \gamma}{\cos \left[\frac{1}{2}(\beta - \gamma) \right]}$$

$$= 2p \frac{\sin \left(\frac{1}{2}\beta \right) \sin \left(\frac{1}{2}\gamma \right)}{\sin \beta + \sin \gamma}$$

$$h_a = b \sin \gamma = c \sin \beta = \frac{bc}{2R} \quad (\text{Altitude})$$

$$= 2(p-a) \cos \frac{\alpha}{2} \cos \frac{\beta}{2} \cos \frac{\gamma}{2}$$

$$= 2(p-b) \sin \frac{\alpha}{2} \sin \frac{\beta}{2} \cos \frac{\gamma}{2}$$

Right (right-angled) triangles.

$$\alpha + \beta = 90^\circ$$

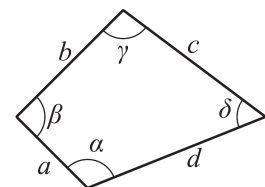
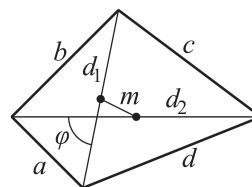
$$\sin \alpha = \cos \beta = \frac{a}{c} \quad \sin \beta = \cos \alpha = \frac{b}{c}$$

$$\tan \alpha = \cot \beta = \frac{a}{b} \quad \tan \beta = \cot \alpha = \frac{b}{a}$$

$$a^2 + b^2 = c^2$$

$$h^2 = mn, \quad a^2 = mc \quad b^2 = nc$$

Polygons



Areas of quadrilaterals

$$p = \frac{1}{2}(a + b + c + d)$$

$$S = \frac{1}{2}d_1d_2 \sin \phi$$

$$= \sqrt{p(p-a)(p-b)(p-c)(p-d) - abcd \cos^2 \left(\frac{\beta + \delta}{2} \right)}$$

15.4 Algebra

15.4.1 Polynomials and Algebraic Equations

Linear and Quadratic Equations

Linear equations

$$ax + b = 0$$

$$x = -\frac{b}{a}$$

Quadratic equations

$$ax^2 + bx + c = 0 \quad (4)$$

$$x_{1,2} = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \quad (5)$$

Cubic Equations

Incomplete cubic equation

$$y^3 + py + q = 0$$

$$y_1 = A + B, \quad y_{2,3} = -\frac{1}{2}(A + B) \pm i \frac{\sqrt{3}}{2}(A - B)$$

$$A = \left(-\frac{q}{2} + \sqrt{D} \right)^{1/3}, \quad B = \left(-\frac{q}{2} - \sqrt{D} \right)^{1/3}$$

$$D = \left(\frac{p}{3} \right)^3 + \left(\frac{q}{2} \right)^2, \quad i^2 = -1$$

Complete cubic equation

$$ax^3 + bx^2 + cx + d = 0$$

$$x_k = y_k - \frac{b}{3a}, \quad y_k^3 + py_k + q = 0, \quad k = 1, 2, 3$$

$$p = -\frac{1}{3} \left(\frac{b}{a} \right)^2 + \frac{c}{a}, \quad q = \frac{2}{27} \left(\frac{b}{a} \right)^3 - \frac{bc}{3a^2} + \frac{d}{a}$$

Quartic Equations

$$ax^4 + bx^3 + cx^2 + dx + e = 0 \quad (6)$$

$$x = y - \frac{b}{4a} \quad (7)$$

$$y^4 + py^3 + qy^2 + r = 0 \quad (8)$$

$$z^3 + 2pz^2 + (p^2 - 4r)z - q^2 = 0 \quad (9)$$

$$y_1 = \frac{1}{2} \left(\sqrt{z_1} + \sqrt{z_2} + \sqrt{z_3} \right) \quad (10)$$

$$y_2 = \frac{1}{2} \left(\sqrt{z_1} - \sqrt{z_2} - \sqrt{z_3} \right) \quad (11)$$

$$y_3 = \frac{1}{2} \left(-\sqrt{z_1} + \sqrt{z_2} - \sqrt{z_3} \right) \quad (12)$$

$$y_4 = \frac{1}{2} \left(-\sqrt{z_1} - \sqrt{z_2} + \sqrt{z_3} \right) \quad (13)$$

Algebraic Equations of Arbitrary Degree and Their Properties

Bounds for the roots of algebraic equations with real coefficients All roots of polynomials in absolute value do not exceed

$$N = 1 + \frac{A}{|a_n|} \quad (14)$$

where A is the largest of the coefficients $|a_0|, |a_1|, \dots, |a_{n-1}|$

16 Useful Identities

16.1 Series

16.1.1 Expansion of asymptotic series to a power

$$\begin{aligned} (x_0 + \epsilon x_1 + \epsilon^2 x_2 + \epsilon^3 x_3 + \dots)^n &= x_0^n \\ &+ \epsilon n x_0^{n-1} x_1 \\ &+ \epsilon^2 \left[\frac{n(n-1)}{2!} x_0^{n-2} x_1^2 + n x_0^{n-1} x_2 \right] \\ &+ \epsilon^3 \left[\frac{n(n-1)(n-2)}{3!} x_0^{n-3} x_1^3 + n(n-1) x_0^{n-2} x_1 x_2 + n x_0^{n-1} x_3 \right] \\ &+ \epsilon^4 \left[\frac{n(n-1)(n-2)(n-3)}{4!} x_0^{n-4} x_1^4 + \frac{n(n-1)(n-2)}{2!} x_0^{n-3} x_1^2 x_2 + \frac{n(n-1)}{2!} x_0^{n-2} (x_2^2 + 2x_1 x_3) + n x_0^{n-1} x_4 \right] \end{aligned}$$

Important Series Expansions

Taylor: $f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \dots + \frac{f^n(a)}{n!}(x-a)^n + \dots$

$$(1+x)^\alpha = 1 + ax + \frac{\alpha(\alpha-1)}{2!}x^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{3!}x^3 + \dots$$

$$(1+x)^{-1} = 1 - x + x^2 - x^3 + \dots; \quad -1 < x < 1$$

$$(1+x)^{1/2} = 1 + \frac{x}{2} - \frac{x^2}{8} + \frac{x^3}{16} - \frac{5x^4}{128} + \frac{7x^5}{256} + \dots; \quad -1 < x < 1$$

$$(1+x)^{-1/2} = 1 - \frac{x}{2} + \frac{3}{8}x^2 - \frac{5x^3}{16} + \frac{35x^4}{128} - \frac{63x^5}{256} + \dots; \quad -1 < x < 1$$

$$\ln x = \frac{x-1}{x} + \frac{1}{2}\left(\frac{x-1}{x}\right)^2 + \frac{1}{3}\left(\frac{x-1}{x}\right)^3 + \dots; \quad x \geq \frac{1}{2};$$

$$\ln x = (x-1) - \frac{1}{2}(x-1)^2 + \frac{1}{3}(x-1)^3 - \dots; \quad |x-1| \leq 1, \quad x \neq 0$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots + (-1)^{n+1} \frac{x^n}{n}; \quad |x| \leq 1, \quad x \neq -1$$

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \dots - \frac{x^n}{n}; \quad |x| < 1$$

$$\frac{1}{1-x} = 1 + x + x^2 + \dots + x^n + \frac{x^n}{1-x}; \quad |x| < 1; \quad \frac{1}{(1-x)^2} = 1 + 2x + 3x^2 + \dots + nx^{n-1} + R; \quad |x| < 1; \quad R \xrightarrow{n \rightarrow \infty} 0$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \dots; \quad \sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots; \quad \cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

$$\tan x = x + \frac{x^3}{3} + \frac{2x^5}{15} + \dots; \quad \cot x = \frac{1}{x} - \frac{x}{3} + \frac{x^3}{45} - \frac{2x^5}{245} + \dots$$

$$\sec x = 1 + \frac{x^2}{2} + \frac{5x^4}{24} + \frac{61x^6}{720} + \dots; \quad \csc x = \frac{1}{x} + \frac{x}{6} + \frac{7}{360}x^3 + \frac{31}{15120}x^5 + \dots$$

$$\sin^{-1} x = x + \frac{x^3}{2 \cdot 3} + \frac{1 \cdot 3 x^5}{2 \cdot 4 \cdot 5} + \frac{1 \cdot 3 \cdot 5 x^7}{2 \cdot 4 \cdot 6 \cdot 7} + \dots; \quad |x| < 1; \quad \tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots; \quad |x| \leq 1;$$

$$\tan^{-1} x = \frac{\pi}{2} - \frac{1}{x} + \frac{1}{3x^3} - \frac{1}{5x^5} + \dots; \quad x > 1; \quad \tan^{-1} x = -\frac{\pi}{2} - \frac{1}{x} + \frac{1}{3x^3} - \frac{1}{5x^5} + \dots; \quad x < -1$$

$$\cot^{-1} x = \tan^{-1}(x^{-1}); \quad \sec^{-1} x = \cos^{-1}(x^{-1}); \quad \csc^{-1} x = \sin^{-1}(x^{-1}); \quad -1 \leq x \leq 1;$$

$$\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \dots; \quad \cosh x = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots$$

$$\tanh x = x - \frac{x^3}{3} + \frac{2x^5}{15} - \frac{17x^7}{315} + \dots; \quad |x| < \frac{\pi}{2}; \quad \coth x = \frac{1}{x} + \frac{x}{3} - \frac{x^3}{45} + \frac{2x^5}{945} + \dots$$

$$\operatorname{sech} x = 1 - \frac{x^2}{2} + \frac{5x^4}{24} - \frac{61x^6}{720} + \dots; \quad \operatorname{csch} x = \frac{1}{x} - \frac{x}{6} + \frac{7x^3}{360} - \frac{31x^5}{15120} + \dots$$

$$\sinh^{-1} x = x - \frac{1}{2 \cdot 3}x^3 + \frac{1 \cdot 3}{2 \cdot 4 \cdot 5}x^5 - \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6 \cdot 7}x^7 + \dots; \quad |x| < 1$$

$$= \ln 2x + \frac{1}{2 \cdot 2x^2} - \frac{1 \cdot 3}{2 \cdot 4 \cdot 4x^4} + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6 \cdot 6x^6} + \dots; \quad |x| > 1$$

$$\cosh^{-1} x = \ln 2x - \frac{1}{2 \cdot 2x^2} - \frac{1 \cdot 3}{2 \cdot 4 \cdot 4x^4} - \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6 \cdot 6x^6} + \dots; \quad |x| > 1$$

$$\tanh^{-1} x = x + \frac{x^3}{3} + \frac{x^5}{5} + \frac{x^7}{7} + \dots; \quad |x| < 1; \quad \coth^{-1} x = \frac{1}{x} + \frac{1}{3x^3} + \frac{1}{5x^5} + \frac{1}{7x^7} + \dots; \quad |x| > 1$$

$$\cos^3 x = 1 - \frac{3}{2}x^2 + \frac{7}{8}x^4 - \frac{x^6}{8} + \dots; \quad \sin^3 x = x^3 - \frac{1}{2}x^5 + \frac{3}{4}x^7 - \frac{1}{216}x^9 + \dots$$

Useful Trigonometric Identities

FORMULAS FOR ADDITION AND SUBTRACTION

$$\sin(a \pm b) = \sin a \cos b \pm \cos a \sin b; \quad \cos(a \pm b) = \cos a \cos b \mp \sin a \sin b$$

$$\tan(a \pm b) = \frac{\tan a \pm \tan b}{1 \mp \tan a \tan b} \quad \cot(a \pm b) = \frac{\cot a \cot b \mp 1}{\cot b \pm \cot a} \quad \tan\left(\frac{\pi}{4} \pm b\right) = \frac{1 \pm \tan b}{1 \mp \tan b} = \frac{\cos b \pm \sin b}{\cos b \mp \sin b}$$

WERNER'S FORMULAS

$$\sin a \sin b = \frac{1}{2}[\cos(a-b) - \cos(a+b)]; \quad \sin a \cos b = \frac{1}{2}[\sin(a+b) + \sin(a-b)]$$

$$\cos a \cos b = \frac{1}{2}[\cos(a+b) + \cos(a-b)]$$

INVERSE OF WERNER'S FORMULAS

$$\sin a + \sin b = 2 \sin\left(\frac{a+b}{2}\right) \cos\left(\frac{a-b}{2}\right); \quad \sin a - \sin b = 2 \cos\left(\frac{a+b}{2}\right) \sin\left(\frac{a-b}{2}\right)$$

$$\cos a + \cos b = 2 \cos\left(\frac{a+b}{2}\right) \cos\left(\frac{a-b}{2}\right); \quad \cos a - \cos b = -2 \sin\left(\frac{a+b}{2}\right) \sin\left(\frac{a-b}{2}\right)$$

OTHER FORMULAS TRANSFORMING SUMS INTO PRODUCTS OF FUNCTIONS

$$\tan a + \tan b = \sin(a+b) / (\cos a \cos b); \quad \tan a - \tan b = \sin(a-b) / (\cos a \cos b)$$

$$\cot a + \cot b = \sin(a+b) / (\sin a \sin b); \quad \cot a - \cot b = -\sin(a-b) / (\sin a \sin b)$$

DUPLICATION FORMULAS

$$\sin 2a = 2 \sin a \cos a; \quad \cos 2a = 2 \cos^2 a - 1 = 1 - 2 \sin^2 a = \cos^2 a - \sin^2 a$$

$$\tan 2a = 2 \tan a / (1 - \tan^2 a); \quad \cot 2a = (\cot^2 a - 1) / (2 \cot a)$$

TRIPLICATION FORMULAS

$$\sin 3a = 3 \sin a - 4 \sin^3 a; \quad \cos 3a = 4 \cos^3 a - 3 \cos a$$

$$\tan 3a = (3 \tan a - \tan^3 a) / (1 - 3 \tan^2 a); \quad \cot 3a = (\cot^3 a - 3 \cot a) / (3 \cot^2 a - 1)$$

BISECTION FORMULAS

$$\sin \frac{a}{2} = \pm \sqrt{\frac{1 - \cos a}{2}}; \quad \cos \frac{a}{2} = \pm \sqrt{\frac{1 + \cos a}{2}}$$

$$\tan \frac{a}{2} = \pm \sqrt{\frac{1 - \cos a}{1 + \cos a}}; \quad \cot \frac{a}{2} = \pm \sqrt{\frac{1 + \cos a}{1 - \cos a}}$$

FORMULAS FOR CONVERTING POWERS INTO MULTIPLE ANGLES

$$\sin^2 a = \frac{1}{2}(1 - \cos 2a); \quad \cos^2 a = \frac{1}{2}(1 + \cos 2a)$$

$$\sin^3 a = \frac{1}{4}(3 \sin a - \sin 3a); \quad \cos^3 a = \frac{1}{4}(3 \cos a + \cos 3a)$$

$$\sin^4 a = \frac{1}{8}(\cos 4a - 4 \cos 2a + 3); \quad \cos^4 a = \frac{1}{8}(\cos 4a + 4 \cos 2a + 3)$$

$$\sin^5 a = \frac{1}{16}(10 \sin a - 5 \sin 3a + \sin 5a); \quad \cos^5 a = \frac{1}{16}(10 \cos a + 5 \cos 3a + \cos 5a)$$

$$\sin^6 a = \frac{1}{32}(10 - 15 \cos 2a + 6 \cos 4a - \cos 6a); \quad \cos^6 a = \frac{1}{32}(10 + 15 \cos 2a + 6 \cos 4a + \cos 6a)$$