



WHATSAPP :0815563851



WRITTEN BY BENJAMIN
(MARINE DEPARTMENT)

Course Outline

[MM DD YY]
2023/24]

- Multiple integral and their applications.
- Differential Of Integral
- Line integral
- Analytical functions of complex variables.
- Second Order differential equation
- Transformation and mapping of special functions.

Multiple integral and their applications

Double integral:

$\int_{y_1}^{y_2} \int_{x_1}^{x_2} f(x, y) dx dy$ is a two integral and it is
done or assess from the inside outside.

$$\left[\int_{y_1}^{y_2} \left[\int_{x_1}^{x_2} f(x, y) dx \right] dy \right]$$

It can also be in the form $\int_{y_1}^{y_2} dy \left[\int_{x_1}^{x_2} f(x, y) dx \right]$

$$\int_1^3 \int_0^2 (y^3 - xy) dy dx$$

Solution:

$$\int_1^3 \left[\int_0^2 (y^3 - xy) dy \right] dx$$

$$= \int_1^3 \left[\frac{y^4}{4} - \frac{xy^2}{2} \right]_0^2 dx$$

$$= \int_1^3 \left[\frac{16}{4} - \frac{2x}{2} \right] dx$$

$$= \int_1^3 (4 - 2x) dx$$

$$= \left[4x - \frac{2x^2}{2} \right]^3$$

$$\begin{aligned}
 &= \left[\frac{4x - x^2}{2} \right]_1^3 - \left[4(1) - (1)^2 \right] \\
 &= \frac{4(3) - (3)^2}{2} - (4-1) \\
 &= 3 - (3) \\
 &= 0
 \end{aligned}$$

$$\begin{aligned}
 &= \int_0^{4\sqrt{3}/2} \left[\frac{12y^2}{2} - (4y) \right] dy \\
 &= \left[\frac{12y^3}{6} - 4y^2 \right]_0^{4\sqrt{3}/2} \\
 &= \left[(\sqrt{3})^3 - (\sqrt{3})^2 \right] \\
 &= 3 - 1 \\
 &= -1
 \end{aligned}$$

2. $\int_0^a dx \int_0^{y_1} (x-y) dy$ where $y = \sqrt{a^2 - x^2}$

Solution.

$$\begin{aligned}
 &\int_0^a dx \int_0^{y_1} (x-y) dy \\
 &= \int_0^a \left[xy - \frac{y^2}{2} \right]_0^{y_1} dx \\
 &= \int_0^a \left(xy_1 - \frac{y_1^2}{2} \right) dx \\
 &= \left[\frac{x^2 y_1}{2} - \frac{xy_1^2}{2} \right]_0^a
 \end{aligned}$$

$$y = \sqrt{a^2 - x^2}$$

$$\begin{aligned}
 &\left[\frac{x^2 \sqrt{a^2 - x^2}}{2} - \frac{x(\sqrt{a^2 - x^2})^2}{2} \right]_0^a \\
 &= \frac{a^2 \sqrt{a^2 - a^2}}{2} - \frac{a(a^2 - a^2)}{2} \\
 &= \frac{a^2 \sqrt{0}}{2} - \frac{a(0)}{2} \\
 &= 0
 \end{aligned}$$

NB Double integral
Find the area
and $y_1 =$

3. $\int_0^{4\sqrt{3}/2} \int_0^{\pi/3} (2\cos \theta - 3\sin 3\theta) d\theta dr$

Solution.

$$\begin{aligned}
 &\int_0^{4\sqrt{3}/2} \left[2\sin \theta + \frac{3\cos 3\theta}{3} \right]_0^{\pi/3} dr \\
 &= \int_0^{4\sqrt{3}/2} \left[2\sin \frac{\pi}{3} + \cos 3\left(\frac{\pi}{3}\right) \right] dr - \int_0^{4\sqrt{3}/2} [2\sin \theta \\
 &\quad + \cos 3\theta] dr \\
 &= \int_0^{4\sqrt{3}/2} [(2\sin \frac{\pi}{3} + \cos \pi) - (2\sin 0 + \cos 0)] dr \\
 &= \int_0^{4\sqrt{3}/2} \left[\left(2\left(\frac{\sqrt{3}}{2}\right) + (-1)\right) - 1 \right] dr
 \end{aligned}$$

Point C

$$\begin{aligned}
 &\text{C} \\
 &x^2 \\
 &y^2 \\
 &2x \\
 &2y \\
 &2x^2 \\
 &2y^2
 \end{aligned}$$

$$\int_{r=1}^{x^3} \int$$

$$\begin{aligned}
 &= \left\{ \begin{array}{l} 3 \\ 1 \\ 3 \\ 1 \\ 3 \\ 1 \end{array} \right\} \\
 &= \left\{ \begin{array}{l} 3 \\ 1 \\ 3 \\ 1 \\ 3 \\ 1 \end{array} \right\}
 \end{aligned}$$

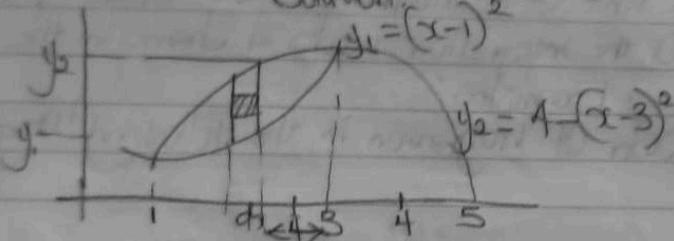
$$\begin{aligned}
 &= \int_0^{\sqrt{3}+2} [\sqrt{3}-1-1] ds \\
 &= \int_0^{\sqrt{3}+2} (\sqrt{3}-2) ds \\
 &= [(\sqrt{3}-2)s]_0^{\sqrt{3}+2} \\
 &= (\sqrt{3}-2)(\sqrt{3}+2) \\
 &= 3-4 \\
 &= -1
 \end{aligned}$$

N.B Double integration can be applied in Area

Application of double integral

Find the area of a plane bounded by the circles $y_1 = (x-1)^2$
and $y_2 = 4 - (x-3)^2$ At the point of intersection $y_1 = y_2$

Solution.



Point of Intersection.

$$\begin{aligned}
 y_1 &= y_2 \\
 (x-1)^2 &= 4 - (x-3)^2 \\
 x^2 - 2x + 1 &= 4 - (x^2 - 6x + 9) \\
 x^2 - 2x + 1 &= 4 - x^2 + 6x - 9 \\
 2x^2 - 8x + 6 &= 0 \\
 2x^2 - 2x - 6x + 6 &= 0 \\
 2x(x-1) - 6(x-1) &= 0 \\
 (2x-6)(x-1) &= 0 \\
 2x-6 &= 0 \text{ or } x-1=0 \\
 x &= \frac{6}{2} = 3 \text{ or } x=1
 \end{aligned}$$

$$\begin{aligned}
 \int_{x=1}^{x=3} \int_{y_1}^{y_2} dy dx &= \int_1^3 \int_{(x-1)^2}^{4-(x-3)^2} dy dx \\
 &= \int_1^3 [4 - (x-3)^2 - (x-1)^2] dx \\
 &= \int_1^3 [4 - (x^2 - 6x + 9) - (x^2 - 2x + 1)] dx \\
 &= \int_1^3 [4 - x^2 + 6x - 9 - x^2 + 2x - 1] dx \\
 &= \int_1^3 [-2x^2 + 8x - 6] dx \\
 &- 2 \int_1^3 [x^2 - 4x + 3] dx
 \end{aligned}$$

$$-2 \left[\frac{x^3}{3} - 2x^2 + 3x \right]_0^1$$

$$= \underline{2\sqrt{3}} \text{ Units}^2.$$

Change in the Order Of Integration.

In a double integral, the limit of its integration remain constant while the order of integration is erroneous provided, the limit of its integration change appropriately.

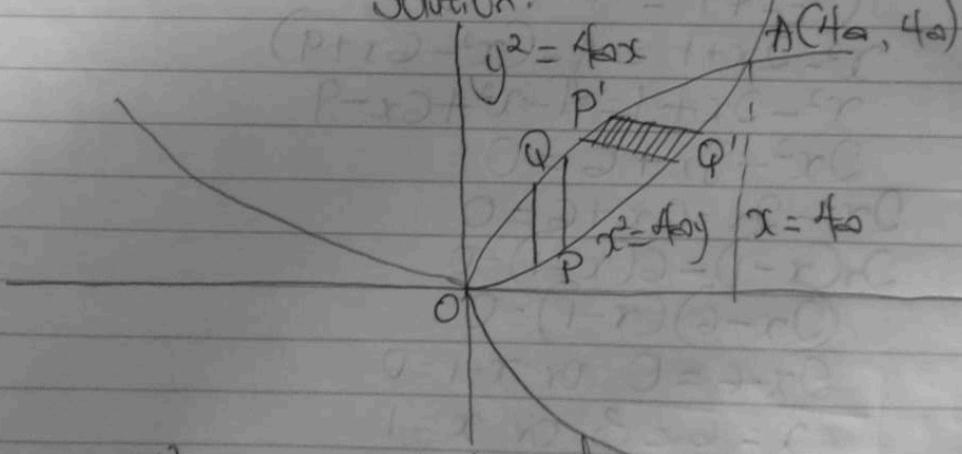
$$\int_a^c \int_a^b f(x,y) dy dx = \int_a^b \int_a^c f(x,y) dy dx$$

But if the limit of its integration are variables, a change in the order of the integration needs a change in the limit of the integration. Examples:

* Change the order of integration in the following integrals and Evaluate.

$$\int_0^{4a} \int_{x^2}^{2\sqrt{ax}} y^2 dy dx$$

Solution.



$y = \frac{x^2}{4a}$ to $y = 2\sqrt{ax}$ and x varies from $x=0$ to

$$x = 4a$$

The intersection is first performed along the vertical strips of PQ which extends along the parabola. Hence;

$$y = \frac{x^2}{4a} \Rightarrow x^2 = 4ay$$

$$y = 2\sqrt{ax} \Rightarrow y^2 = 4ax$$

To change the Order of integration, we divide the region of intersection of $PQ \cap OPAQ$ into horizontal strips and we have PP' which extend to the vertical PQ . The strips slide from $\frac{4a}{3}$ to 0.

i.e. $y^2 = 4ax \Rightarrow x = \frac{y^2}{4a} \text{ to } Q'$ on the parabola
 $x^2 = 4ay \Rightarrow x = 2\sqrt{ay}$.

$$\int_0^{\frac{4a}{3}} \int_{\frac{y^2}{4a}}^{2\sqrt{ay}} dx dy = \int_0^{\frac{4a}{3}} \int_{y^2/4a}^{2\sqrt{ay}} dy$$

$$= \int_0^{\frac{4a}{3}} \left[x \right]_{y^2/4a}^{2\sqrt{ay}} dy = \int_0^{\frac{4a}{3}} \left(2\sqrt{ay} - \frac{y^2}{4a} \right) dy$$

$$= \left[\frac{2\sqrt{a} \cdot y^{3/2}}{3/2} - \frac{y^3}{12a} \right]_0^{\frac{4a}{3}}$$

$$= \frac{4\sqrt{a} \cdot (4a)^{3/2}}{3} - \frac{(4a)^3}{12a}$$

$$= \frac{4(8)a^{11/2+3/2}}{3} - \frac{64a^3}{12a}$$

$$= \frac{32a^2}{3} - \frac{16a^2}{3}$$

$$= \frac{16a^2}{3}$$

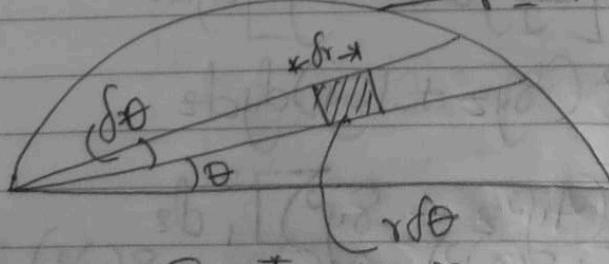
$$= 5/3 a^2$$

Polar Coordinates

Utilizing the double integral, find the area enclosed at $r = 4(1 + \cos \theta)$ and the radius at $\theta = 0$ and $\theta = \pi$.

$\Rightarrow r = 4(1 + \cos \theta)$ at $\theta = 0$ and $\theta = \pi$.

$$r = 4(1 + \cos \theta)$$



$$\theta = \pi \quad r = r,$$

$$A = \sum_{\theta=0}^{\pi} \sum_{r=0}^{4(1+\cos \theta)} r dr d\theta$$

$$= \int_0^{\pi} \int_0^{4(1+\cos \theta)} r dr d\theta$$

$$\begin{aligned}
 \text{But } x_1 &= f(\theta) = 4(1 + \cos \theta) \\
 &= \int_0^{\pi} \left[\frac{x^2}{2} \right]_0^n d\theta \\
 &= \int_0^{\pi} 8(1 + \cos \theta)^2 d\theta \\
 &= \int_0^{\pi} 8(1 + 2\cos \theta + \cos^2 \theta) d\theta \\
 &= 8 \left[\theta + 2\sin \theta + \frac{\theta}{2} + \frac{\sin 2\theta}{4} \right]_0^{\pi} \\
 &= 8 [\pi + \pi/2] - 0 \\
 &= 8\pi + 4\pi = 12\pi
 \end{aligned}$$

* A So Skf

$$\begin{aligned}
 I &= \int_a^b \int_c^d \int_e^f f(x, y, z) dx dy dz \\
 &\quad \boxed{\int_a^b \left| \int_c^d \left| \int_e^f f(x, y, z) dx \right| dy \right| dz} \quad (3)
 \end{aligned}$$

Evaluate

$$I = \int_2^4 \int_1^2 \int_0^4 xy(z+2) dx dy dz$$

Solution

$$\begin{aligned}
 &\int_0^4 \int_1^2 \int_0^4 (xyz + 2xy) dx dy dz \\
 &\int_2^4 \int_1^2 \left[\frac{xyz^2}{2} + 2xy^2 \right]_0^4 dz
 \end{aligned}$$

$$\int_2^4 \int_1^2 \left[\frac{16yz^2}{2} + 16y^2 \right] dy dz$$

$$\int_2^4 \int_1^2 (8yz + 16y) dy dz$$

$$\int 4 \left[\left(4y^2 z + 8y^2 \right) \Big|_1^4 - \left(4y^2 z + 8y^2 \right) \Big|_0^1 \right] dz$$

$$\int_2^4 (16z + 32 - 4z - 8) dz$$

$$\begin{aligned}
 &= \int_2^4 \left(16z + 32 - 4z - 8 \right) dz \\
 &= \int_2^4 (12z + 24) dz \\
 &= \left[6z^2 + 24z \right]_2^4 \\
 &= 6(4)^2 + 24(4) - (6(2)^2 + 24(2)) \\
 &= 6(16) + 96 - (24 + 48) \\
 &= 96 + 96 - 72 \\
 &= 96 + 24 \\
 &= \underline{\underline{120}}
 \end{aligned}$$

Application Of Triple Integral.

Solving the double integral, it is applied to volume
 * A solid is enclosed by the plane $x=0$, $y=3$ and the
 Surface $z = x^2 + xy$. Calculate the volume.

$$\int_0^3 dx \int_0^3 dy \int_0^{x^2+xy} dz$$

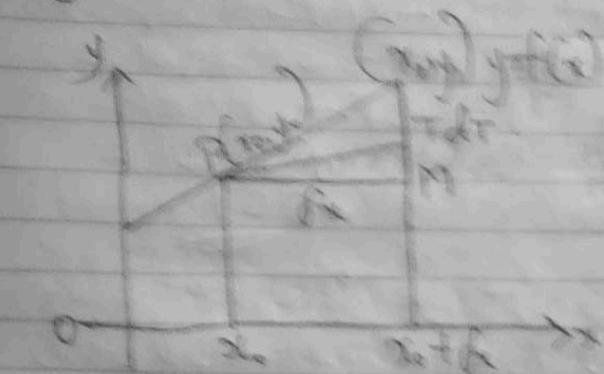
Solution.

$$\begin{aligned}
 &= \int_0^3 dx \int_0^3 dy (x^2 + xy) \\
 &= \int_0^3 dx \left[xy + \frac{xy^2}{2} \right]_0^3 \\
 &= \int_0^3 \left[\left(x^2(3) + \frac{x(3)^2}{2} \right) - \left(x^2(0) + \frac{x(0)^2}{2} \right) \right] dx \\
 &= \int_0^3 \left(3x^2 + \frac{9}{2}x - \left(x^2 + \frac{x}{2} \right) \right) dx \\
 &= \int_0^3 \left(3x^2 + \frac{9}{2}x - x^2 - \frac{x}{2} \right) dx \\
 &= \int_0^3 \left(2x^2 + \frac{17}{2}x \right) dx \\
 &= \int_0^3 (2x^2 + 4x) dx \\
 &= \left[\frac{2x^3}{3} + 2x^2 \right]_0^3 \\
 &= 2(3)^3 + 2(3)^2 \\
 &= 2(27) + 2(9) \\
 &= 54 + 18 = \underline{\underline{36}} \text{ Units}^3
 \end{aligned}$$

Polar Coordinate

$$\begin{aligned}
 &= \int_0^{\pi} \int_0^{\pi/2} \int_0^r r^2 \sin \theta dr d\theta d\phi \\
 &= \int_0^{\pi} \int_0^{\pi/2} \left[\frac{r^3}{3} \right]_0^r \sin \theta d\theta d\phi \\
 &= \int_0^{\pi} \left[\frac{r^3 \sin \theta}{3} \right]_0^{\pi/2} d\theta \\
 &\cdot \int_0^{\pi} \left[-\frac{r^3 \cos \theta}{3} \right]_0^{\pi/2} d\phi \\
 &\quad \int_0^{\pi} \left(-\frac{r^3(0)}{3} + \frac{r^3}{3} \right) d\phi \\
 &= \int_0^{\pi} \frac{r^3}{3} d\phi \\
 &= \left[\frac{r^3}{3} \phi \right]_0^{\pi} \\
 &= \frac{r^3 \pi}{3} = \underline{\underline{\frac{\pi r^3}{3}}}
 \end{aligned}$$

Differentials
 This is related to the chain rule in the
 This technique makes the writing of the calculus integrals
 very short.



Example

$$y = x^3$$

$$\frac{dy}{dx} = 3x^2 dx$$

$$y = \sin 3x$$

$$\frac{dy}{dx} = 3\cos 3x dx$$

$$\frac{dy}{dx} = e^{4x}$$

$$\frac{dy}{dx} = 4e^{4x} dx$$

$$y = \cosh 2x$$

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

$$y = e^{2x} \sin 4x$$

$U = e^{2x}$ $V = \sin 4x$ \rightarrow Product rule

$$\frac{dy}{dx} = V \frac{du}{dx} + U \frac{dv}{dx}$$

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

$$\frac{du}{dx} = 2e^{2x}$$

$$V = \sin 4x$$

$$\frac{dv}{dx} = 4\cos 4x$$

$$\frac{dy}{dx} = \sin 4x(2e^{2x}) + e^{2x}(8\cos 4x)$$

$$\frac{dy}{dt} = e^{2t}(2\sin 4t + 4\cos 4t)$$

$$\frac{dy}{dt} = 2e^{2t}(3\sin 4t + 2\cos 4t)$$

* $y = \frac{\cos 2t}{t^2} = \frac{u}{v}$

$$\frac{dy}{dt} = \frac{v \frac{du}{dt} - u \frac{dv}{dt}}{v^2} \rightarrow \text{Quotient rule.}$$

$$u = \cos 2t$$

$$\frac{du}{dt} = -2\sin 2t$$

$$v = t^2$$

$$\frac{dv}{dt} = 2t$$

$$\frac{dy}{dt} = \frac{t^2(-2\sin 2t) - \cos 2t(2t)}{t^4}$$

$$\frac{dy}{dt} = \frac{t^2(-2\sin 2t) - 2t\cos 2t}{t^4}$$

$$\frac{dy}{dt} = \frac{-2(t\sin 2t + \cos 2t)}{t^3}$$

$$\frac{dy}{dt} = \frac{-2(t\sin 2t + \cos 2t)}{t^3}$$

Integration Of Two Or more Variables.

$$1 \quad z = x^3 \sin 2y$$

$$2 \quad z = (x-1)e^{3y}$$

$$3 \quad z = x^3 y^2 w$$

$$= f(x, y)$$

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

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

Similarly,

$$z = f(x, y, w)$$

$$\partial z = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy + \frac{\partial z}{\partial w} dw$$

$$1. \quad \partial z = 3x^2 \sin 2y \partial x + 2x^3 \cos 2y \partial y \\ = x^2 (3 \sin 2y \partial x + 2x \cos 2y \partial y)$$

Integration of Exact differentials.

$$\partial z \geq P dx + Q dy$$

$$\text{where } P = \frac{\partial z}{\partial x}, \quad Q = \frac{\partial z}{\partial y}$$

$$z = \int P dx \text{ and } z = \int Q dy$$

$$\begin{aligned} \partial z &= (6x^2 + 8xy^3) dx + (4x^3y^2 + 12y^3) dy \\ P &= \frac{\partial z}{\partial x} = 6x^2 + 8xy^3. \end{aligned}$$

$$* \quad z = \int (6x^2 + 8xy^3) dx = \frac{6x^3}{3} + \frac{8x^2y^3}{2} = 2x^3 + 4x^2y^3$$

$$y = \frac{\partial z}{\partial y} = 12x^2y^2 + 12y^3$$

$$\begin{aligned} z &= \int (12x^2y^2 + 12y^3) dy \\ &= \frac{12x^2y^3}{3} + \frac{12y^4}{4} \end{aligned}$$

{H.C.F}

$$* \quad z = 2x^3 + 4x^2y^3 + 3y^4.$$

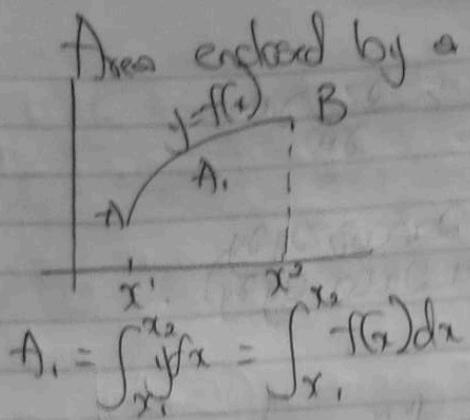
$$\begin{aligned} \partial z &= (\sin hy + y \sin hx) dx + (x \cosh hy + \cos hx) dy \\ P &= \frac{\partial z}{\partial x} \Rightarrow z = \int (\sin hy + y \sin hx) dx. \end{aligned}$$

$$Q = \frac{\partial z}{\partial y}; \quad z = \int (x \cosh hy + \cos hx) dy$$

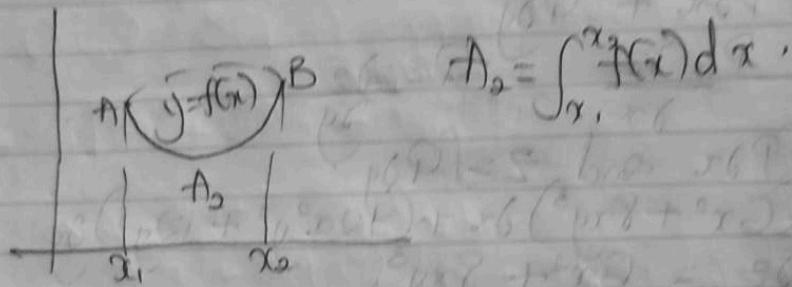
$$= x \sin hy + y \cosh hx$$

$$z = x \sin hy + y \cos hx.$$

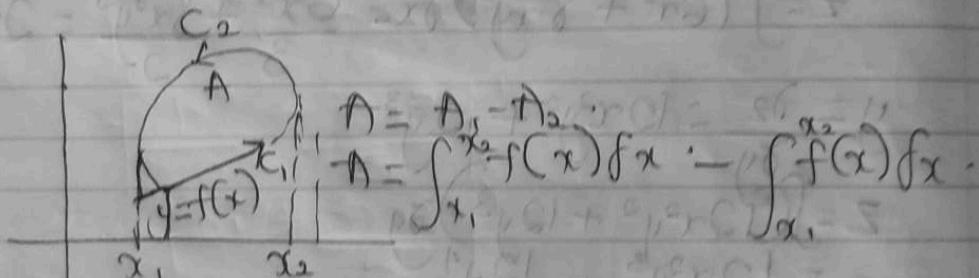
Area enclosed by a Curve



$$A_1 = \int_{x_1}^{x_2} f(x) dx = \int_{x_1}^{x_2} -f(-x) dx$$



$$A_2 = \int_{x_1}^{x_2} f(x) dx$$

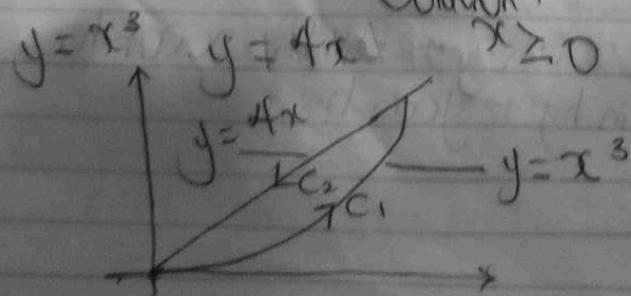


$$A = - \int y dx$$

$$= - \left[\int_{x_1}^{x_2} f(x) dx + \int_{x_1}^{x_2} g(x) dx \right]$$

Determine the area enclosed by the graph $y = x^3$ and $y = 4x$ for $x \geq 0$

Solution:



NB $C = \text{Curve } \{C_1, C_2\}$

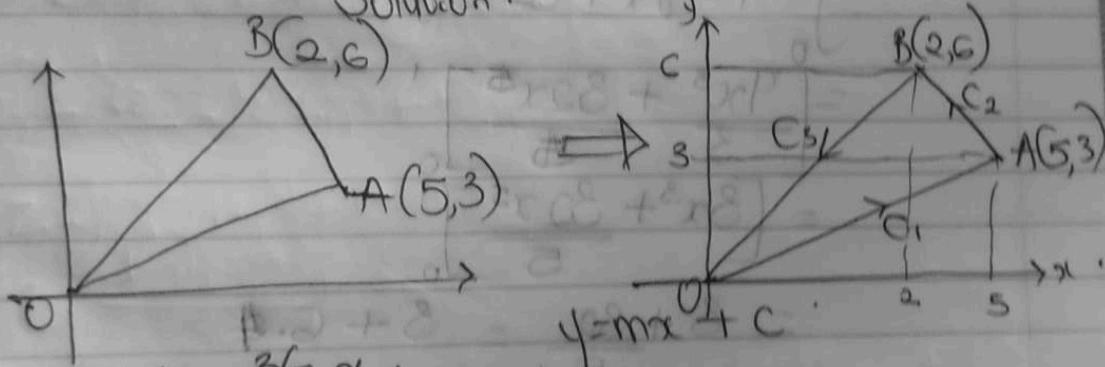
$$C_1: y = x^3 \Rightarrow x = 0, x = 2$$

$$C_2: y = 4x \Rightarrow x = 2, x = 0$$

$$\begin{aligned} A &= - \int y dx = - \left[\int_0^2 x^3 dx + \int_0^2 4x dx \right] \\ &= - \left[\left[\frac{x^4}{4} \right]_0^2 + \left[2x^2 \right]_0^2 \right] \\ &= - \left[\frac{2^4}{4} + [2(0)^2 - 2(2)^2] \right] \\ &= - [4 - 8] \\ &= -4 + 8 \\ &= 4 \end{aligned}$$

Find the area of a triangle with vertices $(0,0), (5,3)$ and $(2,6)$.

Solution.



$$C_1: OA: y = \frac{3}{5}x$$

$$C_2: BA: y = 8 - x$$

$$C_3: OB: y = 3x$$

$$A = - \int y dx$$

$$= - \left[\int_0^5 \frac{3}{5}x dx + \int_5^2 (8-x) dx + \int_2^0 3x dx \right]$$

$\underline{\underline{= 12}}$

Line Integral

In Line Integral, we express the line in:

$$I = \int_C f_t ds = \int_C f_t ds.$$

$$= \int_C f_x ds + \int_C f_y ds = \int_C (P dx + Q dy)$$

Evaluate

$$I = \int_C [(x^2 + 2y) dx + xy dy]$$

$O(0,0) + B(1,4)$ along the Circle $y = 4x^2$.

Solution:

$$I = \int_C [(x^2 + 2y) dx + xy dy]$$

$$\Rightarrow y = 4x^2 \quad dy = 8x dx$$

$$= \int_C [x^2 + 2(4x^2)] dx + x(4x^2)(8x) dx$$

$$\int_0^1 [9x^2 dx + 32x^4 dx]$$

$$= \left[\frac{9x^3}{3} + \frac{32x^5}{5} \right]_0^1$$

$$= \left[3x^3 + \frac{32x^5}{5} \right]_0^1$$

$$= 3 + \frac{32}{5} = 3 + 6.4$$

$$= \underline{\underline{9.4}}$$

Solve

$$I = \int_C (x^2 + 2y) dy + xy dy \text{ from } O(0,0) \text{ to } A(1,0) \text{ along}$$

line $y=0$ and then from $A(1,0)$ to $B(1,4)$ along line $x=1$.

Solution

$$I_{on} = \int_C (x^2 + 2y) dy + xy dy \text{ from } O(0,0) \text{ to } A(1,0)$$

$$\int_C [x^2 + 2(0)] dx + x(0)(0)]$$

$$= \int_C x^2 f_x = \int_0^1 x^2 f_x = \left[\frac{x^3}{3} \right]_0^1 = \frac{1}{3}$$

$$I_{AB} = \int_C (x^2 + 2y) f_x + y f_y \text{ from } A(1,0) \text{ to } B(1,4)$$

$x = 1$ $f_x = 0$

$$\int_C ((1)^2 + 2y) 0 + (0) f_y$$

$$\int_0^4 y f_y = \cancel{\int_0^4} \left[\frac{y^2}{2} \right]_0^4 = \frac{4^2}{2}$$

$$= 8$$

$$\begin{aligned} I &= I_{OA} + I_{AB} \\ &= \frac{1}{3} + 8 \\ &= 8\frac{1}{3} \\ &= \end{aligned}$$

$$= \int_1^3 (x+7) dx + \int_3^4 (2x+3) dx$$

Properties of line integral

$$1. \int_C f ds = \int_C (P dx + Q dy)$$

$$2. \int_{AB} f ds = - \int_{BA} f ds \text{ and } \int_{AB} (P dx + Q dy)$$

$$= - \int_{BA} (P dx + Q dy)$$

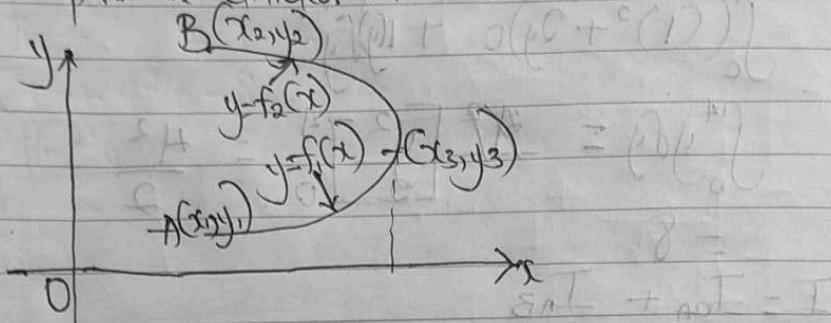
That is the sign of a line integral is reverse when the direction of the integration along the line is reverse.

$$3. \text{ For a path of integration parallel to the } y\text{-axis i.e. } x=k \\ dx=0 \quad \therefore \int_C P dx = 0 \quad \therefore I_C = \int_C Q dy$$

$$4. \text{ For a path of integration parallel to the } x\text{-axis } y=k; \\ dy=0 \quad \therefore \int_C Q dy = 0 \quad \therefore I_C = \int_C P dx$$

5. If the path of integration, C , joining A to B is divided into two parts Ak and kb , then

- $I_C = I_{AB} + I_{BA}$
- 5 If the function y is equal to x ; $y=f(x)$ that describes the path of integration C is not single value for part of its extent the path is divided into two sections



Example

Solve $\int_C (x+y) dx$ from $A(0,1)$ to $B(0,-1)$ along the semi-circle $x^2+y^2=1$ for $x \geq 0$

Solution

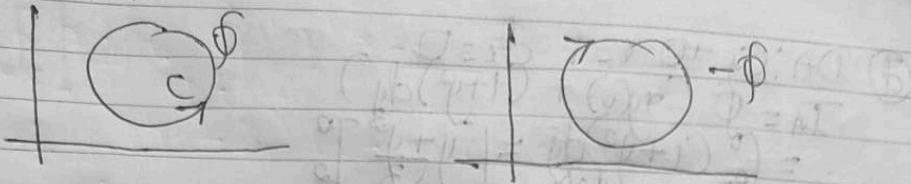
$$\begin{aligned}y^2 &= 1 - x^2 \\y &= \pm \sqrt{1-x^2} \\x^2 &= 1 - y^2 \\x &= \sqrt{1-y^2}\end{aligned}$$

$$\begin{aligned}y &= \sqrt{1-x^2} \text{ from } A \rightarrow K \\y &= -\sqrt{1-x^2} \text{ from } K \rightarrow B \\S_C P dx &= \int_0^1 (x + \sqrt{1-x^2}) dx + \int_1^0 (x - \sqrt{1-x^2}) dx \\&= \int_0^1 [x + \sqrt{1-x^2}] - x + \sqrt{1-x^2} dx \\&= 2 \int_0^1 \sqrt{1-x^2} dx \\x &= \sin \theta, dx = \cos \theta d\theta \\-\sqrt{1-x^2} &= \cos \theta \\&\text{Limit } x=0; \theta=0; x=1; \theta=\pi/2 \\I &= 2 \int_0^{\pi/2} \cos^2 \theta d\theta = \int_0^{\pi/2} (1+\cos 2\theta) d\theta\end{aligned}$$

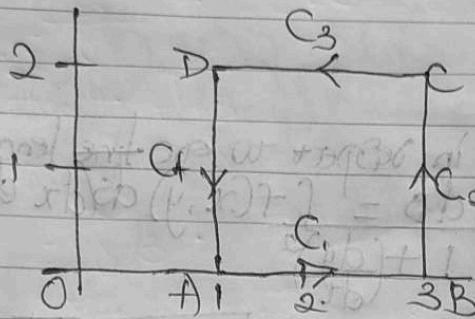
$$\begin{aligned}&= \left[\theta + \frac{\sin 2\theta}{2} \right]_0^{\pi/2} \\&= \frac{\pi}{2} + 0 = \frac{\pi}{2}\end{aligned}$$

Line integral has a closed curve, the first curve moves in the direction of anti-clockwise with a positive value where the second curve moves in the direction of clockwise with a negative value.

negative value



Solve $I = \oint (xy dx + (1+y^2) dy)$ where C is the boundary of the rectangle joining A(1,0), B(3,0), C(3,2) and D(1,2)



$$I_1 = AB$$

$$I_2 = BC$$

$$I_3 = CD$$

$$I_4 = DA$$

$$\textcircled{a} A B C \rightarrow y=0$$

$$I_1 = \oint [x(0)dx + (1+0^2)dy]$$

$$I_1 = 0$$

$$\textcircled{b} B C : C_2 \rightarrow x=3$$

$$dy=0$$

$$I_2 = \oint (y(0) + (1+y^2))dy$$

$$= \oint (1+y^2)dy$$

$$I_2 = \int_0^2 (1+y^2)dy$$

$$= \left[y + \frac{y^3}{3} \right]_0^2 = 4/3$$

$$\textcircled{c} C D : C_3 \rightarrow y=2$$

$$dy=0$$

$$I_3 = \oint (xy dx + (1+y^2)0)$$

$$= \oint (2x dx)$$

$$= \int_3^1 2x dx = [x^2]_3^1$$

$$= -8$$

$$\text{d) DA: } C_1 \text{ to } r=1 \quad dr = 0$$

$$I_1 = \int_0^1 (xy_0) + (1+y^2) dy$$

$$= \int_0^1 (1+y^2) dy = \left[y + \frac{y^3}{3} \right]_0^1$$

$$= -\frac{4}{3}$$

$$I = I_1 + I_2 + I_3 + I_4$$

$$= 0 + 4^2/3 - 8 - 4^2/3$$

$$= -8$$

The line integral in respect to s or fine length

$$I = \int_C f(x, y) ds = \int_C f(x, y) \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

$$\text{where } \frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{dx}\right)^2}$$

$$\int_C f(x, y) ds = \int_{x_1}^{x_2} f(x, y) \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

The path length of a parabola by $y = x^2$ between values $x=0$ and $x=2$ is given by the integral:

$$I = \int_C ds$$

$$= \int_0^2 \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

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

$$= \int_0^2 \sqrt{1+2x} dx$$

$$\text{Let } u = 1+2x$$

$$\frac{du}{dx} = 2$$

$$dx = \frac{du}{2}$$

$$du = 2dx \Rightarrow \frac{1}{2}du = dx$$

$$\int_0^2 U^{1/2} \left(\frac{1}{2} du \right)$$

$$\frac{1}{2} \int_0^2 U^{1/2} du$$

$$\frac{1}{2} \left[\frac{2U^{3/2}}{3} \right]_0^2$$

$$\frac{1}{2} \left[\frac{2(1+2x)^{3/2}}{3} \right]_0^2$$

Parametric equations

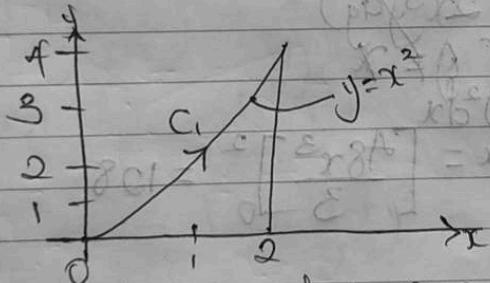
$$\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}$$

$$ds = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

$$I = \int_C f(x, y) ds = \int_{t_1}^{t_2} f(x, y) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Example

$$I = \int_C [3x^2y^2 dx + 2x^3y dy] \text{ between } O(0,0) \text{ and } A(0,4)$$



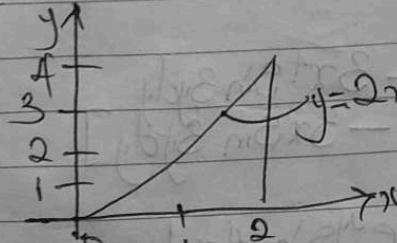
$$I = \int_C (3x^2y^2 dx + 2x^3y dy)$$

The path C to $y = x^2$

$$dy = 2x dx$$

$$\begin{aligned} I_1 &= \int_0^2 [3x^2(x^2)^2 dx + 2x^3x^2 dy] \\ &= \int_0^2 7x^6 dx = [x^7]_0^2 \\ &= 128 \end{aligned}$$

Case 2



$$y = 2x \quad dy = 2$$

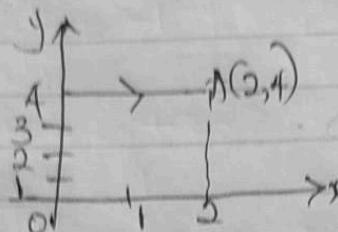
$$I_2 = \int_0^2 (3x^2 + x^3 dx + 2x^3 dx) \quad \text{C.I.D.C}$$

$$= \int_0^2 20x^4 dx$$

$$= \left[\frac{50x^5}{5} \right]_0^2$$

→ Int

Case 3



endpoints swapped

$$c\left(\frac{ab}{b}\right) + c\left(\frac{ab}{b}\right) - ab$$

$$\text{from } (0,0) \text{ to } (0,4)$$

$$x=0$$

$$dx=0$$

$$c\left(\frac{ab}{b}\right) + c\left(\frac{ab}{b}\right) - ab$$

$$I_3 = \int_0^4 (3x^2 + 2x^3) dx = ab(x^3 + x^4) \Big|_0^4 = 1$$

$$\text{from } (0,4) \text{ to } (2,4)$$

$$\text{on } (0,0)y=4 \text{ normal } [abx^2 + xb^2(x^3)] \Big|_0^2 = 1$$

$$dy=0$$

$$I = \int_C (3x^2 dx + 2x^3 dy)$$

The path on to $y \neq x$

$$= \int_C 3x^2(4)^2 dx$$

$$= \int_C 48x^2 dx = \left[\frac{48x^3}{3} \right]_0^4 = 128$$

If $(Pdx + Qdy)$ is an exact differential

$$\oint (Pdx + Qdy) = 0$$

Example

(a) $Z = x^4 \cos 3y$

(b) $Z = e^{xy} \sin 4x$

(c) $Z = x^2 y \ln^3$

(a) $dz = 4x^3 \cos 3y dx - 3x^4 \sin 3y dy$
 $= x^3 [4 \cos 3y dx - 3x \sin 3y dy]$

(b) $dz = 4e^{xy} \cos 4x dx + 2e^{xy} \sin 4x dy$

$$= 2e^{2y} [2\cos 4x \sin y + 2\sin 4x \cos y]$$

$$\textcircled{2} dz = 2xyw^3 dx + x^2w^3 dy + 3xyzw^2 dw$$

\Rightarrow Integration of Exact differentials.

$$S = \int \int dS \quad \text{Surface Integral}$$

$$I = \int \int f(x, y, z) dS$$

$$I = \int_R \int Q(x, y, z) \sqrt{1 + \left(\frac{dx}{dy}\right)^2 + \left(\frac{dy}{dx}\right)^2} dx dy$$

$$z = f(x, y)$$

$$S = \int_S dS = \int_R \int \sqrt{1 + \left(\frac{dz}{dx}\right)^2 + \left(\frac{dz}{dy}\right)^2} dx dy$$

$$z = \sqrt{x^2 + y^2} \text{ over the region bounded by } x^2 + y^2 = 4$$

$$S = \int_R \int \sqrt{1 + \left(\frac{dz}{dx}\right)^2 + \left(\frac{dz}{dy}\right)^2} dx dy$$

$$z = \sqrt{x^2 + y^2} = (x^2 + y^2)^{1/2}$$

$$\frac{dz}{dx} = \frac{1}{2} (x^2 + y^2)^{-1/2} \times 2x = \frac{x}{\sqrt{x^2 + y^2}}$$

$$1 + \left(\frac{dz}{dx}\right)^2 + \left(\frac{dz}{dy}\right)^2 = 1 + \left(\frac{x}{\sqrt{x^2 + y^2}}\right)^2 + \left(\frac{y}{\sqrt{x^2 + y^2}}\right)^2$$

$$\text{where } \frac{dz}{dy} = \frac{1}{2} (x^2 + y^2)^{-1/2} \times 2y = \frac{y}{\sqrt{x^2 + y^2}}$$

$$= 1 + \frac{x^2 + y^2}{x^2 + y^2} = 1 + 1 = 2$$

$$\Rightarrow 1 + \left(\frac{dz}{dx}\right)^2 + \left(\frac{dz}{dy}\right)^2 = \sqrt{2z}$$

$$S = \sqrt{2z} \int_R \int dx dy$$

But from Coordinate Geometry (Ellipses)

$$x^2 + y^2 = 4$$

$$\frac{x^2}{4} + \frac{y^2}{4} = 1$$

$$a^2 = 4 \text{ and } b^2 = 4$$

$$a = 2; b = 2$$

$$\Rightarrow A = \pi ab = \pi \times 2 \times 2 = 4\pi$$

$$I = \sqrt{2} \pi$$

$$= 4\sqrt{2} \pi$$

$$\text{Green's Theorem}$$

$$\iint_R \left(-\frac{\partial P}{\partial y} + \frac{\partial Q}{\partial x} \right) dx dy = \oint_C (P dx + Q dy)$$

$$I = \oint_C (2x-y) dx + (2y+x) dy$$

$$x^2 + y^2 = 16$$

$$I = \oint_C (P dx + Q dy)$$

$$P = 2x - y$$

$$\frac{\partial P}{\partial y} = -1$$

$$\frac{\partial y}{\partial x}$$

$$Q = 2y + x$$

$$\frac{\partial Q}{\partial x} = 1$$

$$I = - \iint_R (-1 - 1) dx dy$$

$$= 2 \iint_R dx dy$$

$$\iint_R dx dy = \text{area of the region}$$

$$I = 2A$$

$$x^2 + y^2 = 16$$

$$\frac{x^2}{16} + \frac{y^2}{16} = 1$$

By comparison

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

$$a^2 = 16 ; a = \sqrt{16} = 4$$

$$b^2 = \frac{16}{9} ; b = \frac{4}{3}$$

$$A = \pi ab = \pi \left(4 \times \frac{4}{3} \right)$$

$$A = \frac{16}{3}\pi$$

$$I = 2A = 2A = 2 \times \frac{16}{3}\pi = \frac{32}{3}\pi$$

$$I = C \times A \times R = 2\pi R = A \times \pi$$

$$I = C \times A$$

$$I = C \times A$$

Double Integral

$$x = f(u, v), \quad y = g(u, v)$$

$$du = \frac{d(x, y)}{d(u, v)} / \frac{dy}{du}, \quad j(u, v) = \frac{d(x, y)}{d(u, v)}$$

$$= \left| \begin{array}{c} dx \\ du \\ \frac{dx}{du} \\ dv \\ \frac{dx}{dv} \end{array} \right| \left| \begin{array}{c} dy \\ du \\ \frac{dy}{du} \\ dv \\ \frac{dy}{dv} \end{array} \right|$$

$$= \int_R \int f(x, y) dy dx$$

$$= \int_R \int f(u, v) g(u, v) \left| \frac{d(x, y)}{d(u, v)} \right| du dv$$

For Triple integral

$$x = f(u, v, w)$$

$$y = g(u, v, w)$$

$$z = h(u, v, w)$$

$$j(u, v, w) = \frac{d(x, y, z)}{d(u, v, w)} = \left| \begin{array}{ccc} \frac{dx}{du} & \frac{dy}{du} & \frac{dz}{du} \\ \frac{dx}{dv} & \frac{dy}{dv} & \frac{dz}{dv} \\ \frac{dx}{dw} & \frac{dy}{dw} & \frac{dz}{dw} \end{array} \right|$$

$$I = \int_R \int \int f(x, y, z) dz dy dx$$

$$= \int_R \int G(u, v, w) \left| \frac{d(x, y, z)}{d(u, v, w)} \right| du dv dw$$

Express the integral $I = \int_R \int f(x, y) dy dx$ in the form uv
where $x = u(1+v)$ and $y = u-v$

$$x = u+v$$

$$\frac{dx}{du} = 1+v \quad \frac{dx}{dv} = u$$

$$y = u-v$$

$$\frac{dy}{du} = 1 \quad \frac{dy}{dv} = -1$$

$$j(u, v) = \frac{d(x, y)}{d(u, v)} = \left| \begin{array}{cc} \frac{dx}{du} & \frac{dy}{du} \\ \frac{dx}{dv} & \frac{dy}{dv} \end{array} \right|$$

$$\begin{aligned}
 &= \begin{vmatrix} 1+V & -1 \\ U & -1 \end{vmatrix} \\
 &= 1+V - (1-U) \\
 &= 1+U+V
 \end{aligned}$$

But $x-y = U+UV - U+V$

$$= V(U+1)$$

$$I = \int_R \int V(1+U)(1+U+V) dV dU$$

1. $I = \iiint \left(\frac{x+z}{y} \right) dx dy dz$ in terms of U, V, W using the

equations

$$x = U+V+W$$

$$y = V^2 W$$

$$z = U-W$$

Relationship between Cartesian and Cylindrical coordinates

$$x = r \cos \theta \Rightarrow r = \sqrt{x^2 + y^2}$$

$$y = r \sin \theta \Rightarrow \theta = \arctan(y/x)$$

$$z = z \Rightarrow z = z$$

Assignment

2. Transform $(4, 2, 3)$ to cylindrical coordinate

Relationship between Cartesian and Spherical coordinates

$$x = r \sin \theta \cos \phi \Rightarrow r = \sqrt{x^2 + y^2 + z^2}$$

$$y = r \sin \theta \sin \phi \Rightarrow \theta = \arccos(x/r)$$

$$z = r \cos \phi \Rightarrow \phi = \arctan(y/x)$$

Assignment

3. Transform $(3, 1, 5)$ to Spherical coordinates (r, θ, ϕ)

Second Order differential Equations 18/10/22.

$$\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = f(x) \quad \text{Homogeneous eqn}$$

$$f(x) = 0.$$

* Case 1

$$f(x) = 0$$

$$\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = 0$$

\Rightarrow Real and Different roots to the auxiliary egn.

$$y = Ae^{mx} + Be^{nx}$$

\Rightarrow Real and the Same roots to the auxiliary egn.

$$y = (A+Bx)e^{mx}$$

$$m = m_1 = m_2$$

$$\text{Ex 1: } \frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 0$$

$$m^2 + 5m + 6 = 0$$

$$(m+2)(m+3) = 0$$

$$m = -2 \text{ or } m = -3 \text{ (different roots)}$$

$$y = Ae^{-2x} + Be^{-3x}$$

$$y = Ae^{-2x} + Be^{-3x}$$

Where e = exponential.

$$\text{Ex 2: } \frac{d^2y}{dx^2} + 3\frac{dy}{dx} - 10y = 0$$

$$m^2 + 3m - 10 = 0$$

$$(m-2)(m+5) = 0$$

$$m = 2 \text{ or } -5 \text{ (different roots)}$$

$$y = Ae^{2x} + Be^{-5x}$$

$$\text{Ex 3: } \frac{d^2y}{dx^2} - 12\frac{dy}{dx} + 36y = 0$$

$$m^2 - 12m + 36 = 0$$

$$(m-6)(m-6) = 0$$

$m = 6$ (twice) \rightarrow Same roots.

$$y = (A+Bx)e^{6x}$$

$$\text{Ex 4: } \frac{d^2y}{dx^2} + 10\frac{dy}{dx} + 25y = 0$$

$$m^2 + 10m + 25 = 0$$

$$(m+5)(m+5) = 0$$

$m = -5$ (twice) \rightarrow Same root.

$$y = (A+Bx)e^{-5x}$$

Complex root to the Auxiliary equation.

The complex root:

$$y = e^{rx} [A \cos rx + B \sin rx]$$

$$\text{If } m = -2 + j3$$

$$m = r + j\beta$$

$$y = e^{-2x} [A \cos 3x + B \sin 3x]$$

$$\text{If } m = 5 + j2$$

$$y = e^{5x} [A \cos 2x + B \sin 2x]$$

$$\text{Ex 1 } \frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 9y = 0$$

$$m^2 + 4m + 9 = 0$$

$$\text{Using; } -b \pm \sqrt{b^2 - 4ac}$$

$$-4 \pm \sqrt{4^2 - 4(1)(9)} = -4 \pm \sqrt{16 - 36} = -4 \pm \sqrt{-20} = -4 \pm j\sqrt{20}$$

$$= -2 \pm \frac{\sqrt{20}}{2} = -2 \pm \frac{2\sqrt{5}}{2} = -2 \pm \sqrt{5}$$

$$= -2 \pm \sqrt{5}$$

$$= -2 \pm j\sqrt{5}$$

$$y = e^{-2x} [A \cos \sqrt{5}x + B \sin \sqrt{5}x]$$

$$\text{Ex 2 } \frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 10y = 0$$

$$m^2 + 2m + 10 = 0$$

$$\text{Using; } -b \pm \sqrt{b^2 - 4ac}$$

$$= -2 \pm \sqrt{2^2 - 4(1)(10)}$$

$$= -2 \pm \frac{\sqrt{4 - 40}}{2} = -2 \pm \frac{\sqrt{-36}}{2} = -2 \pm \frac{j\sqrt{36}}{2} = -2 \pm j\sqrt{36} = -2 \pm 6j$$

$$= -2 \pm 6j = -1 \pm j3$$

$$\therefore y = e^{-2x} [A \cos 3x + B \sin 3x]$$

Consider;

$$\frac{d^2y}{dx^2} + 9y = 0$$

But we know that

$$\frac{d^2y}{dx^2} + b\frac{dy}{dx} + cy = 0$$

When $b=0$

$$\frac{d^2y}{dx^2} + cy = 0$$

$$\frac{d^2y}{dx^2} + \frac{c}{n}y = 0$$

\Rightarrow Case 1

$$\frac{d^2y}{dx^2} + n^2y = 0$$

$$m^2 + n^2 = 0$$

$$m^2 = -n^2$$

$$m = \pm jn$$

$$m = \alpha \pm j\beta$$

$$\therefore y = A\cos nx + B\sin nx.$$

\Rightarrow Case 2.

$$\frac{d^2y}{dx^2} - n^2y = 0$$

$$m^2 - n^2 = 0$$

$$m^2 = n^2$$

$$m = \pm n$$

$$\Rightarrow \cosh nx = \frac{e^{nx} + e^{-nx}}{2} \rightarrow \text{Hyperbolic function.}$$

$$e^{nx} + e^{-nx} = 2\cosh nx.$$

$$\Rightarrow \sinh nx = \frac{e^{nx} - e^{-nx}}{2}$$

$$e^{nx} - e^{-nx} = 2\sinh nx.$$

$$e^{nx} = \cosh nx + \sinh nx$$

$$\Rightarrow y = Ce^{nx}.$$

$$y = C(\cosh nx + \sinh nx) + D(\cosh nx - \sinh nx)$$

$$\Rightarrow (C+D)\cosh nx + (C-D)\sinh nx.$$

$$\therefore y = A\cosh nx + B\sinh nx.$$

$$\text{Ex 1 } \frac{d^2y}{dx^2} + 16y = 0$$

$$m^2 + 16 = 0 \Rightarrow m^2 = -16 \Rightarrow m = \pm \sqrt{-16}$$

$$\therefore m = \pm \sqrt{3}$$

$y = A\cos \sqrt{3}x + B\sin \sqrt{3}x \rightarrow$ in accordance with Case 1

Ex 2 $\frac{dy}{dx^2} - 3y = 0$

$$m^2 - 3 = 0 \Rightarrow m^2 = 3$$

$$m = \pm \sqrt{3}$$

$\therefore y = A\cosh \sqrt{3}x + B\sinh \sqrt{3}x \rightarrow$ in accordance with Case 2

Ex 3: $\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0$

L.H.S R.H.S

* Complementary Function (CF)

$$L.H.S = 0$$

$$\Rightarrow \frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0$$

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3)$$

$$m = 2 \text{ or } 3$$

$$y = Ae^{2x} + Be^{3x}$$

* Particular Integral (PI)

$$f(x) = 24 \quad y = C$$

$$\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 24$$

$$\frac{dy}{dx} = 0 \quad \frac{dy}{dx} = 0$$

$$0 - 0 + 6C = 24$$

$$6C = 24$$

$$C = 4$$

Now taking CF + PI

$$\Rightarrow y = Ae^{2x} + Be^{3x} + 4$$

Ex 4 $\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 24 \sin 4x$

* Complementary function (CF)

$$L.H.S = 0$$

$$\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0$$

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3)=0$$

$$m=2 \text{ or } 3$$

$$y = Ae^{2x} + Be^{3x}$$

* Particular Integral (PI)

$$\text{Here, } y = C\cos 4x + D\sin 4x$$

$$\frac{dy}{dx} = -4C\sin 4x + 4D\cos 4x$$

$$\frac{d^2y}{dx^2} = -16C\cos 4x - 16D\sin 4x$$

$$\frac{d^2y}{dx^2} - \frac{5dy}{dx} + 6y = Q\sin 4x$$

$$-16C\cos 4x - 16D\sin 4x + 20C\sin 4x - 20D\cos 4x \\ + C\cos 4x + D\sin 4x = 25\sin 4x$$

Bringing like terms together:

$$\Rightarrow 20C\sin 4x - 16D\sin 4x + D\sin 4x - 16D\cos 4x - 20D \\ \cos 4x + C\cos 4x = 25\sin 4x$$

$$\Rightarrow 20C\sin 4x - 10D\sin 4x - 16C\cos 4x - 20D\cos 4x = 25\sin 4x$$

$$\Rightarrow [20C - 10D]\sin 4x - [16C + 20D]\cos 4x = 25\sin 4x$$

$$20C - 10D = 2 \quad \text{(i)}$$

$$16C + 20D = 0 \quad \text{(ii)}$$

Multiplying 2 in eqn(i), by then subtracting (i) from (ii)

$$40C - 20D = 4$$

$$+ 16C + 20D = 0$$

$$56C = 4$$

$$C = \frac{4}{56} = \frac{1}{14}$$

Subst. C into eqn(i)

$$20\left(\frac{1}{14}\right) - 10D = 2$$

$$-10D = 2 - \frac{20}{14}$$

$$-10D = \frac{-10}{14}$$

$$D = -\frac{1}{14}$$

$$\Rightarrow y = \frac{2}{14}\cos 4x - \frac{1}{14}\sin 4x$$

$$C_F + P_I$$

$$Ae^{-2x} + Be^{3x} + \frac{1}{25}[2\cos 4x + 3\sin 4x]$$

Assignment.

$$1. \frac{d^2y}{dx^2} - 2\frac{dy}{dx} - 8y = 3e^{-2x}$$

$$2. \frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 5y = 13e^{3x}$$

$$3. \frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = x^2$$

$$4. \frac{dy}{dx} + 6\frac{dy}{dx} + 10y = 26\sin 2x$$

* Assume,

$$f(x) = k \dots$$

$$f(x) = kx$$

$$f(x) = kx^2$$

$$f(x) = k \sin x \text{ or } k \cos x$$

$$f(x) = k \sinhx \text{ or } k \cosh x$$

$$f(x) = e^{kx}$$

$$y = Cf + PI$$

Solution.

$$1. \frac{d^2y}{dx^2} - 2\frac{dy}{dx} - 8y = 3e^{-2x}$$

Consider L.H.S

$$m^2 - 2m - 8 = 0$$

$$(m+2)(m-4) = 0$$

$$m = -2 \text{ or } 4$$

C.F

$$y = Ae^{-2x} + Be^{4x}$$

P.I

$$y = Ce^{4x} \neq Ce^{-2x}$$

$$\frac{dy}{dx} = -2Ce^{-2x}$$

$$\frac{d^2y}{dx^2} = 4Ce^{-2x}$$

$$4Ce^{-2x} - 2(-2Ce^{-2x}) - 8(Ce^{-2x}) = 3e^{-2x}$$

$$4Ce^{-2x} + 4Ce^{-2x} - 8Ce^{-2x} \neq 3e^{-2x}$$

P.I

$$y = Ce^{-2x}$$

$$\frac{dy}{dx} = -2Ce^{-2x} + Ce^{-2x}$$

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

$$(4Ce^{-2x} - 4Ce^{-2x}) - 2(-2Ce^{-2x} + Ce^{-2x}) - 8(Ce^{-2x})$$

$$= 3e^{-2x}$$

$$4Ce^{-2x} - 4Ce^{-2x} + 4Ce^{-2x} - 2Ce^{-2x} - 8Ce^{-2x} = 3e^{-2x}$$

$$-6Ce^{-2x} = 3e^{-2x}$$

$$-6C = 3$$

$$C = -\frac{1}{2}$$

$$y = CF + PI$$

$$y = Ae^{-2x} + Be^{4x} + -\frac{1}{2}(xe^{-2x})$$

$$y = Ae^{-2x} + Be^{4x} - \frac{1}{2}xe^{-2x}$$

2

$$\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 5y = 13e^{3x}$$

Considering L.H.S

$$m^2 + 4m + 5 = 0$$

$$(x+5)(m+5) = -b \pm \sqrt{b^2 - 4ac}$$

$$m = \frac{-4 \pm \sqrt{16 - 20}}{2} = \frac{-4 \pm \sqrt{16 - 20}}{2}$$

$$m = \frac{-4 \pm \sqrt{-4}}{2} = \frac{-4 \pm j2}{2} = -2 \pm j$$

$$PI = e^{-2x} [A\cos x + B\sin x]$$

$$y = Ce^{3x}$$

$$\frac{dy}{dx} = 3Ce^{3x}$$

$$\frac{d^2y}{dx^2} = 9Ce^{3x}$$

$$9Ce^{3x} + 4(3Ce^{3x}) + 5Ce^{3x} = 13e^{3x}$$

$$9Ce^{3x} + 12Ce^{3x} + 5Ce^{3x} = 13e^{3x}$$

$$2Ce^{3x} = 13e^{3x}$$

$$C = \frac{13}{26} \Rightarrow C = \frac{1}{2}$$

$$y = \frac{1}{2} e^{3x}$$

$$y = C.F + P.I$$

$$= e^{-2x} [A\cos x + B\sin x] + \frac{1}{2} e^{3x}$$

$$3. \frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = x^2$$

Considering L.H.S

$$m^2 - 3m + 2 = 0$$

$$(m-2)(m-1) = 0$$

$$m = 1 \text{ or } 2$$

$$y = Ae^x + Be^{2x}$$

P.I

$$y = Cx^2 + Dx + E$$

$$\frac{dy}{dx} = 2Cx + D$$

$$\frac{d^2y}{dx^2} = 2C$$

$$2C - 3(2Cx + D) + 2(Cx^2 + Dx + E) = x^2$$

$$2C - 6Cx - 3D + 2Cx^2 + 2Dx + 2E = x^2$$

$$2Cx^2 - 6Cx + 2Dx + 2C - 3D + 2E = x^2$$

By comparison

$$2C = 1$$

$$C = \frac{1}{2}$$

$$-6C + 2D = 0$$

$$2D = 6C$$

$$D = 3C = 3\left(\frac{1}{2}\right) = \frac{3}{2}$$

$$2C - 3D + 2E = 0$$

$$2E = 3D - 2C$$

$$2E = 3\left(\frac{3}{2}\right) - 2\left(\frac{1}{2}\right)$$

$$2E = \frac{9}{2} - 1 \quad \text{C.I.} \quad \rightarrow C = 10I + 5D$$

$$D = CD + DC -$$

$$2E = \frac{9-2}{2} \quad \rightarrow D = 14C + 5CI$$

$$C = DC + DCI$$

$$E = \frac{7}{4} \quad \rightarrow C = 10I$$

$$C = 10I$$

$$y = \frac{1}{2}x^2 + \frac{3}{2}x + \frac{7}{4} \quad \text{C.I.} \quad \text{P.E.}$$

$$D = \left(\frac{1}{2}\right)C + 5D$$

$$y = C + F + PI$$

$$y = Ae^{2x} + Be^{2x} + \frac{x^2}{2} + \frac{3}{2}x + \frac{7}{4} \quad \rightarrow \text{C.P.I.}$$

$$C = 10I$$

$$4 \frac{d^2y}{dx^2} + 6\frac{dy}{dx} + 10y = 2\sin 2x \quad \text{C.I.}$$

Considering L.H.S

$$\lambda^2 + 6\lambda + 10 = 0$$

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} = \frac{-6 \pm \sqrt{6^2 - 4(1)(10)}}{2(1)}$$

$$= \frac{-6 \pm \sqrt{36 - 40}}{2} = \frac{-6 \pm \sqrt{-4}}{2} = \frac{-6 \pm j2}{2}$$

$$y = e^{-3x} [A\cos x + B\sin x]$$

P.I.

$$y = C \cos 2x + D \sin 2x$$

$$\frac{dy}{dx} = -2C \sin 2x + 2D \cos 2x$$

$$\frac{d^2y}{dx^2} = -4C \cos 2x + -4D \sin 2x$$

$$= -4C \cos 2x - 4D \sin 2x$$

$$-4C \cos 2x - 4D \sin 2x + C(-2 \sin 2x + 2 \cos 2x) + 10 \cos$$

$$2x + D \sin 2x) = 2 \sin 2x$$

$$-4C \cos 2x - 4D \sin 2x - 12C \sin 2x + 12D \cos 2x + 10C \cos$$

$$2x + 10D \sin 2x = 2 \sin 2x$$

$$(-4C + 12D) \cos 2x + 10C \cos 2x + (-4D - 12C + 10D)$$

$$\sin 2x = 2 \sin 2x$$

$$(6C + 12D) \cos 2x + (6D - 12C) \sin 2x = 2 \sin 2x$$

$$\begin{aligned}
 6C + 12D = 0 &\quad \textcircled{1} \times 2 \\
 -12C + 6D = 0 &\quad \textcircled{2} \\
 + 12C + 24D = 0 & \\
 -12C + 6D = 2 & \\
 30D = 2 & \\
 D = \frac{2}{30} = \frac{1}{15} &
 \end{aligned}$$

$$6C + 12\left(\frac{1}{15}\right) = 0$$

$$1/6C = -\frac{12^2}{15}$$

$$C = -\frac{2}{15}$$

$$y = -\frac{2}{15} \cos 2x + \frac{1}{15} \sin 2x$$

$$y = C \cdot F + P \cdot I$$

$$y = e^{-3x} [A \cos 2x + B \sin 2x] - \frac{2}{15} \cos 2x + \frac{1}{15} \sin 2x$$

Scheme of Work.

1. Integral function.

* (A) ~~not~~ Gamma function and (B) ~~not~~ Beta function.

2. Mapping

3. Analytical function

4. Complex Variables

Integral function.

Gamma Function $\Gamma(x)$

$$\Gamma(x) = \int_0^\infty t^{x-1} e^{-t} dt \quad (\textcircled{1})$$

$$\Gamma(x+1) = x \int_0^\infty t^{x+1-1} e^{-t} dt \quad (\textcircled{2})$$

$$\Gamma(x+1) = x \Gamma(x) \quad (\textcircled{3})$$

$$(x+1) \Gamma(x) = \Gamma(x+1) \quad (\textcircled{4})$$

$$\frac{x}{x-1} \Gamma(x-1) = \Gamma(x) \quad (\textcircled{5})$$

$$\Gamma(x+1) = x\Gamma(x)$$

$$\Gamma(x+1) = x(x-1)\Gamma(x-1)$$

$$\Gamma(x+1) = x(x-1)(x-2)\Gamma(x-3)$$

$$\Gamma(x+1) = x(x-1)(x-2)(x-3)\dots\Gamma(1)$$

$$\Gamma(1) = 1$$

$$\Gamma(x+1) = x! \quad \text{--- (6)}$$

Example 1

Evaluate integral $\int_{0}^{\infty} x^7 e^{-x} dx$

Solution.

$$\int_{0}^{\infty} x^7 e^{-x} dx = \int_{0}^{\infty} x^{8-1} e^{-x} dx$$

$$\Gamma(8) = \int_{0}^{\infty} x^{8-1} e^{-x} dx$$

$$\Gamma(7+1) = 7!$$

$$= 5,040$$

DIV

$$1. \int_{-\infty}^{\infty} e^{iy} dy$$

$$2. \int_{-\infty}^{\infty} e^{-yt} dt$$

Gamma functions of fractions. (Positive Fraction).

$$\Gamma(\frac{1}{2}) = \sqrt{\pi}$$

$$\Gamma(x+1) = x \Gamma(x)$$

$$\Gamma(\frac{3}{2}) = \Gamma(\frac{1}{2} + 1) = \frac{1}{2} \Gamma(\frac{1}{2}) \\ = \frac{1}{2} \sqrt{\pi}$$

$$\Gamma(\frac{5}{2}) = \Gamma(\frac{3}{2} + 1) = \frac{3}{2} \Gamma(\frac{3}{2})$$

$$= \frac{3}{2} \left(\frac{\sqrt{\pi}}{2} \right)$$

$$= \frac{3\sqrt{\pi}}{4}$$

DIV

$$\Gamma(\frac{7}{2}), \Gamma(\frac{9}{2}), \Gamma(\frac{11}{2})$$

$$\Gamma(\frac{7}{2}) = \Gamma(\frac{5}{2} + 1) = \frac{5}{2} \Gamma(\frac{5}{2})$$

$$= \frac{5}{2} \left(\frac{3\sqrt{\pi}}{4} \right) = \frac{15\sqrt{\pi}}{8}$$

$$\Gamma(7/2) = \Gamma(7/2 + 1) = \frac{7}{2} \Gamma(7/2) \\ = \frac{7}{2} \left(\frac{15\sqrt{\pi}}{8} \right) \\ = \frac{105\sqrt{\pi}}{16}$$

$$\Gamma(9/2) = \Gamma(9/2 + 1) = \frac{9}{2} \Gamma(9/2) \\ = \frac{9}{2} \left(\frac{105\sqrt{\pi}}{16} \right) \\ = \frac{945\sqrt{\pi}}{32}$$

Gamma functions of Negative fractions.

$$\Gamma(-1/2) = \Gamma(1/2 - 1)$$

$$\Gamma(x-1) = \frac{\Gamma(x)}{x-1}$$

$$\Gamma(-1/2) = \frac{\Gamma(1/2)}{(1/2 - 1)} = \frac{\sqrt{\pi}}{-1/2} = -2\sqrt{\pi}$$

$$\Gamma(-3/2) = \Gamma(-1/2 - 1) = \frac{\Gamma(-1/2)}{(-1/2 - 1)}$$

$$= \frac{-2\sqrt{\pi}}{-3/2} = \frac{4\sqrt{\pi}}{3}$$

$$\Gamma(-5/2) = \Gamma(-3/2 - 1) = \frac{\Gamma(-3/2)}{(-3/2 - 1)}$$

$$= \frac{4/3\sqrt{\pi}}{-5/2} = \frac{-8\sqrt{\pi}}{15}$$

$$\Gamma(-7/2) = \Gamma(-5/2 - 1) = \frac{\Gamma(-5/2)}{(-5/2 - 1)}$$

$$= \frac{-8/15\sqrt{\pi}}{-7/2} = \frac{16\sqrt{\pi}}{105}$$

$$\Gamma(-9/2) = \Gamma(-7/2 - 1) = \frac{\Gamma(-7/2)}{(-7/2 - 1)} = \frac{16/105\sqrt{\pi}}{-9/2}$$

$$= \frac{-32\sqrt{\pi}}{945}$$

Beta Function $B(m, n)$

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx \rightarrow \text{Algebraic}$$

$$B(m, n) = 2 \int_0^{\pi/2} \sin^{m-1} \theta \cos^{n-1} \theta d\theta \rightarrow \text{Trigonometry.}$$

but

$$B(m, n) = \frac{(m-1)!(n-1)!}{(m+n-1)!}$$

Example I

Evaluate:

$$\int_0^1 x^5 (1-x)^4 dx$$

Solution

$$\int_0^1 x^5 (1-x)^4 dx = \int_0^1 x^{6-1} (1-x)^{5-1} dx$$

$$B(m, n) = \int_0^1 x^{m-1} (1-x)^{n-1} dx$$

$$\therefore m=6, n=5$$

$$B(m, n) = \frac{(m-1)!(n-1)!}{(m+n-1)!} = \frac{(6-1)!(5-1)!}{(6+5-1)!}$$

$$= \frac{5! 4!}{10!} = \frac{120 \times 24}{3628800}$$

$$= \frac{1}{1260}$$

Example II

Evaluate:

$$\int_0^{\pi/2} \sin^5 \theta \cos^4 \theta d\theta$$

Solution

$$B(m, n) = \int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta$$

$$\int_0^{\pi/2} \sin^{2m-1} \theta \cos^{2n-1} \theta d\theta = \frac{B(m, n)}{2}$$

$$2m-1 = 5$$

$$m=3$$

$$2n-1 = 4$$

$$n=2.5$$

$$B(m, n) = \frac{(m-1)!(n-1)!}{(m+n-1)!} = \frac{(3-1)!(2.5-1)!}{(3+2.5-1)!}$$

$$= \frac{2! 1.5!}{4.5!}$$

$$\int_0^{\pi/2} \sin^5 \theta \cos^4 \theta d\theta = \frac{1}{2} \left(\frac{2! 1.5!}{4.5!} \right) \cdot \frac{1}{2} B(3, 5/2)$$

Relationship between Gamma function and Beta function

$$B(m, n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$$

$$\int_0^{\pi/2} \sin^5 \theta \cos^4 \theta d\theta = \frac{1}{2} B(3, 5/2)$$

$$\frac{1}{2} B(3, 5/2) = \frac{\Gamma(3)\Gamma(5/2)}{\Gamma(3+5/2)}$$

$$= \frac{2! (3/4\sqrt{\pi})}{\Gamma(11/2)} = \frac{6\sqrt{\pi}}{\frac{945\sqrt{\pi}}{30}}$$

$$= \frac{6\sqrt{\pi} \times 32\sqrt{\pi}/8}{945\sqrt{\pi}}$$

$$= \frac{16}{315}$$

~~Assignment~~ : Evaluate $B(1/2, 1/2)$

* Evaluate $B(1/2, 1/2)$

315

Assignment

* Evaluate $B(\frac{1}{2}, \frac{1}{2})$

Solution.

DIY

$$\begin{aligned} ① \quad & \int_0^\infty y^6 e^{-y} dy \\ & = \int_0^\infty t^{6-1} e^{-t} dt \\ & = \Gamma(7) = \Gamma(6+1) = 6! \\ & = 720 \end{aligned}$$

$$\begin{aligned} ② \quad & \int_0^\infty t^5 e^{-t} dt \\ & = \int_0^\infty t^{6-1} e^{-t} dt = \Gamma(6) \\ & \Gamma(6) = \Gamma(5+1) = 5! \\ & = 120 \end{aligned}$$

 $B(\frac{1}{2}, \frac{1}{2})$

Assignment

$$B(m, n) = \frac{\Gamma(m)\Gamma(n)}{\Gamma(m+n)}$$

$$\Gamma(\frac{1}{2}) = \sqrt{\pi}$$

$$m = n = \sqrt{\pi}$$

$$\Gamma(m+n) = ?$$

$$m+n = \frac{1}{2} + \frac{1}{2} = 1$$

$$\begin{aligned} P(A \cup B) &= P(A) + P(B) - P(A \cap B) \\ BC(m, n) &= BC(k, m) = (\sqrt{k})(\sqrt{m}) \\ &= \sqrt{m^k} = m^{\frac{k}{2}} \end{aligned}$$

Complex Variable

$$A = a + ib$$

Example I -

$$\text{If } A = 3 + i4$$

$$B = 9 + i12$$

Find:

- (a) $A+B$
- (b) $2A-B$
- (c) AB
- (d) A/B
- (e) A^2
- (f) \sqrt{B}

Solution

$$\begin{aligned} (a) A+B &= (3+i4)+(9+i12) \\ &= (3+9)+(i4+i12) \\ &= 12+i16 \end{aligned}$$

$$\begin{aligned} (b) 2A-B &= 2(3+i4)-(9+i12) \\ &= (6+i8)-9-i12 \\ &= 6-9+(i8-i12) \\ &= -3-i4 \end{aligned}$$

(c) AB

$$A = 3 + i4 = 5 \angle 53.1^\circ$$

$$B = 9 + i12 = 15 \angle 53.1^\circ$$

$$\begin{aligned} AB &= (5 \angle 53.1^\circ)(15 \angle 53.1^\circ) \\ &= 75 \angle 106.2^\circ \end{aligned}$$

$$(d) \frac{A}{B} = \frac{5 \angle 53.1^\circ}{15 \angle 53.1^\circ} = 0.33 \angle 0^\circ$$

$$\textcircled{c} \quad A^2 = (52.53.1)^\circ$$

$$= 5^\circ L (53.1 \times 0)$$

$$= 55 L 10.0$$

$$\textcircled{d} \quad AB = \sqrt{47.17}$$

$$= \sqrt{15 \angle 53.1^\circ}$$

$$= \sqrt{15} L \frac{53.1}{3}$$

$$= 0.47 L 17.7^\circ - 180^\circ$$

$$\frac{360^\circ - 180^\circ}{3}$$

$$0.47 L 17.7 + 100^\circ$$

$$0.47 L 137.7^\circ \rightarrow \text{2nd answer}$$

$$0.47 L 137.7^\circ + 100^\circ$$

$$0.47 L 257.7^\circ \rightarrow \text{3rd answer}$$

N.B When taking the roots of complex numbers, the number of answers correspond to the root.

Evaluate the following

- \textcircled{1} $\sqrt{1-i}$
- \textcircled{2} $\sqrt[3]{3+i}$
- \textcircled{3} $\sqrt[3]{3i}$
- \textcircled{4} $\sqrt{-4}$
- \textcircled{5} \sqrt{i}
- \textcircled{6} $\sqrt{-1}$
- \textcircled{7} $\sqrt{-1-i}$
- \textcircled{8} $z^4 + 32i = 0$
- \textcircled{9} $z^2 - z + 1 + i = 0$
- \textcircled{10} $z^4 - 6i z^2 + 16 = 0$
- \textcircled{11} $z^2 - (6-2i)z + 17 - 6i = 0$

Solution

$$\textcircled{1} \quad \sqrt{1-i} = \sqrt{1.41 L -45^\circ}$$

$$= \sqrt{1.41} L -45^\circ$$

$$= 1.19 L -52.5^\circ$$

$$= 1.19 L (-52.5 + 180^\circ)$$

$$= 1.19 L 157.5^\circ$$

$$= \frac{1.19}{2} L \frac{360^\circ - 180^\circ}{2}$$

8

$$z^4 + 324 = 0$$

$$z^4 = -324$$

$$\text{let } z^2 = P$$

$$(z^2)^2 = -324$$

$$P^2 = -324$$

$$P = \sqrt{-324}$$

$$P = \sqrt{-1} \times \sqrt{324}$$

$$P = i18$$

$$P = 18 \angle 90^\circ$$

$$P = 18 \angle 270^\circ$$

$$\text{but } z^2 = P$$

$$z = \sqrt{P}$$

$$z = \sqrt{18} \angle 90^\circ$$

$$= 4.24 \angle 45^\circ$$

$$= 4.24 \angle 225^\circ$$

$$z = \sqrt{18} \angle 270^\circ$$

$$= 4.24 \angle 135^\circ$$

$$= 4.24 \angle 315^\circ$$

Or

$$z = \sqrt{-324}$$

$$= \sqrt{324} \angle 180^\circ$$

$$= 4.24 \angle 45^\circ$$

$$= 4.24 \angle 135^\circ$$

$$= 4.24 \angle 225^\circ$$

$$= 4.24 \angle 315^\circ$$

9. $z^2 - z + 1 + i = 0$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

2a

$$a=1, b=-1, c=1+i$$

$$z = \frac{-(-1) \pm \sqrt{(-1)^2 - 4(1)(1+i)}}{2(1)}$$

$$z = \frac{1 \pm \sqrt{1 - 4(1+i)}}{2} = \frac{1 \pm \sqrt{1 - 4 - 4i}}{2}$$

$$z = \frac{1 \pm \sqrt{-3 - 4i}}{2}$$

$$\frac{\sqrt{52} - 106.87}{9.95} = \sqrt{5} \angle 53.13^\circ \rightarrow \text{Work on this}$$

2.

$$\frac{1}{\sqrt{52} - 106.87}$$

3.

$$= \frac{1 + 5.04 \angle -63.75^\circ}{2}$$

4.

$$= \frac{1 + (1 - i2)}{2}$$

5.

$$z = \frac{1 + (1 - i2)}{2} = \frac{1 + 1 - i2}{2} = \frac{2 - i2}{2}$$

$$z = 1 - i = 1 \angle -45^\circ$$

$$z = \frac{1 - (1 - i2)}{2} = \frac{1 - 1 + i2}{2} = \frac{i2}{2}$$

$$= i = 1 \angle 90^\circ$$

De Moivre's Theorem.

De Moivre's theorem states that:

$$(cos \theta + isin \theta)^n = cos n\theta + isin n\theta$$

$$\frac{1}{cos \theta + isin \theta} = cos \theta - isin \theta$$

$$z = cos n\theta + isin n\theta$$

$$\frac{1}{z} = cos n\theta - isin n\theta$$

$$z + \frac{1}{z} = cos n\theta + isin n\theta + cos n\theta - isin n\theta$$

$$z + \frac{1}{z} = 2cos n\theta$$

$$z - \frac{1}{z} = cos n\theta + isin n\theta - (cos n\theta - isin n\theta)$$

$$z - \frac{1}{z} = cos n\theta + isin n\theta - cos n\theta + isin n\theta$$

$$z - \frac{1}{z} = 2isin n\theta$$

Exercise:

$$1. \frac{(cos 3\theta + isin 3\theta)^4 (cos 4\theta - isin 4\theta)^5}{(cos 4\theta + isin 4\theta)^3 (cos 5\theta + isin 5\theta)^{-4}}$$

1 *

$$2. (\cos 5\theta - i \sin 5\theta)^2 (\cos 7\theta + i \sin 7\theta)^3$$

$$(\cos 4\theta - i \sin 4\theta)^4 (\cos 6\theta + i \sin 6\theta)^5$$

Solution :-

$$\begin{aligned} & (\cos \theta + i \sin \theta)^{5+4} (\cos \theta + i \sin \theta)^{-1(4+5)} \\ & (\cos \theta + i \sin \theta)^{3+4} (\cos \theta + i \sin \theta)^{-4+5} \\ & = \frac{(\cos \theta + i \sin \theta)^{10} (\cos \theta + i \sin \theta)^{-20}}{(\cos \theta + i \sin \theta)^{10} (\cos \theta + i \sin \theta)^{-20}} \\ & = \frac{1}{1} = 1 \end{aligned}$$

$$2. (\cos \theta + i \sin \theta)^{-1(5 \times 4)} (\cos \theta + i \sin \theta)^{-3+7}$$

$$(\cos \theta + i \sin \theta)^{-1(9 \times 4)} (\cos \theta + i \sin \theta)^5$$

$$= \frac{(\cos \theta + i \sin \theta)^{-10} (\cos \theta + i \sin \theta)^{-9+1}}{(\cos \theta + i \sin \theta)^{-36} (\cos \theta + i \sin \theta)^5}$$

$$= \frac{(\cos \theta + i \sin \theta)^{-31}}{(\cos \theta + i \sin \theta)^{-31}} = \frac{1}{1} = 1$$

Expand $\cos^n \theta$ in a Series of cosines of multiple of θ .

Solution :-

$$\cos^8 \theta = (\cos \theta)^8$$

$$\text{Applying } z + \frac{1}{z} = 2 \cos n\theta$$

$$2 \cos n\theta = z + \frac{1}{z}$$

$$(2 \cos \theta)^8 = 256 \cos 8\theta = \left(z + \frac{1}{z}\right)^8$$

$$256 \cos 8\theta = \left(z + \frac{1}{z}\right)^8$$

Applying binomial expansion.

$$(a+b)^8 = a^8 + {}^8C_1 a^7 b + {}^8C_2 a^6 b^2 + {}^8C_3 a^5 b^3 + \dots$$

$$\left(z + \frac{1}{z}\right)^8 = z^8 + {}^8C_1 z^7 \left(\frac{1}{z}\right) + {}^8C_2 z^6 \left(\frac{1}{z}\right)^2 + {}^8C_3 z^5 \left(\frac{1}{z}\right)^3$$

$$+ {}^8C_4 z^4 \left(\frac{1}{z}\right)^4 + {}^8C_5 z^3 \left(\frac{1}{z}\right)^5 + {}^8C_6 z^2 \left(\frac{1}{z}\right)^6$$

$$+ {}^8C_7 z \left(\frac{1}{z}\right)^7 + {}^8C_8 \left(\frac{1}{z}\right)^8$$

$$= z^8 + 8z^7 + 28z^6 + 56z^5 + 70z^4 + 56z^3 + 28z^2 + 8z + 1$$

$$+ \frac{1}{z^8}$$

$$= z^8 + 8z^6 + 28z^4 + 56z^2 + 70 + 56z^{-2} + 28z^{-4} + 8z^{-6} + z^{-8}.$$

(5)

DIV

$$\begin{aligned} 2) \quad & \sqrt[3]{3+4i} \\ & = \sqrt[3]{5 \angle 53.13^\circ} \\ & = \sqrt[3]{5} \angle 53.13^\circ \\ & = 1.71 \angle 17.71^\circ \\ & \frac{360^\circ}{3} = 120^\circ \\ & = 1.71 \angle 137.71^\circ \\ & \quad 1.71 \angle 257.71^\circ \end{aligned}$$

(6)

$$\begin{aligned} 3) \quad & \sqrt[3]{343} \\ & \sqrt[3]{343} \angle 180^\circ \\ & \sqrt[3]{343} \angle 0^\circ \\ & = 7 \angle 0^\circ \\ & \frac{360^\circ}{3} = 120^\circ \\ & = 7 \angle 120^\circ \\ & = 7 \angle 240^\circ \end{aligned}$$

11 11 11 11 11 11 11

$$\begin{aligned} 4) \quad & \sqrt[4]{-4} \\ & \sqrt[4]{4} \angle 180^\circ \\ & \sqrt[4]{4} \angle 180^\circ \\ & \frac{360^\circ}{4} = 90^\circ \end{aligned}$$

(7)

$$\begin{aligned} & -1.41 \angle 45^\circ \\ & 1.41 \angle 135^\circ \\ & 1.41 \angle 225^\circ \\ & 1.41 \angle 315^\circ \end{aligned}$$

11 11 11 11 11 11 11

5)

$$\begin{aligned} & \sqrt{-1} \angle 90^\circ \\ & \sqrt{-1} \angle 90^\circ \\ & \quad | \\ & = 1 \angle 225^\circ \\ & = \frac{360^\circ - 90^\circ}{4} \end{aligned}$$

$$\begin{aligned} & = 1 \angle 112.5^\circ \\ & = 1 \angle 202.5^\circ \\ & = 1 \angle 892.5^\circ \end{aligned}$$

6)

$$\begin{aligned} & \sqrt{1} \angle 0 \\ & \sqrt{1} \angle 0 \end{aligned}$$

$$360^\circ - 45^\circ$$

$$= 1 \angle 0$$

$$= 1 \angle 45^\circ$$

$$= 1 \angle 90^\circ$$

$$= 1 \angle 135^\circ$$

$$= 1 \angle 180^\circ$$

$$= 1 \angle 225^\circ$$

$$= 1 \angle 270^\circ$$

$$= 1 \angle 315^\circ$$

7)

$$\sqrt{-1}$$

$$\sqrt{1} \angle 180^\circ$$

$$\sqrt{1} \angle 180^\circ$$

$$\sqrt{1} \angle 90^\circ$$

$$= 1 \angle 90^\circ$$

$$= \sqrt{1} \angle 90^\circ$$

$$10 \quad z^4 - 6iz^2 + 16 = 0$$

$$z^2 = p$$

$$p^2 - 6ip + 16 = 0$$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$b = -6i$$

$$\Delta = 1$$

$$c = 16$$

$$p = \frac{-(-6i) \pm \sqrt{(-6i)^2 - 4(1)(16)}}{2(1)}$$

$$= \frac{6i \pm \sqrt{36i^2 - 64}}{2}$$

$$p = \frac{6i \pm \sqrt{-36 - 64}}{2}$$

$$p = \frac{6i \pm \sqrt{-100}}{2} = \frac{6i \pm \sqrt{100}i}{2} \angle 180^\circ$$

$$p = \frac{6i \pm \sqrt{100}i}{2} \angle 90^\circ = \frac{6i \pm 10i}{2}$$

$$p = \frac{6i \pm 10i}{2}$$

$$p = \frac{6i + 10i}{2} \text{ or } \frac{6i - 10i}{2}$$

$$p = \frac{16i}{2} \text{ or } \frac{-4i}{2}$$

$$p = 8i \text{ or } -2i$$

$$p = z^2$$

$$z^2 = 8i$$

$$z = \sqrt{8i}$$

$$z = \sqrt{8} \angle 90^\circ$$

$$z = \sqrt{8} \angle 45^\circ$$

$$= 2.83 \angle 45^\circ$$

$$= 2.83 \angle 225^\circ$$

$$\text{or } z^2 = -2i$$

$$z = \sqrt{-2i}$$

$$z = \sqrt{2} \angle -90^\circ$$

$$z = 1.41 \angle -45^\circ$$

$$z = 1.41 \angle 135^\circ$$

$$11. z^2 - (6-2i)z + 17-6i = 0$$
$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$b = -(6-2i)$$

$$c = 17-6i$$

$$a = 1$$

$$z = \frac{-(6-2i) \pm \sqrt{(6-2i)^2 - 4(17-6i)}}{2}$$

$$= \frac{6-2i \pm \sqrt{(6-2i)^2 - 4(17-6i)}}{2}$$

$$= \frac{6-2i \pm \sqrt{36-24i-4-68+24i}}{2}$$

$$= \frac{6-2i \pm \sqrt{-36}}{2}$$

$$= \frac{6-2i \pm i6}{2}$$

$$= \frac{6-i2+i6}{2} \text{ or } \frac{6-i2-i6}{2}$$

$$z = \frac{6+i4}{2} \text{ or } \frac{6-i8}{2}$$

$$z = 3+i2 \text{ or } 3-i4$$

$$z = 3\cdot61 \angle 33.69^\circ \text{ or } 5 \angle -53.13^\circ$$

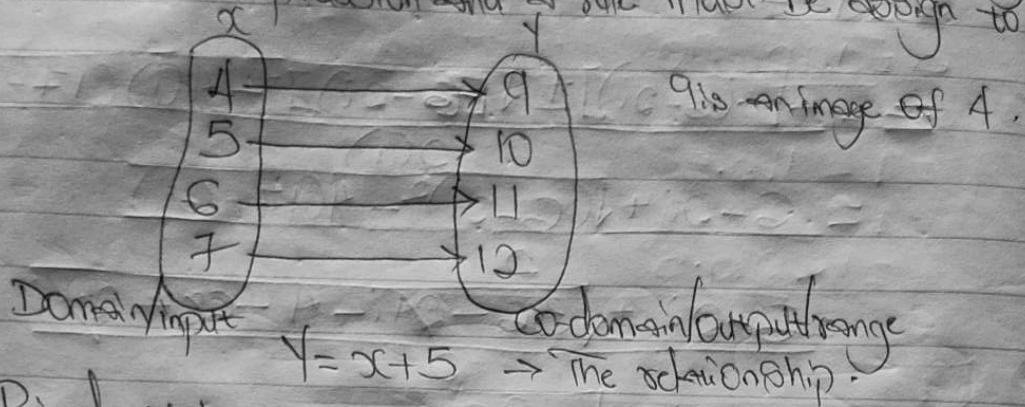
16/11/20

Mapping, Transformation and Special Functions.
 Mapping: It is used to describe the relationship between two sets. E.g.

$$x = \{4, 5, 6, 7\}, \quad Y = \{9, 10, 11, 12\}$$

N.B - the relationship between the two sets is described using mathematical expression and a rule must be assigned to all.

1.

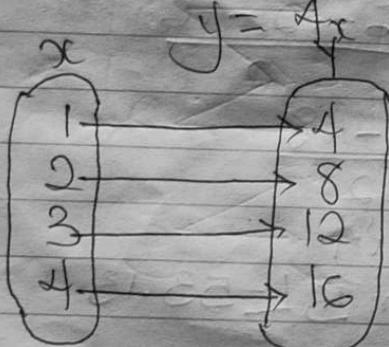


Paired numbers

$(4, 9) (5, 10) (6, 11) (7, 12)$ → Cartesian form.

2.

$$x = \{1, 2, 3, 4\} \quad Y = \{4, 8, 12, 16\}$$



Cartesian form: $(1, 4) (2, 8) (3, 12) (4, 16)$.

$$3. \quad x = \{2, 3, 4, 5\} \text{ and } Y = \{7, 10, 13, 16\}$$

$$y = 3x + 1$$

We can only look at the relationship when certain conditions are satisfied.

1. Two sets must be involved.

2. There must be a clear rule describing the relationship.

3. There must be a one-to-one property.

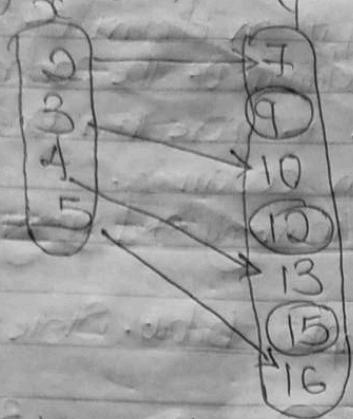
Codomain and Range

$$x = \{2, 3, 4, 5\}$$

$$Y = \{7, 10, 13, 16\}$$

* Firstly define your relationship.

Q. Codomain is $y = \{7, 9, 10, 12, 13, 15, 16\}$
 Range is $\{7, 10, 13, 16\}$



$$y = 3x + 1$$

Range is members of codomain that are image of the domain.

Eg 5: A relation is represented by the ordered pair shown below

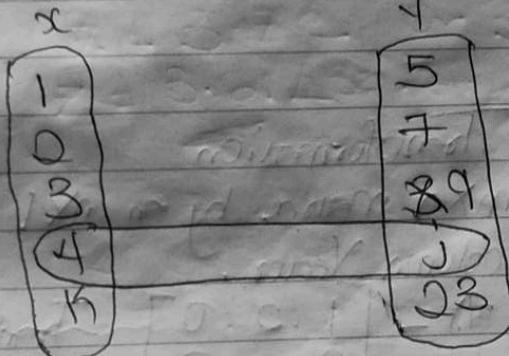
$$(1, 5) (2, 7) (3, 9) (4, j) (k, 23)$$

(a) State the rule of the relation

(b) What is the image of 4

(c) What is the input for an output 23?

Solution



$$a) y = 2x + 3$$

$$b) y = (2x+3) + 3$$

$$= 11$$

$$c) 23 = 2k + 3$$

$$23 - 3 = 2k$$

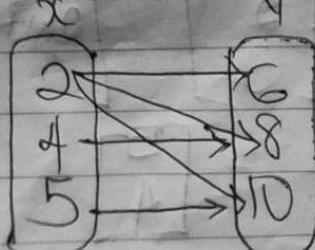
$$20 = 2k$$

$$k = \frac{20}{2}$$

$$k = 10$$

Types Of relation,

$$x = \{2, 4, 5\}; y = \{6, 8, 10\}$$



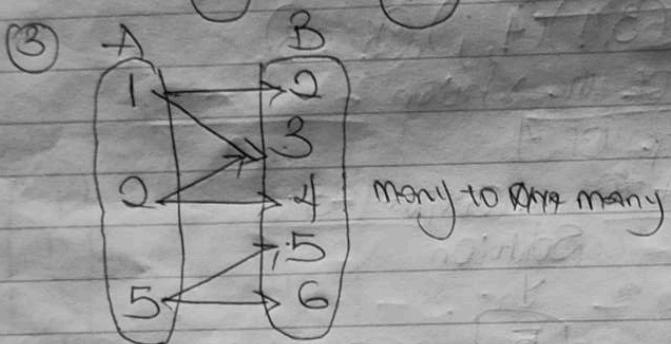
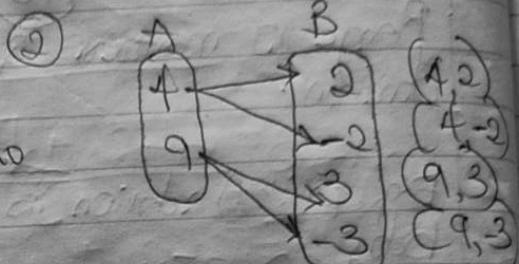
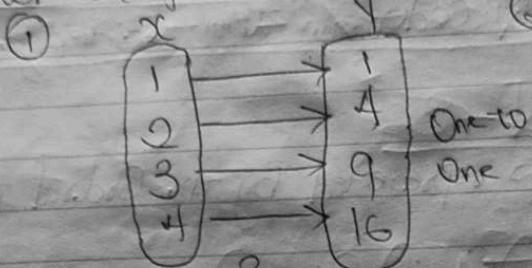
more than one element of $x \{2, 4, 5\}$ is associated with one element of $y \{6, 8, 10\}$

More than one element of $x \{2, 4, 5\}$ is associated with one element of $y \{8\}$

An element of $x \in [0, Y]$ is connected to more than one element of $y \in [6, 8, 10]^Y$

- 1) A relation is One-to-many if an element of the domain is mapped onto more than one element of the codomain.
- 2) A relation is many-to-one if more than one element of domain has the same image in codomain.
- 3) If the relation has both one-to-many and many-to-one, the relation is many-to-many.

E.g. 6 : In each of the examples below. State the type of relationship.



One-to-many
many-to-many

Linear Transformation

If you multiply an $m \times n$ matrix by an $n \times 1$ vector, the result is an $m \times 1$ column vector.

E.g. Using a Matrix $A = \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 0 \end{bmatrix}_{2 \times 3}$ Transform

Vector $B^3 \rightarrow R^2$

$$B^3 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}_{3 \times 1}$$

$$R^2 = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \times 1 + 2 \times 2 + 0 \times 3 \\ 2 \times 1 + 1 \times 2 + 0 \times 3 \end{bmatrix}$$

$$= \begin{bmatrix} 5+4+0 \\ 2+2+0 \end{bmatrix} = \begin{bmatrix} 5 \\ 4 \end{bmatrix}$$

Def

Let \mathbb{R}^n and \mathbb{R}^m be vector spaces and $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ be function, then T is a linear transformation if

(a) $T(x_1 + x_2) = T(x_1) + T(x_2)$ for all $x_1, x_2 \in \mathbb{R}$

(b) $T(kx) = kT(x)$ for all $x \in \mathbb{R}$, k is scalar.

$V_1 = \mathbb{R}_3(x)$ $T: V_1 \rightarrow V_2$

$V_2 = \mathbb{R}_3(x)$ Verify if T is a linear transformation.
 $\mathbb{R}_3 \rightarrow$ Polynomial with degree 3.

$$T(P(x)) = P'(x)$$

$$\begin{aligned} T(P(x) + q(x)) &= (P(x) + q(x)) \\ &= P'(x) + q'(x) \\ &= T(P(x)) + T(q(x)) \end{aligned}$$

$$T(kP(x)) = (kP(x))'$$

$$= kP'(x)$$

$$T(kP(x)) = kT(P(x))$$

$$T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$$

$$T\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix}$$

Verifying that T is a linear transformation.

$$\begin{aligned} T\begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} z \\ w \end{pmatrix} &= \left[\begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} z \\ w \end{pmatrix} \right] \\ &= \left[\begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} x+z \\ y+w \end{pmatrix} \right] \\ &= \left[\begin{pmatrix} x+z+2y+2w \\ 0-x-z-w \end{pmatrix} \right] = \left[\begin{pmatrix} x+z+2y+2w \\ -(y+w) \end{pmatrix} \right] \end{aligned}$$

$$T\begin{pmatrix} x \\ y \end{pmatrix} + T\begin{pmatrix} z \\ w \end{pmatrix}$$

$$= \left(\begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} 1 & 2 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} z \\ w \end{pmatrix} \right)$$

$$= \left(\begin{pmatrix} x+2y \\ 0-y \end{pmatrix} + \begin{pmatrix} z+2w \\ 0-w \end{pmatrix} \right) = \left[\begin{pmatrix} x+z+2(y+w) \\ -(y+w) \end{pmatrix} \right]$$