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Abstract—This manual has exercises based on problems in JEE advanced.

1 COMPLEX NUMBERS: OPTIMIZATION

1.1 Consider the optimization problem

$$\max_z \frac{1}{|z-1|} \quad (1.1)$$

$$s.t. \quad |z-2+j| \geq \sqrt{5} \quad (1.2)$$

Show that it can be reframed as

$$\min_x \|\mathbf{x} - \mathbf{c}_1\|^2 \quad (1.3)$$

$$s.t. \quad \|\mathbf{x} - \mathbf{c}_2\|^2 \geq 5 \quad (1.4)$$

where

$$z = \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}, \mathbf{c}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \mathbf{c}_2 = \begin{pmatrix} 2 \\ -1 \end{pmatrix} \quad (1.5)$$

1.2 Explain the optimization problem with a figure.

Solution: Fig. 1.1 explains (1.3) where z_0 is the set of points comprising of the intersection of the smallest circle Γ : with the largest circle Ω : $r_2 \geq \sqrt{5}$ with radii r_1 and $r_2 \geq \sqrt{5}$ respectively.

1.3 Obtain the Lagrangian.

Solution: The Lagrangian is

$$L(\mathbf{x}, \lambda) = \|\mathbf{x} - \mathbf{c}_1\|^2 - \lambda \left\{ \|\mathbf{x} - \mathbf{c}_2\|^2 - r_2^2 \right\} \quad (1.6)$$

1.4 Use the KKT conditions to obtain the minima.

Solution: From the KKT conditions,

$$\frac{\partial L(\mathbf{x}, \lambda)}{\partial \mathbf{x}} = 0 \quad (1.7)$$

$$\Rightarrow \mathbf{x} - \mathbf{c}_1 - \lambda(\mathbf{x} - \mathbf{c}_2) = 0 \quad (1.8)$$

$$\Rightarrow \mathbf{x} = \frac{\mathbf{c}_1 - \lambda \mathbf{c}_2}{1 - \lambda} \quad (1.9)$$

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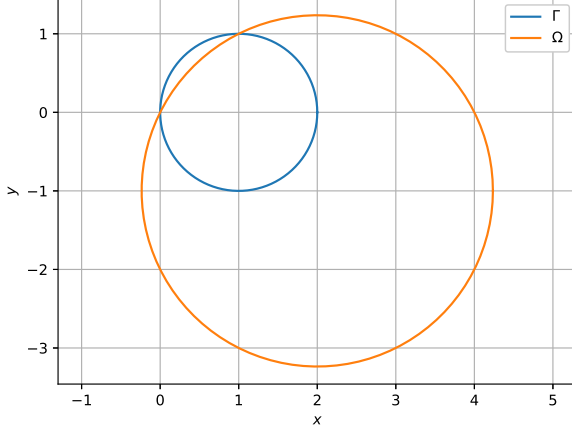


Fig. 1.1

Solution: From (1.9),

$$\mathbf{x}_0 = \frac{\mathbf{c}_1 - \lambda \mathbf{c}_2}{1 - \lambda} \quad (1.17)$$

$$\Rightarrow z_0 = \frac{1}{1 - \lambda} (1 - 2\lambda + j\lambda) \quad (1.18)$$

$$\text{or, } \arg \frac{4 - z_0 - \bar{z}_0}{z_0 - \bar{z}_0 + 2j} = \frac{2 - \Re\{z_0\}}{j(\Im\{z_0\} + 1)} \quad (1.19)$$

$$= \frac{2(1 - \lambda) - (1 - 2\lambda)}{j} \quad (1.20)$$

$$= -j \quad (1.21)$$

Thus, the principal argument is $-\frac{\pi}{2}$.

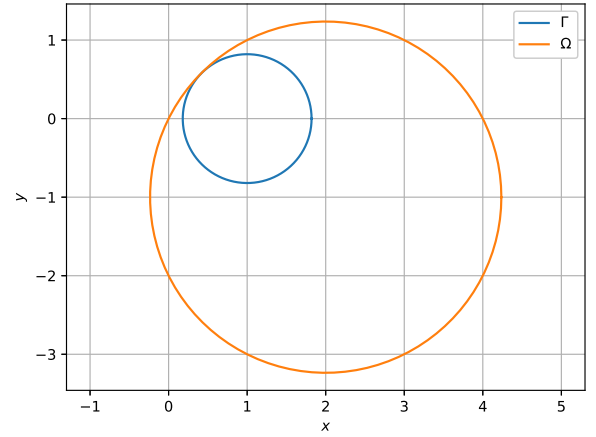


Fig. 1.2

and

$$\frac{\partial L(\mathbf{x}, \lambda)}{\partial \lambda} = 0 \quad (1.10)$$

$$\Rightarrow \|\mathbf{x} - \mathbf{c}_2\|^2 - r_2^2 = 0 \quad (1.11)$$

Substituting from (1.9) in (1.11),

$$\left\| \frac{\mathbf{c}_1 - \lambda \mathbf{c}_2}{1 - \lambda} - \mathbf{c}_2 \right\|^2 - r_2^2 = 0 \quad (1.12)$$

$$\Rightarrow \lambda = 1 \pm \frac{\|\mathbf{c}_1 - \mathbf{c}_2\|}{r_2} \quad (1.13)$$

$$= 1 \pm \sqrt{\frac{2}{5}} \quad (1.14)$$

Fig. 1.2 plots Γ for

$$\lambda = 1 - \sqrt{\frac{2}{5}} \quad (1.15)$$

1.5 If the maximum value is obtained at z_0 , find the principal argument of

$$\frac{4 - z_0 - \bar{z}_0}{z_0 - \bar{z}_0 + 2j} \quad (1.16)$$

1.6 Show that the set

$$D = \{\mathbf{x} : \|\mathbf{x} - \mathbf{C}_2\| \geq r_2\}, r_2 > 0 \quad (1.22)$$

is nonconvex.

Solution: Let $\mathbf{x}_1 \in D$ and

$$\mathbf{x}_2 = 2\mathbf{C}_2 - \mathbf{x}_1 \quad (1.23)$$

Then

$$\|\mathbf{x}_2 - \mathbf{C}_2\| = \|\mathbf{C}_2 - \mathbf{x}_1\| \geq r_2 \quad (1.24)$$

$$\Rightarrow \mathbf{x}_2 \in D. \quad (1.25)$$

Suppose

$$\mathbf{x} = \theta \mathbf{x}_1 + (1 - \theta) \mathbf{x}_2 \quad (1.26)$$

For $\theta = \frac{1}{2}$,

$$\mathbf{x} = \mathbf{C}_2 \quad (1.27)$$

$$\Rightarrow \|\mathbf{x} - \mathbf{C}_2\| = 0, \quad (1.28)$$

$$\text{or, } \mathbf{x} \notin D \quad (1.29)$$

Thus, by definition, D is not a convex set.

2 MATRICES: CAYLEY-HAMILTON THEOREM

2.1 Let

$$\mathbf{M} = \begin{pmatrix} \sin^4 \theta & -1 - \sin^2 \theta \\ 1 + \cos^2 \theta & \cos^4 \theta \end{pmatrix} = \alpha \mathbf{I} + \beta \mathbf{M}^{-1} \quad (2.1)$$

where α, β are real functions of θ and \mathbf{I} is the identity matrix. Find the characteristic equation of \mathbf{M} .

Solution: (2.1) can be expressed as

$$\mathbf{M}^2 - \alpha \mathbf{M} - \beta \mathbf{I} = 0 \quad (2.2)$$

which yields the characteristic equation of \mathbf{M} as

$$\lambda^2 - \alpha \lambda - \beta = 0 \quad (2.3)$$

2.2 Find α and β .

Solution: Since the sum of the eigenvalues is equal to the trace and the determinant is the product of eigenvalues,

$$\alpha = \sin^4 \theta + \cos^4 \theta \quad (2.4)$$

$$\beta = -\sin^4 \theta \cos^4 \theta + (1 + \sin^2 \theta)(1 + \cos^2 \theta) \quad (2.5)$$

2.3 If

$$\alpha^* = \min_{\theta} \alpha(\theta) \quad (2.6)$$

$$\beta^* = \min_{\theta} \beta(\theta), \quad (2.7)$$

find $\alpha^* + \beta^*$.

Solution:

$$\because \alpha = \sin^4 \theta + \cos^4 \theta = 1 - \frac{\sin^2 2\theta}{2}, \quad (2.8)$$

$$\alpha^* = \frac{1}{2}, \quad (2.9)$$

Similarly,

$$-\beta = \sin^4 \theta \cos^4 \theta + (1 + \sin^2 \theta)(1 + \cos^2 \theta) \quad (2.10)$$

$$= 2 + \frac{\sin^2 2\theta}{4} + \frac{\sin^4 2\theta}{16} \quad (2.11)$$

$$= \left(\frac{\sin^2 2\theta}{4} + \frac{1}{2} \right)^2 + \frac{7}{4} \quad (2.12)$$

Thus,

$$\beta^* = -\frac{37}{16} \quad (2.13)$$

$$\Rightarrow \alpha^* + \beta^* = -\frac{29}{16} \quad (2.14)$$

3 VECTOR ALGEBRA

3.1 The line

$$\Gamma : \mathbf{x} = \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \lambda \begin{pmatrix} 1 \\ m \end{pmatrix} \quad (3.1)$$

intersects the circle

$$\Omega : \left\| \mathbf{x} - \begin{pmatrix} 3 \\ -2 \end{pmatrix} \right\| = 5 \quad (3.2)$$

at points \mathbf{P} and \mathbf{Q} respectively. The mid point of PQ is \mathbf{R} such that

$$\begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{R} = -\frac{3}{5} \quad (3.3)$$

Find m .

Solution: Let

$$\mathbf{c} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \mathbf{O} = \begin{pmatrix} 3 \\ -2 \end{pmatrix} \text{ and } \mathbf{m} = \begin{pmatrix} 1 \\ m \end{pmatrix} \quad (3.4)$$

The intersection of (3.1) and (3.2) is

$$\|\mathbf{c} + \lambda \mathbf{m} - \mathbf{O}\|^2 = 25 \quad (3.5)$$

$$\Rightarrow \lambda^2 \|\mathbf{m}\|^2 + 2\lambda \mathbf{m}^T (\mathbf{c} - \mathbf{O}) + \|\mathbf{c} - \mathbf{O}\|^2 - 25 = 0 \quad (3.6)$$

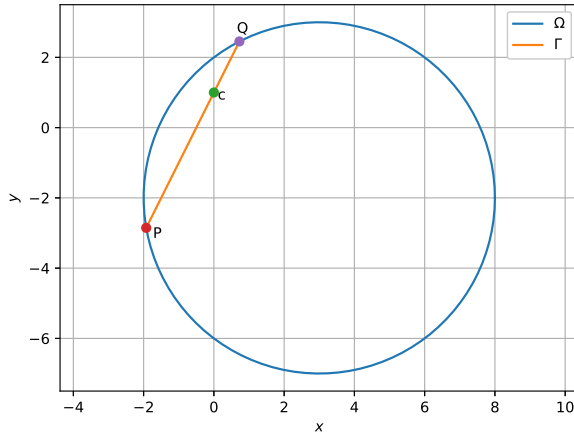


Fig. 3.1

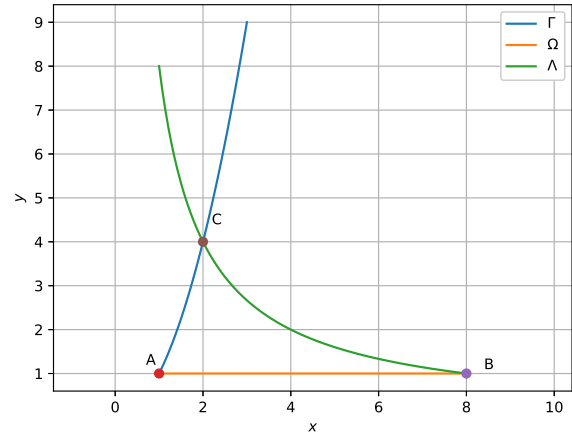


Fig. 4.1

Since \mathbf{P}, \mathbf{Q} lie on Γ ,

$$\mathbf{P} = \mathbf{c} + \lambda_1 \mathbf{m} \quad (3.7)$$

$$\mathbf{Q} = \mathbf{c} + \lambda_2 \mathbf{m} \quad (3.8)$$

$$\Rightarrow \frac{\mathbf{P} + \mathbf{Q}}{2} = \mathbf{c} + \frac{\lambda_1 + \lambda_2}{2} \mathbf{m} \quad (3.9)$$

$$\Rightarrow \begin{pmatrix} 1 & 0 \end{pmatrix} \frac{\mathbf{P} + \mathbf{Q}}{2} = \begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{c} + \frac{\lambda_1 + \lambda_2}{2} \begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{m} \quad (3.10)$$

$$= \begin{pmatrix} 1 & 0 \end{pmatrix} \mathbf{c} - \frac{\mathbf{m}^T (\mathbf{c} - \mathbf{O})}{\|\mathbf{m}\|^2} \quad (3.11)$$

using the sum of roots in (3.6). From (3.3) and (3.4),

$$-\begin{pmatrix} 1 & m \end{pmatrix} \begin{pmatrix} -3 \\ 3 \end{pmatrix} = -\frac{3}{5} (1 + m^2) \quad (3.12)$$

$$\Rightarrow m^2 - 5m + 6 = 0 \quad (3.13)$$

$$\Rightarrow m = 2 \text{ or } 3 \quad (3.14)$$

From (3.6),

$$\lambda = \frac{-\mathbf{m}^T (\mathbf{c} - \mathbf{O})}{\|\mathbf{m}\|^2} \pm \frac{\sqrt{(\mathbf{m}^T (\mathbf{c} - \mathbf{O}))^2 - \|\mathbf{c} - \mathbf{O}\|^2 + 25}}{\|\mathbf{m}\|^2} \quad (3.15)$$

Fig. 3.1 summarizes the solution for $m = 2$.

4 CALCULUS: INTEGRATION

4.1 Sketch the region

$$\begin{pmatrix} x \\ y \end{pmatrix} : xy \leq 8, 1 \leq y \leq x^2 \quad (4.1)$$

4.2 Find the area of the region.

Solution: The intersection of $y = 1, y = x^2$ is

$$\mathbf{A} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \quad (4.2)$$

The intersection of $y = 1, xy = 8$ is

$$\mathbf{B} = \begin{pmatrix} 8 \\ 1 \end{pmatrix} \quad (4.3)$$

The intersection of $y = x^2, xy = 8$ is

$$\mathbf{C} = \begin{pmatrix} 2 \\ 4 \end{pmatrix} \quad (4.4)$$

The desired region is enclosed by the vertices \mathbf{A}, \mathbf{B} and \mathbf{C} . Thus, the area is obtained as

$$\int_1^2 x^2 dx + \int_2^8 \frac{8}{x} dx = \left[\frac{x^3}{3} \right]_1^2 + 8 [\ln x]_2^8 - 7 \quad (4.5)$$

$$= 16 \ln 2 - \frac{14}{3} \quad (4.6)$$

5 SIGNAL PROCESSING: Z TRANSFORM

5.1 Let

$$a(n) = \frac{\alpha^n - \beta^n}{\alpha - \beta} u(n) \quad (5.1)$$

$$b(n) = a(n-1) + a(n+1) - \delta(n) \quad (5.2)$$

where α, β are the roots of the equation

$$z^2 - z - 1 = 0 \quad (5.3)$$

and

$$u(n) = \begin{cases} 0, & n < 0 \\ 1, & n \geq 0 \end{cases} \quad (5.4)$$

$$\delta(n) = \begin{cases} 0, & n \neq 0 \\ 1, & n = 0 \end{cases} \quad (5.5)$$

5.2 Verify your results through a C program.

5.3 Show that the Z transform of $u(n)$

$$U(z) \triangleq \sum_{n=-\infty}^{\infty} u(n)z^{-n} \quad (5.6)$$

$$= \frac{1}{1 - z^{-1}}, \quad |z| > 1 \quad (5.7)$$

5.4 Show that

$$A(z) = \frac{z^{-1}}{1 - z^{-1} - z^{-2}} \quad (5.8)$$

5.5 Let

$$y(n) = a(n) * u(n) \triangleq \sum_{k=-\infty}^{\infty} a(k)u(n-k) \quad (5.9)$$

Show that

$$y(n) = \sum_{k=0}^n a(k) \quad (5.10)$$

5.6 Show that

$$Y(z) = A(z)U(z) \quad (5.11)$$

$$= \frac{z^{-1}}{(1 - z^{-1} - z^{-2})(1 - z^{-1})} \quad (5.12)$$

5.7 Show that

$$w(n) = [a(n+2) - 1]u(n-1) \quad (5.13)$$

$$= a(n+2) - u(n+1) + 2\delta(n) \quad (5.14)$$

5.8 Is $W(z) = Y(z)$?

5.9 Verify if

$$\sum_{n=1}^{\infty} \frac{a(n)}{10^n} = \frac{10}{89} \quad (5.15)$$

5.10 Verify if

$$\sum_{n=1}^{\infty} \frac{b(n)}{10^n} = \frac{8}{89} \quad (5.16)$$

6 MATRICES: ADJUGATE

Let

$$\mathbf{M} = \begin{pmatrix} 0 & 1 & a \\ 1 & 2 & 3 \\ 3 & b & 1 \end{pmatrix}, \quad \text{adj}(\mathbf{M}) = \begin{pmatrix} -1 & 1 & -1 \\ 8 & -6 & 2 \\ -5 & 3 & -1 \end{pmatrix} \quad (6.1)$$

6.1 Show that $a + b = 3$

Solution:

$$\because \mathbf{M} \text{adj}(\mathbf{M}) = \det(\mathbf{M}) \mathbf{I}, \quad (6.2)$$

$$\begin{pmatrix} 0 & 1 & a \end{pmatrix} \begin{pmatrix} 1 \\ -6 \\ 3 \end{pmatrix} = 0 \quad (6.3)$$

$$\begin{pmatrix} 3 & b & 1 \end{pmatrix} \begin{pmatrix} -1 \\ 8 \\ -5 \end{pmatrix} = 0 \quad (6.4)$$

resulting in

$$a = 2, b = 1 \quad (6.5)$$

Hence, $a + b = 3$.

6.2 Verify if

$$(\text{adj}(\mathbf{M}))^{-1} + \text{adj}(\mathbf{M}^{-1}) = -\mathbf{M} \quad (6.6)$$

Solution: From (6.2)

$$(\text{adj}(\mathbf{M}))^{-1} = \frac{\mathbf{M}}{\det(\mathbf{M})} \quad (6.7)$$

and

$$(\text{adj}(\mathbf{M}^{-1})) = \frac{\mathbf{M}^{-1}}{\det(\mathbf{M}^{-1})} \quad (6.8)$$

$$= \mathbf{M}^{-1} \det(\mathbf{M}) \quad (6.9)$$

Thus,

$$\begin{aligned} & (\text{adj}(\mathbf{M}^{-1})) + \text{adj}(\mathbf{M}^{-1}) \\ &= \mathbf{M}^{-1} \det(\mathbf{M}) + \frac{\mathbf{M}}{\det(\mathbf{M})} \\ &= \text{adj}(\mathbf{M}) + \frac{\mathbf{M}}{\det(\mathbf{M})} \end{aligned} \quad (6.10)$$

From (6.2)

$$\begin{pmatrix} 0 & 1 & a \end{pmatrix} \begin{pmatrix} -1 \\ 8 \\ -5 \end{pmatrix} = \det(\mathbf{M}) \quad (6.11)$$

$$\Rightarrow \det(\mathbf{M}) = 8 - 5a = -2 \quad (6.12)$$

If

$$\begin{aligned} (\text{adj}(\mathbf{M}^{-1})) + \text{adj}(\mathbf{M}^{-1}) &= -\mathbf{M}, \\ \text{adj}(\mathbf{M}) - \frac{\mathbf{M}}{2} &= -\mathbf{M} \\ \Rightarrow \mathbf{M} &= -\text{adj}(\mathbf{M}) \end{aligned}$$

which is incorrect.

6.3 Verify if

$$\det(\text{adj}(\mathbf{M}^2)) = 81 \quad (6.13)$$

Solution:

$$\text{adj}(\mathbf{M}^2) = \mathbf{M}^{-2} \det(\mathbf{M})^2 \quad (6.14)$$

$$= 4\mathbf{M}^{-2} \quad (6.15)$$

$$\Rightarrow \det(\text{adj}(\mathbf{M}^2)) = 4^3 \det(\mathbf{M})^{-2} \quad (6.16)$$

$$= 16 \neq 81 \quad (6.17)$$

6.4 If

$$\mathbf{M} \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad (6.18)$$

show that

$$\alpha - \beta + \gamma = 3 \quad (6.19)$$

Solution:

$$\mathbf{M} \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad (6.20)$$

$$\Rightarrow \text{adj}(\mathbf{M}) \mathbf{M} \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \text{adj}(\mathbf{M}) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad (6.21)$$

which can be expressed as

$$\det(\mathbf{M}) \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = \text{adj}(\mathbf{M}) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad (6.22)$$

$$\text{or, } \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} = -\frac{1}{2} \text{adj}(\mathbf{M}) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix}, \quad (6.23)$$

Thus,

$$\alpha - \beta + \gamma = \begin{pmatrix} 1 & -1 & 1 \end{pmatrix} \begin{pmatrix} \alpha \\ \beta \\ \gamma \end{pmatrix} \quad (6.24)$$

$$= -\frac{1}{2} \begin{pmatrix} 1 & -1 & 1 \end{pmatrix} \text{adj}(\mathbf{M}) \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad (6.25)$$

$$= \begin{pmatrix} 7 & -5 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} = 3 \quad (6.26)$$

7 PROBABILITY

Table 4 lists the number of red (R) and green (G) balls in bags B_1, B_2 and B_3 . Also listed are the probabilities of each bag.

Bag	R	G	Probability
B_1	5	5	$\Pr(B_1) = \frac{3}{10}$
B_2	3	5	$\Pr(B_2) = \frac{3}{10}$
B_3	5	3	$\Pr(B_3) = \frac{4}{10}$

TABLE 4

7.1 Show that

$$\Pr(G|B_3) = \frac{3}{8} \quad (7.1)$$

7.2 Show that

$$\Pr(G) = \frac{39}{80} \quad (7.2)$$

Solution:

$$\because \Pr(G|B_1) = \frac{1}{2}, \Pr(G|B_2) = \frac{5}{8}, \Pr(G|B_3) = \frac{3}{8},$$

$$\Pr(G) = \sum_{i=1}^3 \Pr(G|B_i) \Pr(B_i) \quad (7.3)$$

$$= \frac{1}{2} \times \frac{3}{10} + \frac{5}{8} \times \frac{3}{10} + \frac{3}{8} \times \frac{4}{10} \quad (7.4)$$

$$= \frac{39}{80} \quad (7.5)$$

7.3 Is

$$\Pr(B_3|G) = \frac{5}{13} ? \quad (7.6)$$

Solution:

$$\Pr(B_3|G) = \frac{\Pr(G|B_3) \Pr(B_3)}{\Pr(G)} \quad (7.7)$$

$$= \frac{\frac{3}{8} \times \frac{4}{10}}{\frac{39}{80}} = \frac{4}{13} \neq \frac{5}{13} \quad (7.8)$$

7.4 Is

$$\Pr(B_3 \cap G) = \frac{3}{10} ? \quad (7.9)$$

Solution:

$$\Pr(B_3 \cap G) = \Pr(G|B_3) \Pr(B_3) \quad (7.10)$$

$$(7.11)$$

$$= \frac{3}{8} \times \frac{4}{10} = \frac{3}{20} \neq \frac{3}{10} \quad (7.12)$$

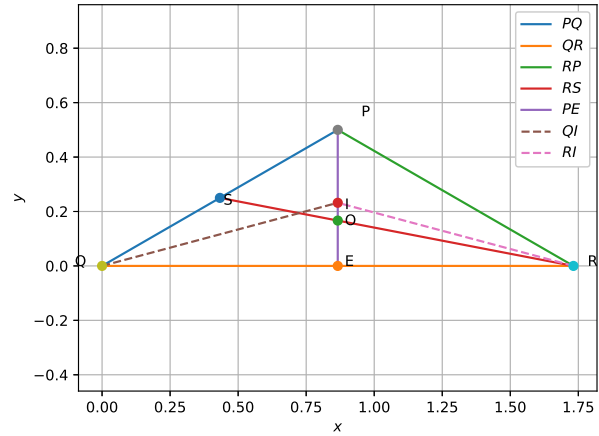


Fig. 8.1

8 TRIGONOMETRY

8.1 In $\triangle PQR$, which is not right angled, let

$$PQ = r, QR = p, RP = q \quad (8.1)$$

The median RS and the altitude PE intersect at O . $p = \sqrt{3}, q = 1$ and the radius of the circumcircle of $\triangle PQR = k = 1$.

8.2 Find RS

Solution: Using the sine formula,

$$\frac{p}{\sin P} = \frac{q}{\sin Q} = 2k \quad (8.2)$$

$$\Rightarrow \sin P = \frac{\sqrt{3}}{2}, \sin Q = \frac{1}{2} \quad (8.3)$$

If $\angle R \neq \frac{\pi}{2}$, the only possible solution is

$$\angle P = \frac{2\pi}{3}, \angle Q = \frac{\pi}{6}, \angle R = \frac{\pi}{6} \quad (8.4)$$

$\therefore \angle Q = \angle R, q = r = 1$. The given information is shown in Fig. 8.1 Using the cosine formula,

$$RS = \sqrt{q^2 + \left(\frac{r}{2}\right)^2 - qr \cos P} \quad (8.5)$$

$$= \sqrt{1 + \frac{1}{4} + \frac{1}{2}} = \sqrt{\frac{7}{2}} \quad (8.6)$$

8.3 Find OE .

Solution: Using Baudhayana's theorem,

$$OE = \sqrt{OR^2 - ER^2} \quad (8.7)$$

$$= \sqrt{\left(\frac{2RS}{3}\right)^2 - \left(\frac{p}{2}\right)^2} \quad (8.8)$$

$$= \sqrt{\frac{7}{9} - \frac{3}{4}} = \frac{1}{6} \quad (8.9)$$

8.4 Find the area of $\triangle SOE$

Solution: $\because PE$ and RS are medians,

$$\text{ar}(\triangle SOE) = \frac{1}{4} \text{ar}(\triangle POR), \quad (8.10)$$

$$\text{ar}(\triangle POR) = \frac{2}{3} \text{ar}(\triangle PER), \quad (8.11)$$

$$\text{ar}(\triangle PER) = \frac{1}{2} \text{ar}(\triangle PQR), \quad (8.12)$$

$$\Rightarrow \text{ar}(\triangle SOE) = \frac{1}{12} \text{ar}(\triangle PQR) = \frac{\sqrt{3}}{24} \quad (8.13)$$

8.5 Find the radius of the incircle of $\triangle PQR$.

Solution: I is the incentre in Fig. 8.1. The radius of the incircle is

$$\frac{p}{2 \cos \frac{Q}{2}} = \frac{p}{\sqrt{2(1 + \cos Q)}} \quad (8.14)$$

$$= \sqrt{\frac{3}{1 + \sqrt{3}}} \quad (8.15)$$

8.6 Repeat all the above exercises using vector algebra and plot Fig. 8.1.

9 LINEAR ALGEBRA: COORDINATE GEOMETRY

Let the ellipse $E_1, n = 1, 2, \dots$ have the equation

$$\mathbf{x}^T \mathbf{D} \mathbf{x} = 1, \quad (9.1)$$

where

$$\mathbf{D} = \begin{pmatrix} \frac{1}{a^2} & 0 \\ 0 & \frac{1}{b^2} \end{pmatrix} \quad (9.2)$$

9.1 Let the largest rectangle inside E_1 with sides parallel to the axes be R_1 . Show that the coordinates of the R_1 have the form

$$\begin{pmatrix} \pm p_1 \\ \pm p_2 \end{pmatrix} \quad (9.3)$$

Solution: Let R_1 be the rectangle $PQRS$, where $PQ \parallel RS \parallel x$ -axis, $QR \parallel PS \parallel y$ -axis. Their corresponding equations are

$$PQ : \mathbf{x} = \mathbf{P} + \lambda_1 \mathbf{m}_1 \quad (9.4)$$

$$PS : \mathbf{x} = \mathbf{P} + \lambda_2 \mathbf{m}_2 \quad (9.5)$$

$$QR : \mathbf{x} = \mathbf{Q} + \lambda_3 \mathbf{m}_2 \quad (9.6)$$

where

$$\mathbf{m}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \mathbf{m}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix} \quad (9.7)$$

The intersection of PQ with E_1 is

$$\begin{aligned} & [\mathbf{P} + \lambda_1 \mathbf{m}_1]^T \mathbf{D} [\mathbf{P} + \lambda_1 \mathbf{m}_1] = 1 \\ \Rightarrow & \lambda_1^2 \|\mathbf{m}_1\|^2 + 2\lambda_1 \mathbf{m}_1^T \mathbf{P} + \mathbf{P}^T \mathbf{D} \mathbf{P} - 1 = 0 \end{aligned}$$

$$\begin{aligned} \because & \mathbf{P} \in E_1, \|\mathbf{m}_1\|^2 = 1, \mathbf{P}^T \mathbf{D} \mathbf{P} - 1 = 0 \\ \Rightarrow & \lambda_1 = 0, -2\mathbf{m}_1^T \mathbf{P} \end{aligned} \quad (9.8)$$

Thus,

$$\begin{aligned} \mathbf{Q} &= \mathbf{P} - 2\mathbf{m}_1^T \mathbf{P} \mathbf{m}_1 \\ &= \begin{pmatrix} -p_1 \\ p_2 \end{pmatrix} \end{aligned} \quad (9.9)$$

Similarly,

$$\begin{aligned} \mathbf{S} &= \mathbf{P} - 2\mathbf{m}_2^T \mathbf{P} \mathbf{m}_2 \\ &= \begin{pmatrix} p_1 \\ -p_2 \end{pmatrix} \end{aligned} \quad (9.10)$$

and

$$\begin{aligned} \mathbf{R} &= \mathbf{Q} - 2\mathbf{m}_2^T \mathbf{Q} \mathbf{m}_2 \\ &= \begin{pmatrix} -p_1 \\ -p_2 \end{pmatrix} \end{aligned} \quad (9.11)$$

9.2 Find an expression for the square of the area of R_1 .

Solution:

$$\begin{aligned} \because & \frac{p_1^2}{a^2} + \frac{p_2^2}{b^2} = 1, \\ p_2 &= b \sqrt{1 - \frac{p_1^2}{a^2}}. \end{aligned} \quad (9.12)$$

Hence the desired expression is

$$F = (PQ \times QR)^2 = 16p_1^2 p_2^2 = 16p_1^2 b^2 \left(1 - \frac{p_1^2}{a^2}\right). \quad (9.13)$$

9.3 Find p_1 that maximises F .

Solution: (9.13) can be expressed as

$$\begin{aligned} F &= a^2 b^2 (16a^2 p_1^2 - 16p_1^4) \\ &= a^2 b^2 \{a^4 - (a^2 - 4p_1^2)^2\} \end{aligned} \quad (9.14)$$

Thus, F is maximum when

$$\begin{aligned} (a^2 - 4p_1^2)^2 &= 0 \\ \Rightarrow p_1 &= \pm \frac{a}{2} \end{aligned} \quad (9.15)$$

9.4 Verify the above result graphically.

9.5 Find p_2 .

Solution: From (9.12)

$$p_2 = \pm \frac{\sqrt{3}}{2} b \quad (9.16)$$

9.6 Find E_2 , the largest ellipse within R_1 .

Solution: From (9.15) and (9.16), the semi-major/minor axes of E_2 are

$$E_2 : \left(\frac{a}{2}, \frac{\sqrt{3}}{2} b \right) \quad (9.17)$$

9.7 find E_n and R_n ,

Solution: From (9.15) and (9.16), the vertices of R_n and semi-major/minor axes of E_n are

$$\begin{aligned} R_n &: \left\{ \pm \frac{a}{2^n}, \pm \left(\frac{\sqrt{3}}{2} \right)^n b \right\} \\ E_n &: \left\{ \frac{a}{2^{n-1}}, \left(\frac{\sqrt{3}}{2} \right)^{n-1} b \right\} \end{aligned} \quad (9.18)$$

In the following questions, $a = 3, b = 2$. Use a computer program.

9.8 Is the eccentricity $e_1 8 = e_1 9$?

9.9 Verify if

$$\sum_{n=1}^N (\text{Area of } R_n) < 24, \quad (9.19)$$

for each positive integer N .

9.10 Is the length of the latus rectum of $E_9 = \frac{1}{6}$?

9.11 Is the distance of a focus from the centre in $E_9 = \frac{\sqrt{5}}{32}$?

10 CALCULUS: DIFFERENTIATION

Let

$$f(x) = \begin{cases} x^5 + 5x^4 + 10x^3 + 10x^2 + 3x + 1 & x < 0 \\ x^2 - x + 1 & 0 \leq x < 1 \\ \frac{2}{3}x^3 - 4x^2 + 7x - \frac{8}{3} & 1 \leq x < 3 \\ (x-2)\ln(x-2) - x + \frac{10}{3} & x \geq 3 \end{cases} \quad (10.1)$$

10.1 Is f increasing in $(-\infty, 0)$?

Solution:

$$\begin{aligned} f'(x) &= 5x^4 + 20x^3 + 30x^2 + 20x + 3 \quad x < 0 \\ \Rightarrow f'(-1) &= 5 - 20 + 30 - 20 + 3 = -2 < 0 \end{aligned} \quad (10.2)$$

Hence $f'(x)$ is non-increasing.

10.2 Does f' have a local maximum at $x = 1$?

Solution:

$$f'(x) = \begin{cases} 2x - 1 > 0, & \frac{1}{2} < x < 1, \\ 2(x-2)^2 - 1 < 0 & 1 \leq x < 3 \end{cases} \quad (10.3)$$

Hence, f is increasing in $(\frac{1}{2}, 1)$ and decreasing between $(1, 3) \Rightarrow f$ has a local maximum at $x = 1$

10.3 Show that f' is differentiable at $x = 1$.

Solution: Since

$$f'(1-) = f'(1) = 1, \quad (10.4)$$

f is differentiable at $x = 1$.

10.4 Is f onto?

10.5 Sketch $f(x)$ in Python to verify your answers.

11 CALCULUS: DIFFERENTIAL EQUATIONS

Γ is a curve in the first quadrant and

$$\mathbf{R} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \quad (11.1)$$

lies on it. The tangent to Γ at \mathbf{P} intersects the y -axis at \mathbf{Y}_P . The line segment $PY_P = 1$.

11.1 Find the differential equation of Γ .

Solution: Let

$$\mathbf{P} = \begin{pmatrix} x \\ y \end{pmatrix}, \mathbf{Y}_P = \begin{pmatrix} 0 \\ c \end{pmatrix}. \quad (11.2)$$

Then using the equation of a line,

$$\mathbf{Y}_P = \mathbf{P} + \lambda \mathbf{m}, \quad (11.3)$$

where

$$\mathbf{m} = \begin{pmatrix} 1 \\ y' \end{pmatrix}. \quad (11.4)$$

Thus,

$$\begin{pmatrix} 0 \\ c \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix} + \lambda \begin{pmatrix} 1 \\ y' \end{pmatrix} \quad (11.5)$$

$$\Rightarrow \lambda = -x. \quad (11.6)$$

$$\therefore PY_P = \|\mathbf{P} - \mathbf{Y}_P\| = |\lambda| \|\mathbf{m}\| = 1, \quad (11.7)$$

$$x^2 (1 + (y')^2) = 1 \quad (11.8)$$

$$\Rightarrow xy' \pm \sqrt{1 - x^2} = 0 \quad (11.9)$$

11.2 Find the equation of Γ .

Solution: From (11.9),

$$dy = \pm \frac{\sqrt{1 - x^2}}{x} dx \quad (11.10)$$

$$\Rightarrow \int dy = \pm \int \frac{\sqrt{1 - x^2}}{x} dx \quad (11.11)$$

Letting

$$\begin{aligned} z &= \sqrt{1 - x^2}, dz = -\frac{x}{\sqrt{1 - x^2}} dx \\ \Rightarrow \int \frac{\sqrt{1 - x^2}}{x} dx &= -\int \frac{z^2}{1 - z^2} dz \\ &= \int dz - \int \frac{1}{1 - z^2} dz \\ &= z + \frac{1}{2} \ln \frac{1 - z}{1 + z} + C \end{aligned} \quad (11.12)$$

Thus,

$$y = \pm \left(\sqrt{1 - x^2} + \frac{1}{2} \ln \frac{1 - \sqrt{1 - x^2}}{1 + \sqrt{1 - x^2}} \right) \quad (11.13)$$

since $C = 0$ after substituting $x = 0, y = 1$.

11.3 Verify your result through a python sketch.

12 LINEAR ALGEBRA: ORTHOGONALITY

12.1 Let

$$L_1 : \quad \mathbf{x} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + \lambda_1 \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix} \quad (12.1)$$

$$L_2 : \quad \mathbf{x} = \lambda_1 \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} \quad (12.2)$$

Given that $L_3 \perp L_1, L_3 \perp L_2$, find L_3 .**Solution:** Let

$$L_3 : \quad \mathbf{x} = \mathbf{c} + \lambda \mathbf{m}_3 \quad (12.3)$$

Then

$$\begin{pmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \end{pmatrix} \mathbf{m}_3 = \mathbf{0} \quad (12.4)$$

Row reducing the coefficient matrix,

$$\begin{pmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \end{pmatrix} \leftrightarrow \begin{pmatrix} 1 & -2 & -2 \\ 0 & 1 & 2 \end{pmatrix} \quad (12.5)$$

$$\leftrightarrow \begin{pmatrix} 1 & 0 & 2 \\ 0 & 1 & 2 \end{pmatrix} \Rightarrow \mathbf{m}_3 = \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \quad (12.6)$$

Also, $L_1 \perp L_2$, but $L_1 \cup L_2 = \phi$. The given information can be summarized as

$$L_1 : \quad \mathbf{x} = \mathbf{c}_1 + \lambda_1 \mathbf{m}_1 \quad (12.7)$$

$$L_2 : \quad \mathbf{x} = \lambda_2 \mathbf{m}_2 \quad (12.8)$$

$$L_3 : \quad \mathbf{x} = \mathbf{c}_3 + \lambda \mathbf{m}_3 \quad (12.9)$$

where

$$\mathbf{c}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{m}_1 = \begin{pmatrix} -1 \\ 2 \\ 2 \end{pmatrix}, \mathbf{m}_2 = \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} \quad (12.10)$$

The objective is to find \mathbf{c}_3 . Since $L_1 \cup L_3 \neq \phi, L_2 \cup L_3 \neq \phi$, from (12.7)-(12.9),

$$\mathbf{c}_1 + \lambda_1 \mathbf{m}_1 = \mathbf{c}_3 + \lambda_3 \mathbf{m}_3 \quad (12.11)$$

$$\lambda_2 \mathbf{m}_2 = \mathbf{c}_3 + \lambda_4 \mathbf{m}_3 \quad (12.12)$$

Using the fact that $L_1 \perp L_2 \perp L_3$, (12.11)-(12.12) can be expressed as

$$\mathbf{m}_1^T \mathbf{c}_1 + \lambda_1 \|\mathbf{m}_1\|^2 = \mathbf{m}_1^T \mathbf{c}_3 \quad (12.13)$$

$$\mathbf{m}_2^T \mathbf{c}_1 = \mathbf{m}_2^T \mathbf{c}_3 \quad (12.14)$$

$$\mathbf{m}_3^T \mathbf{c}_1 = \mathbf{m}_3^T \mathbf{c}_3 + \lambda_3 \|\mathbf{m}_3\|^2 \quad (12.15)$$

$$0 = \mathbf{m}_1^T \mathbf{c}_3 \quad (12.16)$$

$$\lambda_2 \|\mathbf{m}_2\|^2 = \mathbf{m}_2^T \mathbf{c}_3 \quad (12.17)$$

$$0 = \mathbf{m}_3^T \mathbf{c}_3 + \lambda_4 \|\mathbf{m}_3\|^2 \quad (12.18)$$

Simplifying the above,

$$\lambda_1 = -\frac{\mathbf{m}_1^T \mathbf{c}_1}{\|\mathbf{m}_1\|^2} = \frac{1}{9} \quad (12.19)$$

$$\lambda_2 = \frac{\mathbf{m}_2^T \mathbf{c}_1}{\|\mathbf{m}_2\|^2} = \frac{2}{9} \quad (12.20)$$

Substituting in (12.11) and (12.12),

$$L_3 : \quad \mathbf{x} = \frac{2}{9} \begin{pmatrix} 4 \\ 1 \\ 1 \end{pmatrix} + \lambda_3 \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \text{ or } \quad (12.21)$$

$$L_3 : \quad \mathbf{x} = \frac{2}{9} \begin{pmatrix} 2 \\ -1 \\ 2 \end{pmatrix} + \lambda_3 \begin{pmatrix} 2 \\ 2 \\ -1 \end{pmatrix} \quad (12.22)$$

The key concept in this question is that orthogonality of L_1 and L_2 doesnot mean that they intersect. They are skew lines.

13 CONVEX OPTIMIZATION

13.1 Show that

$$\min_{a,b,c} |a + b\omega + c\omega^2|^2 \quad (13.1)$$

where $\omega^3 = 1, \omega \neq 1$ and a, b, c are distinct nonzero integers can be expressed as

$$\min_{\mathbf{x}} \frac{1}{2} \mathbf{x}^T \mathbf{A} \mathbf{x} \quad (13.2)$$

where

$$\mathbf{x} = \begin{pmatrix} a \\ b \\ c \end{pmatrix}, \mathbf{A} = 2\mathbf{P}^T \mathbf{P}, \quad (13.3)$$

$$\mathbf{P} = \begin{pmatrix} 1 & \cos \theta & -\cos \theta \\ 0 & \sin \theta & \sin \theta \end{pmatrix}, \theta = \frac{\pi}{3} \quad (13.4)$$

13.2 Show that

$$\mathbf{A} = \begin{pmatrix} 2 & 1 & -1 \\ 1 & 2 & 1 \\ -1 & 1 & 2 \end{pmatrix} \quad (13.5)$$

Solution:

$$\begin{aligned} \mathbf{A} &= \begin{pmatrix} 1 & 0 \\ \cos \theta & \sin \theta \\ -\cos \theta & \sin \theta \end{pmatrix} \begin{pmatrix} 1 & \cos \theta & -\cos \theta \\ 0 & \sin \theta & \sin \theta \end{pmatrix} \\ &= \begin{pmatrix} 1 & \cos \theta & -\cos \theta \\ \cos \theta & 1 & -\cos 2\theta \\ -\cos \theta & -\cos 2\theta & 1 \end{pmatrix}, \quad (13.6) \end{aligned}$$

resulting in (13.5).

$$\therefore \cos 2\theta = -\cos \theta = -\frac{1}{2} \quad (13.7)$$

13.3 Show that the characteristic equation of \mathbf{A} is

$$f(\lambda) = \lambda^3 - 6\lambda^2 + 9\lambda \quad (13.8)$$

13.4 Show that the eigenvalues of \mathbf{A} are 0 and 3.

13.5 Verify that $\text{tr}(\mathbf{A})$ is the sum of its eigenvalues.

13.6 Verify that $\det(\mathbf{A})$ is the product of its eigenvalues.

13.7 Show that \mathbf{A} is positive definite.

13.8 Show that $\mathbf{x}^T \mathbf{A} \mathbf{x}$ is convex.

13.9 Show that the unconstrained \mathbf{x} that minimizes $\mathbf{x}^T \mathbf{A} \mathbf{x}$ is given by the line

$$\mathbf{x} = k \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \quad (13.9)$$

13.10 Find \mathbf{y} such that

$$\mathbf{A} \mathbf{y} = \lambda \mathbf{y} \quad (13.10)$$

where λ is an eigenvalue of \mathbf{A} .

13.11 Show that

$$\mathbf{A} = \mathbf{P}^{-1} \mathbf{D} \mathbf{P} \quad (13.11)$$

where \mathbf{D} is a diagonal matrix comprising of the eigenvalues of \mathbf{A} and the columns of \mathbf{P} are the corresponding eigenvectors.

13.12 Find \mathbf{U} such that

$$\mathbf{A} = \mathbf{U}^T \mathbf{D} \mathbf{U}, \mathbf{U}^T \mathbf{U} = \mathbf{I} \quad (13.12)$$

13.13 Show that

$$\mathbf{x}^T \mathbf{A} \mathbf{x} = 3\mathbf{v}^T \mathbf{v}, \quad (13.13)$$

where

$$\mathbf{v} = \mathbf{U} \mathbf{x} \quad (13.14)$$

13.14 Show that when the entries of \mathbf{x} are unequal and integers, the solution of (13.2) can be expressed as

$$\mathbf{x} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} + c \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix} \quad (13.15)$$

14 ALGEBRA: MODULAR ARITHMETIC

Let $AP(a; d)$ denote an A.P. with $d > 0$

14.1 Express $AP(a; d)$ in modulo arithmetic.

Solution:

$$A \equiv a \pmod{d} \quad (14.1)$$

14.2 Express the intersection of $AP(1; 3)$, $AP(2; 5)$ and $AP(3; 7)$ using modulo arithmetic.

Solution: The desired AP can be expressed as

$$A \equiv 1 \pmod{3} \quad (14.2)$$

$$\equiv 2 \pmod{5} \quad (14.3)$$

$$\equiv 3 \pmod{7} \quad (14.4)$$

14.3 Two numbers are said to be coprime if their greatest common divisor (gcd) is 1. Verify if (3,5), (5,7) and (3,7) are pairwise coprime.

14.4 Does a solution for (14.2) exist?

Solution: The Chinese remainder theorem guarantees that the system in (14.2) has a solution since 3,5,7 are pairwise coprime.

14.5 Simplify

$$(7 \times 5) \pmod{3} \quad (14.5)$$

Solution: (14.5) can be expressed as

$$\begin{aligned} (7 \times 5) \pmod{3} &= 35 \pmod{3} \\ &= 2 \pmod{3} \end{aligned} \quad (14.6)$$

14.6 Find x in

$$2x = 1 \pmod{3} \quad (14.7)$$

Solution: By inspection, for $x = 2$,

$$2x = 2 \times 2 = 4 = 3 + 1 = 1 \pmod{3} \quad (14.8)$$

Thus $x = 2$ is a solution of (14.7).

14.7 In general, x in

$$ax = 1 \pmod{d} \quad (14.9)$$

is defined to be the modular multiplicative inverse of (14.1).

14.8 Show that the multiplicative inverse of

$$(3 \times 5) \pmod{7} = y = 1 \quad (14.10)$$

14.9 Show that the multiplicative inverse of

$$(3 \times 7) \pmod{5} = z = 1 \quad (14.11)$$

14.10 Find $a + d$.

Solution:

$$(5 \times 7 \times 1 \times x) + (3 \times 5 \times 3 \times y) + (3 \times 7 \times 2 \times z) = 157 \quad (14.12)$$

14.11 Find a and d .

Solution:

$$d = LCM(3, 5, 7) = 105 \quad (14.13)$$

$$A = 157 \pmod{105}$$

$$= 52 \pmod{105}$$

$$\Rightarrow a = 52 \quad (14.14)$$

14.12 Given the APs

$$a_1 \pmod{d_1} \quad (14.15)$$

$$a_2 \pmod{d_2} \quad (14.16)$$

$$a_3 \pmod{d_3}, \quad (14.17)$$

such that

$$gcd(d_1, d_2) = gcd(d_2, d_3) = gcd(d_3, d_1) = 1, \quad (14.18)$$

show that their intersection

$$a \pmod{d} \quad (14.19)$$

is obtained through

$$a + d = (d_1 \times d_2 \times a_3 \times x) + (d_2 \times d_3 \times a_1 \times y) + (d_3 \times d_1 \times a_2 \times z) \quad (14.20)$$

$$d = LCM(d_1, d_2, d_3), \quad (14.21)$$

where x, y, z are the modular multiplicative inverses given by

$$x = [(d_1 \times d_2) \pmod{d_3}]^{-1} \quad (14.22)$$

$$y = [(d_2 \times d_3) \pmod{d_1}]^{-1} \quad (14.23)$$

$$z = [(d_3 \times d_1) \pmod{d_2}]^{-1} \quad (14.24)$$

respectively.

14.13 Write a C program to find x, y and z .

15 LINEAR ALGEBRA: BINARY MATRICES

Let S be the set of all 3×3 matrices whose entries are from $\{0, 1\}$ and

$$E_1 = \{A \in S : \det(A) = 0\} \quad (15.1)$$

and

$$E_2 = \{A \in S : \text{sum of entries of } A \text{ is } 7\} \quad (15.2)$$

15.1 Find $|E_2|$.

Solution:

$$|E_2| = \frac{9!}{7!2!} = 72 \quad (15.3)$$

15.2 Find $|(E_1|E_2)|$.

Solution: E_2 is the set of matrices with rows $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$ and the following combinations in Table 15.2. $\mathbf{e}_i, i = 1, 2, 3$ are the standard basis vectors. The equation

$$\mathbf{v}_1 = \lambda_2 \mathbf{v}_2 + \lambda_3 \mathbf{v}_3 \quad (15.4)$$

has a solution only for the first combination in Table 15.2. Thus, $\det(A) = 0$ only for this combination. Thus

$$|(E_1|E_2)| = 3 \times 3 = 9 \quad (15.5)$$

\mathbf{v}_1	\mathbf{v}_2	\mathbf{v}_3
$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$	\mathbf{e}_i
$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$
$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}$	$\begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$
$\begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$	$\begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$

TABLE 15.2

15.3 Find $\Pr(E_1|E_2)$.

Solution: From (15.3) and (15.5),

$$\Pr(E_1|E_2) = \frac{|(E_1|E_2)|}{|E_2|} = \frac{9}{72} = \frac{1}{8} \quad (15.6)$$

15.4 Verify using a python script.

16 LINEAR ALGEBRA: REFLECTION

16.1 Let \mathbf{B} be the reflection of $\mathbf{A} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$ with respect to the line

$$L : (8 \quad -6)\mathbf{x} = 23 \quad (16.1)$$

Show that $\mathbf{B} = \begin{pmatrix} 6 \\ 0 \end{pmatrix}$.

16.2 Find the equation of AB .

Solution: The normal vector of L is

$$\mathbf{n} = \begin{pmatrix} 6 \\ 8 \end{pmatrix} \quad (16.2)$$

Thus, the equation of AB is

$$AB : \mathbf{n}^T (\mathbf{x} - \mathbf{A}) = 0 \quad (16.3)$$

$$\Rightarrow (6 \quad 8)\mathbf{x} = 36 \quad (16.4)$$

16.3 Let Γ_A and Γ_B be circles of radii $r_1 = 2, r_2 = 1$ with centres at \mathbf{A} and \mathbf{B} respectively. Let T be the common tangent to both the circles such that they are on the same side of T .

16.4 Find the point \mathbf{C} where AB meets T .

Solution: Let \mathbf{D}, \mathbf{E} be the points of contact for T with Γ_A and $4\Gamma_B$ respectively. It is obvious that $\triangle ADC \sim \triangle BEC$. Hence,

$$AB = BC \quad (16.5)$$

$$\Rightarrow \mathbf{C} = 2\mathbf{B} - \mathbf{A} = \begin{pmatrix} 10 \\ -3 \end{pmatrix} \quad (16.6)$$

16.5 Find AC .

Solution:

$$AC = \|\mathbf{A} - \mathbf{C}\| = 10 \quad (16.7)$$

16.6 Find \mathbf{D} and \mathbf{E} .

17 CALCULUS: DEFINITE INTEGRAL

17.1 If

$$I = \frac{2}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{dx}{(1 + e^{\sin x})(2 - \cos 2x)}, \quad (17.1)$$

find $27I^2$.

Solution: Substituting $-x$ for x ,

$$I = \frac{2}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{dx}{(1 + e^{-\sin x})(2 - \cos 2x)}, \quad (17.2)$$

Adding (17.1) and (17.2),

$$2I = \frac{2}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{dx}{(2 - \cos 2x)} \left[\frac{1}{(1 + e^{\sin x})} + \frac{1}{(1 + e^{-\sin x})} \right], \quad (17.3)$$

which can be simplified to obtain

$$\begin{aligned} I &= \frac{1}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{dx}{(2 - \cos 2x)} \frac{(1 + e^{\sin x} + 1 + e^{-\sin x})}{(1 + e^{\sin x} + e^{-\sin x} + 1)} \\ &= \frac{1}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{dx}{(2 - \cos 2x)} \end{aligned} \quad (17.4)$$

Substituting

$$\cos 2x = \frac{1 - \tan^2 x}{1 + \tan^2 x}, \quad (17.5)$$

in (17.4) and simplifying,

$$\begin{aligned} I &= \frac{1}{\pi} \int_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \frac{\sec^2 x}{(1 + 3 \tan^2 x)} dx \\ &= \frac{1}{\pi \sqrt{3}} \left[\tan^{-1}(\sqrt{3} \tan x) \right]_{-\frac{\pi}{4}}^{\frac{\pi}{4}} \\ &= \frac{2}{3\sqrt{3}} \end{aligned} \quad (17.6)$$

resulting in

$$27I^2 = 4 \quad (17.7)$$

18 LINEAR ALGEBRA: AREA OF A TRIANGLE

18.1 Let the lines

$$L_1 : \mathbf{x} = \lambda_1 \mathbf{a} \quad (18.1)$$

$$L_2 : \mathbf{x} = \lambda_2 \mathbf{b} \quad (18.2)$$

$$L_3 : \mathbf{x} = \lambda_3 \mathbf{c} \quad (18.3)$$

intersect the plane

$$P : \mathbf{n}^T \mathbf{x} = c \quad (18.4)$$

at the points \mathbf{A}, \mathbf{B} and \mathbf{C} respectively. Find λ_1, λ_2 and λ_3 .

Solution: From the given information, $\mathbf{A} \in P, L_1$. $\therefore \mathbf{A} = \lambda_1 \mathbf{a}$,

$$\lambda_1 \mathbf{n}^T \mathbf{a} = c \implies \lambda_1 = \frac{c}{\mathbf{n}^T \mathbf{a}} \quad (18.5)$$

Similarly, λ_2 and λ_3 are obtained.

18.2 Find the area Δ of $\triangle ABC$

Solution:

$$\begin{aligned} \Delta &= \left\| \frac{1}{2} (\mathbf{A} - \mathbf{B}) \times (\mathbf{A} - \mathbf{C}) \right\| \\ &= \frac{1}{2} \|(\lambda_1 \mathbf{a} - \lambda_2 \mathbf{b}) \times (\lambda_1 \mathbf{a} - \lambda_3 \mathbf{c})\| \\ &= \frac{1}{2} \|\lambda_1 \lambda_2 (\mathbf{a} \times \mathbf{b}) + \lambda_2 \lambda_3 (\mathbf{b} \times \mathbf{c}) \\ &\quad + \lambda_1 \lambda_3 (\mathbf{c} \times \mathbf{a})\| \end{aligned} \quad (18.6)$$

18.3 Find $(6\Delta)^2$ given

$$\mathbf{a} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \mathbf{b} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \mathbf{c} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad (18.7)$$

$$\mathbf{n} = \begin{pmatrix} 1 & 1 & 1 \end{pmatrix}, c = 1 \quad (18.8)$$

Solution:

$$\begin{aligned} \mathbf{a} \times \mathbf{b} &= \begin{pmatrix} 0 & -a_3 & a_2 \\ a_3 & 0 & -a_1 \\ -a_2 & a_1 & 0 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \end{aligned} \quad (18.9)$$

$$\mathbf{b} \times \mathbf{c} = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} \quad (18.10)$$

$$\mathbf{c} \times \mathbf{a} = \begin{pmatrix} 0 & -1 & 1 \\ 1 & 0 & -1 \\ -1 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \quad (18.11)$$

Using (18.5),

$$\lambda_1 = 1, \lambda_2 = \frac{1}{2}, \lambda_3 = \frac{1}{3} \quad (18.12)$$

Thus,

$$\Delta = \frac{1}{2} \left\| \frac{1}{2} \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + \frac{1}{6} \begin{pmatrix} 1 \\ -1 \\ 0 \end{pmatrix} + \frac{1}{3} \begin{pmatrix} 0 \\ 1 \\ -1 \end{pmatrix} \right\| \quad (18.13)$$

$$= \frac{1}{12} \left\| \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\| = \frac{\sqrt{3}}{12} \quad (18.14)$$

Hence,

$$(6\Delta)^2 = \frac{3}{2} \quad (18.15)$$