# Extension to 2002 HSC Ext. 2 Q8a

(v) Use the identity  $\cot^2 \theta = \csc^2 \theta - 1$  and the result of Question 8 (a) (iii) to prove that

$$\csc^2\left(\frac{\pi}{2m+1}\right) + \csc^2\left(\frac{2\pi}{2m+1}\right) + \dots + \csc^2\left(\frac{m\pi}{2m+1}\right) = \frac{2m(m+1)}{3}$$

(vi) Use the fact that  $\csc \theta > \frac{1}{\theta}$  for  $0 < \theta < \frac{\pi}{2}$  to show that:

$$\left(\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{m^2}\right) \frac{(2m+1)^2}{4m(m+1)} < \frac{\pi^2}{6}$$

(vii) Deduce that 
$$\frac{1}{(2m+1)^2} < 1 - \frac{6}{\pi^2} \left( \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots + \frac{1}{m^2} \right) < \frac{6m+1}{(2m+1)^2}$$

(viii) Taking the limit as  $m \to \infty$  deduce that  $\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \cdots = \frac{\pi^2}{6}$ 

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and engineering are inevitably interrelated and this interaction will steadily increase as the use of mathematical modelling grows Although mathematicians and engineers often misunderstand one another their basic approach is quite similar as is the historical development of their respective disciplines The purpose of this Math Primer is to provide a brief introduction to those parts of mathematics which are or could be useful in engineering especially bioengineering. The aim is to summarize the ideas covered in each subject area without going into exhaustive detail Formulas and equations have not been avoided but every effort has been made to keep them simple in the hope of persuading readers that they are not only useful but also accessible The wide range of topics covered includes introductory material such as numbers and sequences geometry in two and three dimensions linear algebra and the calculus Building on these foundations linear spaces tensor analysis and Fourier analysis are introduced All these concepts are used to solve problems for ordinary and partial differential equations Illustrative applications are taken from a variety of engineering disciplines and the choice of a suitable model is considered from the point of view of both the mathematician and the engineer This book will be of interest to engineers and bioengineers looking for the mathematical means to help further their work and it will offer readers a glimpse of many ideas which may spark their interest Numerical Solution of Stochastic Differential Equations with Jumps in Finance Eckhard Platen, Nicola Bruti-Liberati, 2010-07-23 In financial and actuarial modeling and other areas of application stochastic differential equations with jumps have been employed to describe the dynamics of various state variables. The numerical solution of such equations is more complex than that of those only driven by Wiener processes described in Kloeden Platen Numerical Solution of Stochastic Differential Equations 1992 The present monograph builds on the above mentioned work and provides an introduction to stochastic differential equations with jumps in both theory and application emphasizing the numerical methods needed to solve such equations It presents many new results on higher order methods for scenario and Monte Carlo simulation including implicit predictor corrector extrapolation Markov chain and variance reduction methods stressing the importance of their numerical stability Furthermore it includes chapters on exact simulation estimation and filtering Besides serving as a basic text on quantitative methods it offers ready access to a large number of potential research problems in an area that is widely applicable and rapidly expanding Finance is chosen as the area of application because much of the recent research on stochastic numerical methods has been driven by challenges in quantitative finance Moreover the volume introduces readers to the modern benchmark approach that provides a general framework for modeling in finance and insurance beyond the standard risk neutral approach It requires undergraduate background in mathematical or quantitative methods is accessible to a broad readership including those who are only seeking numerical recipes and includes exercises that help the reader develop a deeper understanding of the underlying mathematics **Trial and Error Predicates and the Solution to a Problem of Mostowski's** Hilary Putnam, 1961 It is proved that every consistent formula of quantification theory has a model in Mostowski s field of set **Introduction to Applied Nonlinear Dynamical** 

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