

Ordinary differential equation

Differential eqn: An equation involving one or more differentials or differential coefficients is called differential equation.

$\frac{dy}{dx}$   $\rightarrow$  independent variable

$y =$  dependent variable

2 types —

ordinary differential eqn: An equation involving one independent variable, one dependent variable and derivative of dependent variable with respect to a single independent variable is called an ordinary differential equation.

$$\frac{dy}{dx} + 5 \frac{dy}{dx} + by = 0$$

Partial differential equation: An equation involving one dependent variable, two or more independent variables and partial differential coefficient of dependent variable with respect to more than one independent variable is called partial differential equation.

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 3z$$

## Chap-1

### Ordinary differential equation

Differential eqn: An equation involving one or more differentials or its differentials coefficients is called differential equation.

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$y$  = dependent variable

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ordinary differential eqn: An equation involving one

independent variable, one dependent variable and derivative

of dependent variable with respect to a ~~single~~ single

independent variable is called an ordinary differential equation.

$$\frac{dy}{dx} + 5 \frac{dy}{dx} + by = 0$$

Partial differential equation: An equation involving one

dependent variable, two or more independent variables

and partial differential coefficient of dependent variable

with respect to more than one independent variable is called partial differential equation.

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 3z$$

order of diff. eqn: The order of the highest order differential coefficient involved in a differential eqn is called the order of the differential eqn.

$$\frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + 2y = 0 \rightarrow \text{order} = 2$$

Degree of differential: The degree or power of the highest order derivative of a differential eqn is called the degree of a diff. eqn.

$$\frac{d^2y}{dx^2} + 3 \frac{dy}{dx} + 2y = 0 \rightarrow \text{degree} = 1$$

Ex:  $\textcircled{i} \quad \frac{dy}{dx} = e^x + x + 1 ; \text{ order} = 1, \text{ degree} = 1$

$\textcircled{ii} \quad \frac{d^2y}{dx^2} + \frac{dy}{dx} = 0 ; \text{ order} = 2, \text{ degree} = 1$

$\textcircled{iii} \quad \frac{d^2y}{dx^2} + \left(\frac{dy}{dx}\right)^2 + 5 = 0 ; \text{ order} = 2, \text{ degree} = 1$

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## Solution of a Differential Equation:

A solution of a differential equation is a function that satisfies the equation when substituted into it. A solution can be general or particular.

i) General solution: It forms of functions with arbitrary constant.

ii) Particular solution: can be obtained by assign values to the constant in general equation.

Example:

$$\frac{dy}{dx} = 2x$$

$$\text{or, } \int dy = 2 \int x dx$$

$$\therefore y = x^2 + C$$

$C = \text{arbitrary constant}$

Here, General solution :  $y = x^r + C$

Particular solution :  $y = x^r + K_1$ ,  $y = x^r + K_2$

$K$  = numeric values

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\* Some applications of diff. eqn.

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Physics: Used to design model motion, heat, and wave

application.

Economics: Applied in modeling financial markets, interest rates and economic growth.

Engineering: Used in control systems, design electrical circuits.

Chemistry: Helps to describe the reaction rates.

$$\int \frac{dx}{a^v+x^v} = \frac{1}{a} \tan^{-1} \frac{x}{a} + C$$

$$\int \frac{dx}{a^v-x^v} = \frac{1}{2a} \ln \left| \frac{a+x}{a-x} \right| + C$$

$$\int \frac{dx}{x^v-a^v} = \frac{1}{2a} \ln \left| \frac{a-x}{x+a} \right| + C$$

$$\int \frac{dx}{\sqrt{a^v-x^v}} = \sin^{-1} \frac{x}{a} + C$$

$$\int \frac{dx}{\sqrt{a^v+x^v}} = \ln \left| x + \sqrt{a^v+x^v} \right| + C$$

$$\int \frac{dx}{\sqrt{x^v-a^v}} = \ln \left| x + \sqrt{x^v-a^v} \right| + C$$

$$\int \sqrt{a^v+x^v} dx = \frac{x\sqrt{a^v+x^v}}{2} + \frac{a^v}{2} \ln \left| x + \sqrt{a^v+x^v} \right| + C$$

$$\int \sqrt{a^v-x^v} dx = \frac{x\sqrt{a^v-x^v}}{2} + \frac{a^v}{2} \sin^{-1} \frac{x}{a} + C$$

$$\int \sqrt{x^v-a^v} dx = \frac{x\sqrt{x^v-a^v}}{2} - \frac{a^v}{2} \ln \left| x + \sqrt{x^v-a^v} \right| + C$$

## Equation of First order and First Degree

\* Equation reducible to the form in which variables are separated. separable.

$$\text{Q} \quad \frac{dy}{dx} = f(ax+by+c)$$

$$\text{Let } ax+by+c = v$$

$$\text{or, } a + b \frac{dy}{dx} = \frac{dv}{dx}$$

$$\text{or, } \frac{dy}{dx} = \frac{1}{b} \left( \frac{dv}{dx} - a \right)$$

Here,

$$\frac{dy}{dx} = f(ax+by+c)$$

$$\therefore \frac{1}{b} \left( \frac{dv}{dx} - a \right) = f(v)$$

$$\text{or, } \frac{dv}{dx} - a = b f(v)$$

$$\text{or, } \frac{dv}{dx} = a + b f(v)$$

$$\text{or, } \frac{dv}{a+b f(v)} = dx$$

$$\text{Integrating, } \int \frac{dv}{a+bv} = \int dx$$

~~Ex 20-21~~

$$\frac{dy}{dx} = (4x+y+1)^{\nu}$$

$\Rightarrow$  Let,  $4x+y+1 = v$

or,  $4 + \frac{dy}{dx} = \frac{dv}{dx}$

$\therefore \frac{dy}{dx} = \frac{dv}{dx} - 4$

Here,

$$\frac{dy}{dx} = (4x+y+1)^{\nu} \quad | \quad \frac{1}{4x+y+1} \cdot \frac{1}{\nu}$$

$$\therefore \frac{dv}{dx} - 4 = v^{\nu}$$

$$\text{or, } \frac{dv}{dx} = v^{\nu} + 4$$

$$\therefore \frac{dv}{v^{\nu} + 4} = dx$$

$$\text{Integrating, } \int \frac{dv}{v^{\nu} + 4} = \int dx \quad x = vb \cdot \frac{v^{\nu} + v_0 - v}{v_0 - v} \quad | \quad \text{pro}$$

$$\text{or, } \frac{1}{2} \tan^{-1} \frac{v}{2} = x + C \quad | \quad v_0 - v \quad | \quad + vb \quad | \quad \text{pro}$$

$$\text{or, } \frac{1}{2} \tan^{-1} \left( \frac{4x+y+1}{2} \right) = x + C \quad | \quad \frac{1}{2} \cdot \frac{v_0 - v}{v_0 - v} + vb \quad | \quad \text{pro}$$

$$\therefore \cancel{2 \tan^{-1} 4x+y+1} = \left| \frac{v_0 - v}{v_0 - v} \right| 4x+y+1 = 2 \tan^{-1}(x+C) \quad | \quad \text{pro}$$

$$v_0 - v = \frac{vb}{vb} v(v-x)$$

$$v = b-x$$

$$\frac{vb}{vb} = \frac{vb}{vb} - 1 \quad | \quad \text{no}$$

$$\frac{vb}{vb} - 1 = \frac{vb}{vb} \quad | \quad \text{no}$$

$$vb = \frac{vb}{vb} v(v-x)$$

$$\begin{aligned} \int \frac{1}{x^2 + a^2} dx &= \frac{1}{a} \tan^{-1} \left( \frac{x}{a} \right) + C \\ &= \frac{1}{a} \tan^{-1} \left( \frac{x}{a} \right) + C \end{aligned}$$

$$\frac{vb - v}{vb} = \frac{vb}{vb} - 1 = \frac{vb}{vb} \quad | \quad \text{no}$$

$$vb = vb \cdot \frac{v}{vb - v} \quad | \quad \text{no}$$

$$vb \cdot \frac{v}{vb - v} \quad | \quad \text{Both are equal}$$

$$(x-y)^v \frac{dy}{dx} = a^v \quad \text{or } 26$$

$\Rightarrow$  Let,

$$x-y = v$$

$$\text{or, } 1 - \frac{dy}{dx} = \frac{dv}{dx}$$

$$\therefore \frac{dy}{dx} = 1 - \frac{dv}{dx}$$

Hence,

$$(x-y)^v \frac{dy}{dx} = a^v$$

$$\therefore v \left( 1 - \frac{dv}{dx} \right) = a^v$$

$$\text{or, } 1 - \frac{dv}{dx} = \frac{a^v}{v^v}$$

$$\text{or, } \frac{dv}{dx} = 1 - \frac{a^v}{v^v} = \frac{v^v - a^v}{v^v}$$

$$\text{or, } \frac{v^v}{v^v - a^v} dv = dx$$

$$\begin{aligned} \int \frac{a^2}{v^2 - a^2} dv &= \frac{1}{2a} \int \frac{1}{v^2 - a^2} \\ &= \frac{1}{2a} \cdot \frac{1}{2a} \ln \left| \frac{v-a}{v+a} \right| + C \\ &= \frac{1}{2a} \ln \left| \frac{v-a}{v+a} \right| + C \end{aligned}$$
  

$$\begin{aligned} \int \frac{1}{x^2 - a^2} dx &= \frac{1}{2a} \cdot \ln \left| \frac{x-a}{x+a} \right| + C \\ &= \frac{1}{2a} \cdot \ln \left| \frac{x-a}{x+a} \right| + C \end{aligned}$$

$$x + v = P - \frac{vb}{xb} - \dots$$

$$xb = \frac{vb}{P+v} \therefore$$

$$\text{Integrating, } \int \frac{v^v dv}{v^v - a^v} = \int dx$$

$$\text{or, } \int \frac{v^v - a^v + a^v}{v^v - a^v} dv = x \quad \left. \begin{array}{l} xb \\ = \frac{vb}{P+v} \end{array} \right\} \text{ or } \frac{v^v}{v^v - a^v} = \frac{vb}{P+v}$$

$$\text{or, } \int dx + \int \frac{a^v}{v^v - a^v} dv = x$$

$$\text{or, } v + a^v \cdot \frac{1}{2a} \ln \left| \frac{v-a}{v+a} \right| = x$$

$$\text{or, } x + y + \frac{a}{2} \ln \left| \frac{x-y-a}{x-y+a} \right| = x$$

$$\therefore y = \frac{a}{2} \ln \left| \frac{x-y-a}{x-y+a} \right| \text{ Ans}$$

20.2)

$$(x+y) \sqrt{\frac{dy}{dx}} = a^v$$

$$\Rightarrow \text{Let } x+y = v$$

$$\text{or, } 1 + \frac{dy}{dx} = \frac{dv}{dx}$$

$$\therefore \frac{dy}{dx} = \frac{dv}{dx} - 1$$

$$x+y = \frac{v}{b} \text{ root } \frac{1}{b} \text{ v} - \sqrt{b}$$

$$x+y = \frac{v}{b} - \frac{b}{v} + b$$

$$(x+y) \sqrt{\frac{dy}{dx}} = b$$

Here

$$(x+y) \sqrt{\frac{dy}{dx}} = \frac{vb}{x} (x-y-b)$$

$$\left( \frac{vb}{x} + b \right) v = \frac{vb}{x} (x-b)$$

$$\therefore v^v \left( \frac{dv}{dx} - 1 \right) = \frac{vb}{x}$$

$$\frac{vb}{x} = 1 - \frac{vb}{x} b^2$$

$$v = x-b$$

$$\text{or, } \frac{dv}{dx} = 1 + \frac{vb}{xv}$$

$$v - \frac{v}{1-v} + \frac{vb}{xb} = \frac{vb}{xb} \therefore$$

$$\text{or, } \frac{dv}{dx} = \frac{v+vb}{vb}$$

$$\left( \frac{vb}{x} + b \right) v = \frac{vb}{x} (x-b)$$

$$\frac{dv}{\left( 1 + \frac{vb}{x} \right) v + vb} = dx$$

$$\left( \frac{vb}{x} + b \right) v = \left( 1 + \frac{vb}{x} \right) v \therefore$$

Integrating,

$$x + \frac{vb}{xb} v + b \int \frac{v}{v+vb} dv = \int \frac{vb}{x} v$$

$$\text{or, } \int \frac{v+vb-a^v}{v+vb} v = \frac{vb}{x} (x-v) \quad \text{Ans}$$

$$\text{or } \int dv - \int \frac{a^v}{v^v + a^v} dv = x$$

$$\text{or, } v - a^{-\frac{1}{a}} \tan^{-1} \frac{v}{a} = x + c$$

$$\text{or, } x+y - \frac{a^y}{a} + \tan^{-1} \frac{x+y}{a} = x + c$$

$$\therefore y = a \tan^{-1} \left( \frac{x+y}{a} \right) + c \text{ (Ans.)}$$

$$\int \frac{1}{a^2 + v^2} dv$$

$$= \frac{1}{a} \tan^{-1} \frac{v}{a} + c$$

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## Homogeneous differential eqn

If the two functions  $f_1(x,y)$  and  $f_2(x,y)$  are homogeneous functions of  $x$  and  $y$  of the same degree then the equation of the form  $\frac{dy}{dx} = \frac{f_1(x,y)}{f_2(x,y)}$  is called Homogeneous

Differential Equation.

$$\frac{dy}{dx} = \frac{f_1(x,y)}{f_2(x,y)}$$

$$\left| \begin{array}{l} y = vx \\ \frac{dy}{dx} = v + x \frac{dv}{dx} \\ v + x \frac{dv}{dx} = \frac{f_1(v)}{f_2(v)} + b \\ \frac{v}{b^{(n-1)}} \left( \frac{1}{b^{(n-1)}} + \frac{1}{b} \right) = \frac{x}{x+n} \end{array} \right.$$

Ex-1)  $(x^r + y^r)dx + 2xy dy = 0$

$\Rightarrow$  putting,  $y = vx$

$$\therefore \frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$v^{\frac{1}{b}} \left( \frac{1}{b^{(n-1)}} + \frac{1}{b} \right) = (x+n)^{-1}$$

Now,

$$(x^r + y^r)dx = -2xy dy$$

$$\text{or, } \frac{dy}{dx} = \frac{x^r + y^r}{-2xy}$$

$$\left( \frac{1}{b^{(n-1)}} \right)^{-1} = (x+n)^{-1}$$

$$\text{or, } v + x \frac{dv}{dx} = - \frac{x^v + v x^v}{2x \cdot v x} \quad \text{or, } \frac{v}{x} + \frac{v}{x^2} = \frac{v}{x^2} + \frac{v}{x} \quad (1)$$

$$\text{or, } x \frac{dv}{dx} = -v - \frac{v^2 + v^v}{2v}$$

$$\text{or, } x \frac{dv}{dx} = \boxed{\frac{-2v^2 - 1 - v^v}{2v}} \quad \frac{v^v}{x^2 - 2x \sqrt{x}} = \frac{v}{x^2} x + v \quad (2)$$

$$\text{or, } x \frac{dv}{dx} = \frac{-3v^2 - 1}{2v}$$

$$\text{or, } \frac{1}{x} dx = \frac{2v}{-3v^2 - 1} dv$$

$$\frac{v}{x} = \frac{1-v}{v} = x b \frac{1}{x} \quad (3)$$

Integrating,

$$\int \frac{1}{x} dx = - \int \frac{2v}{3v^2 + 1} dv \quad \left. \begin{array}{l} \text{Let} \\ 1+3v^2 = z \\ 6vdv = dz \\ 2vdv = \frac{dz}{3} \end{array} \right\} - x b \frac{1}{x}$$

$$\text{or, } \log x = - \int \frac{dz/3}{z} \left( \frac{1}{v} + v b \right) - x b \quad (4)$$

$$\boxed{\text{or, } \log x = -\frac{1}{3} \log z}$$

$$\text{or, } \log x + \frac{1}{3} \log z = \log c$$

$$\text{or, } \log x + \frac{1}{3} \log (1+3v^2) = \log c$$

$$\text{or, } \log x (1+3v^2)^{1/3} = \log c \quad v_{\beta} = xv \quad (5)$$

$$\therefore x (1+3v^2)^{1/3} = c \quad \left( \begin{array}{l} \frac{v}{x} \beta = x \cdot \frac{v}{x} \\ (\text{cancel}) \end{array} \right) \quad \beta = b \therefore$$

$$Ex-4) \quad y + x^v \frac{dy}{dx} = xy \frac{dy}{dx}$$

$$\Rightarrow \frac{dy}{dx} = -\frac{y^v}{xy - x^v}$$

$$\text{or, } v + x \frac{dv}{dx} = \frac{v^v x^v}{x^v - v^v}$$

$$\text{or, } v + x \frac{dv}{dx} = \frac{v^v}{v-1}$$

$$\text{or, } \frac{1}{x} dx = \frac{v-1}{v} dv$$

Integrating,

$$\int \frac{1}{x} dx - \int \frac{v-1}{v} dv = \left( -\log \frac{1}{x} \right)$$

$$\text{or, } \log x - \int dv + \int \frac{1}{v} dv = 0$$

$$\text{or, } \log x - v + \log v = \log c$$

$$\boxed{\text{or, } \log x - \frac{y}{x} + \log \frac{y}{x} = \log c}$$

$$\text{or, } \log vx - v = \log c$$

$$\text{or, } \log vx = \cancel{c} \log ce^v$$

$$\text{or, } vx = ce^v \quad \text{or, } \log = (v+1)x$$

$$\text{or, } \frac{y}{x} \cdot x = ce^{\frac{y}{x}}$$

$$\therefore y = ce^{\frac{y}{x}} \quad (\text{Ans:})$$

$$\left| \begin{array}{l} y = vx \\ \therefore \frac{dy}{dx} = v + x \frac{dv}{dx} \end{array} \right.$$

$$\frac{1-v^2}{v^2} = \frac{vb}{x^2}$$

$$vb \frac{v^2}{1-v^2} = xb \frac{1}{x^2}$$

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$$\left. \begin{array}{l} \log x - v + \log v \\ \log = \log e^v \end{array} \right\} = \log ce^v$$

$$v = \log e^v$$

$$\text{or, } \log = \frac{v+1}{v} x$$

$$\text{or, } \log = (v+1)x$$

## Equation reducible to Homogeneous Form

$$\frac{dy}{dx} = \frac{ax+by+c}{a'x+b'y+c'}$$

If  $\frac{a}{a'} = \frac{b}{b'}$  Then,  $x = X + h, y = Y + K$

$$\frac{dy}{dx} = \frac{\frac{dY}{dX} + Y + K}{X + h}$$

Now we get,

$$\frac{dY}{dX} = \frac{ax + bY + (ah + bk + c)}{a'X + b'Y + (a'h + b'k + c')} \quad \begin{matrix} a = s - ns + n \\ a' = s - ns \end{matrix}$$

We choose  $h$  and  $k$  such that  $ah + bK + c = 0$

$$\frac{dY}{dX} = \frac{ax + bY}{a'X + b'Y} \quad \text{is homogeneous} \quad a'h + b'k + c' = 0$$

equn can be solved putting  $Y = vX$

$$Y = vX$$

$$\frac{v+s}{v-s} = \frac{vb}{xb} X + v \quad \text{no}$$

$$\frac{v-s-v+1}{v+s} = \frac{vb}{xb} X + v \quad \text{no}$$

$$\frac{v-s}{v+s} =$$

$$0 = vb \frac{v+s}{v-s} + xb \frac{1}{x} \quad \text{no}$$

$$\text{Ex-1) } \frac{dy}{dx} = \frac{x+2y-3}{2x+y-3}$$

$$\text{Hence, } \frac{1}{2} \neq \frac{2}{1}$$

$$\text{put } x = X+h, y = Y+k$$

$$\frac{dy}{dx} = \frac{dY}{dX} = \frac{x+2Y+(h+2k-3)}{2x+Y+(2h+k-3)}$$

We choose  $h$  and  $k$  such that,

$$h+2k-3=0 \quad (h+2k-3)+Y_0+X_0 = \frac{Y_0}{X_0}$$

$$2h+k-3=0 \quad (2h+k-3)+Y_0+X_0 =$$

$$\therefore h=1, k=1 \quad \text{to fit now } h \text{ and } k \text{ in eqn}$$

$$0 = 0 + X_0 + Y_0$$

$$\therefore \frac{dY}{dX} = \frac{x+2Y}{2x+Y}$$

$$\text{or, } v + x \frac{dv}{dx} = \frac{x+2v}{2x+v}$$

$$\text{or, } v + x \frac{dv}{dx} = \frac{1+2v}{2+v}$$

$$\text{or, } x \frac{dv}{dx} = \frac{1+2v-2v-v^2}{2+v}$$

$$= \frac{1-v^2}{2+v}$$

$$\text{or, } \frac{1}{x} dx - \frac{2+v}{1-v^2} dv = 0$$

$$\frac{1}{2} \neq \frac{2}{1}$$

$$\frac{2+v}{1-v^2} = \frac{1}{x}$$

$$\frac{2+v}{1-v^2} = \frac{1}{x}$$

$$\frac{2+v}{1-v^2} = \frac{1}{x}$$

choose  $v$

$$Y = \frac{vX}{1-v} = \frac{Y}{X}$$

$$\therefore \frac{dY}{dX} = v + x \frac{dv}{dx}$$

answ

Integrating,  $\int \frac{1}{x} dx - \int \frac{1+v}{1-vv} dv = 0$

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$$\left| \begin{array}{l} 1-v^2 = z \\ -2v dv = dz \end{array} \right.$$

or,  $\log x - 2 \int \frac{1}{1-vv} dv + \int \frac{v}{1-vv} dv = 0$

~~or,  $\log x - 2 \int \frac{1}{z} dz$~~

or,  $\log x - 2 \cdot \frac{1}{2} \log \left( \frac{1+v}{1-v} \right) - \left( -\frac{1}{2} \right) \int \frac{dz}{z} dz = 0$

or,  $\log x - \log \left( \frac{1+v}{1-v} \right) + \frac{1}{2} \log z = \log c$

$\cancel{x} + x = \cancel{x}$

$$\text{or } \log x = \log \frac{1+v}{1-v} - \frac{1}{2} \log(1-v^2) + \log C$$

$$\text{or, } x = C \cdot \frac{1+v}{1-v} \cdot \frac{1}{\sqrt{1-v^2}}$$

$$\text{or, } x = C \cdot \frac{\sqrt{1+v}}{(1-v)^{3/2}}$$

$$\text{or, } x^v (1-v)^3 = C^v (1+v)$$

$$\text{or, } x^v \left(1 - \frac{Y}{x}\right)^3 = C^v \left(1 + \frac{Y}{x}\right)^v \quad \left| \begin{array}{l} x = X+1 \\ Y = Y+1 \end{array} \right.$$

$$\text{or, } x^v \left(\frac{x-Y}{x}\right)^3 = C^v \cdot \frac{x+Y}{x} \quad \left| \begin{array}{l} x = X+1 \\ Y = Y+1 \end{array} \right.$$

$$\text{or, } (x-Y)^3 = C^v (x+Y)$$

$$\text{or, } (x-1-y+1)^3 = C^v (x+y-2)$$

$$\therefore (x-y)^3 = C^v (x+y-2) \quad (\text{Ans})$$

$$\underline{\text{Ex-2})} \quad (3x - 7y - 3) \frac{dy}{dx} = 3y - 7x + 7$$

$$\frac{3}{3} \neq \frac{-7}{7}$$

$$\frac{dy}{dx} = \frac{3y - 7x + 7}{3x - 7y - 3} = \frac{-7x + 3y + 7}{3x - 7y - 3}$$

$$\text{Hence, } \frac{-7}{3} \neq \frac{3}{-7}$$

$$\text{putting } x = X+h, \quad y = Y+k \quad \left( \frac{x}{1+v} + \frac{y}{1-v} \right) = kb \frac{v}{X} \quad \text{no}$$

$$\therefore \frac{dy}{dx} = \frac{-7X + 3Y + (-7h + 3k + 7)}{3X - 7Y + (3h - 7k - 3)}$$

$$\sqrt{b} \frac{v}{1+v} - \sqrt{b} \frac{v}{1-v} = kb \frac{v}{X}$$

We choose ~~h~~ h and k such that

$$-7h + 3k + 7 = 0$$

$$3h - 7k - 3 = 0$$

$$\therefore h = 1, \quad k = 0$$

$$y_{\text{poi}} = (1+v) \beta_{\text{poi}} + (1-v) \beta_{\text{poi}} + x \beta_{\text{poi}} \quad \text{no}$$

$$\therefore \frac{dy}{dx} = \frac{-7X + 3Y}{3X - 7Y}$$

$$\text{or, } v + x \frac{dv}{dx} = \frac{-7X + 3VX}{3X - 7VX} = \frac{-7+3V}{3-7V} \left( 1 + \frac{Y}{X} \right)^v (1-x)$$

$$\text{or, } x \frac{dv}{dx} = \frac{3V-7}{3-7V} - v$$

$$= \frac{3V-7-3V+7V}{3-7V}$$

$$\left| \begin{array}{l} \text{Let,} \\ Y = vX \end{array} \right. \quad \left| \begin{array}{l} Y = vX \\ \frac{dy}{dx} = v + x \frac{dv}{dx} \end{array} \right.$$

$$\frac{dy}{dx} = v + x \frac{dv}{dx}$$

$$v = (1+Y/v)^v (x-v) \quad \text{no}$$

$$= \frac{7V^7 - 7}{3 - 7V}$$

$$\text{or, } \frac{x}{7} \frac{dv}{dx} = \frac{v^7 - 1}{3 - 7v}$$

$$\text{or, } \frac{7}{x} dx = \frac{3 - 7v}{v^7 - 1} dv$$

$$\text{or, } \frac{7}{x} dx = -\left(\frac{2}{v-1} + \frac{5}{v+1}\right) dv$$

or, Integrating,

$$\int \frac{7}{x} dx = -\int \frac{2}{v-1} dv - \int \frac{5}{v+1} dv$$

$$\text{or, } 7 \log x = -2 \log(v-1) - 5 \log(v+1) + \log C$$

$$\text{or, } \log x^7 + \log(v-1)^{-2} + \log(v+1)^{-5} = \log C$$

$$\text{or, } \log x^7 \cdot (v-1)^{-2} \cdot (v+1)^{-5} = \log C$$

$$\text{or, } x^7 (v-1)^{-2} (v+1)^{-5} = C$$

$$\text{or, } x^7 \left(\frac{y}{x} - 1\right)^{-2} \left(\frac{y}{x} + 1\right)^{-5} = C$$

$$\text{or, } (Y-x)^{-2} (Y+x)^{-5} = C$$

$$Y = Y + D$$

$$Y = \frac{Y^5 - 3A^2}{X^2 - 3A}$$

$$Y = \frac{Y^5 - 3A^2}{X^2 - 3A}$$

$$\text{on, } (y-1-x+1)^{\checkmark} (y-1+x-1)^5 = C \quad 1 - yx = \frac{b^2}{ab} (x-1) \cdot (x-2)$$

$$\text{on, } (y-x)^{\checkmark} (x+y-2)^5 = C \quad \frac{1}{x-x-1} = \frac{b^2}{(x-1)} = \frac{b^2}{ab}$$

*equ'n solution imp\**  
20-21  
19-20

### Linear Differential equations

$$\frac{dy}{dx} + Py = Q$$

P, Q are the function of x or constant

Multiply the both sides by  $e^{\int P dx}$

$$\therefore e^{\int P dx} \frac{dy}{dx} + Py e^{\int P dx} = Q e^{\int P dx}$$

$$\text{or, } \cancel{\frac{d}{dx}} [e^{\int P dx} \cdot y] = Q e^{\int P dx}$$

Integrating both side,

$$e^{\int P dx} \cdot y = \int Q e^{\int P dx} dx + C$$

multiplier will result

[Integrating factor,  
I.F =  $e^{\int P dx}$ ]

$$\boxed{\text{I.F} \cdot y = \int Q \cdot \text{I.F} dx + C}$$

$$\text{Ex-1) } (1-x^2) \frac{dy}{dx} - xy = 1 \quad \rightarrow (1-x^2 + 1-y) \cdot (1+x - 1-y) \quad \text{no}$$

or,  $\frac{dy}{dx} - \frac{xy}{(1-x^2)} = \frac{1}{1-x^2}$  [Linear form]  $(x-1)$

Hence,

$$\boxed{\text{difficult to solve}}$$

$$P = -\frac{x}{1-x^2}$$

Hence difficult to solve

$$\therefore \text{I.F.} = e^{\int -\frac{x}{1-x^2} dx} = e^{\frac{1}{2} \int -\frac{2x}{1-x^2} dx} = e^{\frac{1}{2} \log(1-x^2)} = \sqrt{1-x^2} = \frac{b}{x^b}$$

Hence the solution,

$$y \cdot \sqrt{1-x^2} = \int \frac{1}{1-x^2} \cdot \sqrt{1-x^2} dx + C$$

$$\begin{aligned} &= \int \frac{1}{\sqrt{1-x^2}} dx + C \\ &= \sin^{-1} x + C \end{aligned}$$

$$\therefore y = \frac{\sin^{-1} x}{\sqrt{1-x^2}} + C$$

$$C + \frac{1}{\sqrt{1-x^2}} = B$$

$$C + \frac{1}{\sqrt{1-x^2}} = B$$

$$\text{Ex-2(a)} \cdot x \frac{dy}{dx} + 2y = x^{\nu} \log x$$

$$\text{or, } \frac{dy}{dx} + \frac{2}{x} y = x^{\nu} \log x$$

Here,

$$P = \frac{2}{x}$$

$$\therefore \text{IF} = e^{\int \frac{2}{x} dx}$$

$$= e^{2 \log x}$$

$$= x^{\nu}$$

Hence the solution,

$$y \cdot x^{\nu} = \int x \log x \cdot x^{\nu} dx + C$$

$$\begin{aligned} & \int x \log x dx \\ &= \log x \cdot (x dx) + \left( \int x dx \cdot \int 1 dx \right) dx \\ &= \log x + \int \left( \frac{1}{x} \cdot \frac{x^2}{2} \right) dx \\ &= \log x + \frac{x^2}{2} + C \end{aligned}$$

$$\text{or, } xy = \int x^3 \log x dx + C$$

$$= \log x \cdot \frac{x^4}{4} - \underbrace{\int \left( \frac{1}{x} \cdot \frac{x^4}{4} \right) dx}_{\text{part of } \int x^3 dx} + C$$

$$= \log x \cdot \frac{x^4}{4} - \frac{1}{4} \frac{x^4}{4} + C$$

$$= \frac{1}{4} x^4 \log x - \frac{1}{16} x^4 + C$$

$$\therefore y = \cancel{ex} \frac{1}{4} x^{\nu} \log x - \frac{1}{16} x^{\nu} + C x^{-2}$$

Ex-2(b))

$$x \frac{dy}{dx} + 2y = x^4$$

$$\text{or, } \frac{dy}{dx} + \frac{2}{x}y = x^3$$

$$x \beta_0 l x = y^2 + \frac{y^2}{x^2} \quad (2) \text{ no}$$

Hence,

$$P = \frac{2}{x}$$

$$\int \frac{2}{x} dx$$

$$\therefore I.F = e^{\int \frac{2}{x} dx}$$

$$\frac{2}{x} = q$$

$$x \beta_0 l x$$

$$q = 71$$

$$x \beta_0 l s$$

$$q =$$

$$x x =$$

moritorios not se

$$y \cdot x^2 = \int x^3 \cdot x^2 dx + C$$

$$\text{or, } xy = \frac{x^6}{6} + C$$

$$\{ + x \beta_0 l x \} = x \cdot b$$

$$\therefore gy = x^4 + cx^{-2}$$

$$\{ + x \beta_0 l x \} = b x \text{ no}$$

$$\{ + x \beta_0 l \left( \frac{x}{P} \cdot \frac{1}{x} \right) \} = \frac{x}{P} \cdot x \beta_0 l =$$

$$\{ + \frac{x}{P} \cdot \frac{1}{P} - \frac{x}{P} \cdot x \beta_0 l =$$

$$\{ + x \frac{1}{P} - x \beta_0 l x \frac{1}{P} =$$

$$\{ - x^2 + x \frac{1}{P} - x \beta_0 l x \frac{1}{P} = b \text{ no}$$

## Bernoulli Equation

$$\frac{dy}{dx} + Py = Qy^n$$

where P and Q are functions of x or constants.

Dividing both side by  $y^n$ ,

$$y^{-n} \frac{dy}{dx} + P y^{1-n} = Q \quad \text{--- (1)}$$

$$\text{Let, } y^{1-n} = v$$

$$\text{or, } (1-n) y^{-n} \frac{dy}{dx} = \frac{dv}{dx}$$

Then (1) becomes,

$$\frac{1}{1-n} \frac{dv}{dx} + Pv = Q$$

$$x = vx + \frac{v}{x} - \frac{1}{x}$$

$$\text{or, } \frac{dv}{dx} + P(1-n)v = Q(1-n)Q$$

$$x = vx + \frac{v}{x} - \frac{1}{x}$$

which is the linear eqn of v and x.

$$\text{I.F.} = e^{\int P(1-n) dx}$$

$$\boxed{\text{I.F. } v = \int (1-n)Q \cdot \text{I.F. } dx + C}$$

IF  $\rightarrow$  I.F.  $\rightarrow$  v  $\rightarrow$

then replace I.F. factor

$$\text{Ex-1) } \frac{dy}{dx} = x^3 y^3 - xy$$

$$\text{or, } \frac{dy}{dx} + xy = x^3 y^3$$

$$\text{or, } y^{-3} \frac{dy}{dx} + x y^{-2} = x^3 \quad [\text{Divide both sides by } y^3]$$

- ①

$$\text{Let, } y^{-2} = v$$

$$\text{or, } -2y^{-3} \frac{dy}{dx} = \frac{dv}{dx}$$

$$\therefore y^{-3} \frac{dy}{dx} = -\frac{1}{2} \frac{dv}{dx}$$

from ① we get,

$$-\frac{1}{2} \frac{dv}{dx} + xv = x^3$$

$$\text{or, } \frac{dv}{dx} - 2xv = -2x^3$$

$$\therefore I.F = e^{\int -2x dx} \text{ now to find } I.F \text{ multiply with it}$$

$$= e^{-2 \frac{x^2}{2}}$$

$$= e^{-x^2}$$

$$[2 + xb \cdot I.F \cdot D(x^2)] = v \cdot I.F$$

Hence the solution,

E reqd

$$e^{-x^2} \cdot v = \int -2x^3 \cdot e^{-x^2} dx + C$$

$$\text{or, } ve^{-x^2} = -2 \int x^3 e^{-x^2} dx + C$$

$$v = \frac{C}{e^{x^2}} + x^3 e^{x^2}$$

$$= -2 \left[ x^3 e^{-x^2} \cdot \frac{x^4}{4} - \int (e^{-x^2} \cdot \frac{x^4}{4}) dx \right] + C$$

$$= -2 \left[ \frac{x^4}{4} \cdot e^{-x^2} + \dots \right] + C$$

Do it yourself -  $\frac{MG}{xG} = \frac{MG}{PG}$

Column 8

Chapter - 3

20-21 19-20

Equation of First order and First Degree

Equ<sup>n</sup> of first degree -

$$Mdx + Ndy = 0$$

Working rule -

If  $Mdx + Ndy = 0$  satisfy the condition

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

(3 rules)

Then it is exact.

$$\boxed{\int Mdx + \int (N \text{ free from } x) dy = C}$$

Working rules

- i) integrate  $M$  with regard to  $x$  regarding  $y$  as constant.
- ii) Find out those term in  $N$  which are free from  $x$  and integrate them with regard to  $y$ .
- iii) add the two expressions so obtained and equate the sum to an arbitrary constant.

$$\text{Ex-1) } (y^4 + 4x^3y + 3x)dx + (x^4 + 4xy^3 + y + 1)dy = 0$$

(E-x-1)

$$\Rightarrow \text{Let, } M = y^4 + 4x^3y + 3x$$

$$N = \cancel{x^4 + 4xy^3 + y + 1}$$

$$\therefore \frac{\partial M}{\partial y} = 4y^3 + 4x^3$$

$$N = x^4 + 4xy^3 + y + 1$$

$$\therefore \frac{\partial N}{\partial x} = 4x^3 + 4y^3$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then eqn is exact.

Now,

$$S = \int (y^4 + 4x^3y + 3x)dx + \int (y + 1)dy = C$$

$S = \frac{y^5}{5} - \frac{4x^4}{4} - \frac{3x^2}{2} + \frac{y^2}{2} + y + C$

$$\text{or, } y^4x + 4y \cdot \frac{x^4}{4} + 3 \cdot \frac{x^2}{2} + \frac{y^2}{2} + y = C$$

$$\therefore xy^4 + x^4y + \frac{3}{2}x^2 + \frac{y^2}{2} + y = C$$

$$= y^4(x - \cancel{y^2x}) + x^4(y + \cancel{y^2}) + \cancel{3x^2} + y = C$$

$$y^4x - y^5 + x^4y + x^5 = C$$

$$x^5 - y^5 = \frac{C}{y^4} \therefore$$

$$x^5 - y^5 + y^4 = C$$

$$x^5 - y^5 + y^4 = \frac{C}{y^4} \therefore$$

$$\underline{\text{Ex-2}}) \quad x(x^v + y^v - a^v x) dx + y(x^v - y^v - b^v y) dy = 0 \quad (1)$$

$$\Rightarrow \text{Let, } M = x^3 + xy^v - a^v x$$

$$\therefore \frac{\partial M}{\partial y} = 2xy$$

$$N = x^v y - y^3 - b^v y$$

$$\therefore \frac{\partial N}{\partial x} = 2xy$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  then equn is exact.

Now,

$$\int (x^3 + xy^v - a^v x) dx + \int (-y^3 - b^v y) dy = C$$

$$\text{or, } \frac{x^4}{4} + y^v \frac{x^v}{2} - a^v \frac{x^v}{2} - \frac{y^4}{4} - b^v \frac{y^v}{2} = C$$

$$\therefore x^4 + 2x^v y^v - 2a^v x^v - y^4 - 2b^v y^v = C$$

$$C = b^v + \frac{y^v}{x^v} + \frac{x^v}{y^v} + \frac{a^v}{b^v} + x^v y^v$$

$$\underline{\text{Ex-3}}) \quad (x^v - 2xy + 3y^v) dx + (4y^3 + 6xy - x^v) dy = 0$$

$\Rightarrow$

$$\text{Let, } M = x^v - 2xy + 3y^v$$

$$\therefore \frac{\partial M}{\partial y} = 6y - 2x$$

$$N = 4y^3 + 6xy - x^v$$

$$\therefore \frac{\partial N}{\partial x} = 6y - 2x$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  then equn is exact.

Now,

$$\int(x^2 - 2xy + 3y^2) dx + \int 4y^3 dy = C$$

$$\text{or, } \frac{x^3}{3} - 2y \frac{x^2}{2} + x^4 \cdot \frac{y^4}{4} = C$$

$$\therefore x^3 - 3x^2y + 9y^4 + 9y^2x = C$$

Ex-4)

$$(x - 2e^y) dy + (y + x \sin x) dx = 0$$

$$\text{or, } (y + x \sin x) dx + (x - 2e^y) dy = 0$$

$\Rightarrow$  Let

$$M = y + x \sin x$$

$$\therefore \frac{\partial M}{\partial y} = 1$$

$$N = x - 2e^y$$

$$\therefore \frac{\partial N}{\partial x} = 1$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  then equn is exact.

Now,

$$\int(y + x \sin x) dx + \int(-2e^y) dy = C$$

$$\text{or, } xy + x \cdot (-\cos x) - \int(\cos x) dx + (-2)e^y = C$$

$$\therefore xy + \sin x - x \cos x - 2e^y = C$$

Ex-5)

$$xdx + ydy = \frac{a^x(xdy - ydx)}{x^2+y^2}$$

$$\text{or, } xdx + ydy = \frac{a^x x}{x^2+y^2} dy - \frac{a^x y}{x^2+y^2} dx$$

$$\text{or, } \left(x + \frac{a^x y}{x^2+y^2}\right) dx + \left(y - \frac{a^x x}{x^2+y^2}\right) dy = 0$$

Let,

$$M = x + \frac{a^x y}{x^2+y^2} \quad O = xb(\sin 2x + b) + yb(\cos 2x - a)$$

$$\therefore \frac{\partial M}{\partial y} = \frac{(x^2+y^2)a^x - a^x y \cdot 2y}{(x^2+y^2)^2} = \frac{(x^2+y^2)a^x - 2a^x y^2}{(x^2+y^2)^2}$$

$$= \frac{a^x (x^2-y^2)}{(x^2+y^2)^2}$$

$$N = y - \frac{a^x x}{x^2+y^2}$$

$$\therefore \frac{\partial N}{\partial x} = - \frac{(x^2+y^2)a^x - a^x x \cdot 2x}{(x^2+y^2)^2} = - \frac{a^x (x^2-y^2)}{(x^2+y^2)^2}$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then eqn is exact

$$\int \left(x + \frac{a^x y}{x^2+y^2}\right) dx + \int y dy = C$$

$$\text{or, } \frac{x^2}{2} + a^x y \frac{1}{y} \tan^{-1} \frac{x}{y} + \frac{y^2}{2} = C$$

$$\therefore x^{\sim} + 2a^{\sim} - \tan^{-1} \frac{x}{y} + y^{\sim} = c \quad (\text{Ans:})$$

(শাকী Ex শুল্ক দুর্ঘাত থেক' ) \rightarrow \underline{\text{অন্ত সমাপ্তি}}

$$(1 + e^{\frac{x}{y}}) dx + e^{\frac{x}{y}} \left(1 - \frac{x}{y}\right) dy = 0$$

Let,

$$M = 1 + e^{\frac{x}{y}}$$

$$\therefore \frac{\partial M}{\partial y} = e^{\frac{x}{y}} \cdot \left( \frac{y \cdot 0 - x}{y^2} \right) = e^{\frac{x}{y}} \cdot \left( -\frac{x}{y^2} \right)$$

$$N = e^{\frac{x}{y}} \left(1 - \frac{x}{y}\right)$$

$$\begin{aligned} \therefore \frac{\partial N}{\partial x} &= e^{\frac{x}{y}} \left( -\frac{x}{y^2} \right) + \left(1 - \frac{x}{y}\right) e^{\frac{x}{y}} \left( -\frac{1}{y} \right) \\ &= e^{\frac{x}{y}} \cdot \left( \frac{x}{y^2} \right) - \frac{y-x}{y} \cdot \frac{x}{y^2} \cdot e^{\frac{x}{y}} \end{aligned}$$

$$\therefore \frac{\partial N}{\partial x} = e^{\frac{x}{y}} \cdot \left( -\frac{1}{y} \right) + \left(1 - \frac{x}{y}\right) \cdot e^{\frac{x}{y}} \cdot \frac{1}{y}$$

$$= e^{\frac{x}{y}} \left\{ \frac{1}{y} - \frac{x}{y^2} - \frac{1}{y} \right\} = \left( \frac{\frac{1}{y} + x}{y} \right) e^{\frac{x}{y}} - \frac{1}{y} e^{\frac{x}{y}}$$

$$= e^{\frac{x}{y}} \left\{ \left( \frac{1}{y} + \left( \frac{x}{y} - \frac{x}{y^2} \right) \right) e^{\frac{x}{y}} - \left\{ \left( \frac{1}{y} + x \right) \frac{1}{y} \right\} e^{\frac{x}{y}} \right\}$$

Since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then equ<sup>n</sup> is exact.

Now,  $\int (1 + e^y) dx + \int 0 dy = C \sin((x+y) \cos + \tan(x \cos))$ ,

or,  $x + \frac{e^y}{\frac{1}{y}} = C \sin((x+y) \cos) + \sin((x+y) \cos)$

$\therefore x + y e^y = C$  (Ans)

Ex-7)  $[\cos x \tan y + \cos(x+y)] dx + [\sin x \sec y + \cos(x+y)] dy = 0$

Here,  $M = \cos x \tan y + \cos(x+y)$

$$M = \cos x \tan y + \cos(x+y)$$

$$\therefore \frac{\partial M}{\partial y} = \cos x \cdot \sec y + -\sin(x+y) \cdot 1 \quad \text{from } M = \cos x \tan y + \cos(x+y)$$

$$= \cos x \cdot \sec y - \sin(x+y) \quad \text{from } M = \cos x \tan y + \cos(x+y) = \frac{M}{B}$$

$$N = \sin x \sec y + \cos(x+y)$$

$$\therefore \frac{\partial N}{\partial x} = \sec y \cos x - \sin(x+y)$$

since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then eqn is exact.

Now,

$$\int \{ \cos x \tan y + \cos(x+y) \} dx + \int 0 dy = e^{-\sin(x+y)},$$

$$\text{or, } \int (\cos x \tan y) dx + \int \cos(x+y) dx = e^{B^x} \quad \text{(Ans)} \quad \text{Ans}$$

$$\text{or, } \tan y \sin x + \sin(x+y) = C \quad \text{(Ans)}$$

$$\therefore \sin x \tan y + \sin(x+y) = C \quad \text{(Ans)}$$

$$0 = \sqrt{2} [(6 \sin x)^{200} + 5^{200} x^{12}] + x^6 [(5 \sin x)^{200} + 6^{200} x^{20}]$$

Ex-8)  $(\cos x \tan y - \sin x \sec y) dx + (\sin x \sec y + \cos x \tan y \cosec y) dy = 0$   $\Rightarrow M = N$

Here,

$$M = \cos x \tan y - \sin x \sec y \quad \therefore (6 \sin x)^{12} - 5^{200} x^{20} = \frac{M}{C}$$

$$\therefore \frac{\partial M}{\partial y} = \cos x \sec^2 y - \sin x \sec y \tan y \quad (6 \sin x)^{12} - 5^{200} x^{20} =$$

$$(5 \sin x)^{200} + 6^{200} x^{12} = N$$

$$N = \sin x \sec^2 y + \cos x \tan^2 y \cosec y$$

$$(5 \sin x)^{200} + 6^{200} x^{12} = \frac{N}{C}$$

$$\therefore \frac{\partial N}{\partial x} = \cos x \sec^2 y - \sin x \tan^2 y \cosec y$$

$$= \cos x \sec^2 y - \sin x \sec y \tan y$$

since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then the eqn is exact.

Now,

$$\int (\cos x \tan y - \sin x \sec y) dx + \int \text{of } dy = C$$

$$\text{or, } \sin x \cdot \tan y - \cos x \sec y = C \quad (\text{Ans!})$$

Ex-9)

$$(\sin x \cos y + e^{2x}) dx + (\cos x \sin y + \tan y) dy = 0$$

to differentiate

Here,

$$M = \sin x \cos y + e^{2x}$$

$$\therefore \frac{\partial M}{\partial y} = -\sin x \cdot \sin y + e^{2x}$$

$$N = \cos x \sin y + \tan y$$

$$\therefore \frac{\partial N}{\partial x} = -\sin x \sin y \neq \frac{\partial M}{\partial y}$$

since  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  Then the eqn is exact.

∴ the signs depends on the values of x & y

Now,

$$\int (\sin x \cos y + e^{2x}) dx + \int \tan y dy = C$$

or,  $\cos y \cdot (\int \cos x) + \frac{1}{2} e^{2x} + \log(\sec y) = C$ ,

$$\therefore -\cos x \cos y + \frac{1}{2} e^{2x} + \log(\sec y) = C$$

(Ans.)

## Integrating factor

$$x + y + s = M$$

$$\frac{dy}{dx} = \frac{M - x}{N}$$

$$\frac{dy}{dx} = \frac{N - x}{M}$$

$$\frac{dy}{dx} = \frac{N - x}{M}$$

$$\frac{dy}{dx} = \frac{N - x}{M}$$

If an eqn becomes exact after it has multiplied by a function of  $x$  and  $y$ , then such a function is called an integrating factor.

### Rules of finding an integrating factor:

rule-1: If  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = f(x)$ , a function of  $x$ , then

$e^{\int f(x) dx}$  is an integrating factor.

rule-2: If  $\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{M} = f(y)$ , a function of  $y$ , then  $e^{\int f(y) dy}$  is an integrating factor.

$\text{Sol}$

$$D = P + \left[ Q - \frac{\partial P}{\partial x} \right] x + \left( x + \frac{\partial Q}{\partial x} + \frac{\partial P}{\partial y} \right) y$$

$$D = P + \left[ Q - \frac{\partial P}{\partial x} \right] \frac{x}{x} + \left( x + \frac{\partial Q}{\partial x} + \frac{\partial P}{\partial y} \right) \frac{y}{y} = \text{no}$$

$$(Ans) D = xP + yQ - Pxy + Ax^2$$

$$(Ans) D = P + \left[ Q - \frac{\partial P}{\partial x} \right] \frac{1}{x} + \left( x + \frac{\partial Q}{\partial x} + \frac{\partial P}{\partial y} \right) \frac{1}{y}$$

Ex-1)

$$(x^2+y^2)dy + (y-x^2)dx = 0$$

$$(x^2+y^2+x)dx + xydy = 0$$

Let

$$M = x^2+y^2+x$$

$$\therefore \frac{\partial M}{\partial y} = 2y$$

$$N = xy$$

$$\therefore \frac{\partial N}{\partial x} = y$$

Since  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ ; equn is not exact.

However,

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{2y-y}{xy} = \frac{1}{x}, \text{ a function of } x \text{ alone.}$$

$$\therefore \frac{\partial}{\partial x} \left( \frac{1}{x} \right) = \frac{1}{x^2} = \frac{M_1}{N_1} = \frac{M_1}{N}$$

Hence

$$IF = e^{\int \frac{1}{x} dx} = e^{\log x} = x$$

Multiplying by IF,

$$x(x^2+y^2+x)dx + xydy = 0$$

exact equn,

$$\int (x^2+y^2+x)dx + \int ydy = C$$

$$\text{or, } -\frac{x^4}{4} + y\frac{x^2}{2} + \frac{x^3}{3} + \cancel{\frac{xy^2}{2}} + C_1 = C$$

$$\boxed{-\frac{x^4}{4} + \frac{1}{2}x^2y + \frac{1}{3}x^3 + C_1 = C \quad (\text{Ans})}$$

$$3x^4 + 6x^2y^2 + 4x^3 = C \quad (\text{Ans})$$

$$\text{Ex-2) } (x^2 + y^2 + 1) dx - 2xy dy = 0$$

Let  $M = x^2 + y^2 + 1$

$$\therefore \frac{\partial M}{\partial y} = 2y$$

$$N = -2xy$$

$$\therefore \frac{\partial N}{\partial x} = -2y$$

Since  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  Then eqn is not exact.

However,

$$\frac{\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x}}{N} = \frac{2y + 2y}{-2xy} = -\frac{2}{x}, \text{ a function of } x$$

$$\therefore \text{IF} = e^{\int -\frac{2}{x} dx}$$

$$= e^{-2 \log x} = x^{-2}$$

Multiplying by IF,

$$x^{-2} (x^2 + y^2 + 1) dx - 2x^{-3} y dy = 0$$

exact eqn,

$$\int (x^2 + y^2) dx - \int 0 dy = C$$

$$\int (1 + x^2 y^2 + x^2) dx - \int 0 dy = C$$

$$\text{or, } x + y \frac{x^{-1}}{-1} + \frac{x^{-1}}{-1} - 0 = C \quad \checkmark$$

$$\text{Or } x - \frac{y^v}{x} - \frac{1}{x} = c$$

$$\text{Or, } x^v - y^v - 1 = cx$$

$$\therefore x^v + y^v = cx + 1 \quad (\text{Ans.})$$

Ex-3)  $(x^v + y^v)dx - 2xy dy = 0$

Let

$$M = x^v + y^v$$

$$\therefore \frac{\partial M}{\partial y} = 2y$$

$x$  to subtract

$$N = -2xy$$

$$\therefore \frac{\partial N}{\partial x} = -2y$$

Since  $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$  Then eqn is not exact.

If However,  $\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = \frac{2y + 2y}{-2xy} = -\frac{2}{x}$ , a function of  $x$ .

$$\text{IF} = e^{-\int \frac{2}{x} dx}$$

$$= e^{-2 \log x}$$

$$= x^{-2}$$

$$S = \int b(x) dx = xb(x_0 + \frac{1}{2}x)$$

$$S = \int b(x) \left( \frac{x}{1-x} + \frac{1-x}{x} \right) dx$$

Multiplying by  $\frac{1}{x^2}$

$$\frac{1}{x^2} (x^2 + y^2) dx - 2 \cdot \frac{1}{x^2} y dy = 0$$

$$\text{or, } \left(1 + \frac{y^2}{x^2}\right) dx - 2 \frac{y}{x^2} dy = 0$$

Exact equation,

$$\int \left(1 + \frac{y^2}{x^2}\right) dx - \int 0 dy = C$$

$$\text{or, } x + y^2 \cdot \frac{x^{-1}}{-1} - c' = C$$

$$\text{or, } x - \frac{y^2}{x} = C$$

$$\therefore x^2 - y^2 = Cx \quad (\text{Ans.})$$

$$0 = 1(1 + 0) + 0(0) + 0(0) + 0(1)$$

$$0 = 1(1 + 0) + 0(0) + 0(0) + 0(1)$$

$$0 = 1 + 0 + 0 + 0$$

- writing with private

## Chapter - 5

### Linear differential equation with coefficient

$$* \frac{d^3y}{dx^3} + 6 \frac{dy}{dx^2} + 11 \frac{dy}{dx} + 6y = 0$$

The equation is

$$(D^3 + 6D^2 + 11D + 6)y = 0$$

$$\text{Let } y = e^{mx} \text{ then } \frac{dy}{dx} = me^{mx}, \frac{d^2y}{dx^2} = m^2e^{mx}, \frac{d^3y}{dx^3} = m^3e^{mx}$$

The equation becomes -

$$(m^3 + 6m^2 + 11m + 6)e^{mx} = 0$$

Auxiliary equation is -

$$m^3 + 6m^2 + 11m + 6 = 0$$

Solving the equation -

$$m = -1, m_2 = -2, m_3 = -3$$

The complete solution is -

$$y = c_1 e^{-x} + c_2 e^{-2x} + c_3 e^{-3x}$$

Ex-1)  $\frac{d^3y}{dx^3} - 13 \frac{dy}{dx} - 12y = 0$  - 2i roots w.r.t position

The equation is -

$$(D^3 - 13D - 12)y = 0$$

Let,  $y = e^{mx}$  then  $\frac{dy}{dx} = me^{mx}$ ,  $\frac{d^3y}{dx^3} = m^3 e^{mx}$  obtained w.r.t

The equation becomes -

$$(m^3 - 13m - 12)e^{mx} = 0$$

Auxiliary equation is  $m^3 - 13m - 12 = 0$  (2-iE)

$$m^3 - 13m - 12 = 0$$

Solving the equation -

$$0 = (m+1)(m-3)(m+4)$$

$$m = -1, m = -3, m = 4$$

$x^{m=-1} = e^{-x}$ ,  $x^{m=-3} = e^{-3x}$ ,  $x^{m=4} = e^{4x}$  + 2f  
The complete solution,

$$y = C_1 e^{-x} + C_2 e^{-3x} + C_3 e^{4x} - \frac{B^A b}{A x b}$$

Ex-2)  $(D^3 + 6D^2 + 11D + 6)y = 0$  (1 - m1 - m2 e^{-m1} - m3 e^{-m2})

Let  $y = e^{mx}$ , then  $D^3y = m^3 e^{mx}$ ,  $D^2y = m^2 e^{mx}$ ,  $Dy = m e^{mx}$  - 2i roots w.r.t position

The equation becomes -

$$(m^3 + 6m^2 + 11m + 6)e^{mx} = 0$$

$$m_1 = -1, m_2 = -2$$

Auxiliary equation is -

$$m^3 + 6m^2 + 11m + 6 = 0$$

Solving the equation -

$$m = -1, -2, -3$$

The complete solution is  $\frac{y_1}{c_1} + \frac{y_2}{c_2} + \frac{y_3}{c_3}$

$$y = c_1 e^{-x} + c_2 e^{-2x} + c_3 e^{-3x}$$

Ex-3)

$$\frac{d^4 y}{dx^4} - \frac{d^3 y}{dx^3} - 9 \frac{dy}{dx^2} - 11 \frac{dy}{dx} - 4y = 0$$

The equation is -

$$(D^4 - D^3 - 9D^2 - 11D - 4)y = 0$$

Let  $y = e^{mx}$  then,  $\frac{dy}{dx} = me^{mx}$ ,  $\frac{d^2 y}{dx^2} = m^2 e^{mx}$ ,  $\frac{d^3 y}{dx^3} = m^3 e^{mx}$ ,  $\frac{d^4 y}{dx^4} = m^4 e^{mx}$

$$\frac{d^4 y}{dx^4} = m^4 e^{mx} + 3m^2 e^{mx} + 3m e^{mx} + e^{mx}$$

The equation becomes -

$$(m^4 - m^3 - 9m^2 - 11m - 4)e^{mx} = 0$$

Auxiliary equation is -

$$m^4 - m^3 - 9m^2 - 11m - 4 = 0 \Rightarrow (m+1)^3(m-4)$$

Solving the equation -

$$m = -1, -1, -1, 4$$

The complete solution is -

$$y = (c_1 + c_2 x + c_3 x^2) e^{-x} + c_4 e^{4x}$$

Ex-4)  $(D^4 + 5D^2 + 6)y = 0$

Auxiliary equation is -

$$D^4 + 5D^2 + 6 = 0$$

$$\text{or, } (D^2 + 3)(D^2 + 2) = 0$$

$$\text{or, } D = \pm\sqrt{3}i, \pm\sqrt{2}i$$

Complete solution is -

$$y = c_1 \cos\sqrt{3}x + c_2 \sin\sqrt{3}x + c_3 \cos\sqrt{2}x + c_4 \sin\sqrt{2}x$$

Ex-5)  $(D^4 - D^3 - D + 1)x = 0$

Auxiliary equation is -

$$D^4 - D^3 - D + 1 = 0$$

$$\text{or, } D^3(D-1) - 1(D-1) = 0$$

$$\text{or, } (D-1)(D^3-1) = 0$$

$$\text{or, } (D-1)^2(D^2+D+1) = 0$$

$$\therefore D = 1, -\frac{1}{2}, 1, \pm\frac{\sqrt{3}}{2};$$

The solution is

$$y = (c_1 + c_2 x) e^x + e^{-\frac{x}{2}} \left[ c_3 \cos\frac{\sqrt{3}}{2}x + c_4 \sin\frac{\sqrt{3}}{2}x \right]$$

$$\begin{aligned} & D^4 - D^3 - D + 1 \\ & D^2 + 2 \cdot \frac{1}{2} \cdot D + \left(\frac{1}{2}\right)^2 + 1 - \left(\frac{1}{2}\right)^2 \\ & (D + \frac{1}{2})^2 - \frac{3}{4} \\ & \Rightarrow (D + \frac{1}{2} + \frac{\sqrt{3}}{2})(D + \frac{1}{2} - \frac{\sqrt{3}}{2}) \\ & = (D + \frac{1+\sqrt{3}}{2})(D + \frac{1-\sqrt{3}}{2}) \\ & D = -1, -1, \frac{-1-\sqrt{3}}{2}, \frac{-1+\sqrt{3}}{2} \\ & (c_1 + c_2 x) e^x + c_3 \cos \frac{-1+\sqrt{3}}{2}x + c_4 \sin \frac{-1+\sqrt{3}}{2}x \end{aligned}$$

## Introduction and Introductory Concepts

Statistics: Statistics is a branch of applied mathematics that involves the collection, description, analysis and inference of conclusions from quantitative data.

### \* function of statistics:

- i) collection of data
- ii) organization of data
- iii) presentation of data
- iv) analysis of data
- v) interpretation and drawing inference.

Collect

Organized

Presentation

Analysis

Drawing inference

### \* Limitations of statistics

- i) does not focus on individual

## \* Characteristic Features of Statistics

(PCD)

- i) Statistics deals with aggregate of individuals rather than with individuals. Per Capita income of a country is a statistical information because it is an information about the population.
- ii) Statistics deals with variation.
- iii) Statistics deals with only numerically specified populations.
- iv) Statistical inferences are drawn with the probability of uncertainty.
- v) The logic used in statistical inference is inductive.

## \* Uses of Statistics:

- i) Statistics in Agriculture ✓
- ii) " " Economics ✓
- iii) " " Planning ✓
- iv) " " Biology ✓
- v) " " Trade and commerce. ✓

$$\text{Ans} = \sqrt{a^2 + b^2} (\cos \theta + \sin \theta \frac{b}{\sqrt{a^2 + b^2}})$$

## \* Limitation of Statistics

i) Does not Focus on Individuals: statistics deals

with data from groups and populations, not individuals.

ii) Results Are True on Average: statistical results

are generally accurate for a group but may  
not always hold true for every individual case.

iii) Based on sampling: statistics often relies on

data collected through sample surveys.

## Chap-2

### Variable and frequency Distribution

Variable: Measurable characteristics of a population that may vary from element to element either in magnitude or in quant quality are called variables.

Two types — quantitative & qualitative

i) Quantitative variables: Variables whose values are expressed numerically, are known as quantitative variables. Ex: Height / weight, of students, weight of tomato, number of grapes per bunch etc.

ii) Qualitative variables: Some variables, which express the quality of population elements, cannot be measured but can be classified or categorised, then are called qualitative variable. Ex: merit of students, type of farmers, type of fishes (sea fish, river fish) etc.

Frequency: Frequency refers to the number of times an event occurs within a given dataset or population. It's often used to analyze distributions and patterns in data.

Frequency Distribution: Arrangement of observational data according to frequencies of the observations is called frequency distribution.

Construction of Frequency Distribution:

Steps in constructing a frequency distribution below -

i) Finding the range: The difference between the highest value and the lowest value is called the range. It is denoted by  $R$ .

$$\text{Range} = \text{Highest value} - \text{Lowest value}$$

ii) Decision About the Number of Classes: There is no hard and fast rule for choosing the number of classes. It is generally expected to limit between 7 and 15. However, M.A. Sturges' formula gives a guideline for desired

number of classes.

or number of classes =  $K$

$$K = 1 + 3.322 \log_{10} N$$

Hence,

$N = \text{Total number of observations}$

$K = \text{desired number of classes}$

## ii) Choosing the class Interval:

$$\text{Class Interval, } C = \frac{\text{Range}}{\text{No. of classes}}$$

## iv) Counting of Frequencies:

For convenience of counting the number of observations falling within each class tally

marks are used

| Bin Boundaries | Frequency | Grouped Data | Series List | Labels    |
|----------------|-----------|--------------|-------------|-----------|
| 52             | 3         |              | III         | 52-59     |
| 59             | 3         |              | III         | 59-66     |
| 66             | 8         |              |             | 66-73     |
| 73             | 12        |              |             | 73-80     |
| 80             | 10        |              |             | 80-87     |
| 87             | 10        |              |             | 87-94     |
| 94             | 10        |              |             | 94-101    |
| 101            | 10        |              |             | 101-108   |
| 108            | 10        |              |             | 108-115   |
| 115            | 10        |              |             | 115-122   |
| 122            | 10        |              |             | 122-129   |
| 129            | 10        |              |             | 129-136   |
| 136            | 10        |              |             | 136-143   |
| 143            | 10        |              |             | 143-150   |
| 150            | 10        |              |             | 150-157   |
| 157            | 10        |              |             | 157-164   |
| 164            | 10        |              |             | 164-171   |
| 171            | 10        |              |             | 171-178   |
| 178            | 10        |              |             | 178-185   |
| 185            | 10        |              |             | 185-192   |
| 192            | 10        |              |             | 192-199   |
| 199            | 10        |              |             | 199-206   |
| 206            | 10        |              |             | 206-213   |
| 213            | 10        |              |             | 213-220   |
| 220            | 10        |              |             | 220-227   |
| 227            | 10        |              |             | 227-234   |
| 234            | 10        |              |             | 234-241   |
| 241            | 10        |              |             | 241-248   |
| 248            | 10        |              |             | 248-255   |
| 255            | 10        |              |             | 255-262   |
| 262            | 10        |              |             | 262-269   |
| 269            | 10        |              |             | 269-276   |
| 276            | 10        |              |             | 276-283   |
| 283            | 10        |              |             | 283-290   |
| 290            | 10        |              |             | 290-297   |
| 297            | 10        |              |             | 297-304   |
| 304            | 10        |              |             | 304-311   |
| 311            | 10        |              |             | 311-318   |
| 318            | 10        |              |             | 318-325   |
| 325            | 10        |              |             | 325-332   |
| 332            | 10        |              |             | 332-339   |
| 339            | 10        |              |             | 339-346   |
| 346            | 10        |              |             | 346-353   |
| 353            | 10        |              |             | 353-360   |
| 360            | 10        |              |             | 360-367   |
| 367            | 10        |              |             | 367-374   |
| 374            | 10        |              |             | 374-381   |
| 381            | 10        |              |             | 381-388   |
| 388            | 10        |              |             | 388-395   |
| 395            | 10        |              |             | 395-402   |
| 402            | 10        |              |             | 402-409   |
| 409            | 10        |              |             | 409-416   |
| 416            | 10        |              |             | 416-423   |
| 423            | 10        |              |             | 423-430   |
| 430            | 10        |              |             | 430-437   |
| 437            | 10        |              |             | 437-444   |
| 444            | 10        |              |             | 444-451   |
| 451            | 10        |              |             | 451-458   |
| 458            | 10        |              |             | 458-465   |
| 465            | 10        |              |             | 465-472   |
| 472            | 10        |              |             | 472-479   |
| 479            | 10        |              |             | 479-486   |
| 486            | 10        |              |             | 486-493   |
| 493            | 10        |              |             | 493-500   |
| 500            | 10        |              |             | 500-507   |
| 507            | 10        |              |             | 507-514   |
| 514            | 10        |              |             | 514-521   |
| 521            | 10        |              |             | 521-528   |
| 528            | 10        |              |             | 528-535   |
| 535            | 10        |              |             | 535-542   |
| 542            | 10        |              |             | 542-549   |
| 549            | 10        |              |             | 549-556   |
| 556            | 10        |              |             | 556-563   |
| 563            | 10        |              |             | 563-570   |
| 570            | 10        |              |             | 570-577   |
| 577            | 10        |              |             | 577-584   |
| 584            | 10        |              |             | 584-591   |
| 591            | 10        |              |             | 591-598   |
| 598            | 10        |              |             | 598-605   |
| 605            | 10        |              |             | 605-612   |
| 612            | 10        |              |             | 612-619   |
| 619            | 10        |              |             | 619-626   |
| 626            | 10        |              |             | 626-633   |
| 633            | 10        |              |             | 633-640   |
| 640            | 10        |              |             | 640-647   |
| 647            | 10        |              |             | 647-654   |
| 654            | 10        |              |             | 654-661   |
| 661            | 10        |              |             | 661-668   |
| 668            | 10        |              |             | 668-675   |
| 675            | 10        |              |             | 675-682   |
| 682            | 10        |              |             | 682-689   |
| 689            | 10        |              |             | 689-696   |
| 696            | 10        |              |             | 696-703   |
| 703            | 10        |              |             | 703-710   |
| 710            | 10        |              |             | 710-717   |
| 717            | 10        |              |             | 717-724   |
| 724            | 10        |              |             | 724-731   |
| 731            | 10        |              |             | 731-738   |
| 738            | 10        |              |             | 738-745   |
| 745            | 10        |              |             | 745-752   |
| 752            | 10        |              |             | 752-759   |
| 759            | 10        |              |             | 759-766   |
| 766            | 10        |              |             | 766-773   |
| 773            | 10        |              |             | 773-780   |
| 780            | 10        |              |             | 780-787   |
| 787            | 10        |              |             | 787-794   |
| 794            | 10        |              |             | 794-801   |
| 801            | 10        |              |             | 801-808   |
| 808            | 10        |              |             | 808-815   |
| 815            | 10        |              |             | 815-822   |
| 822            | 10        |              |             | 822-829   |
| 829            | 10        |              |             | 829-836   |
| 836            | 10        |              |             | 836-843   |
| 843            | 10        |              |             | 843-850   |
| 850            | 10        |              |             | 850-857   |
| 857            | 10        |              |             | 857-864   |
| 864            | 10        |              |             | 864-871   |
| 871            | 10        |              |             | 871-878   |
| 878            | 10        |              |             | 878-885   |
| 885            | 10        |              |             | 885-892   |
| 892            | 10        |              |             | 892-899   |
| 899            | 10        |              |             | 899-906   |
| 906            | 10        |              |             | 906-913   |
| 913            | 10        |              |             | 913-920   |
| 920            | 10        |              |             | 920-927   |
| 927            | 10        |              |             | 927-934   |
| 934            | 10        |              |             | 934-941   |
| 941            | 10        |              |             | 941-948   |
| 948            | 10        |              |             | 948-955   |
| 955            | 10        |              |             | 955-962   |
| 962            | 10        |              |             | 962-969   |
| 969            | 10        |              |             | 969-976   |
| 976            | 10        |              |             | 976-983   |
| 983            | 10        |              |             | 983-990   |
| 990            | 10        |              |             | 990-997   |
| 997            | 10        |              |             | 997-1004  |
| 1004           | 10        |              |             | 1004-1011 |
| 1011           | 10        |              |             | 1011-1018 |
| 1018           | 10        |              |             | 1018-1025 |
| 1025           | 10        |              |             | 1025-1032 |
| 1032           | 10        |              |             | 1032-1039 |
| 1039           | 10        |              |             | 1039-1046 |
| 1046           | 10        |              |             | 1046-1053 |
| 1053           | 10        |              |             | 1053-1060 |
| 1060           | 10        |              |             | 1060-1067 |
| 1067           | 10        |              |             | 1067-1074 |
| 1074           | 10        |              |             | 1074-1081 |
| 1081           | 10        |              |             | 1081-1088 |
| 1088           | 10        |              |             | 1088-1095 |
| 1095           | 10        |              |             | 1095-1102 |
| 1102           | 10        |              |             | 1102-1109 |
| 1109           | 10        |              |             | 1109-1116 |
| 1116           | 10        |              |             | 1116-1123 |
| 1123           | 10        |              |             | 1123-1130 |
| 1130           | 10        |              |             | 1130-1137 |
| 1137           | 10        |              |             | 1137-1144 |
| 1144           | 10        |              |             | 1144-1151 |
| 1151           | 10        |              |             | 1151-1158 |
| 1158           | 10        |              |             | 1158-1165 |
| 1165           | 10        |              |             | 1165-1172 |
| 1172           | 10        |              |             | 1172-1179 |
| 1179           | 10        |              |             | 1179-1186 |
| 1186           | 10        |              |             | 1186-1193 |
| 1193           | 10        |              |             | 1193-1200 |
| 1200           | 10        |              |             | 1200-1207 |
| 1207           | 10        |              |             | 1207-1214 |
| 1214           | 10        |              |             | 1214-1221 |
| 1221           | 10        |              |             | 1221-1228 |
| 1228           | 10        |              |             | 1228-1235 |
| 1235           | 10        |              |             | 1235-1242 |
| 1242           | 10        |              |             | 1242-1249 |
| 1249           | 10        |              |             | 1249-1256 |
| 1256           | 10        |              |             | 1256-1263 |
| 1263           | 10        |              |             | 1263-1270 |
| 1270           | 10        |              |             | 1270-1277 |
| 1277           | 10        |              |             | 1277-1284 |
| 1284           | 10        |              |             | 1284-1291 |
| 1291           | 10        |              |             | 1291-1298 |
| 1298           | 10        |              |             | 1298-1305 |
| 1305           | 10        |              |             | 1305-1312 |
| 1312           | 10        |              |             | 1312-1319 |
| 1319           | 10        |              |             | 1319-1326 |
| 1326           | 10        |              |             | 1326-1333 |
| 1333           | 10        |              |             | 1333-1340 |
| 1340           | 10        |              |             | 1340-1347 |
| 1347           | 10        |              |             | 1347-1354 |
| 1354           | 10        |              |             | 1354-1361 |
| 1361           | 10        |              |             | 1361-1368 |
| 1368           | 10        |              |             | 1368-1375 |
| 1375           | 10        |              |             | 1375-1382 |
| 1382           | 10        |              |             | 1382-1389 |
| 1389           | 10        |              |             | 1389-1396 |
| 1396           | 10        |              |             | 1396-1403 |
| 1403           | 10        |              |             | 1403-1410 |
| 1410           | 10        |              |             | 1410-1417 |
| 1417           | 10        |              |             | 1417-1424 |
| 1424           | 10        |              |             | 1424-1431 |
| 1431           | 10        |              |             | 1431-1438 |
| 1438           | 10        |              |             | 1438-1445 |
| 1445           | 10        |              |             | 1445-1452 |
| 1452           | 10        |              |             | 1452-1459 |
| 1459           | 10        |              |             | 1459-1466 |
| 1466           | 10        |              |             | 1466-1473 |
| 1473           | 10        |              |             | 1473-1480 |
| 1480           | 10        |              |             | 1480-1487 |
| 1487           | 10        |              |             | 1487-1494 |
| 1494           | 10        |              |             | 1494-1501 |
| 1501           | 10        |              |             | 1501-1508 |
| 1508           | 10        |              |             | 1508-1515 |
| 1515           | 10        |              |             | 1515-1522 |
| 1522           | 10        |              |             | 1522-1529 |
| 1529           | 10        |              |             | 1529-1536 |
| 1536           | 10        |              |             | 1536-1543 |
| 1543           | 10        |              |             | 1543-1550 |
| 1550           | 10        |              |             | 1550-1557 |
| 1557           | 10        |              |             | 1557-1564 |
| 1564           | 10        |              |             | 1564-1571 |
| 1571           | 10        |              |             | 1571-1578 |
| 1578           | 10        |              |             | 1578-1585 |
| 1585           | 10        |              |             | 1585-1592 |
| 1592           | 10        |              |             | 1592-1599 |
| 1599           | 10        |              |             | 1599-1606 |
| 1606           | 10        |              |             | 1606-1613 |
| 1613           | 10        |              |             | 1613-1620 |
| 1620           | 10        |              |             | 1620-1627 |
| 1627           | 10        |              |             | 1627-16   |

The data may be grouped in about 8 classes.

$$Now, C = \frac{R}{K}$$

$$= \frac{68}{8} = 8.5 \approx 9$$

It will be convenient to take 10 as the class interval.  
The lowest observation is 52, it is convenient to start from 50.

The frequency distribution will be made to read from 50 to 110 above.

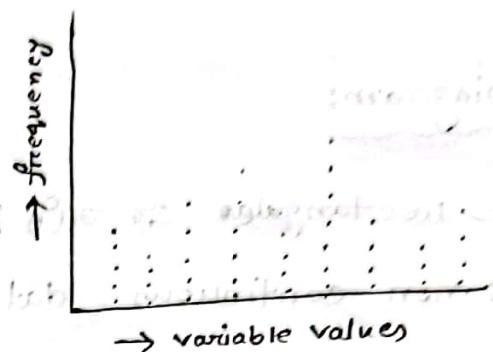
| class interval | Tally mark | Frequency | Cumulative frequency |            |
|----------------|------------|-----------|----------------------|------------|
|                |            |           | Ascending            | Descending |
| 50-60          |            | 5         | 5                    | 80         |
| 60-70          |            | 9         | 14                   | 75         |
| 70-80          |            | 13        | 27                   | 66         |
| 80-90          |            | 20        | 47                   | 47         |
| 90-100         |            | 19        | 66                   | 27         |
| 100-110        |            | 9         | 75                   | 14         |
| 110-above      |            | 5         | 80                   | 5          |

$$80 + 1 = 81$$

## \* Graphical Representation of Frequency Distributions:

### i) Dot Frequency Diagram

The X-axis is used for the variable values and the Y-axis is for the frequency.



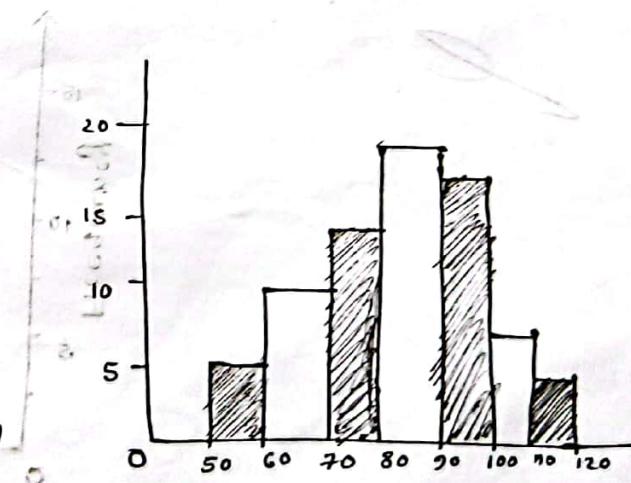
If we indicate the frequencies of each variable value by dots, the resulting diagram is known as dot frequency diagram.

### ii) Histogram

→ bar एँ मत्त किन्तु तात या प वाटे-

→ continuous data एँ अन्य शुरू २५, ५-१०, १०-२० एवं class interval - २५,

For continuous variable, the rectangles such drawn are attached to adjacent rectangles at both-sides and the resulting graph is known as histogram.,,



i. frequency density.

$$f_d = \frac{f}{c}$$

c = class interval

f = no. of families

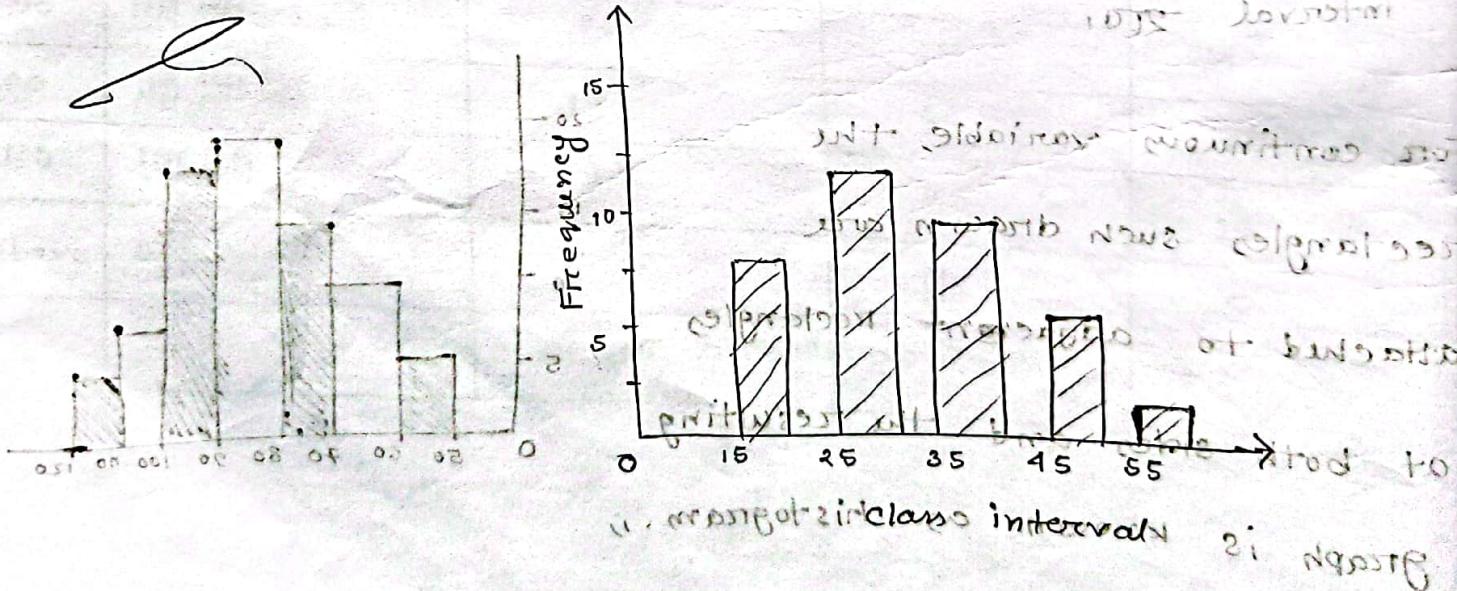
### Bar Diagram:

→ Rectangular एवं वर्षीय गप आएँ

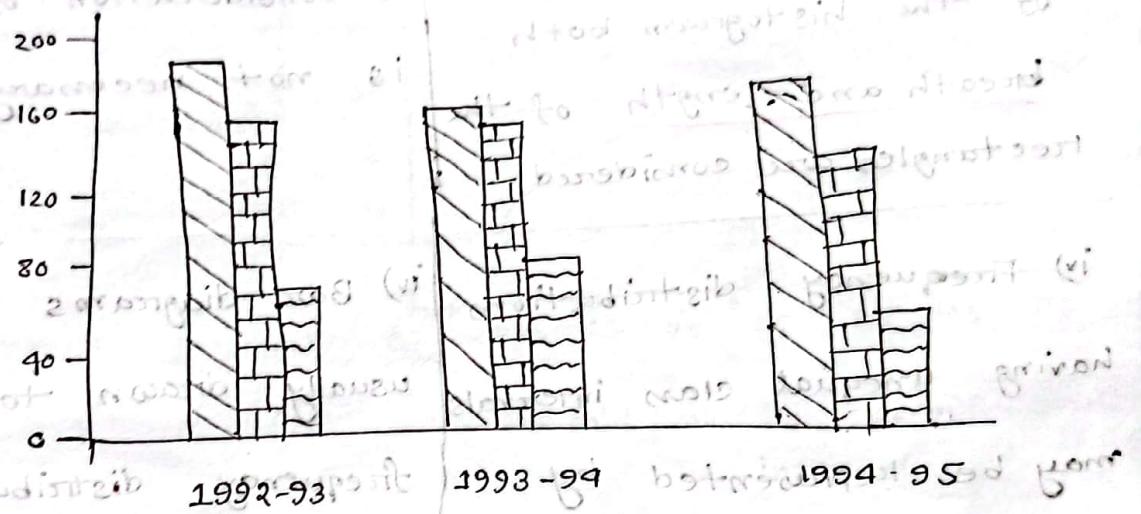
→ non continuous data एवं तारे का ग्राफ़ बनाना, class interval २५-५०, ५०-७०, ७०-९०

"For discrete variables a gap exists between the upper limit of a class and the lower limit of the following class and the adjacent rectangles are not attached to each other.

The graph is known as bar diagram.



Multiple Bar Diagrams: Data on several variables in respect of different places or timepoints may be represented by multiple bar diagrams. The simple bars for the variables corresponding to a place or time-point are constructed side by side (without gap).



Multiple bar diagram for pulses production.

## Histogram

i) Histograms are used to represent continuous frequency distribution.

ii) Used to represent frequency distributions only.

iii) In drawing the rectangles of the histogram both breadth and length of the rectangles are considered.

iv) Frequency distributions having unequal class intervals may be represented by histograms: in such case the breadth of the rectangles are unequal.

## Bar diagram

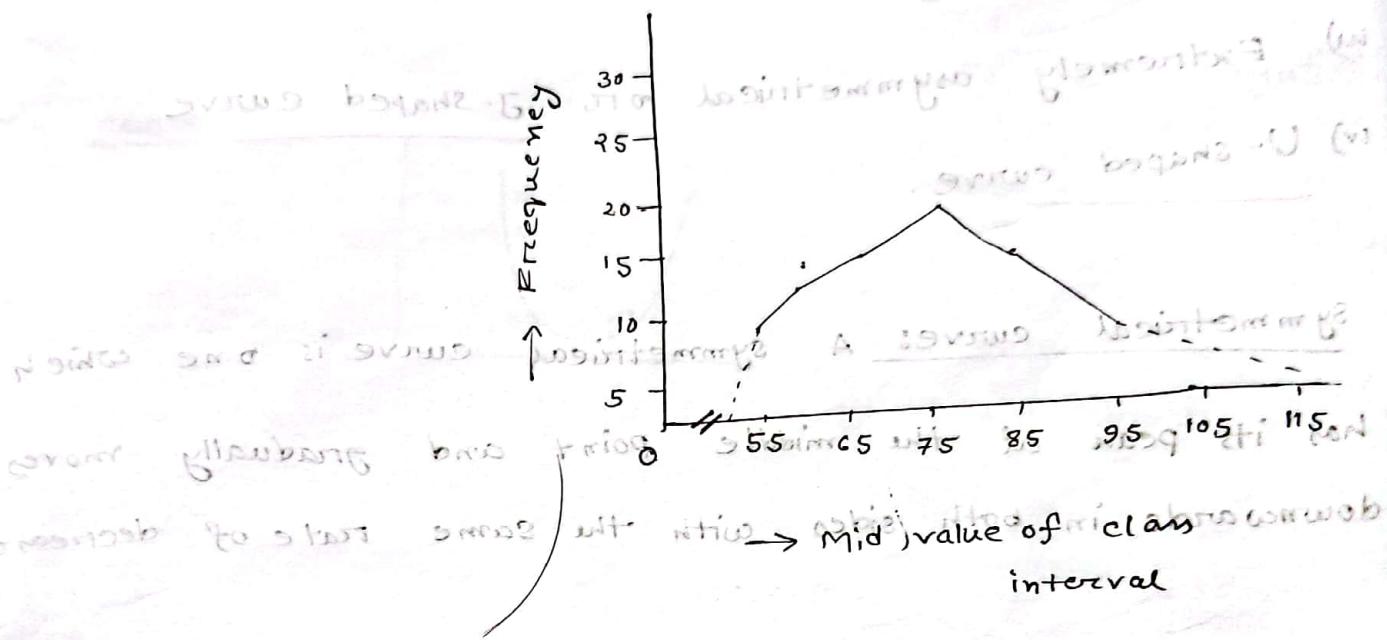
i) Bar diagrams are used to represent discrete frequency distributions.

ii) To show frequency distribution, data on different place or time points.

iii) Consideration of the breadth is not necessary.

iv) Bar diagrams are not usually drawn to represent frequency distributions having unequal class intervals.

Frequency polygon: A frequency polygon is a straight line graph of class frequency plotted against class midpoint. It is almost identical to a histogram, which is used to compare sets of data or to display a cumulative frequency distribution.



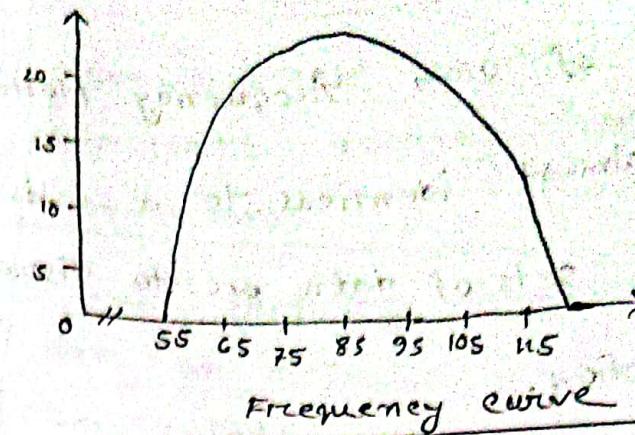
Frequency polygon can also be obtained by joining the mid points of the vertical lines of the rectangles of the histogram.

Frequency curve: In drawing frequency polygons, the consecutive points are connected by straight lines. If the points are connected by a free hand smooth curve, the resulting graph is known as frequency curve.

## Frequency

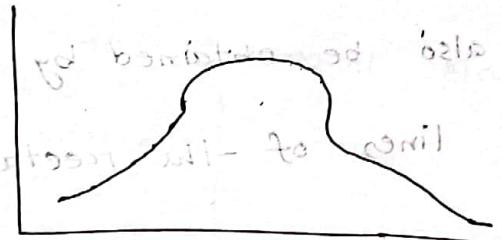
### Forms of Frequency curves:

- i) Symmetrical curve
- ii) Moderately asymmetrical or skew curve
- iii) Extremely asymmetrical
- iv) U-shaped curve.

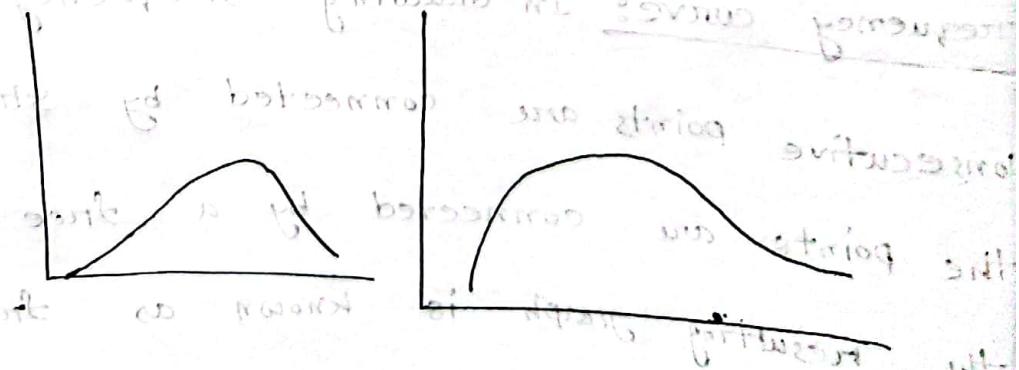


### Symmetrical curves:

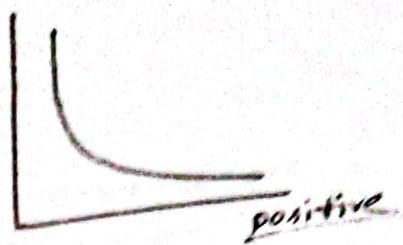
A symmetrical curve is one which has its peak at the middle point and gradually moves downwards into both sides with the same rate of decrease.



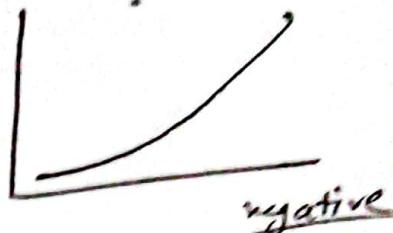
### Moderately Asymmetrical or Skew curve:



Extremely Asymmetrical or J-shaped Curve:

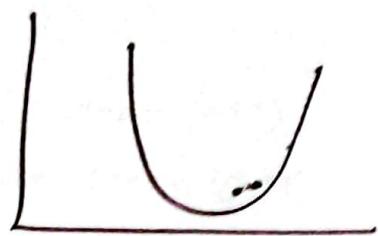


positive

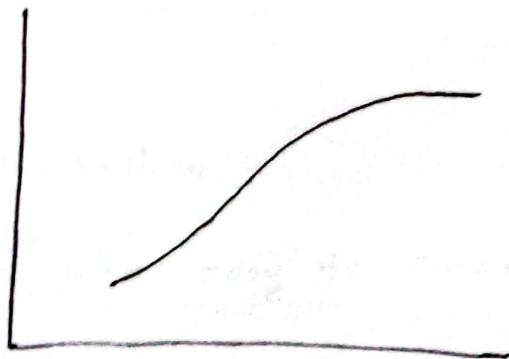


negative

U-shaped curve



Cumulative Frequency Curve or the Ogives



## Central Tendency and its Measures

Def: In statistics, a central tendency is a central or typical value for a probability distribution.

Different measures of central tendency:

1) Mean

→ a) Arithmetic Mean (AM)

b) Geometric Mean (GM)

c) Harmonic mean (HM)

2) Median and quartiles

3) Mode

### Characteristics of CT

→ It should be r rigidly defined

→ — be based on all the observations.

→ — be readily comprehensible and easy to calculate

→ — suitable for further algebraic treatment.

→ — least affected by sampling fluctuations.

## Arithmetic Mean

Arithmetic mean of a set of observations is  $\frac{\text{their sum}}{\text{number of observations}}$ .

Two types—

### i) Simple Arithmetic

The arithmetic mean,  $\bar{x}$ , is calculated by adding all the values and dividing by the number of observations.

$$\bar{x} = \frac{x_1 + x_2 + \dots + x_n}{n} = \frac{1}{n} \sum_{i=1}^n x_i$$

(MA) mean of arithmetic (A)

(MD) mean of median (M)

In case of frequency distribution, mean is given by

$$\bar{x} = \frac{f_1 x_1 + f_2 x_2 + \dots + f_n x_n}{f_1 + f_2 + \dots + f_n}$$

$$= \frac{\sum_{i=1}^n f_i x_i}{\sum_{i=1}^n f_i}$$

$$= \frac{N}{\sum_{i=1}^n f_i} \sum_{i=1}^n f_i x_i$$

where  $N$  is the total frequency

$$\sum_{i=1}^n f_i = N$$

### ii) Weighted Arithmetic Mean:

$$\bar{x} = \frac{x_1 w_1 + x_2 w_2 + \dots + x_n w_n}{w_1 + w_2 + \dots + w_n} = \frac{\sum_{i=1}^n w_i x_i}{\sum_{i=1}^n w_i}$$

Where

$$W = \sum_{i=1}^n w_i$$

Advantages

Disadvantages

Uses

### Properties of Arithmetic Mean

Ex-3.1)

Ex-3.1) : Direct Method -

| Daily wages<br>T.K. | Number of<br>workers<br>$f_i$ | Mid value<br>$x_i$ | $f_i x_i$ |
|---------------------|-------------------------------|--------------------|-----------|
| 50 - 55             | 5                             | 52.5               | 262.5     |
| 55 - 60             | 10                            | 57.5               | 575.0     |
| 60 - 65             | 25                            | 62.5               | 1562.5    |
| 65 - 70             | 35                            | 67.5               | 2362.5    |
| 70 - 75             | 15                            | 72.5               | 1087.5    |
| 75 - 80             | 7                             | 77.5               | 542.5     |
| 80 - 85             | 3                             | 82.5               | 247.5     |
|                     | 100                           |                    | 6640.0    |

$$\therefore \bar{x} = \frac{1}{N} \sum f_i x_i = \frac{1}{100} (6640.0) = 66.40 \text{ T.K.}$$

∴ Average daily wage is Tk. 66.40,

## Indirect Method:

| Daily wages (Tk) | Number of workers ( $f_i$ ) | Mid value ( $x_i$ ) | New variable<br>$u_i = \frac{x_i - 67.5}{5}$ | $f_i u_i$ |
|------------------|-----------------------------|---------------------|--|-----------|
| 50 - 55          | 5                           | 52.5                | -3   | -15       |
| 55 - 60          | 10                          | 57.5                | -2   | -20       |
| 60 - 65          | 25                          | 62.5                | -1   | -25       |
| 65 - 70          | 35                          | 67.5                | 0  | 0         |
| 70 - 75          | 15                          | 72.5                | 1  | 15        |
| 75 - 80          | 7                           | 77.5                | 2  | 14        |
| 80 - 85          | 3                           | 82.5                | 3  | 9         |
|                  | 100                         |                     |  | -22       |

New variable,  $u_i = \frac{x_i - a}{h}$

$$\left\{ \begin{array}{l} \text{where,} \\ a = 67.5 \\ h = 5 \end{array} \right.$$

Now,  $\bar{u} = \frac{1}{N} \sum f_i u_i$

$$= \frac{1}{100} (-22) \quad (23)$$

$$=-0.22$$

$$\therefore \bar{x} = a + h \bar{u} = 67.5 + 5(-0.22) = 66.40$$

∴ Average daily wage is Tk. 66.40.

## Geometric Mean (G.M.)

Geometric mean of a set of  $n$  non-zero positive observations is the  $n$ th root of their product.

The Geometric Mean,

$$G.M. = \text{Antilog} \left\{ \frac{1}{n} \sum_{i=1}^n \log x_i \right\}$$

$$3.87 = \sqrt[n]{x_1^{f_1} \cdot x_2^{f_2} \cdots x_n^{f_n}}$$

In case of frequency distribution,

$$G.M. = \text{Antilog} \left[ \frac{1}{N} \sum_{i=1}^n f_i \log x_i \right]$$

where,  $N = \sum_{i=1}^n f_i$

Advantages

disadvantages

uses

Ex - 3.2) For computation of geometric mean, we construct the following table:

| Rate of change of yield (%) | Frequency ( $f_i$ ) | Mid value ( $x_i$ ) | $\log x_i$ | $f_i \log x_i$                 |  |
|-----------------------------|---------------------|---------------------|------------|--------------------------------|--|
| 0-5                         | 1                   | 2.5                 | 0.39794    | 0.39794                        |  |
| 5-10                        | 2                   | 7.5                 | 0.87506    | 1.75012                        |  |
| 10-15                       | 4                   | 12.5                | 1.09691    | 4.38764                        |  |
| 15-20                       | 2                   | 17.5                | 1.24304    | 2.48608                        |  |
| 20-25                       | 1                   | 22.5                | 1.35218    | 1.35218                        |  |
| $\sum f_i = N = 10$         |                     |                     |            | $\sum f_i \log x_i = 10.37396$ |  |

$$\begin{aligned} \therefore \text{G.M.} &= \text{Antilog} \left\{ \frac{1}{N} \sum f_i \log x_i \right\} \\ &= \text{Antilog} \left\{ \frac{1}{10} (10.37396) \right\} \quad (10 \square) \\ &= 10.9 \text{ (Approx.)} \end{aligned}$$

$\therefore$  The average rate of change of yield of the new variety of wheat is 10.9%.

## Harmonic Mean (HM)

Harmonic mean of a set of non-zero observations is the reciprocal of the arithmetic mean of the reciprocals of the given values.

The Harmonic Mean,

$$HM = \frac{\sum_{i=1}^n \frac{1}{x_i}}{n}$$

In case of frequency distribution,

$$HM = \frac{N}{\sum_{i=1}^n \left( \frac{f_i}{x_i} \right)}$$

Advantages

disadvantages

uses

Ex-3.3: We constructed the following table:

| Profit per share (Tk) | Frequency ( $f_i$ ) | Mid value ( $x_i$ ) | $\frac{f_i}{x_i}$ |
|-----------------------|---------------------|---------------------|-------------------|
| 0 - 5                 | 1                   | 2.5                 | 0.4000            |
| 5 - 10                | 2                   | 7.5                 | 0.2667            |
| 10 - 15               | 4                   | 12.5                | 0.3200            |
| 15 - 20               | 2                   | 17.5                | 0.1143            |
| 20 - 25               | 1                   | 22.5                | 0.0499            |
| Total                 | 10                  |                     | 1.1454            |

$$\therefore HM = \frac{N}{\sum \frac{f_i}{x_i}} = \frac{10}{1.1454} = 8.73$$

The average profit per share is Tk. 8.73

Relationship among AM, GM and HM:

→ For two non-zero positive observations:

i)  $A \geq G \geq H$

ii)  $AH = G^2$

$$\begin{cases} A = \text{Arithmetic Mean} \\ G = \text{Geo} \\ H = \text{Har} \end{cases}$$

20-21

Proofs: Let the two non-zero positive observations be  $x_1$  and  $x_2$ .

By definition,  $A = \frac{x_1 + x_2}{2}$ ;  $G_r = \sqrt{x_1 x_2} = (x_1 x_2)^{1/2}$

$$\text{and } H = \frac{1}{\frac{1}{x_1} + \frac{1}{x_2}} = \frac{1}{\frac{x_1 + x_2}{2x_1 x_2}} = \frac{2x_1 x_2}{x_1 + x_2}$$

(i) Since any square quantity is always non-negative,

$$\therefore (\sqrt{x_1} - \sqrt{x_2})^2 \geq 0$$

$$\text{or, } x_1 + x_2 - 2\sqrt{x_1 x_2} \geq 0$$

$$\text{or, } \frac{x_1 + x_2}{2} \geq \sqrt{x_1 x_2} \quad \dots \dots (1)$$

$$\therefore A \geq G_r \quad \dots \dots (2)$$

Again from eqn (1) -

$$x_1 + x_2 \geq 2\sqrt{x_1 x_2}$$

$$\text{or, } 2\sqrt{x_1 x_2} \leq x_1 + x_2$$

$$\text{or, } \frac{2\sqrt{x_1 x_2}}{x_1 + x_2} \leq 1$$

Multiplying both sides by  $\sqrt{x_1 x_2}$ , we get

$$\frac{2\sqrt{x_1 x_2} \sqrt{x_1 x_2}}{x_1 + x_2} \leq \sqrt{x_1 x_2}$$

$$\text{or, } \frac{2x_1 x_2}{x_1 + x_2} \leq \sqrt{x_1 x_2}$$

$$\therefore H \leq G_r \quad \dots \dots (3)$$

From (2) and (3)  $\Rightarrow A \geq G_r \geq H$  (Proved)

$$(ii) A \cdot H = \frac{x_1 + x_2}{2} \times \frac{2x_1 x_2}{x_1 + x_2} = x_1 x_2 = (\sqrt{x_1 x_2})^2$$

$$\therefore AH = G^2 \quad (\text{proved})$$

## Median

The median of a distribution is the value of the variable which divides the distribution into two equal parts if arranged in order of magnitude.

Ex: 1 3 3 7 8 9 / 1 2 3 3 4 6 8 9  
  9.5

$$\therefore M_e = L_m + \frac{\frac{N}{2} - F_m}{f_m} \times h$$

where,

$L_m$  = lower limit of the median class

$N$  = total frequency

$f_m$  = frequency of the median class

$F_m$  = cumulative frequency of the pre-median class.

$h$  = length of median class

### Advantages

### Disadvantages

### Uses

## Quantiles

Quantiles also are some positional or location measures of the distribution. Quantiles are those values in a series, which divide the whole distribution into a number of equal parts when the series is arranged in order of magnitude of observations.

following quantiles —

i) 3 Quartiles:  $Q_i$  ( $i=1,2,3$ ); divide the whole distribution into four equal parts.

$$Q_i = L_i + \frac{\frac{iN}{4} - F_i}{f_i} \times h ; i=1,2,3$$

ii) 9 Deciles:  $D_j$  ( $j=1,2,\dots,9$ ); divide the whole distribution into 10 equal parts.

$$D_j = L_j + \frac{\frac{jN}{10} - F_j}{f_j} \times h ; j=1,2,\dots,9$$

iii) 99 Percentiles:  $P_k$  ( $k=1,2,\dots,99$ ); divide the whole distribution into 100 equal parts.

$$P_k = L_k + \frac{\frac{kN}{100} - F_k}{f_k} \times h ; k=1,2,\dots,99$$

Hence,  $i, j, k$  indicate the order of quantiles, deciles and percentiles respectively;  $F_i, F_j$  and  $F_k$  are respectively the cumulative frequencies of class preceding the  $i$ -th quantile,  $j$ -th decile and  $k$ -th percentile classes.

### Graphical Location of Median and Quantiles

$f_0, f_1, f_2$

Mode ( $M_o$ )

Mode of the distribution is that value of the variate for which the frequency is the maximum.

$$M_o = L + \frac{f_0 - f_1}{2f_0 - f_1 - f_2} \times h$$

$L$  = lower limit of modal class

$f_0$  = frequency of modal class

$f_1$  = frequency of pre-modal class

$f_2$  = frequency of post-modal class

### Advantages

### disadvantages

### uses

Location of mode

# Comparison Among the Measures of Central Tendency

Ex - 3.4)

| Class        | Frequency | C.F. |
|--------------|-----------|------|
| 50-60        | 5         | 5    |
| 60-70        | 9         | 14   |
| 70-80        | 13        | 27   |
| 80-90        | 20        | 47   |
| 90-100       | 19        | 66   |
| 100-110      | 9         | 75   |
| 110 and over | 5         | 80   |

$$N = 80$$

Here  $N = 80$

## Computation of Median:

$\frac{N}{2} = \frac{80}{2} = 40^{\text{th}}$  observation lies in the class (80-90)

∴ (80-90) is the median class

$$\begin{aligned}\therefore M_e &= L_m + \frac{\frac{N}{2} - F_m}{f_m} \times h \\ &= 80 + \frac{40 - 27}{20} \times 10 \\ &= 86.5\end{aligned}$$

$$L_m = 80$$

$$\frac{N}{2} = 40$$

$$F_m = 27$$

$$f_m = 20$$

$$h = 10$$

$$\begin{aligned}50-60 &= 5 \\ 60-70 &= 9 \\ 70-80 &= 13 \\ 80-90 &= 20 \\ 90-100 &= 19 \\ 100-110 &= 9 \\ 110 \text{ and over} &= 5\end{aligned}$$

## Computation of Quantiles:

$$\frac{N}{4} = \frac{80}{4} = 20^{\text{th}} \text{ observation lies in the class } (70-80)$$

$\therefore (70-80)$  is the lower quartile ( $Q_1$ ) class

$$\begin{aligned} Q_1 &= L_1 + \frac{\frac{1}{4}N - F_1}{f_1} \times h \\ &= 70 + \frac{20 - 14}{13} \times 10 \\ &= 74.62 \text{ (app.)} \end{aligned}$$

$$\text{Again, } \frac{3N}{4} = \frac{3(80)}{4} = 60^{\text{th}} \text{ observation lies in the class } (90-100)$$

$\therefore (90-100)$  is the upper quartile ( $Q_3$ ) class.

$$\begin{aligned} Q_3 &= L_3 + \frac{\frac{3}{4}N - F_3}{f_3} \times h \\ &= 90 + \frac{60 - 47}{19} \times 10 \\ &= 96.84 \end{aligned}$$

$$\left| \begin{array}{l} L_3 = 90 \\ \frac{3N}{4} = 60 \\ F_3 = 47 \\ f_3 = 19 \\ h = 10 \end{array} \right.$$

## Computation of Deciles:

$$\frac{4N}{10} = \frac{4(80)}{10} = 32^{\text{th}} \text{ observation lies in } (80-90)$$

$\therefore (80-90)$  is the 4th deciles ( $D_4$ ) class

$$\begin{aligned} D_4 &= L_4 + \frac{\frac{4}{10}N - F_4}{f_4} \times h \\ &= 80 + \frac{32 - 27}{20} \times 10 \\ &= 82.50 \end{aligned}$$

$$\left| \begin{array}{l} L_4 = 80 \\ \frac{4N}{10} = 32 \\ F_4 = 27 \\ f_4 = 20 \\ h = 10 \end{array} \right.$$

### Computation of percentiles:

$\frac{70N}{100} = \frac{70(80)}{100} = 56^{\text{th}}$  observation lies in the class (90-100)

$\therefore (90-100)$  is the  $70^{\text{th}}$  percentiles ( $P_{70}$ ) class

$$\begin{aligned}\therefore P_{70} &= L_{70} + \frac{\frac{70N}{100} - F'_{70}}{f_{70}} \times h \\ &= 90 + \frac{56 - 47}{19} \times 10 \\ &= 94.74 \text{ (app.)}\end{aligned}$$

$$\left| \begin{array}{l} L_{70} = 90 \\ \frac{70N}{100} = 56 \\ F'_{70} = 47 \\ f_{70} = 19 \\ h = 10 \end{array} \right.$$

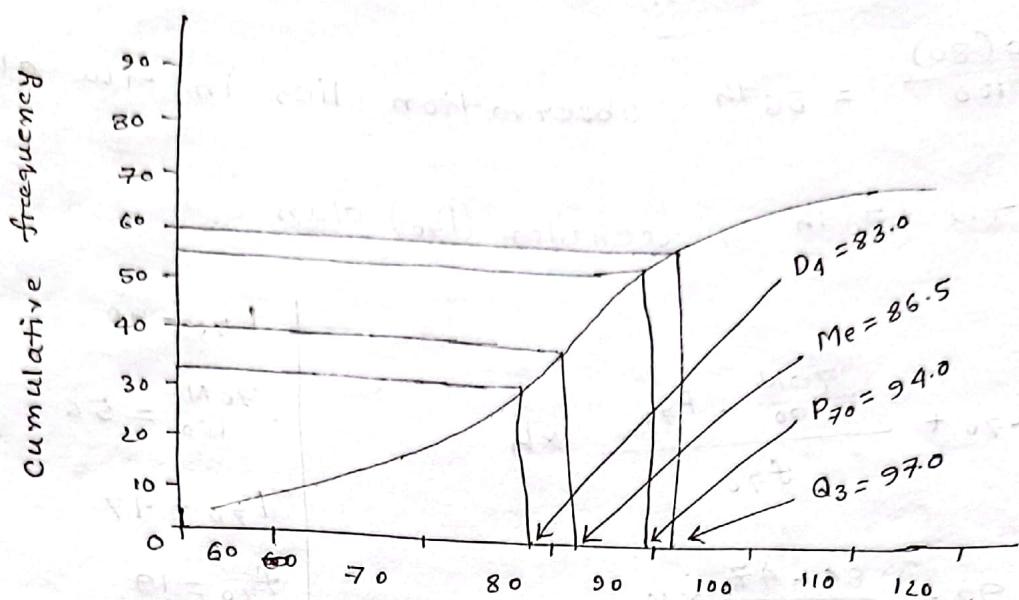
### Computation of Mode:

Here (80-90) is the modal class because maximum frequency (20) lies in that class

$$\begin{aligned}\therefore Mo &= L + \frac{f_0 - f_1}{2f_0 - f_1 - f_2} \times h \\ &= 80 + \frac{20 - 13}{2 \times 20 - 13 - 19} \times 10 \\ &= 88.75\end{aligned}$$

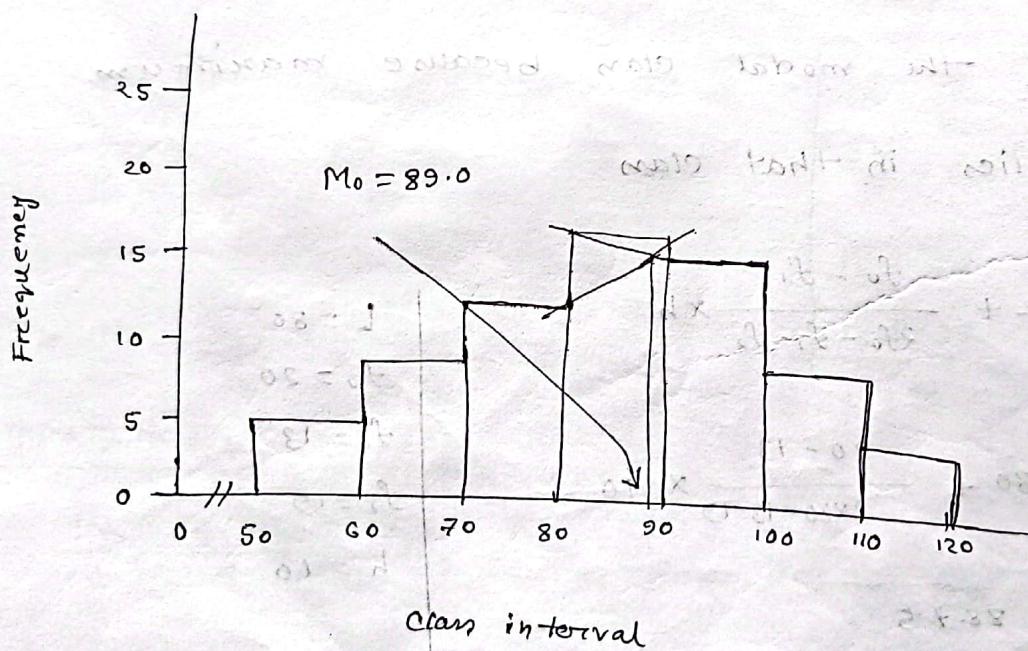
$$\left| \begin{array}{l} L = 80 \\ f_0 = 20 \\ f_1 = 13 \\ f_2 = 19 \\ h = 10 \end{array} \right.$$

i) Graphical location of quantiles from ogive:



Upper limits of class interval

ii) Location of mode from histogram.



## chap - 4

Dispersion, nature and shape of frequency

### Distribution

Measurement of Dispersion

#### Absolute Measures

- Range
- Quartile deviation
- Mean Deviation
- Standard Deviation

#### Relative Measures

- Co-efficient of Range
- Co-efficient of Quartile Deviation
- Co-efficient of mean deviation
- Co-efficient of variation

### Standard Deviation —

$$\sigma = \sqrt{\frac{1}{N} \left\{ \sum f_i x_i^2 - \frac{(\sum f_i x_i)^2}{N} \right\}}$$

$$\sigma = \sqrt{\frac{1}{N} \sum_{i=1}^n f_i (x_i - \bar{x})^2}$$

$$(x - \bar{x})^2$$

$$\bar{x}^2 + 2\bar{x}\bar{s} - \bar{s}^2 =$$

$$\bar{x}^2 + 2\bar{x}\bar{s} - \bar{s}^2 =$$

$$(\frac{\bar{x}^2}{\alpha})\alpha + 2\bar{x}\bar{s}(\frac{\bar{x}^2}{\alpha})\alpha - \bar{s}^2 =$$

## Advantages of Standard deviation

- rigidly defined
- based upon all the observations
- less affected by sampling fluctuation

Central frequency is characteristic of some

- suitable for further algebraic treatments.

## Disadvantages

- not rigidly comprehensible
- affected by the extreme values
- Cannot be computed in case of distributions having open ended class intervals

$$\{ \text{interval} \} \frac{1}{n} \sqrt{\sum} = 0$$

20.2)

## \* Some properties of Standard Deviation;

- i) Standard deviation is independent of change of origin but not of scale.
- ii) Standard deviation is the least possible root mean square deviation.
- iii) For two observations, standard deviation is the half of the range.

## Working formula of Standard Deviation

Here,

$$\sum_{i=1}^n (x_i - \bar{x})^2$$

$$= \sum x_i^2 - 2\bar{x}\sum x_i + \sum \bar{x}^2$$

$$= \sum x_i^2 - 2\bar{x}\sum x_i + n\bar{x}^2$$

$$= \sum x_i^2 - 2\left(\frac{\sum x_i}{n}\right)\sum x_i + n\left(\frac{\sum x_i}{n}\right)^2$$

$$= \sum x_i^2 - 2 \frac{(\sum x_i)^2}{n} + \frac{(\sum x_i)^2}{n}$$

$$= \sum x_i^2 - \frac{\sum x_i^2}{n}$$

$$\therefore \sigma^2 = \frac{1}{n} \sum (x_i - \bar{x})^2$$

$$= \frac{1}{n} \left\{ \sum x_i^2 - \frac{\sum x_i^2}{n} \right\}$$

$$= \frac{1}{n} \sum x_i^2 - \left( \frac{\sum x_i^2}{n} \right)$$

$$\therefore \sigma = \sqrt{\frac{1}{n} \sum x_i^2 - \left( \frac{\sum x_i^2}{n} \right)}$$

In case of grouped data  $\left( \frac{\sum f x_i^2}{N} - \left( \frac{\sum f x_i}{N} \right)^2 \right) \frac{1}{n-1} \sqrt{ } = 0$

$$\sigma = \sqrt{\frac{1}{N} \sum f x_i^2 - \left( \frac{\sum f x_i}{N} \right)^2} \quad \text{where, } N = \sum_{i=1}^n f_i$$

$$= \sqrt{\frac{1}{N} \left\{ \sum f x_i^2 - \frac{(\sum f x_i)^2}{N} \right\}}$$

Ex - 4.2

Direct Method:

| Class interval | frequency $f_i$ | Mid value of class $x_i$ | $f_i x_i$ | $f_i x_i^2$ |
|----------------|-----------------|--------------------------|-----------|-------------|
| 50 - 60        | 5               | 55                       | 275       | 15125       |
| 60 - 70        | 9               | 65                       | 585       | 38025       |
| 70 - 80        | 13              | 75                       | 975       | 73125       |
| 80 - 90        | 20              | 85                       | 1700      | 144500      |
| 90 - 100       | 19              | 95                       | 1805      | 171975      |
| 100 - 110      | 9               | 105                      | 945       | 99225       |
| 110 - 120      | 5               | 115                      | 575       | 66125       |
| Total          | $N = 80$        |                          | 6860      | 607600      |

Standard deviation,

$$\sigma = \sqrt{\frac{1}{N} \left\{ \sum f_i x_i^2 - \frac{(\sum f_i x_i)^2}{N} \right\}}$$

$$= \sqrt{\frac{1}{80} \left\{ 607600 - \frac{(6860)^2}{80} \right\}}$$

$$= \sqrt{\frac{19355}{80}} = \sqrt{241.9375} = 15.554$$

$$= 15.554$$

## Indirect Method:

We change the origin to  $x=85$  and scale by dividing by 10

| class interval | Mid value of class $x_i$ | frequency $f_i$ | $u_i = \frac{x_i - 85}{10}$ | $f_i u_i$ | $f_i u_i^2$ |
|----------------|--------------------------|-----------------|-----------------------------|-----------|-------------|
| 50-60          | 55                       | 5               | -3                          | -15       | 45          |
| 60-70          | 65                       | 9               | -2                          | -18       | 36          |
| 70-80          | 75                       | 13              | -1                          | -13       | 13          |
| 80-90          | 85                       | 20              | 0                           | 0         | 0           |
| 90-100         | 95                       | 19              | 1                           | 19        | 19          |
| 100-110        | 105                      | 9               | 2                           | 18        | 36          |
| 110-120        | 115                      | 5               | 3                           | 15        | 45          |
| Total          |                          | $N = 80$        |                             | 6         | 194         |

converting to standard deviation

$$\sigma_u = \sqrt{\frac{1}{N} \left\{ \sum f_i u_i^2 - \frac{(\sum f_i u_i)^2}{N} \right\}}$$

$$= \sqrt{\frac{1}{80} \left\{ (194)^2 - \frac{6^2}{80} \right\}}$$

$$\sqrt{80 \times \frac{194^2 - 36}{80}} = \sqrt{193.55}$$

$$= \sqrt{\frac{1}{80} (193.55)}$$

$$= 1.5554$$

$$\therefore \sigma_x = h \sigma_u = 10 \times 1.5554 = 15.554$$

## Co-efficient of Range

The percentage ratio of range and sum of maximum and minimum observation is known as co-efficient of Range.

$$CR = \frac{x_m - x_l}{x_m + x_l} \times 100\%$$

where,

e.g.  $x_m$  = the highest value of the data

$x_l$  = the lowest "

## Co-efficient of variation

Co-efficient of variation of a set of data is the ratio of the standard deviation to mean expressed as

percentage -

$$C.V = \frac{\sigma_x}{\bar{x}} \times 100\% = \left[ \frac{\sigma_x}{\bar{x}} \right] \times \frac{1}{0.01} \times 100\%$$

$$(22.22) \times \frac{1}{0.01} \times 100\% =$$

222.2

$$222.21 = 222.1 \times 1.01 = 224.22$$

Moments: Moments are const. which are used to determine some characteristics of frequency distributions.

*Two types* } Central moment  $\rightarrow$  Moments about the mean  
Raw moments  $\rightarrow$  Moments arbitrary value

If  $x_1, x_2, \dots, x_n$  occur with frequencies  $f_1, f_2, \dots, f_n$  respectively

the  $r$ th central moment,

$$\mu_r = \frac{\sum_{i=1}^n f_i (x_i - \bar{x})^r}{N}$$

Skewness — lack of symmetry

for symmetrical distribution, mean = mode = median

Karl Pearson's  $\beta$  and  $\gamma$  co-efficient

$$\beta_1 = \frac{\mu_3}{\mu_2^{\frac{3}{2}}} \quad \beta_2 = \frac{\mu_4}{\mu_2^2}$$

$$\delta_1 = \pm \sqrt{\beta_1}$$

$$\boxed{\delta_2 = \beta_2 - 3}$$

## Measures of Skewness

Co-efficient of Skewness,

$$Sk = \frac{(\beta_2 + 3) \sqrt{\beta_1}}{2(5\beta_2 - 6\beta_1 - 2)}$$

*20/21*

Kurtosis

$$\delta_2 = \beta_2 - 3$$

If a distribution has,

i)  $\beta_2 > 3$

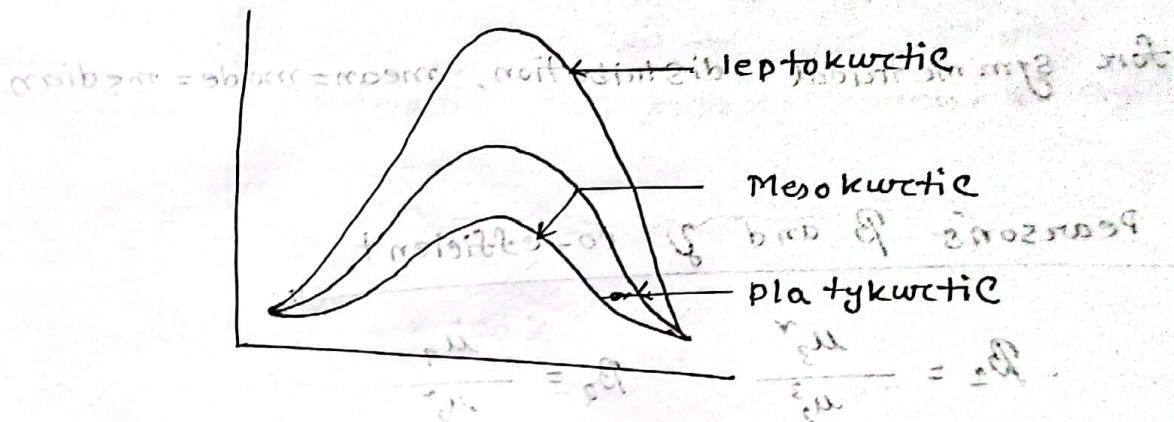
(lepto kurtic)

ii)  $\beta_2 < 3$

(platy kurtic)

iii)  $\beta_2 = 3$

(mesokurtic)



$$\bar{x} = \frac{1}{N} \sum_{i=1}^n f_i x_i$$

$$2 - 2 = 2$$

$$\sqrt{2} = 1.41$$

central moment,  $\mu_n = \frac{1}{N} \sum_{i=1}^n f_i (x_i - \bar{x})^n$

Karl Pearson's  
B and S Co-efficient

$$\beta_1 = \frac{u_3}{u_2^3}$$

$$\beta_2 = \frac{u_1}{u_2^2}$$

$$\delta_1 = \pm \sqrt{\beta_1} \quad \delta_2 = \beta_2 - 3$$

Co-efficient of Skewness,

$$Sk = \frac{\sqrt{\beta_1 (\beta_2 + 3)}}{2(5\beta_2 - 6\beta_1 - 9)}$$

Kurtosis,

$$\gamma_2 = \beta_2 - 3$$

20-21  
5(c)

\* Short note about moments, skewness and kurtosis -

Moments: Moments are constant which are used to determine <sup>some</sup> characteristics of frequency distribution.

Two types -

i) central moment: moments about the mean

$$\mu_n = \frac{\sum_{i=1}^n f_i (x_i - \bar{x})^n}{N}$$

ii) Raw moment: moments about arbitrary value

$$\mu'_n = \frac{\sum_{i=1}^n f_i (x_i - a)^n}{N}$$

SKEWNESS: means lack of symmetry.

For symmetrical distribution,

$$\text{Mean} = \text{Mode} = \text{Median}$$

Two types —

i) Negative skewness:  $\bar{x} < M_e < M_o$

ii) positive skewness:  $\bar{x} > M_e > M_o$

KURTOSIS: A statistical measure to describe the distribution of observation observed data around Mean.

Three types —

i)  $B_2 > 3$

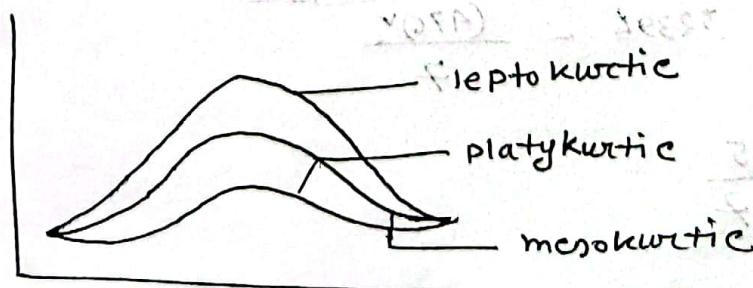
(leptokurtic)

ii)  $B_2 < 3$

(platykurtic)

iii)  $B_2 = 3$

mesokurtic



46)

| Amount of credit (lac Tk.) | No of branches $f_i$ | Mid value $x_i$ | $f_i x_i$ | $x_i - \bar{x}$ | $f_i(x_i - \bar{x})$ | $f_i(x_i - \bar{x})^2$ | $f_i(x_i - \bar{x})^3$ | $f_i(x_i - \bar{x})^4$ |
|----------------------------|----------------------|-----------------|-----------|-----------------|----------------------|------------------------|------------------------|------------------------|
| 0-5                        | 1                    | 2.5             | 2.5       | -10             | -10                  | 100                    | -1000                  | 10000                  |
| 5-10                       | 2                    | 7.5             | 15.0      | -5              | -10                  | 500                    | -250                   | 1250                   |
| 10-15                      | 4                    | 12.5            | 50.0      | 0               | 0                    | 0                      | 0                      | 0                      |
| 15-20                      | 2                    | 17.5            | 35.0      | 5               | 10                   | 500                    | 250                    | 1250                   |
| 20-25                      | 1                    | 22.5            | 22.5      | 10              | 10                   | 100                    | 1000                   | 10000                  |
| Total                      | $N=10$               | <del>12.5</del> | 125.0     | 0               | 0                    | 300                    | 0                      | 22500                  |

$$\bar{x} = \frac{1}{N} \sum f_i x_i = \frac{1}{10} \times 125 = 12.5$$

$$\mu_1 = \frac{1}{N} \sum f_i (x_i - \bar{x}) = \frac{1}{10} \times 0 = 0 \quad (\mu_1 = 0 \text{ always})$$

$$\mu_2 = \frac{1}{N} \sum f_i (x_i - \bar{x})^2 = \frac{1}{10} \times (300) = 30.0$$

$$\mu_3 = \frac{1}{N} \sum f_i (x_i - \bar{x})^3 = \frac{1}{10} \times 0 = 0$$

$$\text{and } \mu_4 = \frac{1}{N} \sum f_i (x_i - \bar{x})^4 = \frac{1}{10} \times 22500 = 2250.0$$

Now,

$$\beta_1 = \frac{\mu_3^2}{\mu_2^3} = \frac{0}{(30)^3} = 0$$

$\therefore$  Coefficient of skewness,

$$S_k = \frac{\sqrt{\beta_1} (\beta_2 + 3)}{2(5\beta_2 - 6\beta_1 - 9)} = 0$$

Hence the distribution is symmetrical.

$$\text{Again } \beta_2 = \frac{\mu_4}{\mu_2^2} = \frac{2250.0}{(30)^2} = 2.5 < 3$$

$$\therefore \gamma = \beta_2 - 3 = 2.5 - 3 = -0.5$$

Since  $\gamma < 0$ . The curve is platykurtic.

$$2.5 = 250 \times \frac{1}{50} + 10 \leq \frac{1}{50} = 2$$

The distribution is symmetrical and platykurtic.

\* Importance of measure of dispersion —

- i) M.O.D is needed to know representativeness of the observations of distribution.
- ii) Help to control the deviations of data in repetitions.
- iii) give the comparative picture of different distributions.
- iv) help to control the quality of industrial products.
- v) important for time series data such as - rainfall, temperature.

## Chap - 5

### Probability and Probability theory

Experiment: An act that can be repeated under certain conditions is known as a random experiment.

Sample Space: In a random experiment, the collection of all possible outcomes is called sample space and an element of the

sample space is called sample points.

Event  $\rightarrow$  19-20

Conditional event: If the occurrence of an event depends on the occurrence or not occurrence of another event in the same sample space, it is called a conditional event.

Mutually Exclusive Events: If a coin is tossed the occurrence of Flower and Leaf are mutually exclusive because a single throw of a coin cannot result in these two events simultaneously.

Independent Events: If two coins are tossed, flower or leaf in one coin and leaf or flower in the other coin are independent events.

## Mathematical or Classical Definition of Probability:

If an experiment results in 'n' exhaustive, mutually exclusive and equally likely cases ~~in which~~ of which are favourable to a particular event A, the probability of the event A is defined as the ratio of the favourable cases to the total number of equally likely cases.

Symbolically,  $P(A) = \frac{m}{n}$

Since the number of favourable cases can range from 0 to n, the probability of an event will range from 0 to 1.

$$0 \leq P \leq 1$$

If all the cases are favourable to the event A so that  $P(A) = 1$ ; A is called a certain or certain event, and if  $P(A) = 0$ , A is called an impossible event.

$$P + 1 - P = 1$$

Ex - 5.1)

When thrown, a die may show any of the faces numbered 1, 2, 3, 4, 5 and 6.

∴ the equally likely cases,  $n = 6$

Here, the even number faces 2, 4 and 6.

∴ the favourite number cases,  $m = 3$

$$\therefore \text{Probability, } P = \frac{m}{n} = \frac{3}{6} = \frac{1}{2}$$

Ex - 5.2)

If two sides of a coin are denoted by F(Flower) and L(Leaf), then there will be  $2^3 = 8$  outcomes.

FFF, FFT, FT~~F~~, FLL, LFF, LFL, LLF, LLL

Cases of at least two flowers

= cases of 2 flowers + cases of 3 flowers

$$\therefore \text{No. of favourite cases is } = 3 + 1 = 4$$

$$\therefore n = 8$$

$$\therefore P = \frac{m}{n} = \frac{1}{8} = \frac{1}{12}$$

### Law of probability

Ex-5.1)

In simultaneous throw of 2 dice, the sum of the faces are:

|   | 1 | 2 | 3 | 4  | 5  | 6  |
|---|---|---|---|----|----|----|
| 1 | 2 | 3 | 4 | 5  | 6  | 7  |
| 2 | 3 | 4 | 5 | 6  | 7  | 8  |
| 3 | 4 | 5 | 6 | 7  | 8  | 9  |
| 4 | 5 | 6 | 7 | 8  | 9  | 10 |
| 5 | 6 | 7 | 8 | 9  | 10 | 11 |
| 6 | 7 | 8 | 9 | 10 | 11 | 12 |

The equally likely cases are  $6^2 = 36$ .

The numbers divisible by 3 are 3, 6, 9 and 12.

In the above table, 3 appears 2 times

6 appears 5 times

9 appears 4 times

12 appears 1 time

So the number of favourable cases are  $2+5+4+1=12$

Hence the required probability

$$P = \frac{12}{36} = \frac{1}{3}$$

Ex-5.9)

In a pack there are 52 cards.

So the equally likely cases are 52.

i) There are 13 spades in a pack of 52 cards. So the number of favourable cases is 13.

$$P = \frac{13}{52} = \frac{1}{4}$$

ii) There are 4 queens. That is, favourable number of cases is 4.

Hence the required probability is  $P = \frac{4}{52} = \frac{1}{13}$

iii) There are 20 honours cards in a pack. So the

number of favourable cases is 20.

Hence the required probability is  $P = \frac{20}{52} = \frac{5}{13}$

Ex-5.5) Total number of balls are  $1+6=10$

2 balls can be drawn from 10 balls in  $\binom{10}{2} = 45$  ways

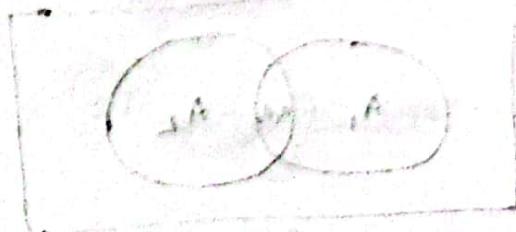
Hence the equally likely cases are 45.

Let A be the event that both the balls are red.

out of 4 red balls 2 balls can be drawn in  $\binom{4}{2} = 6$  ways

Hence the number of favourable cases are 6.

$\therefore$  The required probability is  $P(A) = \frac{6}{45} = \frac{2}{15}$



## Additive Law of probability of two events

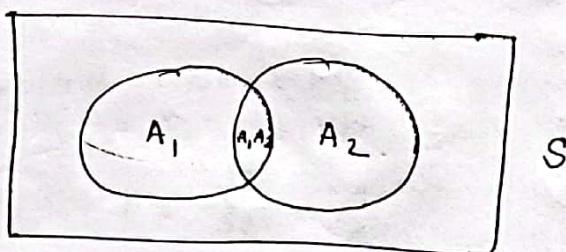
Probability of any one of the events  $A_1$  and  $A_2$  is the sum of the probabilities of  $A_1$  and  $A_2$  minus the probability of the compound event  $(A_1 A_2)$ .

Symbolically,

$$P(A_1 + A_2) = P(A_1) + P(A_2) - P(A_1 A_2)$$

### Proof:

Let the happening of the two events  $A_1$  and  $A_2$  be shown in the following Venn Diagram.



Suppose the number of equally likely cases in the sample space be  $n$  of which  $m_1$  cases are favourable to the event  $A_1$ ,  $m_2$  cases are favourable to  $A_2$  and  $m$  cases are favourable to both  $A_1$  and  $A_2$ .

By definition,  $P(A_1) = \frac{m_1}{n}$ ,  $P(A_2) = \frac{m_2}{n}$  and

$$P(A_1 A_2) = \frac{m}{n}$$

Now cases favourable to either  $A_1$  or  $A_2$  are

$$m_1 + m_2 - m$$

$$= (A_1 \bar{A}_2) + (\bar{A}_1 A_2) + (A_1 A_2) + (\bar{A}_1 \bar{A}_2) = (A_1 + A_2)$$

∴ Probability of any one of  $A_1$  and  $A_2$  is

$$P(A_1 + A_2) = \frac{m_1 + m_2 - m}{n}$$

$$= \frac{m_1}{n} + \frac{m_2}{n} - \frac{m}{n}$$

$$\therefore P(A_1 + A_2) = P(A_1) + P(A_2) - P(A_1 A_2)$$

$$\frac{1}{5} + \frac{0.3}{5} - \frac{0.01}{5} = 0.4$$

\* If the events  $A_1$  and  $A_2$  are independent:

$$\therefore P(A_1 + A_2) = P(A_1) + P(A_2) - P(A_1) P(A_2) = (A_1 + A_2)$$

Since  $P(A_1 A_2) = P(A_1) P(A_2)$  if  $A_1$  and  $A_2$  are independent.

\* If the events  $A_1$  and  $A_2$  are mutually exclusive:

The probability of any one of them is the sum of

the probabilities of individual events.

$$\text{That is } P(A_1 + A_2) = P(A_1) + P(A_2)$$

\* Extension of the Additive Law of Probability:

$$P(A_1 + A_2 + A_3) = P(A_1) + P(A_2) + P(A_3) - P(A_1 A_2) - P(A_1 A_3) - P(A_2 A_3) + P(A_1 A_2 A_3)$$

Ex - 5.6

As given,

$$P(A) = \frac{75}{100} = \frac{3}{4}$$

and,

$$P(B) = \frac{50}{100} = \frac{1}{2}$$

According to the additive law of probability

$$P(A+B) = P(A) + P(B) - P(A)P(B) + [Since A and B are independent] P(AB) = P(A)P(B)$$

The required probability is

$$\cancel{P} = P(A+B) = \frac{3}{4} + \frac{1}{2} - \frac{3}{4} \times \frac{1}{2}$$

$$= \frac{3}{4} + \frac{1}{2} - \frac{3}{8}$$

$$(A)^{\frac{7}{8}} + (\bar{A})^{\frac{1}{8}} = (A+B)^{\frac{7}{8}}$$

Ex - 5.7)

Let A be the event that the card will be an Ace and B be the event that it will be the queen of diamond.

As there are a total of 52 cards in a pack, the number of equally likely cases is 52.

In a pack of cards, there are, in all, four Aces.

$$\text{Hence, } P(A) = \frac{4}{52} = \frac{1}{13}$$

There is only one queen of diamond.

$$\text{Hence } P(B) = \frac{1}{52}$$

Since there is no scope that a card can be at the same time an Ace and the Queen of diamond, events A and B are mutually exclusive; that is

$$P(AB) = 0$$

According to the additive law of probability,

$$P(A+B) = P(A) + P(B)$$

Hence the required probability is

$$P = P(A) + P(B) = \frac{1}{13} + \frac{1}{52} = \frac{5}{52}$$

Linear Regression: If the variable  $x$  and  $y$  is a bivariate distribution are related, we will find that the points in a scatter diagram will cluster around a curve called regression curve. If the curve is a straight line, it is called the line of regression and the regression is known as linear regression. In the case of bivariate distribution, the co-efficient of regression of  $y$  on  $x$  is denoted by  $b_{yx}$  and that of  $x$  on  $y$  by  $b_{xy}$ .

\* The regression co-efficient of  $y$  on  $x$  is  $b_{yx}$  and that of  $x$  on  $y$  is  $b_{xy}$ .

$$b_{yx} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2} = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

$$\text{and } b_{xy} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (y_i - \bar{y})^2} = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum y_i^2 - \frac{(\sum y_i)^2}{n}}$$

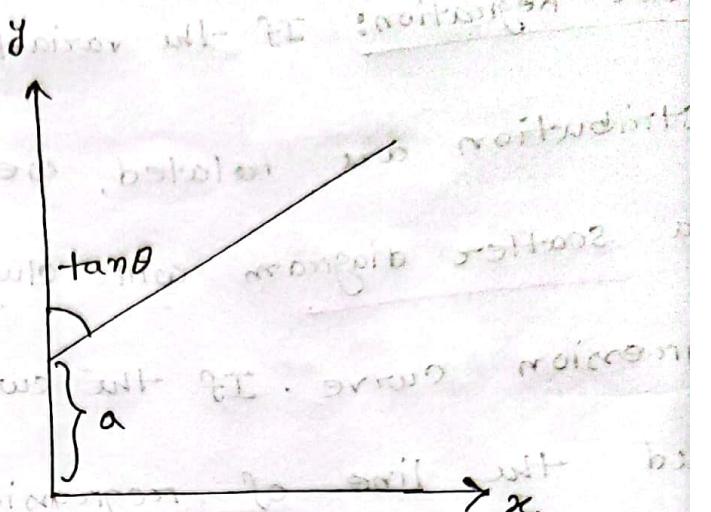
## \* Geometrical Interpretation of Regression $y$ on $x$

$a$  = Intercept

$b = \tan\theta = \text{Slope}$

which is the required

co-efficient of regression of  $y$  on  $x$ .



For regression equation,

Fig: Regression line of  $y$  on  $x$

$$\textcircled{*} \quad y = a + bx$$

when  $x=0$ ,  $y=a$

$$\text{then, } b = m = \frac{y_2 - y_1}{x_2 - x_1}$$

- $b_{yx}$  or  $b$ , the regression co-efficient of  $y$  on  $x$

indicates the change in the value of  $y$  (dependent variable)

for unit change of  $x$  (independent variable)

[Similarly,  $b_{xy}$ , the regression co-efficient of  $x$  only,

it indicates the change in the value of  $x$  corresponding to a unit change in the value of  $y$ .]

- $b$  is positive when  $x$  and  $y$  change in the same direction and  $b$  is negative when  $x$  and  $y$  change in opposite direction.

- $b=0$ ,  $y$  does not change for changing  $x$ .
  - $b=1$ , one unit change of  $x$  results one unit change in the value of  $y$ .
  - $b=2$ , 1 unit change of  $x$  results 2 unit change in the value of  $y$ .
- ∴ Co-efficient of regression indicates the change of dimension/degree and direction with respect to the change in the independent variable.

- o -

Ex-1)

### Estimation of Regression equation: Table for calculation

| x          | y     | $x^2$ | $y^2$    | $xy$    |
|------------|-------|-------|----------|---------|
| 1          | 52.5  | 1     | 2765.25  | 52.50   |
| 2          | 58.7  | 4     | 3445.69  | 117.40  |
| 3          | 65.0  | 9     | 4225.00  | 195.00  |
| 4          | 70.2  | 16    | 4928.04  | 280.80  |
| 5          | 75.4  | 25    | 5835.16  | 377.00  |
| 6          | 81.2  | 36    | 6577.44  | 486.60  |
| 7          | 87.2  | 49    | 7603.84  | 610.40  |
| 8          | 95.5  | 64    | 9120.25  | 764.00  |
| 9          | 102.2 | 81    | 10444.84 | 919.80  |
| 10         | 108.0 | 100   | 11664.00 | 1080.00 |
| Total = 55 | 795.8 | 385   | 66456.28 | 4883.50 |

$$\bar{x} = \frac{\sum x_i}{n} = \frac{55}{10} = 5.5$$

$$\text{and } \bar{y} = \frac{\sum y}{n} = \frac{795.8}{10} = 79.58$$

Now

$$b = b_{yx} = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

$$= \frac{4883.5 - \frac{55 \times 795.8}{10}}{385 - \frac{(55)^2}{10}}$$

$$= 6.14$$

and  $a = \bar{y} - b\bar{x} = 79.58 - (6.14)(5.5)$

$$= 45.81$$

∴ Regression equation of weight on age is

$$y = a + bx = 45.81 + 6.14x$$

Now estimated weight at the age of 6.5 week is

$$\begin{aligned}y_{6.5} &= 45.81 + 6.14 \times 6.5 \\&= 85.72 \text{ gm}\end{aligned}$$

$$23 = \frac{23}{10} = \frac{1}{5} = 5$$

$$b = \frac{23}{10} = \frac{6.5}{n} = \bar{b} \text{ bmo}$$

$$23 \times 8.2$$

$$23 \times 8.2$$

$$+ 1.2 =$$

## Correlation

Correlation: The mutual linear relationship present between the variables of a bivariate population is termed as

Correlation, the variables have to have the same

Characteristics of the

A measure of intensity or degree of linear relationship between two variables is called coefficient of correlation

coefficient of correlation between two random variables

$x$  and  $y$  of a bivariate population is denoted by

$\rho_{xy}$  or  $\rho$  and that between the random variables

$x$  and  $y$  of a sample is denoted by  $r_{xy}$  or  $r$ .

Mathematically,

$$r \text{ or } r_{xy} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$$

$$= \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sqrt{\left\{ \sum x_i^2 - \frac{(\sum x_i)^2}{n} \right\} \left\{ \sum y_i^2 - \frac{(\sum y_i)^2}{n} \right\}}}$$

## Properties of correlation coefficient:

- Correlation coefficient is independent of change of origin and scale.
- The value of correlation coefficient lies between -1 and +1.  
That is, 
$$-1 \leq r \leq +1$$
- Correlation coefficient is the geometric mean of two regression coefficients.
- Correlation coefficient is symmetric with respect to the dependence of the variables.
- The value of correlation coefficient is very much influenced by large items if they are present in data.

\* Correlation coefficient is the geometric mean of two regression coefficients.

Proof: Regression coefficient of  $y$  on  $x$  is

$$b_{yx} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2} \text{ and that of } x \text{ on } y \text{ is}$$

$$b_{xy} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (y_i - \bar{y})^2}$$

Now,

$$r_{xy} = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$$

$$= \sqrt{\frac{\{\sum (x_i - \bar{x})(y_i - \bar{y})\}^2}{\sum (x_i - \bar{x})^2 \sum (y_i - \bar{y})^2}}$$

$$= \sqrt{\frac{\{\sum (x_i - \bar{x})(y_i - \bar{y})\}^2}{\sum (x_i - \bar{x})^2}} \times \sqrt{\frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (y_i - \bar{y})^2}}$$

$$= \sqrt{b_{yx} b_{xy}}$$

= Geometric mean of  $b_{yx}$  and  $b_{xy}$

Note 1:  $r \leq 1$

$$\text{or, } \sqrt{b_{yx} b_{xy}} \leq 1$$

$$\text{or, } b_{yx} b_{xy} \leq 1$$

$$\text{or, } b_{yx} \leq \frac{1}{b_{xy}}$$

That is, if one of the regression coefficient is greater than 1, the other must be less than 1 (and vice versa because their product cannot be exceed 1).

Note 2: we know that geometric mean of two value cannot be exceed their arithmetic mean.

Hence,

$$r_{xy} = \sqrt{b_{yx} b_{xy}} \leq \frac{\{b_{yx} + b_{xy}\}}{2}$$

$$\text{or, } \frac{b_{yx} + b_{xy}}{2} > r_{xy}$$

That is, arithmetic mean of the regression coefficients is greater than the correlation coefficient.

fixed b<sub>yx</sub> and b<sub>xy</sub> to measure difference =

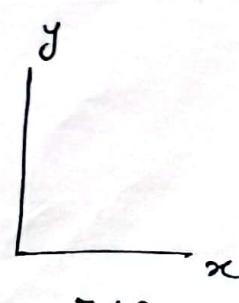
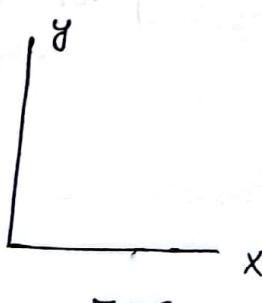
- Geometrical Interpretation of Correlation coefficient:  
The value of correlation coefficient may be negative, zero and positive.

- When correlation coefficient is negative ( $r < 0$ ): In this case, both the variables change in the opposite direction i.e., with an increase in one variable, there is a decrease in the other variable or vice-versa.

- When correlation coefficient is positive ( $r > 0$ ):

In this case, both the variables are changed in the same direction i.e., an increase or decrease in one variable results to an increase or a decrease in the other variable.

- The scatter diagrams in three various cases are -



• When  $r=0$ , there is no relation between the two variables that is the variable are uncorrelated.

• When  $r = \pm 1$ , existing correlation is called perfect correlation.

Ex-8.2

computation of correlation coefficient by Direct Method:

| $x_i$            | $y_i$            | $x_i^2$              | $y_i^2$              | $x_i y_i$              |
|------------------|------------------|----------------------|----------------------|------------------------|
| 70               | 72               | 4900                 | 5184                 | 5040                   |
| 66               | 68               | 4356                 | 4624                 | 4488                   |
| 68               | 69               | 4624                 | 4761                 | 4692                   |
| 71               | 69               | 5041                 | 4761                 | 4893                   |
| 69               | 72               | 4761                 | 5184                 | 4968                   |
| 65               | 67               | 4225                 | 4489                 | 4355                   |
| 67               | 66               | 4489                 | 4356                 | 4422                   |
| $\sum x_i = 476$ | $\sum y_i = 483$ | $\sum x_i^2 = 32396$ | $\sum y_i^2 = 33359$ | $\sum x_i y_i = 32864$ |

Now,

$$\rho_{xy} = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sqrt{\left\{ \sum x_i^2 - \frac{(\sum x_i)^2}{n} \right\} \left\{ \sum y_i^2 - \frac{(\sum y_i)^2}{n} \right\}}}$$

$$32864 - \frac{(476)(483)}{7}$$

$$= \sqrt{\left\{ 32396 - \frac{(476)^2}{7} \right\} \left\{ 33359 - \frac{(483)^2}{7} \right\}}$$

$$32864 - 32844$$

$$= \sqrt{(32396 - 32368)(33359 - 33327)}$$

$$= \frac{20}{\sqrt{28 \times 32}}$$

$$= 0.668 \text{ (Approx.)}$$

## \* Correlation Coefficient in Terms of Regression

Coefficients:

Let us denote the correlation coefficient by  $r$ , coefficient of regression of  $y$  on  $x$  by  $b_{yx}$  and that of  $x$  on  $y$  by  $b_{xy}$ .

By definition,

$$r = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2} \sqrt{\sum (y_i - \bar{y})^2}}$$

$$= \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (x_i - \bar{x})^2} \cdot \frac{\sqrt{\sum (x_i - \bar{x})^2}}{\sqrt{\sum (y_i - \bar{y})^2}}$$

$$= b_{yx} \cdot \frac{\sqrt{n} \sigma_x}{\sqrt{n} \sigma_y} \quad [ \sigma_x \text{ and } \sigma_y \text{ are the sd. of } x \text{ and } y \text{ respectively} ]$$

$$= b_{yx} \cdot \frac{\sigma_x}{\sigma_y}$$

$$\therefore b_{yx} = r \cdot \frac{\sigma_y}{\sigma_x}$$

Again,

$$r = \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sqrt{\sum (x_i - \bar{x})^2} \sum (y_i - \bar{y})^2}$$

$$= \frac{\sum (x_i - \bar{x})(y_i - \bar{y})}{\sum (y_i - \bar{y})^2} \times \frac{\sqrt{\sum (y_i - \bar{y})^2}}{\sqrt{\sum (x_i - \bar{x})^2}}$$

$$= b_{xy} \frac{\sqrt{n} \sigma_y}{\sqrt{n} \sigma_x}$$

$$= b_{xy} \frac{\sigma_y}{\sigma_x}$$

$$b_{xy} = r \frac{\sigma_x}{\sigma_y}$$

## \* Regression vs Correlation

↳ See 214 Page

$$r_{xy} = \rho_{xy}$$

$$L + B = C$$

## Regression

means

1) Determine the estimate value of the dependent variable with respect to one or more independent variables.

2) In regression, influenced variable is dependent and others are independent.

3) Besides the linear relationship, other relationship within the variables can be determined

4) only dependent variable needs to be random.

5) either  $y = f(x)$  or  $x = f(y)$  both may be true.

6)  $b_{yx} \neq b_{xy}$

7) No upper and lower limits.

## Correlation

1) means the linear relationship of two or more dependent variables with each other.

2) In correlation, the variables are dependent on each other. There is no concept of independent variables.

3) only linear relationship can be determined.

4) both the variables must be random

5)  $y = f(x)$  or  $x = f(y)$  are not to be true

6)  $r_{xy} = r_{yx}$

7)  $-1 \leq r \leq +1$

Population: Statistical investigations usually aim at the assessment of the general magnitude and the study of variation with respect to certain characteristics of the individuals being belonging to a group. Such a group of individuals under study is known as population.

Ex: All the farmers, students, domestic animals, birds, total forest area, total agricultural land etc. may constitute a population.

Population may be finite or infinite.

(Specific)

Finite population: A population composed of a finite number of elements is known as finite population.

Ex: Students of an institution, farmers in a country, number of livestocks etc.

Infinite population: A population composed of an infinite number of elements, which cannot be enumerated, is called infinite population.

Ex: Number of fishes in the river

Sample: A sample is a small ~~representative~~ fraction of a population.

Ex: A small quantity of blood, not the whole, is collected for testing, the blood is sample when the total quantity of blood of a person is the population.

Census: If data are collected on all the elements of a population, the process is known as census.

Ex: Detailed information on all the citizens of a country are collected usually in every ten years. This called population census.

(Orissa) Another example agricultural census.

Sample Survey: Sample survey is a method by which detailed information on the population characteristics are collected on the basis of sample elements.

Ex: population parameters such as mean, standard deviation etc.

~~Pilot Survey~~: Small scale surveys are sometimes conducted in order to get quick primary information before census. Such a survey is known as pilot survey.

\* Advantages of Sample Survey: The main advantages of Sample Survey ~~are over complete enumeration~~ are summarized below:

i) Less time, Money and Labour: In Sample Survey, a part of the population is considered. As a result, it can be obtained within a short time, less cost and less labour.

ii) Accuracy of Results: For less involvement in sample survey, it is possible to employ more experienced and skilled manpower. As a result the information obtained from Sample Survey are more accurate and reliable.

iii) Greater Scope: Sometimes large number of skilled manpower and modern equipments required for census may not be available possible to make available. In such case Sample Survey is more suitable.

iv) Large population problem: Sometimes, the population may be very large (such as trees in the forest or fishes in the river). In such case sample survey is only ~~possible~~ because it is not possible to collect data on all ~~the~~ trees or fishes.

20-21

## 5(b) uses of co-efficient of variation -

Co-efficient: refers to a set of data which is the ratio of the standard deviation to mean expressed as percentage.

$$C.V = \frac{\sigma_x}{\bar{x}} \times 100\%$$

### use

- Risk Management: In finance and economics, the C.V. is used to measure the risk per unit of return. A lower C.V. indicates less risk while higher C.V. indicates more risk.

- Quality control: In manufacturing and engineering C.V. is used to determine quality and reliability of the product.
- Medical and Biological studies: It often apply in biological and medical research such as blood pressure, growth rates etc.

20-21

Q-9)

| x          | y   | $x^2$ | $xy$ | $y^2$ |
|------------|-----|-------|------|-------|
| 70         | 72  | 4900  | 5184 | 5096  |
| 66         | 68  | 4356  | 4624 | 4488  |
| 68         | 69  | 4624  | 4761 | 4692  |
| 71         | 69  | 5041  | 4761 | 4899  |
| 69         | 72  | 4761  | 5184 | 4968  |
| 65         | 67  | 4225  | 4489 | 4355  |
| 67         | 66  | 4489  | 4356 | 4422  |
| Total: 476 | 483 | 32396 |      | 32864 |

Now,

$$\bar{x} = \frac{\sum x_i}{n} = \frac{476}{7} = 68$$

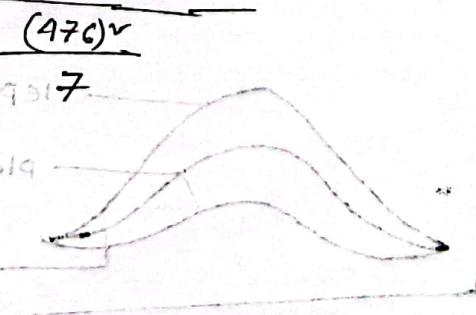
$$\bar{y} = \frac{\sum y_i}{n} = \frac{483}{7} = 69$$

Now,

$$b_{yx} = \frac{\sum x_i y_i - \frac{\sum x_i \sum y_i}{n}}{\sum x_i^2 - \frac{(\sum x_i)^2}{n}}$$

$$= \frac{32864 - \frac{476 \times 483}{7}}{32396 - \frac{(476)^2}{7}}$$

$$= \frac{5}{7}$$



19-20

$$\underline{1(c)} \quad \frac{dy}{dx} = (x+y)^n$$

Let,  $x+y = v$

$$\text{or, } 1 + \frac{dy}{dx} = \frac{dv}{dx}$$

$$\therefore \frac{dy}{dx} = \frac{dv}{dx} - 1$$

Here,

$$\frac{dv}{dx} - 1 = v^n$$

$$\text{or, } \frac{dv}{dx} = v^n + 1$$

$$\text{or, } \frac{dv}{v^n+1} = dx$$

Integrating,

$$\int \frac{dv}{1+v^n} = \int dx$$

$$\text{or, } -\tan^{-1}v = x + C$$

$$\text{or, } -\tan^{-1}(x+y) = x + C$$

19-20

3(b) (1)

$$D^3 - 2D^2 - 4D + 8 = 0$$

Let,

$$y = e^{mx} \text{ then } \frac{dy}{dx} = me^{mx}$$

$$\frac{dy}{dx^2} = m^2 e^{mx}$$

$$\frac{d^3y}{dx^3} = m^3 e^{mx}$$

The equ<sup>n</sup> becomes —

$$(m^3 + \cancel{m^2} - 4m + 8)e^{mx} = 0$$

Auxiliary equation is —

$$m^3 + \cancel{m^2} - 4m + 8 = 0$$

$$\cancel{m^2}, \frac{m^3}{m+2} - 4m -$$

$$\text{or, } m^2(m+2) - 4(m+2)$$

$$\text{or, } m^2(m+2) - 4m(m+2) + 8(m+2)$$

$$\text{or, } m^2(m+2) - 4m(m+2) + 8(m+2)$$

12-10

9(b)

Date: 30/7/19

| Class  | Frequency | C.F. |
|--------|-----------|------|
| 260-30 | 39        | 39   |
| 30-35  | 45        | 84   |
| 35-40  | 52        | 136  |
| 40-45  | 75        | 211  |
| 450-50 | 15        | 226  |
| 50-55  | 08        | 234  |
| 55-60  | 05        | 239  |

$$N = 239$$

Mode,

$$M_o = L + \frac{f_0 - f_1}{2f_0 - f_1 - f_2} \times h$$

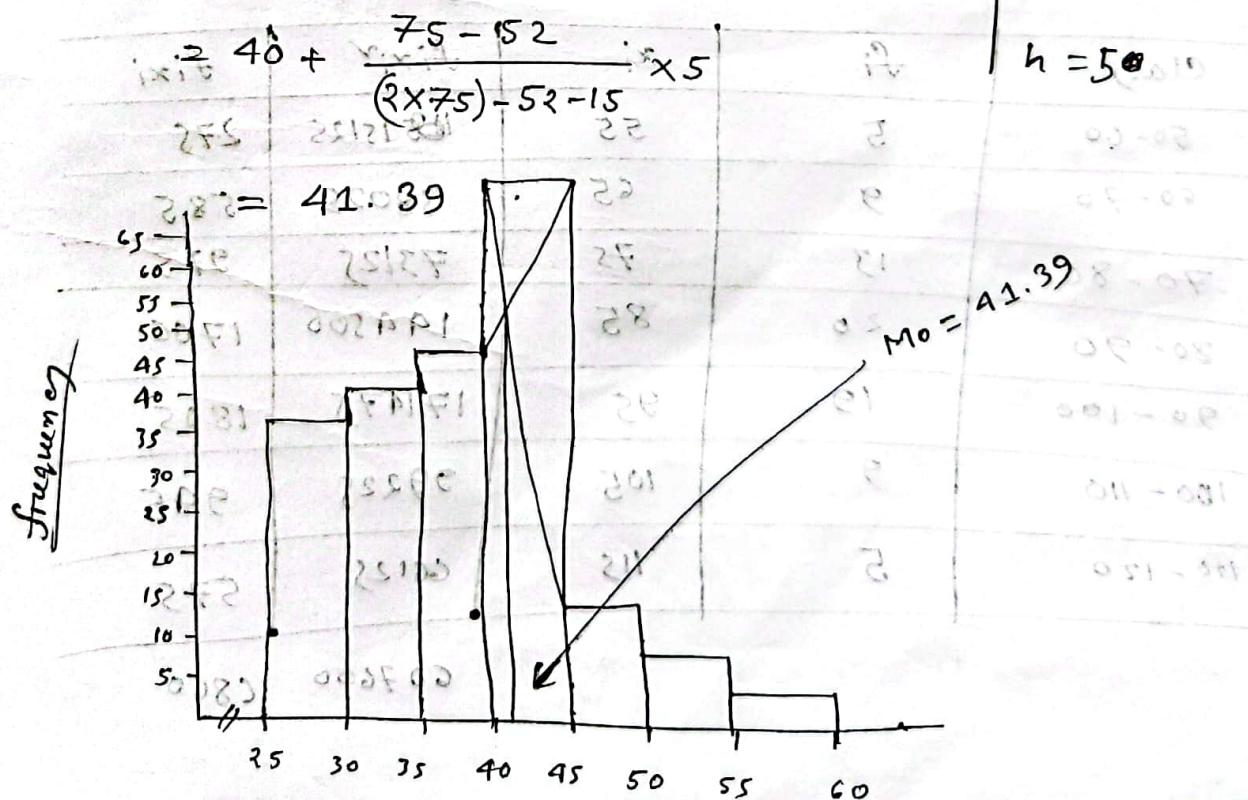
$$L = 40$$

$$f_0 = 75$$

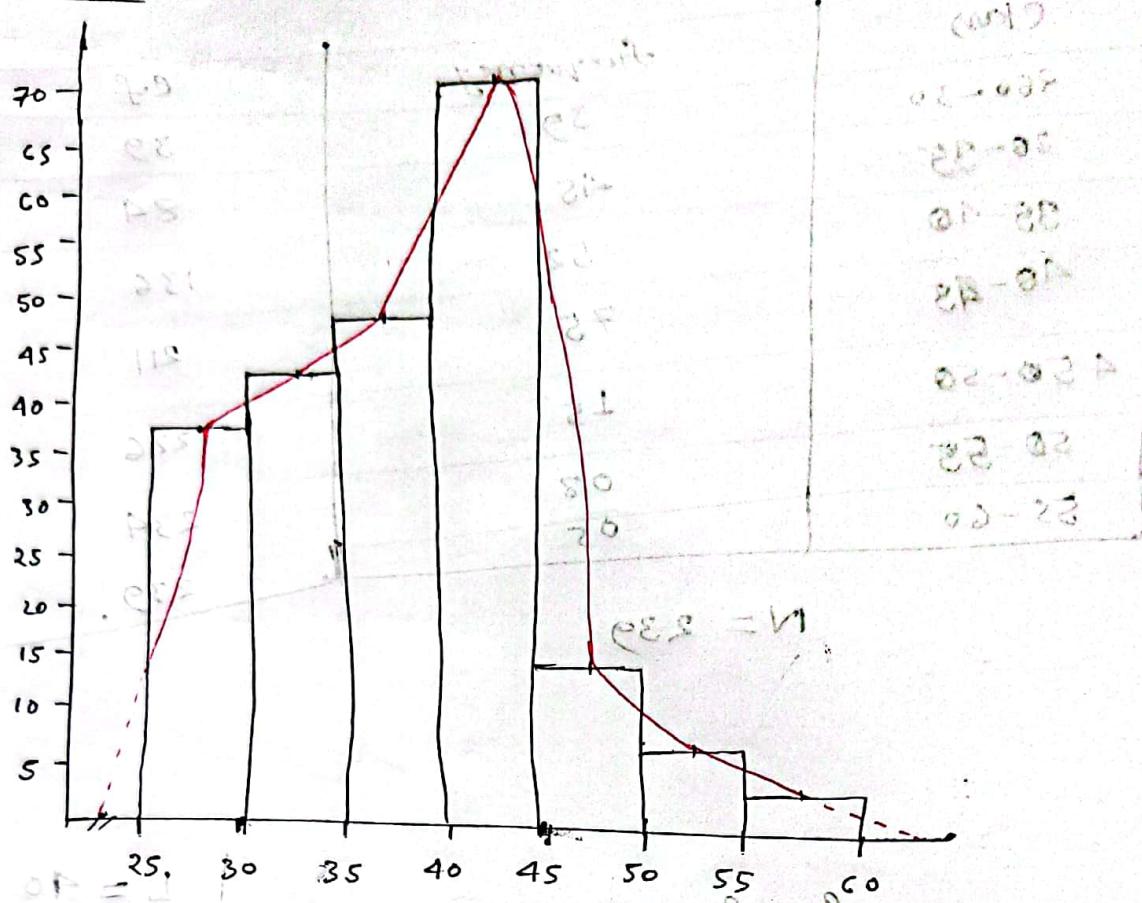
$$f_1 = 52$$

$$f_2 = 15$$

$$h = 5$$



## Polygon



19-20

5(b)

| class   | $f_i$ | $x_i$ | $f_i \cdot x_i$ | $f_i x_i$ |
|---------|-------|-------|-----------------|-----------|
| 50-60   | 5     | 55    | 275             | 275       |
| 60-70   | 9     | 65    | 585             | = 585     |
| 70-80   | 13    | 75    | 975             | 975       |
| 80-90   | 20    | 85    | 1700            | 1700      |
| 90-100  | 19    | 95    | 1805            | 1805      |
| 100-110 | 9     | 105   | 945             | 945       |
| 110-120 | 5     | 115   | 575             | 575       |

$$607600 \quad 6860$$

$$S.D., \quad \sigma = \sqrt{\frac{1}{N} \left\{ \sum f_i x_i^2 - \frac{(\sum f_i x_i)^2}{N} \right\}}$$

$$= \sqrt{\frac{1}{80} \left\{ 607600 - \frac{(6860)^2}{80} \right\}}$$

$$= 19.24$$

$$C.V. = \frac{\sigma_x}{\bar{x}} \times 100\%$$

$$= \frac{19.24}{\frac{1}{80} \times 6860} \times 100$$

$$= 22.43\%$$

# Patuakhali Science and Technology University

Faculty of Computer Science and Engineering

3<sup>rd</sup> Semester (L-2, S-I) Final Examination of B.Sc. in Engg. (CSE), Jan-June-2023, Session: 2021-22

Course Code: MAT-211, Course Title: Mathematics-III

Marks-70, Time: 3 hours, Credit: 3.00

[Figure in the right margin indicates full marks. Split answering of any question is not recommended]

*Answer any 5 of the following questions*

1. a) Define Differential equation, order and degree of differential equation. 02

- b) Solve the differential equations 12

$$(i) x\sqrt{1+y^2}dx + y\sqrt{1+x^2}dy = 0 \quad (ii) (x-y)^2 \frac{dy}{dx} = a^2 \quad (iii) y - x \frac{dy}{dx} = a(y^2 + \frac{dy}{dx})$$

2. a) Define homogeneous differential equation. 02

- b) Solve the differential equations 08

$$(i) (x^2 + y^2)dy = xydx \quad (ii) \frac{dy}{dx} = x^3 y^3 - xy$$

- c) Define Integrating factor. Solve the linear differential equation:  $\frac{dy}{dx} + Py = Q$ , where  $P$  and  $Q$  are the function of  $x$  or constant. 04

3. a) Write some applications of differential equation. 02

- b) Solve the Exact differential equation:  $(2y-x-1)dy + (2x-y+1)dx = 0$  04

Solve the following 08

$$(i) (D^3 - 3D^2 + 4D - 2)y = 0 \quad (ii) (D^2 - 13D + 42)y = 0$$

4. a) Define frequency distribution and write down the name of graphs that are used to represent the frequency distribution. 03

- b) The following frequency distribution shows the length of hilsa fish caught on a certain day at a certain point of the Padma: 05

Class interval (Length in cm): 25-30, 30-35, 35-40, 40-45, 45-50, 50-55, 55-60

No. of fishes caught: 39, 45, 52, 75, 15, 08, 05

Draw (i) Histogram and locate the mode and (ii) Frequency polygon by the above distribution.

- c) The following frequency distribution below gives the cost of production of computers in different brands: 06

Cost (Tk. in Lacs): 10-14, 14-18, 18-22, 22-26, 26-30, 30-34, 34-38, 38-42

No. of Computers: 11, 27, 42, 45, 50, 55, 65, 70

Compute quartiles  $Q_1$ , Deciles  $D_4$  and Percentiles  $P_{80}$

23      27.43      37.82

5. a) Write short notes on Moments, Skewness and Kurtosis 03

- b) Calculate the standard deviation and co-efficient of variation from the following frequency distribution: 05

Class Interval: 50-60, 60-70, 70-80, 80-90, 90-100, 100-110, 110-120

Frequency: 05 09 13 20 19 09 05

- c) A distribution of short term computer credit disbursement from 10 branches of a bank is given below- 06

Amount of credit (Lac Tk.): 0-5, 5-10, 10-15, 15-20, 20-25

No. of branches : 01 02 04 02 01

Find the coefficients of skewness and kurtosis and thus comment on the shape and nature of the distribution.

6. a) Discuss about the terms: Event, Sample, Census and Pilot survey 04

$$\sqrt{\frac{1}{N} \sum f_i x_i^2 - \left( \frac{\sum f_i x_i}{N} \right)^2}$$

- b) Establish the relation between correlation coefficient and regression coefficient 04  
 c) Per week weight (in pounds) of a calf from its birth is given below: 06

|                  |      |     |      |      |      |      |      |      |      |      |
|------------------|------|-----|------|------|------|------|------|------|------|------|
| Age in week (x): | 01   | 02  | 03   | 04   | 05   | 06   | 07   | 08   | 09   | 10   |
| weight (g):      | 52.5 | 58. | 65.0 | 70.2 | 75.4 | 81.1 | 87.2 | 95.5 | 102. | 108. |

Estimate the least square regression of weight on age and also estimate the weight when the age is 8.5 weeks.

$$b_{xy} = \frac{\sum x_i y_i - \frac{(\sum x_i)^2}{n} \sum x_i y_i}{\sum y_i^2 - \frac{(\sum y_i)^2}{n}}$$

$y = a + b x$

100.232