MINISTRY OF EDUCATION, SINGAPORE
in collaboration with
UNIVERSITY OF CAMBRIDGE LOCAL EXAMINATIONS SYNDICATE
General Certificate of Education Advanced Level

List MF26

LIST OF FORMULAE

AND

STATISTICAL TABLES

for Mathematics and Further Mathematics

For use from 2017 in all papers for the H1, H2 and H3 Mathematics and H2 Further Mathematics syllabuses.

This document consists of **11** printed pages and **1** blank page.

Singapore Examinations and Assessment Board

CAMBRIDGE
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PURE MATHEMATICS

Algebraic series

Binomial expansion:

$(a+b)^n = a^n + \binom{n}{1}a^{n-1}b + \binom{n}{2}a^{n-2}b^2 + \binom{n}{3}a^{n-3}b^3 + \ldots + b^n$, where n is a positive integer and $\binom{n}{r} = \dfrac{n!}{r!(n-r)!}$

Maclaurin expansion:

$$f(x) = f(0) + x\,f'(0) + \frac{x^2}{2!}f''(0) + \ldots + \frac{x^n}{n!}f^{(n)}(0) + \ldots$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \ldots + \frac{n(n-1)\ldots(n-r+1)}{r!}x^r + \ldots \qquad (|x| < 1)$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \ldots + \frac{x^r}{r!} + \ldots \qquad (\text{all } x)$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \ldots + \frac{(-1)^r x^{2r+1}}{(2r+1)!} + \ldots \qquad (\text{all } x)$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \ldots + \frac{(-1)^r x^{2r}}{(2r)!} + \ldots \qquad (\text{all } x)$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \ldots + \frac{(-1)^{r+1} x^r}{r} + \ldots \qquad (-1 < x \le 1)$$

Partial fractions decomposition

Non-repeated linear factors:

$$\frac{px+q}{(ax+b)(cx+d)} = \frac{A}{(ax+b)} + \frac{B}{(cx+d)}$$

Repeated linear factors:

$$\frac{px^2+qx+r}{(ax+b)(cx+d)^2} = \frac{A}{(ax+b)} + \frac{B}{(cx+d)} + \frac{C}{(cx+d)^2}$$

Non-repeated quadratic factor:

$$\frac{px^2+qx+r}{(ax+b)(x^2+c^2)} = \frac{A}{(ax+b)} + \frac{Bx+C}{(x^2+c^2)}$$

Trigonometry

$$\sin(A \pm B) \equiv \sin A \cos B \pm \cos A \sin B$$

$$\cos(A \pm B) \equiv \cos A \cos B \mp \sin A \sin B$$

$$\tan(A \pm B) \equiv \frac{\tan A \pm \tan B}{1 \mp \tan A \tan B}$$

$$\sin 2A \equiv 2 \sin A \cos A$$

$$\cos 2A \equiv \cos^2 A - \sin^2 A \equiv 2\cos^2 A - 1 \equiv 1 - 2\sin^2 A$$

$$\tan 2A \equiv \frac{2 \tan A}{1 - \tan^2 A}$$

$$\sin P + \sin Q \equiv 2 \sin \tfrac{1}{2}(P+Q) \cos \tfrac{1}{2}(P-Q)$$

$$\sin P - \sin Q \equiv 2 \cos \tfrac{1}{2}(P+Q) \sin \tfrac{1}{2}(P-Q)$$

$$\cos P + \cos Q \equiv 2 \cos \tfrac{1}{2}(P+Q) \cos \tfrac{1}{2}(P-Q)$$

$$\cos P - \cos Q \equiv -2 \sin \tfrac{1}{2}(P+Q) \sin \tfrac{1}{2}(P-Q)$$

Principal values:

$$-\tfrac{1}{2}\pi \le \sin^{-1} x \le \tfrac{1}{2}\pi \qquad (|x| \le 1)$$

$$0 \le \cos^{-1} x \le \pi \qquad (|x| \le 1)$$

$$-\tfrac{1}{2}\pi < \tan^{-1} x < \tfrac{1}{2}\pi$$

Derivatives

$\mathrm{f}(x)$	$\mathrm{f}'(x)$
$\sin^{-1} x$	$\dfrac{1}{\sqrt{1-x^2}}$
$\cos^{-1} x$	$-\dfrac{1}{\sqrt{1-x^2}}$
$\tan^{-1} x$	$\dfrac{1}{1+x^2}$
$\operatorname{cosec} x$	$-\operatorname{cosec} x \cot x$
$\sec x$	$\sec x \tan x$

Integrals

(Arbitrary constants are omitted; a denotes a positive constant.)

$\mathrm{f}(x)$	$\int \mathrm{f}(x)\,\mathrm{d}x$	
$\dfrac{1}{x^2+a^2}$	$\dfrac{1}{a}\tan^{-1}\left(\dfrac{x}{a}\right)$	
$\dfrac{1}{\sqrt{a^2-x^2}}$	$\sin^{-1}\left(\dfrac{x}{a}\right)$	$(\lvert x\rvert < a)$
$\dfrac{1}{x^2-a^2}$	$\dfrac{1}{2a}\ln\left(\dfrac{x-a}{x+a}\right)$	$(x > a)$
$\dfrac{1}{a^2-x^2}$	$\dfrac{1}{2a}\ln\left(\dfrac{a+x}{a-x}\right)$	$(\lvert x\rvert < a)$
$\tan x$	$\ln(\sec x)$	$(\lvert x\rvert < \frac{1}{2}\pi)$
$\cot x$	$\ln(\sin x)$	$(0 < x < \pi)$
$\operatorname{cosec} x$	$-\ln(\operatorname{cosec} x + \cot x)$	$(0 < x < \pi)$
$\sec x$	$\ln(\sec x + \tan x)$	$(\lvert x\rvert < \frac{1}{2}\pi)$

Vectors

The point dividing AB in the ratio $\lambda : \mu$ has position vector $\dfrac{\mu\mathbf{a} + \lambda\mathbf{b}}{\lambda + \mu}$

Vector product:

$$\mathbf{a}\times\mathbf{b} = \begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \times \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}$$

Numerical methods

Trapezium rule (for single strip): $\int_a^b \mathrm{f}(x)\mathrm{d}x \approx \frac{1}{2}(b-a)\left[\mathrm{f}(a)+\mathrm{f}(b)\right]$

Simpson's rule (for two strips): $\int_a^b \mathrm{f}(x)\mathrm{d}x \approx \frac{1}{6}(b-a)\left[\mathrm{f}(a)+4\mathrm{f}\left(\frac{a+b}{2}\right)+\mathrm{f}(b)\right]$

The Newton-Raphson iteration for approximating a root of f(x) = 0:

$$x_2 = x_1 - \frac{\mathrm{f}(x_1)}{\mathrm{f}'(x_1)},$$

where x_1 is a first approximation.

Euler Method with step size h:

$$y_2 = y_1 + h\mathrm{f}(x_1, y_1)$$

Improved Euler Method with step size h:

$$u_2 = y_1 + h\mathrm{f}(x_1, y_1)$$

$$y_2 = y_1 + \frac{h}{2}\left[\mathrm{f}(x_1, y_1) + \mathrm{f}(x_2, u_2)\right]$$

PROBABILITY AND STATISTICS

Standard discrete distributions

Distribution of X	$\mathrm{P}(X = x)$	Mean	Variance
Binomial $\mathrm{B}(n,p)$	$\binom{n}{x} p^x (1-p)^{n-x}$	np	$np(1-p)$
Poisson $\mathrm{Po}(\lambda)$	$\mathrm{e}^{-\lambda} \dfrac{\lambda^x}{x!}$	λ	λ
Geometric $\mathrm{Geo}(p)$	$(1-p)^{x-1} p$	$\dfrac{1}{p}$	$\dfrac{1-p}{p^2}$

Standard continuous distribution

Distribution of X	p.d.f.	Mean	Variance
Exponential	$\lambda \mathrm{e}^{-\lambda x}$	$\dfrac{1}{\lambda}$	$\dfrac{1}{\lambda^2}$

Sampling and testing

Unbiased estimate of population variance:

$$s^2 = \frac{n}{n-1}\left(\frac{\Sigma(x-\bar{x})^2}{n}\right) = \frac{1}{n-1}\left(\Sigma x^2 - \frac{(\Sigma x)^2}{n}\right)$$

Unbiased estimate of common population variance from two samples:

$$s^2 = \frac{\Sigma(x_1-\bar{x}_1)^2 + \Sigma(x_2-\bar{x}_2)^2}{n_1+n_2-2}$$

Regression and correlation

Estimated product moment correlation coefficient:

$$r = \frac{\Sigma(x-\bar{x})(y-\bar{y})}{\sqrt{\left\{\Sigma(x-\bar{x})^2\right\}\left\{\Sigma(y-\bar{y})^2\right\}}} = \frac{\Sigma xy - \dfrac{\Sigma x \Sigma y}{n}}{\sqrt{\left(\Sigma x^2 - \dfrac{(\Sigma x)^2}{n}\right)\left(\Sigma y^2 - \dfrac{(\Sigma y)^2}{n}\right)}}$$

Estimated regression line of y on x:

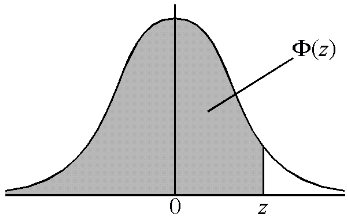
$$y - \bar{y} = b(x - \bar{x}), \quad \text{where } b = \frac{\Sigma(x-\bar{x})(y-\bar{y})}{\Sigma(x-\bar{x})^2}$$

THE NORMAL DISTRIBUTION FUNCTION

If Z has a normal distribution with mean 0 and variance 1 then, for each value of z, the table gives the value of $\Phi(z)$, where

$$\Phi(z) = \mathrm{P}(Z \leqslant z).$$

For negative values of z use $\Phi(-z) = 1 - \Phi(z)$.



z	0	1	2	3	4	5	6	7	8	9	ADD 1	ADD 2	ADD 3	ADD 4	ADD 5	ADD 6	ADD 7	ADD 8	ADD 9
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359	4	8	12	16	20	24	28	32	36
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753	4	8	12	16	20	24	28	32	36
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141	4	8	12	15	19	23	27	31	35
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517	4	7	11	15	19	22	26	30	34
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879	4	7	11	14	18	22	25	29	32
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224	3	7	10	14	17	20	24	27	31
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549	3	7	10	13	16	19	23	26	29
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852	3	6	9	12	15	18	21	24	27
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133	3	5	8	11	14	16	19	22	25
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389	3	5	8	10	13	15	18	20	23
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621	2	5	7	9	12	14	16	19	21
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830	2	4	6	8	10	12	14	16	18
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015	2	4	6	7	9	11	13	15	17
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177	2	3	5	6	8	10	11	13	14
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319	1	3	4	6	7	8	10	11	13
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441	1	2	4	5	6	7	8	10	11
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545	1	2	3	4	5	6	7	8	9
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633	1	2	3	4	4	5	6	7	8
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706	1	1	2	3	4	4	5	6	6
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767	1	1	2	2	3	4	4	5	5
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817	0	1	1	2	2	3	3	4	4
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857	0	1	1	2	2	2	3	3	4
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890	0	1	1	1	2	2	2	3	3
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916	0	1	1	1	1	2	2	2	2
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936	0	0	1	1	1	1	1	2	2
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952	0	0	0	1	1	1	1	1	1
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964	0	0	0	0	1	1	1	1	1
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974	0	0	0	0	0	1	1	1	1
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981	0	0	0	0	0	0	0	1	1
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986	0	0	0	0	0	0	0	0	0

Critical values for the normal distribution

If Z has a normal distribution with mean 0 and variance 1 then, for each value of p, the table gives the value of z such that

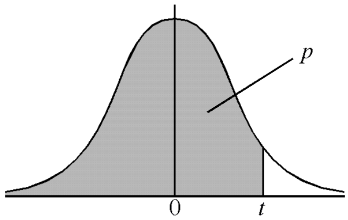
$$\mathrm{P}(Z \leqslant z) = p.$$

p	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
z	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

CRITICAL VALUES FOR THE *t*-DISTRIBUTION

If T has a t-distribution with ν degrees of freedom then, for each pair of values of p and ν, the table gives the value of t such that

$$P(T \leqslant t) = p.$$

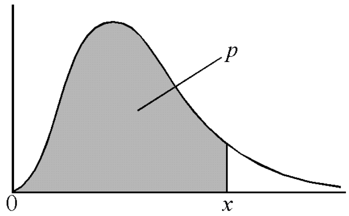


p	0.75	0.90	0.95	0.975	0.99	0.995	0.9975	0.999	0.9995
$\nu = 1$	1.000	3.078	6.314	12.71	31.82	63.66	127.3	318.3	636.6
2	0.816	1.886	2.920	4.303	6.965	9.925	14.09	22.33	31.60
3	0.765	1.638	2.353	3.182	4.541	5.841	7.453	10.21	12.92
4	0.741	1.533	2.132	2.776	3.747	4.604	5.598	7.173	8.610
5	0.727	1.476	2.015	2.571	3.365	4.032	4.773	5.894	6.869
6	0.718	1.440	1.943	2.447	3.143	3.707	4.317	5.208	5.959
7	0.711	1.415	1.895	2.365	2.998	3.499	4.029	4.785	5.408
8	0.706	1.397	1.860	2.306	2.896	3.355	3.833	4.501	5.041
9	0.703	1.383	1.833	2.262	2.821	3.250	3.690	4.297	4.781
10	0.700	1.372	1.812	2.228	2.764	3.169	3.581	4.144	4.587
11	0.697	1.363	1.796	2.201	2.718	3.106	3.497	4.025	4.437
12	0.695	1.356	1.782	2.179	2.681	3.055	3.428	3.930	4.318
13	0.694	1.350	1.771	2.160	2.650	3.012	3.372	3.852	4.221
14	0.692	1.345	1.761	2.145	2.624	2.977	3.326	3.787	4.140
15	0.691	1.341	1.753	2.131	2.602	2.947	3.286	3.733	4.073
16	0.690	1.337	1.746	2.120	2.583	2.921	3.252	3.686	4.015
17	0.689	1.333	1.740	2.110	2.567	2.898	3.222	3.646	3.965
18	0.688	1.330	1.734	2.101	2.552	2.878	3.197	3.610	3.922
19	0.688	1.328	1.729	2.093	2.539	2.861	3.174	3.579	3.883
20	0.687	1.325	1.725	2.086	2.528	2.845	3.153	3.552	3.850
21	0.686	1.323	1.721	2.080	2.518	2.831	3.135	3.527	3.819
22	0.686	1.321	1.717	2.074	2.508	2.819	3.119	3.505	3.792
23	0.685	1.319	1.714	2.069	2.500	2.807	3.104	3.485	3.768
24	0.685	1.318	1.711	2.064	2.492	2.797	3.091	3.467	3.745
25	0.684	1.316	1.708	2.060	2.485	2.787	3.078	3.450	3.725
26	0.684	1.315	1.706	2.056	2.479	2.779	3.067	3.435	3.707
27	0.684	1.314	1.703	2.052	2.473	2.771	3.057	3.421	3.689
28	0.683	1.313	1.701	2.048	2.467	2.763	3.047	3.408	3.674
29	0.683	1.311	1.699	2.045	2.462	2.756	3.038	3.396	3.660
30	0.683	1.310	1.697	2.042	2.457	2.750	3.030	3.385	3.646
40	0.681	1.303	1.684	2.021	2.423	2.704	2.971	3.307	3.551
60	0.679	1.296	1.671	2.000	2.390	2.660	2.915	3.232	3.460
120	0.677	1.289	1.658	1.980	2.358	2.617	2.860	3.160	3.373
∞	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

CRITICAL VALUES FOR THE χ^2-DISTRIBUTION

If X has a χ^2-distribution with ν degrees of freedom then, for each pair of values of p and ν, the table gives the value of x such that

$$P(X \leqslant x) = p.$$



p	0.01	0.025	0.05	0.9	0.95	0.975	0.99	0.995	0.999
$\nu = 1$	$0.0^{3}1571$	$0.0^{3}9821$	$0.0^{2}3932$	2.706	3.841	5.024	6.635	7.8794	10.83
2	0.02010	0.05064	0.1026	4.605	5.991	7.378	9.210	10.60	13.82
3	0.1148	0.2158	0.3518	6.251	7.815	9.348	11.34	12.84	16.27
4	0.2971	0.4844	0.7107	7.779	9.488	11.14	13.28	14.86	18.47
5	0.5543	0.8312	1.145	9.236	11.07	12.83	15.09	16.75	20.51
6	0.8721	1.237	1.635	10.64	12.59	14.45	16.81	18.55	22.46
7	1.239	1.690	2.167	12.02	14.07	16.01	18.48	20.28	24.32
8	1.647	2.180	2.733	13.36	15.51	17.53	20.09	21.95	26.12
9	2.088	2.700	3.325	14.68	16.92	19.02	21.67	23.59	27.88
10	2.558	3.247	3.940	15.99	18.31	20.48	23.21	25.19	29.59
11	3.053	3.816	4.575	17.28	19.68	21.92	24.73	26.76	31.26
12	3.571	4.404	5.226	18.55	21.03	23.34	26.22	28.30	32.91
13	4.107	5.009	5.892	19.81	22.36	24.74	27.69	29.82	34.53
14	4.660	5.629	6.571	21.06	23.68	26.12	29.14	31.32	36.12
15	5.229	6.262	7.261	22.31	25.00	27.49	30.58	32.80	37.70
16	5.812	6.908	7.962	23.54	26.30	28.85	32.00	34.27	39.25
17	6.408	7.564	8.672	24.77	27.59	30.19	33.41	35.72	40.79
18	7.015	8.231	9.390	25.99	28.87	31.53	34.81	37.16	42.31
19	7.633	8.907	10.12	27.20	30.14	32.85	36.19	38.58	43.82
20	8.260	9.591	10.85	28.41	31.41	34.17	37.57	40.00	45.31
21	8.897	10.28	11.59	29.62	32.67	35.48	38.93	41.40	46.80
22	9.542	10.98	12.34	30.81	33.92	36.78	40.29	42.80	48.27
23	10.20	11.69	13.09	32.01	35.17	38.08	41.64	44.18	49.73
24	10.86	12.40	13.85	33.20	36.42	39.36	42.98	45.56	51.18
25	11.52	13.12	14.61	34.38	37.65	40.65	44.31	46.93	52.62
30	14.95	16.79	18.49	40.26	43.77	46.98	50.89	53.67	59.70
40	22.16	24.43	26.51	51.81	55.76	59.34	63.69	66.77	73.40
50	29.71	32.36	34.76	63.17	67.50	71.42	76.15	79.49	86.66
60	37.48	40.48	43.19	74.40	79.08	83.30	88.38	91.95	99.61
70	45.44	48.76	51.74	85.53	90.53	95.02	100.4	104.2	112.3
80	53.54	57.15	60.39	96.58	101.9	106.6	112.3	116.3	124.8
90	61.75	65.65	69.13	107.6	113.1	118.1	124.1	128.3	137.2
100	70.06	74.22	77.93	118.5	124.3	129.6	135.8	140.2	149.4

WILCOXON SIGNED RANK TEST

P is the sum of the ranks corresponding to the positive differences,
Q is the sum of the ranks corresponding to the negative differences,
T is the smaller of P and Q.

For each value of n the table gives the **largest** value of T which will lead to rejection of the null hypothesis at the level of significance indicated.

Critical values of *T*

	Level of significance			
One Tail	0.05	0.025	0.01	0.005
Two Tail	0.1	0.05	0.02	0.01
$n = 6$	2	0		
7	3	2	0	
8	5	3	1	0
9	8	5	3	1
10	10	8	5	3
11	13	10	7	5
12	17	13	9	7
13	21	17	12	9
14	25	21	15	12
15	30	25	19	15
16	35	29	23	19
17	41	34	27	23
18	47	40	32	27
19	53	46	37	32
20	60	52	43	37

For larger values of n, each of P and Q can be approximated by the normal distribution with mean $\frac{1}{4}n(n+1)$ and variance $\frac{1}{24}n(n+1)(2n+1)$.

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