

Bangabandhu Sheikh Mujibur Rahman Science & Technology University

Department of Computer Science and Engineering

2nd Year 1st Semester B.Sc. (Eng.) Examination 2014

Course No.: MAT 204 Course Title: Matrices and Differential Equations

Full Marks: 70

Time: 04 Hours

N. B.

i) Answer **SIX** questions, taking any **THREE** from each section.

ii) All questions are of equal values.

iii) Use separate answer script for each section

Section-A

1. a. Define with example: (i) Singular matrix, (ii) Symmetric matrix, (iii) Hermitian matrix, (iv) Trace of a matrix, (v) Unitary matrix. **5**
- b. Solve the following equations with the help of inverse matrix **6^{2/3}**
- $$\begin{aligned} 3x + 5y - 7z &= 13 \\ 4x + y - 12z &= 6 \\ 2x + 9y - 3z &= 20 \end{aligned}$$
2. a. Find the inverse matrix of the following matrix by row canonical method: **5^{2/3}**
- $$A = \begin{bmatrix} 2 & 1 & 5 \\ -1 & -2 & -2 \\ 3 & 1 & 2 \end{bmatrix}$$
- b. Define rank of a matrix. Reduce the following matrix to the normal (or canonical) form and hence obtain its rank. **6**
- $$A = \begin{bmatrix} 1 & 2 & 0 & -1 \\ 3 & 4 & 1 & 2 \\ -2 & 3 & 2 & 5 \end{bmatrix}$$
3. a. Define eigen values and eigen vectors. **4**
- b. Find the eigen values and eigen vectors of the following matrix: **7^{2/3}**
- $$\begin{bmatrix} 2 & 4 \\ 3 & 13 \end{bmatrix}$$
- and also find the matrix P that diagonalize it.
4. a. State Cayley-Hamilton theorem. Find the characteristic equation of the matrix **6**
- $$A = \begin{bmatrix} 2 & 0 & -1 \\ 5 & 1 & 0 \\ 0 & 1 & 3 \end{bmatrix}$$
- and verify Cayley-Hamilton theorem for it.
- b. Define similar matrices. Prove that similar matrices have the same characteristic polynomial and the same eigenvalue. **5^{2/3}**

Section-B:

5. a. Define linear differential equation. Find the DE of the family of curves $y=c(x-c)^2$ when c is arbitrary constants. 3²³
- b. Solve the initial value problem: $x \sin y dx + (x^2 + 1) \cos y dy = 0$, $y(1) = \frac{\pi}{2}$. 4
- c. Prove that if $M(x, y)dx + N(x, y)dy = 0$ is a homogeneous differential equation, then the change of variable $y = vx$ transform the homogeneous equation into a separable equation in the variable v and x . 4
6. a. Define integrating factor with examples. Solve the differential equation 4

$$(x^3 + xy^4)dx + 2y^3dy = 0$$
- b. Solve the differential equation $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + y = 4 \sin \ln x$ 4
- c. Define Bernoulli's differential equation. Solve the DE: $(1 - x^2) \frac{dy}{dx} + xy = xy^2$. 3²³
7. a. Find the solution of the following differential equation: 3+2²³
 i. $(D^3 - 7D - 6)y = (x + 1)e^x$
 ii. $(D^2 - DD' - 2D'^2)z = (y - 1)e^x$.
- b. Find the solution of the following partial differential equation: 3+3
 i. $(D^3 - 4D^2D' + 4DD'^2)z = 4 \sin(2x + y)$
 ii. $(D+D' - 1)(D + 2D' - 3)z = 4 + 3x + 6y$
8. a. Find the complete integral of $q = -xp + p^2$ 4
- b. Find the complete integral of $2p_1x_1x_2 + 3p_2x_2^2 + p_2^2p_3 = 0$. 4
- c. Solve the partial differential equation $(y - zx)p + (x + yz)q = x^2 + y^2$ 3²³

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- N.B. 1) The Figures in the right margin indicate full marks.
 2) Answer any **Three** from the each of the section of the following questions.

Section-A

1. a. Define Symmetric matrix, Hermitian and Involutory matrix with examples. Show that the matrix $A = \begin{bmatrix} -1 & 3 & 5 \\ 1 & -3 & -5 \\ -1 & 3 & 5 \end{bmatrix}$ is an idempotent matrix. 6.67
 b. Solve the following system of linear equations by using matrices: 5

$$\begin{aligned} x - y + z &= 1 \\ x + y - 2z &= 0 \\ 2x - y - z &= 0 \end{aligned}$$
2. a. Define consistent and inconsistent system of linear equation. Show that the following system of linear equation is inconsistent: 5.67

$$\begin{aligned} 2x + 3y + 5z + t &= 3 \\ 3x + 4y + 2z + 3t &= -2 \\ x + 2y + 8z - t &= 8 \\ 7x + 9y + z + 8t &= 0 \end{aligned}$$

 b. Define rank of a matrix. Find the rank of the following matrix: $A = \begin{bmatrix} -1 & 2 & 3 & -2 \\ 2 & -5 & 1 & 2 \\ 3 & -8 & 5 & 2 \\ 5 & -12 & -1 & 6 \end{bmatrix}$ 6
3. a. Define eigenvalues and eigenvectors. 3
 b. Find the eigenvalues and eigenvectors of the following matrix: 8.67

$$A = \begin{bmatrix} 2 & -2 & 3 \\ 1 & 1 & 1 \\ 1 & 3 & -1 \end{bmatrix}$$

 and also find the matrix P that diagonalizes the matrix A and find $P^{-1}AP$.
4. a. State Cayley-Hamilton. Find the characteristic equation of the matrix 7

$$A = \begin{bmatrix} -4 & 5 & 5 \\ -5 & 6 & 5 \\ -5 & 5 & 6 \end{bmatrix}$$

 and verify Cayley-Hamilton theorem for it and also find the inverse of the matrix A by using Cayley-Hamilton.
 b. Prove that any square matrix A and its transpose A^T have the same eigenvalues. 4.67

Section-B

5. a. What do you mean by ordinary and partial differential equations. Find the differential equation of the family of curves $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$, where a and b are arbitrary constant and identify it. 4.67
- b. ~~Solve~~ the following initial value problem 4
 $x \sin y dx + (x^2 + 1) \cos y dy = 0$; with initial condition $y(1) = 1/2$.
- c. Define Bernoulli's equation. Solve the differential equation: $\frac{dy}{dx} + y = xy^3$. 3
6. a. Define integrating factor with examples. Solve the differential equation: 3.67 2
 $(x^2 + y^2 + 2x)dx + 2ydy = 0$
- b. Solve any two of the following differential equations: 4+4 4
- i) $(D^3 - D^2 - 6D)y = x^2 + 1$
- ii) $(D^2 - 5D + 6)y = x^2 e^{3x}$ $e^{3x} \left(\frac{x^3}{3} - x^2 + 2x \right)$
- iii) $(D^2 + 3D + 2)y = e^{2x} \sin x$
7. a. Solve the differential equation $x^2 \frac{d^2 y}{dx^2} + 4x \frac{dy}{dx} + 2y = 4 \ln x$ $(6x^2 - \frac{1}{2})$ 3.67 3.67
- b. Find the complete integral of $2zx + pq = px^2 + 2qxy$ 4 3
- c. Find the complete integral of $2p_1 x_1 x_3 + 3p_1^2 x_3^2 + p_2^2 p_1 = 0$ 4 2
8. a. Solve the differential equation: $z(x+y)p + z(x-y)q = x^2 + y^2$ $x^2 - y^2 - z^2$ 3.67 3.67
- b. Solve any two of the following differential equations: 4+4 4+2
- i. $(D^2 - 2DD' + D'^2)z = e^{x+2y} + x^3$ $xy - \frac{z^2}{2}$
- ii. $(D^2 + D'^2)z = \cos mx \cdot \cos nx$
- iii. $(D - 3D' - 2)^2 z = 2e^{2x} \sin(3x + y)$

N.B.

- i) Answer **SIX** questions taking any **THREE** from each Section
- ii) All questions are of equal values.
- iii) Use separate answer script for each section

Section-A

1. a) Define with example: (i) Symmetric matrix, (ii) Orthogonal matrix, (iii) Unitary matrix, (iv) Diagonal matrix and (v) Singular matrix. 5
 b) Solve the following equations by matrix method: 5

$$x + 2y + 3z = 4, \quad 2x + 3y + 8z = 7, \quad x - y + 9z = 1$$
2. a) Explain the following term the adjoint of a square matrix. Find the inverse of the following matrix: 5

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 3 & 1 \\ 2 & 1 & 3 \end{bmatrix}$$

 b) Define rank of a matrix. Find the rank of the matrix 5

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 8 \\ 4 & 10 & 18 \end{bmatrix}$$
3. a) Define eigen values and eigen vectors. 4
 b) Find the eigen values and eigen vectors of the following matrix: 6

$$A = \begin{bmatrix} 3 & 2 & 4 \\ 2 & 0 & 2 \\ 4 & 2 & 3 \end{bmatrix}$$
4. a) Verify Cayley-Hamilton theorem for the matrix 5

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

 b) Prove that If A is an $n \times n$ triangular matrix, then the elements of the principal diagonals are the characteristic roots of A. 5

Section-B

5. a) Write down the conditions for an equation to be non-linear differential equation with examples. 4
- b) Solve the initial value problem $\frac{dy}{dx} + \frac{y}{2x} = \frac{x}{y^3}$ with $y(1) = 2$. 6
6. a) What do you mean by Bernoulli's differential equation? State and prove the necessary condition for a differential equation of first degree being exact. 5
- b) Solve the ordinary differential equation: 5
 $(2xy + 1)dx + (x^2 + 4y)dy = 0$
7. a) Solve the equation: 5

$$x^2 \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0$$
- b) The population of a city satisfies the differential equation: 5

$$\frac{dx}{dt} = \frac{1}{100}x - \frac{1}{10^8}x^2$$
- Where t is measured in years. Find the population of the city at 2000. Where the population of the city on 1980 was 10^5 .
8. a) Solve the equation: $xyp^2 + (x^2 + xy + y^2)p + x^2 + xy = 0$ 5
- b) Solve the differential equation operationally: 5

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

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Section-A

1. (a) Define with example: (i) Matrix (ii) Rectangular matrix (iii) Unitary matrix (iv) Diagonal matrix (v) Singular matrix. 5
 (b) Define symmetric and skew-symmetric matrix. Prove that Every square matrix can be uniquely expressed as the sum of a symmetric matrix and a skew-symmetric matrix. 5
2. (a) Define Inverse of a matrix. Show that $\begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 7 \\ -2 & -4 & -5 \end{bmatrix}$ is the inverse of $\begin{bmatrix} 3 & -2 & -1 \\ -4 & 1 & -1 \\ 2 & 0 & 1 \end{bmatrix}$. 5

$A \text{ and } B$

 (b) Define idempotent and nilpotent matrix with an example. If A and B are non-singular matrices, then show that $(AB)^{-1} = B^{-1}A^{-1}$. 5
3. (a) Define eigen values and eigen vectors. 4
 (b) Find the Characteristic root of the matrix $A = \begin{bmatrix} 1 & -3 & 3 \\ 3 & -5 & 3 \\ 6 & -6 & 4 \end{bmatrix}$ 6
4. (a) Verify Cayley-Hamilton theorem for the matrix $A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$ 5
 (b) State and prove the Fundamental theorem of matrix. 5

Section-B

5. (a) Define order and degree of differential equations. Find the differential equation of all circles of radius c. 4
 (b) Solve the initial value problem $(y+2)dx + y(x+4)dy = 0$ with $y(-3) = -1$. 3
 (c) Solve the Ordinary Differential Equation, $\frac{dy}{dx} + \frac{y}{x} = x^3$. 3
6. (a) State and prove the necessary condition for an equation to be exact differential equation. 4
 (b) Solve the Ordinary Differential Equation $(2xy+1)dx + (x^2+4y)dy = 0$ 6
7. (a) Solve the equation $x^2 \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0$ 5
 (b) Solve the initial value problem $\frac{d^2y}{dx^2} - 5 \frac{dy}{dx} + 6y = 0$ subject to $y(0) = 1$ and $y'(0) = 0$. 5
8. (a) Establish the general form of Charpit's method to solve the non-linear partial differential equations of order one. 5
 (b) Solve the differential equation $\frac{d^2y}{dx^2} - y = x^2 \cos x$. 5

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SECTION-A (30 Marks)

1. (a) Define with example: (i) Matrix (ii) Rectangular matrix (iii) Transposed matrix (iv) Diagonal matrix (v) Singular matrix. 5
 (b) Define order of a minor. Find the matrix X from the equations $AX = B$ where 5
 $A = \begin{bmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 1 & 1 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 2 \\ 1 \\ 7 \end{bmatrix}$.
2. (a) What is rank of a matrix? 2
 (b) Reduce the following matrix to its echelon form and find its rank. 4

$$A = \begin{pmatrix} 1 & 2 & -2 & 3 \\ -1 & 1 & 3 & 2 \\ 2 & 4 & -4 & 6 \\ 1 & 0 & -1 & 2 \end{pmatrix}$$

 (c) Find the inverse of the matrix 4

$$A = \begin{pmatrix} 1 & 0 & 3 \\ 0 & 1 & -1 \\ -2 & 1 & 3 \end{pmatrix}$$
3. (a) Define a Fourier series and derive the Euler's formula. 5
 (b) State Dirichlet's condition. Find the Fourier series representing 5
 $f(x) = x$ $0 < x < 2\pi$.
4. (a) Define Fourier transformation, Fourier sine transformation and Fourier cosine transformation. 3
 (b) State any two properties of Fourier transformation. 2
 (c) What do you mean by convolution? State and prove the convolution theorem on Fourier transformation. 5

SECTION-B (30 Marks)

5. (a) Define a unit vector. Find a unit vector parallel to the resultant of vectors $r_1 = 2i + 4j - 5k$, $r_2 = i + 2j + 3k$. 4
 (b) State and prove Frenet-Serret formula. 6
6. (a) Find the unit tangent vector to any point on the curve 5
 $x = t^2 + 1$, $y = 4t - 3$, $z = 2t^2 - 6t$.
 (b) Find the directional derivatives of $U = 2xy - z^2$ at $(2, -1, 1)$ in a direction towards $(3, 1, -1)$. 5
7. (a) Define gradient, divergence and curl. Prove that 4
 $\nabla \cdot (\phi A) = (\nabla \phi) \cdot A + \phi (\nabla \cdot A)$.
 (b) Define irrotational vector. Prove that, irrotational vector is conservative. 6
8. (a) State and prove Green's theorem in the plane. 5
 (b) Define line integral. Find the total work done in moving a particle in a force field given by $F = 3xyi - 5zf + 10xk$ along the curve $x = t^2 + 1$; $y = 2t^2$; $z = t^3$ from $t=1$ to $t=2$. 5