HSC *Mathematics* Advanced

Topic 1: Series and Sequences

Arithmetic Sequences

Difference between successive terms is constant (common difference).

- $d = T_n - T_{n-1}$, $n \geq 2$
- $T_n = a + (n-1)d$ where $a = T_1$
  - These numbers a, m, b form an AP when $m - a = b - m$, and thus when $m = \frac{1}{2}(a+b)$.
  - m is the arithmetic mean of a, b.

Geometric Sequences

Ratio between successive terms is non-zero constant (common ratio).

- $\frac{T_n}{T_{n-1}} = r$, $n \geq 2$
- $T_n = ar^{n-1}$ where $a = T_1$
  - These numbers a, g, b form a GP when $\frac{b}{g} = \frac{g}{a}$, and thus when $g^2 = ab$.
  - g is the geometric mean of a, b.
  - 0 cannot be a term in a GP.

Summing Sequences

- $S_n = T_1 + T_2 + T_3 + \ldots + T_n$ known as a partial sum.

Sigma can also be used to represent sums (not necessarily AP or GP):

- $\sum_{k=1}^{n} T_k = T_1 + T_2 + T_3 + T_4 + \ldots T_n = S_n$

Sum of an AP

Let $l = T_n$ be the last term of an AP with $T_1 = a$ and difference d:

$S_n = a + (a+d) + (a+2d) + \ldots + (l-2d) + (l-d) + l$
$S_n = l + (l-d) + (l-2d) + \ldots + (a+2d) + (a+d) + a$

Adding the two equations gets $2S_n = n(a+l)$ as there are n terms.

- $S_n = \frac{1}{2}n(a+l)$

Since $l = T_n = a + (n-1)d$, we can derive an alternative formula:

- $S_n = \frac{1}{2}n(2a + (n-1)d)$ and it is evident that:

- $S_n = \sum_{k=1}^{n} (a + (k-1)d)$

Sum of a GP

To find the sum of a geometric sequence:

$S_n = a + ar + ar^2 + \ldots + ar^{n-2} + ar^{n-1}$
$rS_n = ar + ar^2 + ar^3 + \ldots + ar^{n-1} + ar^n$

Subtract the second equation from the first:

$\therefore (r-1)S_n = ar^n - a$

- $S_n = \frac{a(r^n - 1)}{r - 1}$ when $|r| > 1$

For when $|r| < 1$, subtract first equation from second:

$\therefore (1-r)S_n = a - ar^n$

- $S_n = \frac{a(1 - r^n)}{1 - r}$ when $|r| < 1$

Limiting Sum

If $|r| < 1$ then $\lim_{n \to \infty} r^n = 0$, therefore

- $\lim_{n \to \infty} T_n = 0$
- $S_\infty = \lim_{n \to \infty} S_n = \frac{a}{1-r}$

i.e. $\sum_{n=1}^{\infty} ar^{n-1}$ converges to $\frac{a}{1-r}$

Recurring Decimals

If we want to express 1.1037 as a fraction, simply write as GP:

$1.1 + (0.0037 + 0.0000037 + \ldots)$

Inside the brackets we find a limiting sum $S_\infty = \frac{0.0037}{1 - 0.001}$

$\therefore S_\infty = \frac{1}{270}$ but we need to add 1.1 from before: $= \frac{149}{135}$

Topic 2: Financial Mathematics

Simple and Compound Interest

- Simple interest I is calculated with $I = PRn$, an AP.
  - P is principal, n is units of time, and R is interest rate per time.
  - If calculating total amount, add back the principal in the end.
- Compound interest is found by $A_n = P(1+R)^n$, a GP.
  - A_n is final amount after n units of time.
  - To find only interest, subtract principal from final amount.
- Depreciation is similarly $A_n = P(1-R)^n$, a GP.
  - R is the rate of depreciation per unit of time.
  - To find only interest, subtract principal from final amount.

Annuities

- Compound interest investments from which equal payments are received on a regular basis for a fixed period of time.

E.g. Minho deposits $200 per month at the start of each month in an annuity which pays 6% p.a. for 20 years. How much will it be worth after the full 20 years?

After 1 month, the account has $200(1 + 0.005)$ dollars.
After 2 months, $200(1.005)^2 + 200(1.005)$
After n months, we have $200(1.005^n + 1.005^{n-1} + \ldots + 1.005)$

GP in the brackets: $S_{200 \times 12} = \frac{1.005(1.005^{240} - 1)}{1.005 - 1} = 464.3511$

Therefore, $464.3511 \times 200 = \$92870.22$ in total after 20 years.

Future Value and Present Value

- Future value (FV) is the total value of the investment at the end of the term of investment, including all interest.
- Present value (PV) is the single lump of money that could be initially invested to yield a given future value over a given period.

E.g. What is PV of annuity seen above and how much does he save?
$92870.22 = PV(1.005)^{240} \to PV = \$28055.74$, if he pays in one lump sum he saves $200 \times 240 - 28055.74 = \$19944.26$.

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