

Sumedh

Complete

Math Formulae

(All 5 Units)

Unit - I

Sumedh

- Formation of PDE

$$z = f(x, y) / q_v = \phi(x, y, z)$$

Type - 1 :-

Elimination of Arbitrary Constant

Case - 1 :-

No of Independant variables = Arbitrary Constants [1st Order PDE]

Case - 2 . " < " [2nd Order PDE]

We can solve sums by partially differentiating the equation w.r.t to x/y and eliminating constants accordingly

$$\frac{\partial z}{\partial x} = p, \quad \frac{\partial z}{\partial y} = q_v \quad \text{for 1st order}$$

$$\frac{\partial z^2}{\partial x^2} = r, \quad \frac{\partial z^2}{\partial x \partial y} = s, \quad \frac{\partial z^2}{\partial y^2} = t \quad \text{in case of 2nd order}$$

Type - 2 :-

Elimination of arbitrary functions

Case - 1 : $z = f(x, y, z)$

Here, partially differentiate w.r.t x & y then divide p/q to eliminate functions

Case - 2 :-

$$f(u, v) = 0$$

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

$$\text{eg } \phi(x^2 + y^2 + z^2, x + y + z)$$

here, find $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial v}{\partial x}, \frac{\partial v}{\partial y}$

then

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = 0 \quad \text{to find PDE}$$

Case - 3 :-

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

Find p, q, r, s, t & solve

- Lagrange's linear equation

1st order linear PDE is of the form :-

$$P_p + Q_q = R$$

P, Q, R are functions of x, y, z

$$\text{eg } p x^2 + q y^2 = z^2$$

$$\text{where } P = x^2, Q = y^2, R = z^2$$

Step - 1 :-

Auxiliary form : $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$

Step - 2 :-

Solve the subsidiary eq,

$$u(x, y, z) = C_1$$

$$v(x, y, z) = C_2$$

Type 1 : Method of Grouping

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\frac{dx}{P} = \frac{dy}{Q}$$

Integrate

⋮

C_1

$$\frac{dy}{Q} = \frac{dz}{R}$$

Integrate

⋮

C_2

Type - 2 : Method of multipliers

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R} = \frac{1dx + mdy + ndz}{1P + mQ + nR}$$

(1,m,n) shld be such a ratio that $1P + mQ + nR = 0$

$$\therefore 1dx + mdy + ndz = 0$$

∴ do with 2 multipliers i.e 2 diff ratios
eg (0,0,0) (2,2,2)

Integrate to find C_1 & C_2

Step - 3 :-

$$\therefore C_1 = u, C_2 = v$$

$$f(u, v) = 0$$

L final ans

- Homogeneous PDE

- Complementary function

Type - 1 : $m_1 \neq m_2 \neq \dots \neq m_n$

$$CF = f_1(y + m_1x) + f_2(y + m_2x) + \dots + f_n(y + m_nx)$$

Type - 2 : $m_1 = m_2 = \dots = m_n = M$

$$CF = f_1(y + mx) + xf_2(y + mx) + x^2f_3(y + mx)$$

$$+ \dots + x^{n-1}f_n(y + mx)$$

Type - 3 : $m_1 = m_2 \neq m_3$

$$CF = f_1(y + mx) + xf_2(y + mx) + f_3(y + m_2x)$$

- Particular Integral

$$PI = \frac{F(x, y)}{\phi(D, D')}$$

where,
coeff of $x = D$
coeff of $y = D'$

Type 1 :-

$$F(x, y) = e^{ax+by}$$

$$PI = \frac{e^{ax+by}}{\phi(D, D')} \quad D = a, \quad D' = b$$

$$\text{if } \phi(a, b) = 0$$

then,

$$PI = \frac{oc \left[e^{ax+by} \right]}{\phi'(D, D')} \quad \text{wrt } D$$

:

& so on

Type - 2

$$F(x, y) = \sin(ax + by) / \cos(ax + by)$$

$$\therefore PI = \frac{\sin(ax + by)}{\phi(D, D')}$$

here, $D^2 = -a^2$
 $D'^2 = -b^2$
 $DD' = -ab$

alternate method,

we know,

$$e^{i\theta} = \cos\theta + i\sin\theta$$

$$RP = \cos\theta$$

$$IP = \sin\theta$$

when $F(x, y) = \sin(ax + by)$

$$PI = IP \left\{ \frac{e^{i(ax+by)}}{\phi(D, D')} \right\}$$

|

Type - 1

$$\begin{aligned}D &= ai \\D' &= bi\end{aligned}$$

when $PI = \cos(ax + by)$

$$PI = RP \left\{ \frac{e^{i(ax+by)}}{\phi(D, D')} \right\}$$

Type - 3

$$F(x, y) = x^m y^n$$

$$PI = \frac{x^m y^n}{\phi(D, D')}$$

$$= \frac{1}{D} \left[\frac{x^m y^n}{(1 + f(DD'))} \right]$$

$$= \frac{x^m y^n}{D} (1 + f(DD'))^{-1} \quad \frac{1}{D^2}(x)$$

$$(1-x)^{-1} = 1 + x + x^2 + x^3 + \dots$$

$$(1+x)^{-1} = 1 - x + x^2 - x^3 + \dots$$

where

$$D = \frac{\partial}{\partial x}, \quad D' = \frac{\partial}{\partial y}$$

$$\therefore \text{Gen Soln} = CF + PI$$

- Solutions of PDE

- Types

$$1. f(p, q) = 0$$

$$2. z = px + qy + f(p, q)$$

$$3. z(x, y, p, q) = 0$$

$$4. f(x, p, q) = 0$$

$$5. f(y, p, q) = 0$$

$$6. f(z, p, q) = 0$$

Solutions of first order partial differential equations :

TYPE - I $f(p, q) = 0$

Example 1

Solve $\sqrt{p} + \sqrt{q} = 1$.

Solution : Given p.d.e is

$$\sqrt{p} + \sqrt{q} = 1 \quad (1)$$

This is a first order p.d.e of the form $f(p, q) = 0$

Therefore the trial solution is

$$z = ax + by + c \quad (2)$$

To Find : The Complete Integral (or) Complete Solution

We have to eliminate any one of the arbitrary constants in (2).

(Since, In a complete integral , Number of arbitrary constants must be equal to Number of independent variables.)

Diff. (2) p.w.r.t. x and y , We get

$$\frac{\partial z}{\partial x} = a, \quad \frac{\partial z}{\partial y} = b$$

That is,

$$p = a \quad \& \quad q = b$$

Use $p = a, q = b$ in (1), We get

$$\sqrt{a} + \sqrt{b} = 1 \quad \Rightarrow \quad \sqrt{b} = 1 - \sqrt{a}$$

$$b = (1 - \sqrt{a})^2$$

Hence the **complete solution** is

$$z = ax + (1 - \sqrt{a})^2 y + c \quad (3)$$

To Find : The Singular Integral (or) Singular Solution: we have $\frac{\partial z}{\partial a} = 0$

$$\frac{\partial z}{\partial c} = 0$$

2 conditions

Diff. (3) p.w.r.t. 'c' we get $\frac{\partial z}{\partial c} = 1 \rightarrow 0 = 1$, which is not true.

Hence there is **No singular solution**.

for singular solution, partially differentiate
the complete solution by constants

To Find : The General Integral (or) General Solution

Put $c = \phi(a)$ in the Complete Solution (5), We get

$$z = ax + (1 - \sqrt{a})^2 y + \phi(a) \quad (4)$$

Diff. (4) p.w.r.t. 'a' and eliminating 'a', We get the general solution of the given p.d.e.

TYPE - II Clairaut's Form : $z = px + qy + f(p, q)$

Example 1

Solve $z = px + qy + pq$.

Solution : Given p.d.e is

$$z = px + qy + pq \quad (1)$$

This is in the Clairaut's form

$$z = px + qy + f(p, q)$$

The Complete Integral (or) Complete Solution of (1) which is in Clairaut's form is obtained by replacing p by a and q by b

$$z = ax + by + ab \quad (2)$$

To Find : The Singular Integral (or) Singular Solution

Diff. (2) p.w.r.t. 'a' and 'b' , We get

$$\frac{\partial z}{\partial a} = x + b \quad \& \quad \frac{\partial z}{\partial b} = y + a$$

$$0 = x + b \quad \& \quad 0 = y + a$$

$$b = -x \quad \& \quad a = -y \quad (3)$$

Use (3) in the complete solution (2), We get

$$z = -xy - xy + xy$$

$$\boxed{z + xy = 0}$$

This is the required singular integral.

To Find : The General Integral (or) General Solution
Put $b = \phi(a)$ in the Complete Solution (2), We get

$$z = ax + \phi(a)y + a\phi(a) \quad (4)$$

Diff. (4) p.w.r.t. 'a' and eliminating 'a', We get the general solution of the given p.d.e.

Type IV (Separable Equations):

Unit-I

$$f(x, y, p, q) = 0$$

The first order PDE is said to be separable equation if it can put in the form $f(x, p) = \phi(y, p)$.

For such PDE the solutions can be obtained as:

- **Step I:** Put $f(x, p) = \phi(y, p) = a$
- **Step II:** Write $p = f_1(x, a)$ and $q = \phi_1(y, a)$
- **Step III:** Putting in $dz = pdx + qdy$ and integrating, get the complete integral as

$$z = \int f_1(x, a)dx + \int \phi_1(y, a)dy + b.$$

Example 1 TYPE - ~~III~~ IV

Solve $p = 2qx$ (a) $f(x, p, q) = 0$ (b) $f(y, p, q) = 0$ (c) $f(z, p, q) = 0$

Solution : Given p.d.e is

$$p = 2qx$$

This is a Type - III (a) p.d.e of the form

$$f(x, p, q) = 0$$

for $f(x, p, q) = 0$
take $q = a$
 $f(y, p, a) = 0$
take $p = a$

Let z be a function of x and y

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

$$dz = p dx + q dy \quad (2)$$

Put $q = a$ in (1) and solve for p , We get

$$p = 2ax$$

Use p and q values in (2) , We get

$$dz = 2ax \ dx + a \ dy$$

Integrating on both the sides, We get


$$\int dz = \int 2ax \ dx + \int a \ dy$$
$$z = ax^2 + ay + c \quad (3)$$

This is the required complete solution.

Diff. (3) p.w.r.t c , We get $0 = 1$ [Absurd] Hence There is no singular Integral.

Put $c = \phi(a)$ in the Complete Solution (3), We get

$$z = ax^2 + ay + \phi(a) \quad (4)$$

Diff. (4) p.w.r.t. 'a' and eliminating 'a', We get the general solution.

Examples under Type - III (b) $f(y, p, q) = 0$

Solve the following partial differential equations :

- (1). $pq = y$
- (2). $p = 2qy$
- (3). $q = py + p^2$
- (4). $\sqrt{p} + \sqrt{q} = \sqrt{y}$

Example 1

Solve $pq = y$.

Solution : Given p.d.e is

$$pq = y \quad (1)$$

This is a Type - III (b) p.d.e of the form

$$f(y, p, q) = 0$$

Let z be a function of x and y

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

$$dz = p dx + q dy \quad (2)$$

Put $p = a$ in (1) and solve for q , We get

$$aq = y \Rightarrow q = \frac{y}{a}$$

Use p and q values in (2), We get

$$dz = a \ dx + \frac{y}{a} \ dy$$

Integrating on both the sides, We get

$$\int dz = \int a \ dx + \int \frac{y}{a} \ dy$$

$$z = ax + \frac{y^2}{2a} + c$$

(3)

This is the required **complete solution**.

Diff. (4) p.w.r.t c , We get

$$0 = 1 \quad [Absurd]$$

Hence There is no singular Integral.

Put $c = \phi(a)$ in the Complete Solution (3), We get

$$z = ax + \frac{y^2}{2a} + \phi(a)$$

(4)

Examples under Type - III (c) $f(z, p, q) = 0$

Solve the following partial differential equations :

$$(1). \quad p(1+q) = qz$$

$$(2). \quad p(1+q^2) = q(z-a)$$

$$(3). \quad z^2 = 1 + p^2 + q^2$$

$$(4). \quad 9(p^2z + q^2) = 4$$

$$(5). \quad z = p^2 + q^2$$

$$(6). \quad p(1-q^2) = q(1-z)$$

$$u = x + ay$$

$$p = \frac{dz}{du} \quad q = a \frac{dz}{du}$$

Example 1

Solve $p(1 + q) = qz$.

Solution : Given p.d.e is

$$p(1 + q) = qz \quad (1)$$

This is a Type - III (c) p.d.e of the form $f(z, p, q) = 0$
Let z be a function of u where $u = x + ay$

$$\frac{\partial u}{\partial x} = 1 \quad \& \quad \frac{\partial u}{\partial y} = a$$
$$p = \frac{\partial z}{\partial x} = \frac{dz}{du} \frac{\partial u}{\partial x} \quad \& \quad q = \frac{\partial z}{\partial y} = \frac{dz}{du} \frac{\partial u}{\partial y}$$

$$p = \frac{dz}{du} \quad \& \quad q = a \frac{dz}{du}$$

Use (2) in (1) , We get

$$\frac{dz}{du} \left(1 + a \frac{dz}{du} \right) = a \frac{dz}{du} z$$

$$1 + a \frac{dz}{du} = az \rightarrow \frac{dz}{du} = \frac{az - 1}{a}$$

$$du = \frac{a}{az - 1} dz$$

Integrating on both the sides, We get

$$\int du = \int \frac{a}{az - 1} dz$$

$$u = \log (az - 1) + c$$

x + ay

Hence the complete solution is

$$x + ay = \log (az - 1) + c$$

(1)

This is the required complete solution. Diff. (3) p.w.r.t c , We get
 $0 = 1$ [Absurd]. Hence There is no singular Integral.

Put $c = \phi(a)$ in the Complete Solution (3), We get

$$x + ay = \log(az - 1) + \phi(a) \quad (4)$$

Diff. (4) p.w.r.t. 'a' and eliminating 'a', We get the general solution.

Unit - 2

Sumedh

• Basic Formulae

$$1. \int u \cdot v \, dx = u \int v \, dx - \int (u' \int v \, dx) \cdot dx$$

OR

$$\int u \cdot v \, dx = uv_1 - u'v_2 + u''v_3 - u'''v_4 \dots [\text{till } u^n = 0]$$

2. Even function

$$f(x) = f(-x)$$

$$\text{here, } \int_{-a}^a f(x) \, dx = 2 \int_0^a f(x) \, dx$$

3. Odd function

$$f(-x) = -f(x)$$

$$\text{here, } \int_{-a}^a f(x) \, dx = 0$$

$$4. \int e^{ax} \cdot \sin bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \sin bx - b \cos bx]$$

$$\int e^{ax} \cdot \cos bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \cos bx + b \sin bx]$$

$$5. \sin n\pi = 0$$

$$\sin 2n\pi = 0$$

$$\cos n\pi = (-1)^n \quad [n : \text{even} = 1] \\ \text{odd} = -1$$

$$\cos 2n\pi = 1$$

• Fourier Series

$$f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

where, $a_0 = \frac{1}{2\pi} \int_c^{c+2\pi} f(x) dx$

[for c :
if $(0, 2\pi)$
then $c=0$]

$$a_n = \frac{1}{\pi} \int_c^{c+2\pi} f(x) \cdot \cos nx dx$$

[for $[0, a]$
here $2l=a$
 $l=a/2$
 l instead
of π]

$$b_n = \frac{1}{\pi} \int_c^{c+2\pi} f(x) \sin nx dx$$

eg if given $(0, 2\pi)$ at $f(x) = x$

$$\text{here } a_0 = \frac{1}{2\pi} \int_0^{2\pi} x \cdot dx$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} x \cdot \cos nx ; b_n = \frac{1}{\pi} \int_0^{2\pi} x \cdot \sin nx$$

eg if given $f(x) = \begin{cases} -\pi & -\pi < x < 0 \\ x & 0 < x < \pi \end{cases}$

$$\text{here } a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} -\pi \cdot dx + \frac{1}{2\pi} \int_0^{\pi} x \cdot dx$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} -\pi \cdot \cos nx dx + \frac{1}{\pi} \int_0^{\pi} x \cdot \cos nx dx$$

• Half Range Series

1. Cosine Series

$$a_0 = \frac{1}{l} \int_0^l f(x) dx$$

$$a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

$$b_n = 0$$

here, $f(x) = a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l}$

2. Sine Series

$$a_0 = 0$$

$$a_n = 0$$

$$b_n = \frac{2}{l} \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

here, $f(x) = \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$

• Parseval's Identity

$$\frac{1}{2l} \int_c^{c+2l} [f(x)]^2 dx = a_0^2 + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

$$a_0 = \frac{1}{2l} \int_c^{c+2l} f(x) dx$$

$$a_n = \frac{1}{l} \int_c^{c+2l} f(x) \cos \frac{n\pi x}{l} dx$$

$$b_n = \frac{1}{l} \int_c^{c+2l} f(x) \sin \frac{n\pi x}{l} dx$$

here,

$$\text{half range cosine} \quad \frac{1}{\pi} \int_0^{\pi} (f(x))^2 dx = a_0 + \frac{1}{2} [a_1^2 + a_2^2 + \dots]$$

$$\text{sine} \quad \frac{1}{\pi} \int_0^{\pi} (f(x))^2 dx = \frac{1}{2} [b_1^2 + b_2^2 + \dots]$$

• Harmonic Analysis

$$y = f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

$$a_0 = \frac{2}{N} \sum y$$

here 1st harmonic

$$= \frac{a_0}{2} + (a_1 \cos \theta + b_1 \sin \theta)$$

$$a_n = \frac{2}{N} \sum y \cos n\theta$$

$$\text{where Amp} = \sqrt{a_1^2 + b_1^2}$$

$$b_n = \frac{2}{N} \sum y \sin n\theta$$

eg	x	0	1	2	3	4	5
y	9	18	24	28	26	20	

here, x 0 1 2 3 $y \sin \theta$ $y \cos \theta$

6 value $\therefore \frac{360}{6} = 60$ $\therefore \theta = 60^\circ$	0	$60 \times 0 = 0$	9	:	:
	1	$60 \times 1 = 60$	18	:	:
	2	120	24	:	:
	3	180	28		
	4	240	26		
	5	300	20		

Unit - 3

Sumedh

• Wave Equation

• Type - I (Released disp)

$$\text{eg}] \quad y(x, 0) = k(lx - x^2) \quad \text{at } (0, l)$$

Solⁿ BC's

no particular
formulae, explained
thru diff eg.
types

$$1. \quad y(0, t) = 0$$

$$2. \quad y(l, t) = 0$$

$$3. \quad \left(\frac{dy}{dt}\right)_{t=0} = 0$$

$$4. \quad y(x, 0) = k(lx - x^2)$$

$$y(x, t) = (A \cos \lambda x + B \sin \lambda x)(C \cos \omega t + D \sin \omega t) \quad \text{--- (i)}$$

BC 1 in (i)

$$y(0, t) = (A(1) + B(0)) () = 0$$

$$A() = 0$$

$$\therefore A = 0$$

$$\therefore y(x, t) = B \sin \lambda x () \quad \text{--- (ii)}$$

BC 2 in (ii)

$$y(l, t) = B \sin \lambda l () = 0$$

$$\sin \lambda l = 0$$

$$\lambda l = n\pi$$

$$\lambda = \frac{n\pi}{l}$$

$$\therefore y(x, t) = B \sin\left(\frac{n\pi x}{l}\right) \left(C \cos \frac{n\pi \omega t}{l} + D \sin \frac{n\pi \omega t}{l}\right) \quad \text{--- (iii)}$$

BC 3 in (iii)

$$\left(\frac{dy}{dt}\right) = B \sin\left(\frac{n\pi x}{l}\right) \left(-C \sin\left(\frac{n\pi \omega t}{l}\right)\left(\frac{n\pi \omega}{l}\right) + D \cos\left(\frac{n\pi \omega t}{l}\right)\left(\frac{n\pi \omega}{l}\right)\right)$$

$$\text{at } t = 0$$

$$\frac{dy}{dt} = B \sin\left(\frac{n\pi x}{L}\right) \left(D \left(\frac{n\pi a}{L}\right) \right) = 0$$

$$\therefore D = 0$$

$$y(x, t) = B \sin\left(\frac{n\pi x}{L}\right) \cdot C \cos\left(\frac{n\pi a t}{L}\right)$$

Most gen. sol

$$y(x, t) = \sum B_n \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{n\pi a t}{L}\right) \quad (\text{iv})$$

BC & in (iv)

$$\sum B_n \sin\left(\frac{n\pi x}{L}\right) = K(lx - x^2)$$

$$\therefore B_n = \frac{2}{L} \int_0^L F(x) \cdot \sin\left(\frac{n\pi x}{L}\right)$$

$$= \frac{2K}{L} \int_0^L (lx - x^2) \cdot \sin\left(\frac{n\pi x}{L}\right)$$

$$u = (lx - x^2)$$

$$u' = l - 2x$$

$$u'' = -2$$

$$v_1 = -\cos\left(\frac{n\pi x}{L}\right) \cdot \frac{l}{n\pi}$$

$$v_2 = -\sin\left(\frac{n\pi x}{L}\right) \cdot \frac{l^2}{n^2\pi^2}$$

$$v_3 = \cos\left(\frac{n\pi x}{L}\right) \cdot \frac{l^3}{(n\pi)^3}$$

$$= \frac{2K}{L} \left[(lx - x^2) \left(-\cos\left(\frac{n\pi x}{L}\right) \frac{l}{n\pi} \right) + (l - 2x) \left(+\sin\left(\frac{n\pi x}{L}\right) \frac{l^2}{(n\pi)^2} \right) \right]$$

$$- \# (t) \left(\cos\left(\frac{n\pi x}{L}\right) \cdot \frac{l^3}{(n\pi)^3} \right]_0^L$$

$$= \frac{2K}{L} \left[0 + 0 - \frac{2(-1)^n l^3}{(n\pi)^3} - \left(0 + 0 - \frac{2l^3}{(n\pi)^3} \right) \right]$$

$$B_n = \frac{2K}{L} \left[\frac{2l^3}{(n\pi)^3} (-(-1)^n) \right]$$

$$\text{eg } y(x, 0) = y_0 \sin^3\left(\frac{\pi x}{L}\right) \text{ at } (0, l)$$

Solⁿ

.

$$D=0$$

$$\therefore y(x, t) = B \sin\left(\frac{n\pi x}{L}\right) C \cos\left(\frac{n\pi a t}{L}\right)$$

Most gen. solⁿ

$$y(x, t) = \sum B_n \sin(\) \cos(\)$$

By BC 4

$$\sum B_n \sin\left(\frac{n\pi x}{L}\right) = y_0 \sin^3\left(\frac{\pi x}{L}\right)$$

$$\therefore B_1 \sin\left(\frac{\pi x}{L}\right) + B_2 \sin\left(\frac{2\pi x}{L}\right) + B_3 \left(\sin \frac{3\pi x}{L}\right)$$

+

$$= \frac{y_0}{4} \left[3 \underbrace{\sin\left(\frac{\pi x}{L}\right)}_{\text{---}} - \underbrace{\sin\left(\frac{3\pi x}{L}\right)}_{\text{---}} \right]$$

$$\text{here } B_1 = \frac{3y_0}{4}, B_2 = 0, B_3 = -\frac{y_0}{4}$$

$$\therefore y(x, t) = B_1 \sin\left(\frac{\pi x}{L}\right) \cos\left(\frac{\pi a t}{L}\right) + B_2 \sin\left(\frac{2\pi x}{L}\right) \cos\left(\frac{2\pi a t}{L}\right)$$

$$+ B_3 \sin\left(\frac{3\pi x}{L}\right) \cos\left(\frac{3\pi a t}{L}\right)$$

$$= \frac{3y_0}{4} \sin(\) \cos(\) - \frac{y_0}{4} \sin(\) \cos(\)$$

• Type - 2 (Equilibrium disp)

$$\text{eg } \left(\frac{\partial y}{\partial t}\right)_{t=0} = 3x(l-x) \text{ at } (0, l)$$

Solⁿ BC's

1. $y(0, t) = 0$
2. $y(l, t) = 0$
3. $y(x, 0) = 0$
4. $\left(\frac{\partial y}{\partial t}\right)_{t=0} = 3x(l-x)$

$$y(x, t) = (A \cos \lambda x + B \sin \lambda x)(C \cos \omega t + D \sin \omega t) \quad \text{--- (i)}$$

BC 1 in (i)

$$y(0, t) = (A(1) + B(0)) () = 0$$

$$\therefore A = 0$$

$$y(x, t) = (B \sin \lambda x) () \quad \text{--- (ii)}$$

BC 2 in (ii)

$$y(x, t) = B \sin\left(\frac{n\pi x}{l}\right) \left(C \cos\left(\frac{n\pi \omega t}{l}\right) + D \sin\left(\frac{n\pi \omega t}{l}\right)\right) \quad \text{--- (iii)}$$

BC 3 in (iii)

$$y(x, 0) = B \sin\left(\frac{n\pi x}{l}\right) (C(1) + D(0))$$

$$\therefore C = 0$$

$$\therefore y(x, t) = B \sin\left(\frac{n\pi x}{l}\right) D \sin\left(\frac{n\pi \omega t}{l}\right)$$

Most gen solⁿ

$$y(x, t) = B_n \sin() \sin() \quad \text{--- (iv)}$$

BC 4 in (iv)

$$\frac{dy}{dt} = B_n \sin\left(\frac{n\pi x}{l}\right) \cos\left(\frac{n\pi at}{l}\right) \cdot \left(\frac{n\pi a}{l}\right)$$

at $t=0$

$$\left(\frac{dy}{dt}\right)_{t=0} = B_n \sin\left(\frac{n\pi x}{l}\right) \left(\frac{n\pi a}{l}\right) = 3(lx - x^2)$$

$$\therefore B_n \left(\frac{n\pi a}{l}\right) = \frac{2}{l} \int_0^l 3(lx - x^2) \cdot \sin\left(\frac{n\pi x}{l}\right) dx$$

$$\begin{aligned} u &= (lx - x^2) & v_1 &= -\cos\left(\frac{n\pi x}{l}\right) \cdot \frac{l}{n\pi} \\ u' &= (l - 2x) & v_2 &= -\sin\left(\frac{n\pi x}{l}\right) \cdot \frac{l^2}{(n\pi)^2} \\ u'' &= -2 & v_3 &= \cos\left(\frac{n\pi x}{l}\right) \cdot \frac{l^3}{(n\pi)^3} \end{aligned}$$

$$B_n \left(\frac{n\pi a}{l}\right) = \frac{6}{l} \left[- (lx - x^2) \cos\left(\frac{n\pi x}{l}\right) \frac{l}{n\pi} + \sin\left(\frac{n\pi x}{l}\right) \frac{l^2}{(n\pi)^2} \right. \\ \left. - 2 \cos\left(\frac{n\pi x}{l}\right) \frac{l^3}{(n\pi)^3} \right]_0^l$$

$$= \frac{6}{l} \left[0 + 0 - 2(-1)^n \frac{l^3}{n\pi} - \left(-0 + 0 - \frac{-2l^3}{(n\pi)^3} \right) \right]$$

$$= \frac{6}{l} \left[\frac{2l^3}{(n\pi)^3} \left(1 - (-1)^n \right) \right]$$

$$B_n \left(\frac{n\pi a}{l}\right) = \frac{12l^2}{(n\pi)^3} \left[1 - (-1)^n \right]$$

$$B_n = \frac{12al^3}{(n\pi)^4 \cdot a} \left[1 - (-1)^n \right]$$

$$\text{eg } \left(\frac{dy}{dt}\right)_{t=0} = V_0 \sin^3\left(\frac{\pi x}{l}\right) \text{ at } (0, l)$$

Soln

$$y(x, t) = \sum B_n \left(\frac{n\pi a}{l}\right) \sin\left(\frac{n\pi x}{l}\right) = V_0 \sin^3\left(\frac{\pi x}{l}\right)$$

$$B_1 \left(\frac{\pi a}{l}\right) \sin\left(\frac{\pi x}{l}\right) + B_2 \left(\frac{2\pi a}{l}\right) \sin\left(\frac{2\pi x}{l}\right)$$

$$+ B_3 \left(\frac{3\pi a}{l}\right) \sin\left(\frac{3\pi x}{l}\right) = V_0 \left(\underbrace{3 \sin\left(\frac{\pi x}{l}\right) - \sin\left(\frac{3\pi x}{l}\right)}_4 \right)$$

$$B_1 = \frac{3V_0 l}{4\pi a}, \quad B_2 = 0, \quad B_3 = -\frac{V_0 l}{12\pi a}$$

• Heat Equation

eg $l = 30 \text{ cm}$, $T_{\text{end}} = 20$ & $T = 80^\circ$, both ends T reduced to

Soln

$$u(0, t) = 20$$

$$u(30, t) = 80$$

$$u_x = Ax + B$$

$$20 = A(0) + B$$

$$B = 20$$

$$u_{30} = A(30) + B$$

$$80 = A(30) + 20$$

$$A = 2$$

$$\therefore u_x = 2x + 20 \rightarrow \text{Steady state}$$

$$\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$$

BC's

1. $u(0, t) = 0$
2. $u(30, t) = 0$
3. $u(x, 0) = 2x + 20$

$$u(x, t) = (A \cos \lambda x + B \sin \lambda x) C e^{-\alpha^2 \lambda^2 t} \quad \text{---(i)}$$

BC 1 in (i)

$$u(0, t) = (A(1) + B(0)) C e^{-\alpha^2 \lambda^2 t} = 0$$

$$\therefore A = 0$$

$$u(x, t) = (B \sin \lambda x) C e^{-\alpha^2 \lambda^2 t} \quad \text{---(ii)}$$

BC 2 in (ii)

$$u(30, t) = (B \sin \lambda 30) C e^{-\alpha^2 t \lambda^2} = 0$$

$$\sin \lambda 30 = 0$$

$$30\lambda = n\pi$$

$$\lambda = \frac{n\pi}{30}$$

$$\therefore u(x, t) = (B \sin 30\lambda) C e^{-\alpha^2 t \frac{n^2 \pi^2}{900}} \quad \text{---(iii)}$$

$$= B_n (\sin 30\lambda) (e^{-\alpha^2 t \frac{n^2 \pi^2}{900}})$$

BC 3

$$u(x, 0) = B_n \sin 30\lambda = 2x + 20$$

$$\therefore B_n = \frac{2}{\ell} \int_0^{30} (2x + 20) \sin \left(\frac{n\pi x}{30} \right) dx$$

$$u = (2x + 20)$$

$$u' = 2$$

$$v_2 = -\sin \left(\frac{n\pi x}{30} \right) \frac{900}{(n\pi)^2}$$

$$\begin{aligned}
 B_n &= \frac{2}{30} \left[- (2x + 20) \cos\left(\frac{n\pi x}{30}\right) \cdot \frac{30}{n\pi} + (2) \sin\left(\frac{n\pi x}{30}\right) \frac{900}{(n\pi)^2} \right]_0^{30} \\
 &= \frac{2}{30} \left[- 80 \frac{(-1)^n}{n\pi} \cdot 30 + 0 - \left(-20 \cdot \frac{30}{n\pi} \right) \right] \\
 &= \cancel{\frac{2}{30}} \left[- \frac{2400}{n\pi} (-1)^n + \frac{600}{n\pi} \right] \\
 &= - \frac{160}{n\pi} (-1)^n + \frac{40}{n\pi}
 \end{aligned}$$

$$B_n = \frac{40}{n\pi} (1 - 4(-1)^n)$$

$$\begin{aligned}
 a_0 &= \frac{2}{R} \int_0^R x^2 \cdot dx \\
 \text{or} \\
 &= \frac{4}{3} \left[\frac{x^3}{3} \right]_0^R
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{4}{3} \left[\frac{x^3}{3} \right]_0^R \\
 &= 12/2 = 6
 \end{aligned}$$

$$a_n = \frac{4}{3} \int_0^R x^2 \cdot \cos \frac{n\pi x}{3}$$

$$\begin{aligned}
 &x^2 \\
 &2x \\
 &\frac{2}{2}
 \end{aligned}$$

Unit - 4

Sumedh

- Fourier Transform

$$\text{of } f(x) = F(s)$$

$$F(s) = F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-isx} dx$$

Inverse FT

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F(s) e^{isx} ds$$

Parseval's Identity on FT

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |F(s)|^2 ds$$

- Fourier Cosine Transform (FCT)

$$F_c[f(x)] = F_c(s)$$

$$F_c(s) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos sx dx$$

Inverse FCT

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c(s) \cos sx ds$$

Parseval's Identity on FCT

$$\int_0^{\infty} |f(x)|^2 dx = \int_0^{\infty} |F_c(s)|^2 ds$$

$$\int_0^{\infty} f(x) g(x) dx = \int_0^{\infty} F_c(s) G_c(s) ds$$

• Fourier Sine Transform (FST)

$$F_s [f(x)] = F_s(s)$$

$$F_s(s) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx \, dx$$

$$e^{-ax} \sin bx = \frac{b}{b^2 + a^2}$$

Inverse FST

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_s(s) \sin sx \, ds$$

$$e^{-ax} \cos bx = \frac{a}{a^2 + b^2}$$

Parseval's Identity on FST

$$\int_0^{\infty} |f(x)|^2 \, dx = \int_0^{\infty} |F_s(s)|^2 \, ds$$

$$\int_0^{\infty} f(x) g(x) \, dx = \int_0^{\infty} F_s(s) G_s(s) \, ds$$

PROPERTY.

(i) If $F[f(x)] = F(s)$; then
 $F[x \cdot f(x)] = (-i) \frac{d}{ds} [F(s)]$

(ii) If $F_s[x \cdot f(x)] = -\frac{d}{ds} [F_c(s)]$

(iii) If $F_c[x \cdot f(x)] = \frac{d}{ds} [F_s(s)]$

Note : $e^{isx} = \cos sx + i \sin sx$
 $e^{-isx} = \cos sx - i \sin sx$

eg

Find the fourier transform of $f(x) = \begin{cases} 1, & |x| \leq a \\ 0, & |x| > a \end{cases}$. Hence deduce that

$$(i) \int_0^{\infty} \frac{\sin t}{t} dt = \frac{\pi}{2}$$

$$(ii) \int_0^{\infty} \left(\frac{\sin t}{t} \right)^2 dt = \frac{\pi}{2}$$

Solⁿ $f(x) = 1 \quad \text{at} \quad |x| \leq a \quad \text{i.e. } (-a, a)$

$$\therefore \text{FT} = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} \, dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^a 1 \cdot e^{isx} \, dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-a}^a \cos sx + i \sin sx \, dx$$

$$= \frac{2}{\sqrt{2\pi}} \int_0^a \cos sx \, dx$$

$$F(s) = \frac{2}{\sqrt{2\pi}} \left[\frac{\sin as}{s} \right]$$

$$\text{i)} \int_0^\infty \frac{\sin t}{t} dt = \pi/2$$

$$\text{inverse : } f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x F(s) e^{-isx} ds$$

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x \sqrt{\frac{2}{\pi}} \left(\frac{\sin as}{s} \right) \cdot e^{-isx} ds$$

put $x=0, a=1, s=t, ds=dt$

$$f(0) = \frac{1}{\sqrt{2\pi}} \times \sqrt{\frac{2}{\pi}} \int \frac{\sin t}{t} \cdot dt$$

$$1 = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\sin t}{t} \cdot dt \quad \text{O/o - e}$$

$$\therefore 1 = \frac{2}{\pi} \int_0^\infty \frac{\sin t}{t} dt$$

$$\text{ii)} \int_0^\infty \left(\frac{\sin t}{t} \right)^2 dt = \frac{\pi}{2}$$

$$\text{Parsevals : } \int_{-\infty}^{\infty} |F(s)|^2 ds = \int_{-\infty}^{\infty} |f(x)|^2 dx$$

$$\int_{-\infty}^{\infty} \left(\sqrt{\frac{2}{\pi}} \frac{\sin as}{s} \right)^2 ds = \int_{-a}^a (1)^2 dx$$

$$\frac{2}{\pi} \int_{-\infty}^{\infty} \left(\frac{\sin as}{s} \right)^2 ds = \int_{-a}^a dx$$

put $a=1, s=t$

$$\frac{2}{\pi} \int_{-\infty}^{\infty} \left(\frac{\sin t}{t} \right)^2 dt = \int_{-1}^1 dx$$

$$\therefore \cancel{\frac{2}{\pi}} \int_0^\infty \left(\frac{\sin t}{t} \right)^2 dt = \cancel{\frac{2}{\pi}} \int_{-1}^1 dx$$

- Self - reciprocal function

$$F[f(x)] = f(s)$$

or
 $F_s[f(x)] = f(s) , F_c[f(x)] = f(s)$

only eg: $F[e^{-x^2/2}] = e^{-s^2/2}$

eg

Find the Fourier transform of $e^{-a^2x^2}$ and hence deduce that $e^{-\frac{x^2}{2}}$ is self-reciprocal under Fourier transform. (Or)
 Show that $e^{-\frac{x^2}{2}}$ is self - reciprocal under Fourier transform.

$$\begin{aligned} \text{Soln} \quad F(s) &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-a^2x^2} e^{isx} dx \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-(a^2x^2 - isx)} dx \end{aligned}$$

$$\begin{aligned} (A-B)^2 &= A^2 + B^2 - 2AB \\ (A-B)^2 - B^2 &= A^2 - 2AB \\ a^2x^2 - isx \end{aligned}$$

$$A = ax$$

$$2AB = isx$$

$$2axB = isx$$

$$B = \frac{is}{2a}$$

$$\therefore A^2 - 2AB = \left(ax - \frac{is}{2a}\right)^2 - \left(\frac{is}{2a}\right)^2$$

$$= \left(ax - \frac{is}{2a}\right)^2 + \frac{s^2}{4a^2}$$

$$\therefore = \int_{-\infty}^{\infty} e^{-\left(\left(ax - \frac{is}{2a}\right)^2 + \frac{s^2}{4a^2}\right)} \text{const}$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\left(ax - \frac{is}{2a}\right)^2} \cdot e^{-\left(s^2/4a^2\right)} \cdot dx$$

$$= \frac{e^{-s^2/4a^2}}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-\left(ax - \frac{is}{2a}\right)^2} dx$$

$$\dots \int_{-\infty}^{\infty} e^{-t^2} dt = \sqrt{\pi}$$

$$t = ax - \frac{is}{2a}$$

$$dt = a \cdot dx$$

$$= \left(\quad \right) \int_{-\infty}^{\infty} e^{-t^2} \frac{dt}{a}$$

$$\frac{1}{a} \left(\quad \right) \left[\sqrt{\pi} \right]$$

$$= \frac{e^{-s^2/4a}}{a \sqrt{\pi}} \times \sqrt{\pi}$$

$$F[e^{-ax^2}] = \frac{e^{-s^2/4a}}{a \sqrt{\pi}}$$

$$a^2 = 1/2$$

$$a = 1/\sqrt{2}$$

$$\therefore F[e^{-x^2/2}] = \frac{e^{-s^2/4(1/2)}}{\sqrt{\pi}}$$

$$= e^{-s^2/2}$$

Unit - 5

Sumedh

- Z -transform

$$Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n} \quad (\text{Unilateral})$$

$$Z[f(t)] = \sum_{n=0}^{\infty} f(nT) z^{-n}$$

$$Z[f(n)] = \sum_{n=-\infty}^{\infty} f(n) z^{-n} \quad (\text{Bilateral})$$

$$\therefore Z[f(n)] = F(z)$$

Series

$$(1-x)^{-1} = 1+x+x^2+\dots$$

$$(1+x)^{-1} = 1-x+x^2-x^3+\dots$$

$$(1-x)^{-2} = 1+2x+3x^2+4x^3+\dots$$

$$(1+x)^{-2} = 1-2x+3x^2\dots$$

$$-\log(1-x) = x + \frac{x^2}{2} + \frac{x^3}{3} + \dots$$

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \dots$$

eg $Z[i]$

Solⁿ $Z[f(n)] = \sum_{n=0}^{\infty} f(n) z^{-n}$

$$Z[i] = \sum \frac{1}{z}$$

$$\therefore 1 + \frac{1}{z} + \frac{1}{z^2} + \dots$$

$$Z[i] = (1 - 1/z)^{-1}$$

$$= \frac{z}{z-1}$$

eg $z[a^n]$

$$\text{Soln} \quad z[f(n)] = \sum \frac{f(n)}{z^n}$$
$$= z[a^n] = \sum \frac{a^n}{z^n}$$
$$= \frac{a}{z} + \frac{a^2}{z^2} + \frac{a^3}{z^3} + \dots$$
$$z[] = \left(1 - \frac{a}{z}\right)^{-1}$$

$$z[a^n] = \frac{z}{z-a}$$

$$\text{Similary } z[z^n] = \frac{z}{z-1}$$

eg $z[n]$

$$\text{Soln} \quad z[f(n)] = \sum f(n) z^{-n}$$

$$z[n] = \sum \frac{n}{z^n}$$
$$= \frac{1}{z} + 2\left(\frac{1}{z}\right)^2 + 3\left(\frac{1}{z}\right)^3 + \dots$$

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

$$= \frac{1}{z} \left(1 - \frac{1}{z}\right)^{-2}$$

$$\therefore \frac{1}{z} \left(\frac{z-1}{z}\right)^{-2}$$

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

$$z[n] = \frac{z}{(z-1)^2}$$

eg $z[1/n]$, $n > 0$

$$\text{Soln } z[f(n)] = \sum_{n=1}^{\infty} f(n) \cdot z^{-n}$$

$$z[1/n] = \sum \frac{1}{nz^n}$$
$$= \frac{1}{z} + \frac{1}{2} \left(\frac{1}{z}\right)^2 + \frac{1}{3} \left(\frac{1}{z}\right)^3$$

$$= \frac{(1/z)}{1} + \frac{(1/z)^2}{2} + \frac{(1/z)^3}{3} + \dots$$

$$= -\log(1 - 1/z)$$

$$= -\log\left(\frac{z-1}{z}\right)$$

$$= \log\left(\frac{z-1}{z}\right)^{-1}$$

$$z[1/n] = \log\left(\frac{z}{z-1}\right)$$

• Properties

1. Change of Scale

$$z[a^k f(k)] = F(z/a)$$

2. Shifting

$$z[f(k+n)] = z^n F(z)$$

$$z[f(k-n)] = z^{-n} F(z)$$

3. Multiplication

$$z[k \cdot f(k)] = -z \frac{d}{dz} F(z)$$

$$z[k^n f(k)] = \left(-z \frac{d}{dz}\right)^n F(z)$$

4. Division

$$z \left[\frac{f(z)}{k} \right] = \int_z^{\infty} \frac{1}{z} F(z) dz$$

5. Convolution

$$f(n) * g(n) = \sum f(r) \cdot g(n-r)$$

$$\text{eg } z^{-1} \left[\frac{z^2}{(z-a)(z-b)} \right] = z^{-1} \left[\frac{z}{z-a} \times \frac{z}{z-b} \right]$$

$$= z^{-1} [F(z) \cdot G(z)]$$

$$= z^{-1} [F(z)] * z^{-1} [G(z)]$$

$$= z^{-1} \left[\frac{z}{z-a} \right] * z^{-1} \left[\frac{z}{z-b} \right]$$

$$= a^n * b^n$$

$$\therefore a^n * b^n = \sum_{r=0}^n a^r b^{n-r}$$

$$= \sum a^r b^{n-r}$$

$$= b^n \sum_{r=0}^n \left(\frac{a}{b}\right)^r$$

$$= b^n \left(1 + \frac{a}{b} + \left(\frac{a}{b}\right)^2 + \dots \right)$$

$$\left[1 + a + a^2 + \dots = \frac{1-a^{n+1}}{1-a} \right]$$

$$= b^n \left[\frac{1 - (a/b)^{n+1}}{1 - a/b} \right]$$

$$= b^n \left[\frac{b^{n+1} - a^{n+1}}{b^{n+1}} \right]$$

$\frac{b-a}{b}$

$$= b^n \left[\frac{b}{b^{n+1}} \times \frac{b^{n+1} - a^{n+1}}{b-a} \right]$$

$$= \frac{b^{n+1} - a^{n+1}}{b-a}$$

$$\boxed{\quad} = \frac{a^{n+1} - b^{n+1}}{a-b}$$

gen formula

Imp Formulae

$$z[i] = \frac{z}{z-i}$$

$$z[a^n] = \frac{z}{z-a}$$

$$z[\sin \alpha n] = \frac{z \sin \alpha}{z^2 - 2z \cos \alpha + 1}$$

$$z[\cos \alpha n] = \frac{z^2 - z \cos \alpha}{z^2 - 2z \cos \alpha + 1}$$

$$z[\sin h \alpha n] = \frac{z \cdot \sin h \alpha}{z^2 - 2z \cosh h \alpha + 1}$$

$$z[\cosh h \alpha n] = \frac{z^2 - z \cosh h \alpha}{z^2 - 2z \cosh h \alpha + 1}$$

• Inverse z - transform

• By partial function

eg find $z^{-1} \frac{z}{(z-1)(z-2)}$ if $|z| \geq 2$

$$\text{Sol: } F(z) = \frac{z}{(z-1)(z-2)}$$

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

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

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

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

$$B = 1$$

$$\text{at } z = 1$$

$$A = -1$$

$$\therefore \frac{F(z)}{z} = \frac{1}{(z-2)} - \frac{1}{(z-1)}$$

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

$$z^{-1}[F(z)] = z^{-1}\left[\frac{z}{z-2}\right] - z^{-1}\left[\frac{z}{z-1}\right]$$

$$\text{at } z \geq 2$$

$$= 2^n - 1^n$$

$$= 2^n - 1$$

if does not
satisfy then just
write same answer
with -ve sign

Inversion Integral Method

eg find $f(n)$ if $F(z) = \frac{10z}{(z-1)(z-2)}$

Soln here pole $z = 1, 2$

$$\text{Consider } F(z) \cdot z^{n-1} = \frac{10z \cdot z^{n-1}}{() ()}$$

$$= \frac{10z^n}{() ()}$$

find residue

$$F(z)z^{n-1} \text{ at } z=1$$

$$= \frac{(z-1)}{\cancel{(z-1)} \cancel{(z-2)}} \left. \frac{10z^n}{\cancel{(z-1)} \cancel{(z-2)}} \right|_{z=1}$$

$$= - \frac{10(1)}{-1}$$

$$= -10$$

at $z=2$

$$\frac{(z-2)}{\cancel{(z-1)} \cancel{(z-2)}} \left. \frac{10z^n}{\cancel{(z-1)} \cancel{(z-2)}} \right|_{z=2}$$

$$10 \cdot 2^n$$

$$f(n) = -10 + 10 \cdot 2^n$$

$$= 10(2^n - 1)$$

• Power Series

eg find $z^{-1} \left(\frac{1}{z-a} \right)$ when $|z| < |a|$

Soln

make sure $|z| < 1$

eg if $|z| > |a|$

$$1 > \frac{|a|}{|z|}$$

$$\therefore \left| \frac{z}{a} \right| < 1$$

$$F(z) = \frac{1}{z-a}$$

$$= \frac{1}{a} \left(\frac{1}{z/a-1} \right)$$

To satisfy

$$F(z) = \frac{1}{-a \left(1 - z/a \right)}$$

$$= \frac{1}{-a} \left[1 + \frac{z}{a} + \frac{z^2}{a^2} + \dots \right]$$

$$= - \left[\frac{1}{a} + \frac{z}{a^2} + \frac{z^2}{a^3} + \frac{z^3}{a^4} \dots \right]$$

$$= - \left[\frac{z^n}{a^{n+1}} \right]$$

$$= - \left[z^n \cdot (a)^{-n-1} \right]$$

$$\text{coeff of } z^n = -a^{-n-1}$$

$$\text{of } z^{-n} = -\underline{a^{-n-1}}$$

Answer

• Long - division method

$$\text{eg } x[z] = \frac{1+2z^{-1}}{1-2z^{-1}+z^{-2}}, |z| > 1$$

causal

$|z| < 1$: Anticausal

Sol:

$$\begin{array}{r} 1 + 4z^{-1} + 7z^{-2} + 10z^{-3} + 13z^{-4} + \dots \\ \hline 1 - 2z^{-1} + z^{-2} \left| \begin{array}{r} 1 + 2z^{-1} \\ - 1 - 2z^{-1} + z^{-2} \\ \hline 0 \quad 4z^{-1} - z^{-2} \\ - 4z^{-1} - 8z^{-2} + 4z^{-3} \\ \hline \quad \quad \quad 7z^{-2} - 4z^{-3} \\ - 7z^{-2} - 14z^{-3} + 7z^{-4} \\ \hline \quad \quad \quad 10z^{-3} - 7z^{-4} \\ - 10z^{-3} - 20z^{-4} + 10z^{-5} \\ \hline \quad \quad \quad 13z^{-4} - 10z^{-5} \end{array} \right. \end{array}$$

$x(z) = \text{answer}$

• Difference equation

$$Z[y(n)] = F(z)$$

$$Z[y(n+1)] = zF(z) - zy(0)$$

$$Z[y(n+2)] = z^2F(z) - z^2y(0) - zy(1)$$

$$Z[y(n+3)] = z^3F(z) - z^3y(0) - z^2y(1) - zy(2)$$

eg Solve $u_{n+2} - 5u_{n+1} + 6u_n = 4^n$, $u_0 = 0$, $u_1 = 1$

Soln $y_{n+2} - 5y_{n+1} + 6y_n = 4^n$

$$z[y(n)] = F(z)$$

$$z[y(n+2)] - 5z[y(n+1)] + 6z[y(n)] = z(4^n)$$

$$\left[z^2 F(z) - z^2 \cancel{y(0)} - z y(1) \right] - 5 \left[z F(z) - z \cancel{y(0)} \right]$$

$$+ 6 \left[F(z) \right] = \frac{z}{z-4}$$

$$\left[z^2 F(z) - z - 5z F(z) + 6 F(z) \right] = \frac{z}{z-4}$$

$$(z^2 - 5z + 6) F(z) - z = \frac{z}{z-4}$$

$$(z-2)(z-3) F(z) = z + \frac{z}{z-4}$$

$$(z-2)(z-3) F(z) = \frac{z^2 - 4z + 2}{z-4}$$

$$(z-2)(z-3) F(z) = \frac{z(z-3)}{(z-4)}$$

$$F(z) = \frac{z}{(z-4)(z-2)} \rightarrow \text{now Partial fract.}$$