

# CALCULUS

## The Sigma notation

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

e.g.:

$$\sum_{j=1}^7 j^2 = 1^2 + 2^2 + 3^2 + 4^2 + 5^2 + 6^2 + 7^2$$

$$\sum_{j=1}^n j^2 = 1^2 + 2^2 + \cdots + n^2$$

$$\sum_{j=1}^n j^2 = 1^2 + \cdots + n^2 = \frac{n(n+1)(2n+1)}{6}$$

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

$$\sum_{j=1}^n j = \frac{n(n+1)}{2}$$

$$\sum_{j=1}^n j^2 = \frac{n(n+1)(2n+1)}{6}$$

$$\sum_{j=1}^n j^3 = \frac{n^2(n+1)^2}{4} \qquad \frac{n(n+1)(2n+1)}{6}$$

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$$\sum_{j=1}^n j^3 = \frac{n^2(n+1)^2}{4} = \left( \sum_{j=1}^n j \right)^2$$

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

The “linear operations” are: addition and scalar multiplication.  $\sum_{j=p}^q$  is linear, i.e., both of the following conditions hold:

FIRST,  $\sum$  distributes over addition, i.e.,  $\sum$  is additive:

$$\sum_{j=p}^q (a_j + b_j) = \left( \sum_{j=p}^q a_j \right) + \left( \sum_{j=p}^q b_j \right),$$

$$\begin{aligned} \text{i.e., } (a_p + b_p) + \cdots + (a_q + b_q) \\ = (a_p + \cdots + a_q) + (b_p + \cdots + b_q) \end{aligned}$$

SECOND,  $\sum$  “commutes” with scalar multiplication:

“Commutates” refers to traveling.  $c$  and  $\sum$  travel past one another.

$$\sum_{j=p}^q ca_j = c \left( \sum_{j=p}^q a_j \right),$$

$$\text{i.e., } (ca_p + \cdots + ca_q) = c(a_p + \cdots + a_q)$$

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

**NOTE:** If an expression inside  $\sum$  does **not** depend on the index of summation, **then** it can be brought outside the  $\sum$ . For example, ...

$$\begin{aligned} \sum_{j=3}^5 [(k+7)e^j] &= [(k+7)e^3] + [(k+7)e^4] + [(k+7)e^5] \\ &= [k+7][e^3 + e^4 + e^5] \\ &= [k+7] \left[ \sum_{j=3}^5 e^j \right] \end{aligned}$$

common factor

$\sum$  “commutes” with scalar multiplication:

$$\sum_{j=p}^q ca_j = c \left( \sum_{j=p}^q a_j \right),$$

i.e.,  $(ca_p + \cdots + ca_q) = c(a_p + \cdots + a_q)$

cf. §7.2, p. 144 sigma notation:

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**NOTE:** If an expression inside  $\sum$  does **not** depend on the index of summation, **then** it can be brought outside the  $\sum$ . For example, ...

$$\sum_{j=3}^5 [(k+7)e^j] = [k+7] \left[ \sum_{j=3}^5 e^j \right]$$

does not depend on  $j$

$$= [k+7] \left[ \sum_{j=3}^5 e^j \right]$$

$\sum$  "commutes" with scalar multiplication:

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**NOTE:** If an expression inside  $\sum$  does **not** depend on the index of summation, **then** it can be brought outside the  $\sum$ . For example, ...

$$\sum_{j=3}^5 [(k+7)e^j] = [k+7] \left[ \sum_{j=3}^5 e^j \right]$$

$$\sum_{j=3}^5 [(2j-1)e^j] = [5e^3] + [7e^4] + [9e^5]$$

**depends on  $j$**                       **no common factor**

$\sum$  “commutes” with scalar multiplication:

$$\sum_{j=p}^q ca_j = c \left( \sum_{j=p}^q a_j \right),$$

i.e.,  $(ca_p + \cdots + ca_q) = c(a_p + \cdots + a_q)$



cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

**NOTE:** It is important that  $k$  be independent of  $j$ .

If, for example,  $k = 2j - 8$ , then ...

$$\sum_{j=3}^5 [(k+7)e^j] = [k+7] \left[ \sum_{j=3}^5 e^j \right]$$

$$\sum_{j=3}^5 [(2j-1)e^j] = [5e^3] + [7e^4] + [9e^5]$$

$\Sigma$  “commutes” with scalar multiplication:

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i.e.,  $(ca_p + \cdots + ca_q) = c(a_p + \cdots + a_q)$

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

$$k = 2j - 8$$

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$$\sum_{j=3}^5 [(k+7)e^j] = [k+7] \sum_{j=3}^5 e^j$$

||

$$\sum_{j=3}^5 [(2j-1)e^j] = [5e^3] + [7e^4] + [9e^5]$$

**The moral:** It's important to track dependencies.

$\Sigma$  "commutes" with scalar multiplication:

$$\sum_{j=p}^q ca_j = c \left( \sum_{j=p}^q a_j \right),$$

i.e.,  $(ca_p + \cdots + ca_q) = c(a_p + \cdots + a_q)$

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

**WARNING:**  $\sum_{j=p}^q$  is **not multiplicative**: Typically,

$$\sum_{j=p}^q (a_j b_j) \neq \left( \sum_{j=p}^q a_j \right) \left( \sum_{j=p}^q b_j \right),$$

$$\begin{aligned} \text{i.e., } a_p b_p + \cdots + a_q b_q \\ \neq (a_p + \cdots + a_q)(b_p + \cdots + b_q), \end{aligned}$$

$$\text{e.g., } (1 \cdot 2) + (3 \cdot 4) + (5 \cdot 6) \neq (1 + 3 + 5)(2 + 4 + 6)$$

Can you find a summation by parts formula?

cf. §7.2, p. 144 sigma notation:

$$\boxed{\sum_{j=p}^q a_j} := a_p + a_{p+1} + \cdots + a_q$$

$$j \mapsto j + 3$$

$$\sum_{j=p}^q a_{j+3} = a_{p+3} + a_{p+4} + \cdots + a_{q+3}$$

$$p \mapsto p - 3, \quad q \mapsto q - 3$$

$$\sum_{j=p-3}^{q-3} a_{j+3} = a_p + a_{p+1} + \cdots + a_q = \sum_{j=p}^q a_j$$

The point:

If you add a number to the index variable  
and subtract it from the limits of summation,  
then the sum stays the same.

