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# ENGINEERING MATHEMATICS

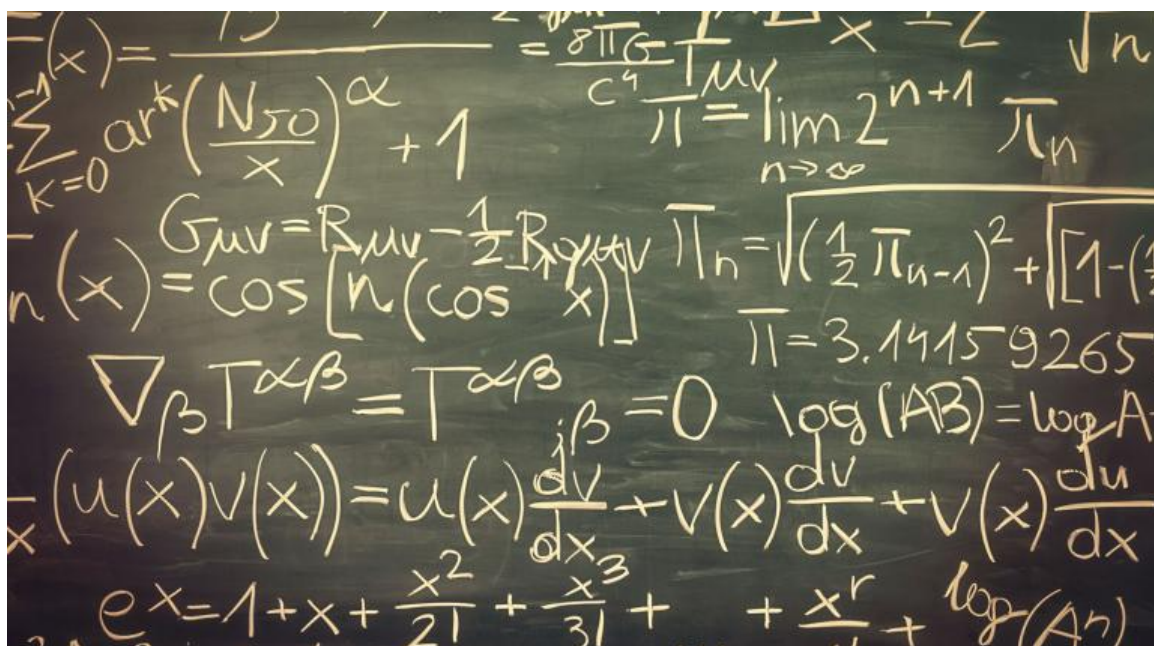
A CRISP AND CONCISE REFERENCE USING SCIPY

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# CONTENTS

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Contents 2

Preface iii

<b>1</b>	<b>Symbolic Computation</b>	<b>1</b>
1.1	Introduction	1
<b>2</b>	<b>Function</b>	<b>3</b>
2.1	Function, Domain & Range	3
2.2	Piecewise Continuous & Discontinuous Functions	3
2.3	Increasing & Decreasing Functions	4
2.4	Even & Odd Functions	4
2.5	Types of Functions	5
2.6	Sums, Differences, Products & Quotients of Functions	5
2.7	Function Composition	5
2.8	Vertical & Horizontal Scaling, Reflecting a Function	6
2.9	Basic Trigonometric Function Definitions	6
2.10	Basic Trigonometric Identities	6
<b>3</b>	<b>Limit</b>	<b>9</b>
3.1	Definition of Limit	9
3.2	Formal Definition of Limit	9
3.3	Laws of Limit	9
3.4	An Important Limit	10
3.5	One Sided Limits	10
3.6	Continuous Function	11
3.7	Infinite Limits	11
3.8	Rolle's Theorem	11
3.9	Mean Value Theorem	11
<b>4</b>	<b>Derivative</b>	<b>13</b>
4.1	Definition of a Derivative	13
4.2	Derivative of a Polynomial Term	13
4.3	Derivatives of a Trigonometric Function	14
4.4	Derivative of a log function	14
4.5	Chain Rule	14
4.6	Derivative of an exponential function	14
4.7	Implicit Differentiation	14
4.8	Product Rule	15
4.9	Quotient Rule	15
4.10	L'Hôpital's rule	15
4.11	Concave Up (Convex) & Concave Down	15
4.12	Euler's number	16
4.13	Hyperbolic Functions	16
4.14	Partial Derivatives	16
<b>5</b>	<b>Integral</b>	<b>19</b>
5.1	Integral	19
5.2	Common Integrals	19
5.3	Substitution Technique	20

5.4	Integration by Parts	20
5.5	Definite Integral	20
5.6	Some Integration Strategies	21
6	First Order Ordinary Differential Equation	23
6.1	Differential Equation	23
6.2	Standard & Differential forms of an ODE	23
6.3	Order & Degree of a Differential Equation	23
6.4	Solving ODE- Method of Separation of Variables	24
6.5	Solving ODE - Reduction to Separable Form	24
6.6	Solving ODE - Exact ODE & Integrating Factor	25
6.7	Inexact ODE	25
6.8	Integrating Factor to transform to an exact ODE	26
6.9	1st Order Linear ODE - Homogeneous	26
6.10	1st Order ODE - Non Homogeneous	27
6.11	Reduction to Linear Form - Bernoulli Equation	27
7	Second Order Ordinary Differential Equation	29
7.1	Power Series	29
7.1.1	Power Series, Taylor Series & Maclaurin Series	29
7.2	2nd Order Linear ODE	30
7.3	Lagrange's Method of Reduction of Order	30
7.4	Homogeneous Linear ODE with Constant Coefficients	31
7.5	Euler-Cauchy Equations	32
7.6	The Wronskian	32
7.7	Non-homogeneous ODE	32
7.8	Particular Solution by Variation of Parameters (Lagrange)	33
8	Higher Order ODE	35
8.1	Higher Order Homogeneous ODE	35
8.2	Higher Order Non-Homogeneous ODE	36
8.2.1	Method of Undetermined Coefficients	36
8.2.2	Method of Variation of Parameters	36
8.3	Series Solutions of Homogeneous ODEs	36
8.3.1	Power Series Method	36
8.4	Existence of Power Series Solutions	36
8.5	Classical Differential Equations	36
8.6	Legendre's Equation	37
8.6.1	Legendre Polynomials	38
8.7	Frobenius Method	39
8.8	Bessel's Equation	40
8.8.1	Bessel functions for real number	41
8.8.2	General Solution	41
8.8.3	Bessel functions of the second kind, $Y_\nu(x)$	41
8.8.4	Bessel functions of the second kind, $Y_n(x)$	43
9	Laplace Transform	45
9.1	Definition	45
9.2	Basic Transforms	45
9.3	Linearity	46
9.4	s - Shifting	46
9.5	Existence & Uniqueness	46

9.6	Laplace Transforms of Derivatives	47
9.7	Laplace Transforms of Integrals	47
9.8	Laplace Transforms for solving ODEs	47
9.9	Unit Step Function (Heaviside Function)	48
9.10	Time Shifting (t-Shifting)	48
9.11	Dirac Delta Function	48
9.12	Convolution	49
9.13	Differentiation of Transforms	49
9.14	Integration of Transforms	50
10	Complex Analysis	51
10.1	Complex Number	51
10.1.1	Complex Conjugate	51
10.1.2	Polar Representation	51
10.1.3	Properties	52
10.1.4	Roots	52
10.2	Point Set & Path	52
10.3	Complex Differentiation	52
10.3.1	Cauchy Reimann Equations	52
10.3.2	Laplace's Equation	53
10.3.3	Trigonometric & Hyperbolic Functions	53
10.4	Complex Integration	53
10.4.1	Path Dependence	54
10.4.2	ML-Inequality	54
10.5	Cauchy's Integral Theorem	54
10.5.1	Path Independence	55
10.5.2	Cauchy's Integral Theorem for Multiply Connected Domains	55
10.5.3	Existence of Indefinite Integral	56
10.6	Cauchy's Integral Formula	56
10.6.1	Multiply Connected Domain	56
10.7	Derivatives of Analytic Functions	57
10.7.1	Cauchy's Inequality	57
10.7.2	Liouville's Theorem	57
10.7.3	Morera's Theorem (Converse of Cauchy's Integral Theorem)	57
10.8	Power Series	58
10.8.1	Taylor Series	58
10.8.2	Laurent's Series	58
10.9	Zero, Singularity, Infinity	59
10.10	Residue Integration Method	60
11	Calculus of Variations	61
11.1	Euler-Lagrange Equation	61
12	Matrices	63
12.1	Definition of a Matrix	63
12.2	DEFINITIONS & OPERATIONS INVOLVING MATRICES	63
12.2.1	Equality	63
12.2.2	Addition (or subtraction):	63
12.2.3	Scalar Multiplication	63
12.2.4	Matrix Multiplication	64
12.2.5	Transpose of a Matrix	64
12.2.6	Principal Diagonal	64

12.2.7	Trace of a Matrix	64
<b>12.3</b>	<b>Types of Matrices</b>	<b>64</b>
12.3.1	Diagonal Matrix	64
12.3.2	Zero or Null Matrix	64
12.3.3	Unit or Identity Matrix	65
12.3.4	Symmetric Matrix & Skew Symmetric Matrix	65
12.3.5	Orthogonal Matrix	65
12.3.6	Complex Conjugate of a Matrix	65
12.3.7	Hermitian & Skew-Hermitian Matrices	65
12.3.8	Unitary Matrix	66
<b>12.4</b>	<b>Linear System of Equations</b>	<b>66</b>
12.4.1	Gaussian Elimination	66
12.4.2	Jacobi's Iterative Method	67
12.4.3	Gauss - Seidel Method	67
<b>12.5</b>	<b>Rank of a Matrix, Linear Independence</b>	<b>67</b>
12.5.1	Rank	67
12.5.2	Existence & Uniqueness of Solutions in Linear Systems	67
12.5.3	Null Space and Nullity	67
12.5.4	Rank Nullity Theorem	68
<b>12.6</b>	<b>Determinant</b>	<b>68</b>
12.6.1	Properties of Determinants	68
12.6.2	Cramer's Rule	69
<b>12.7</b>	<b>Inverse of a Matrix</b>	<b>70</b>
12.7.1	Inverse by Gauss Jordan method	70
12.7.2	Inverse by Cofactors	70
12.7.3	Property of Matrix Inverse	70
<b>12.8</b>	<b>Eigenvalue &amp; Eigenvector</b>	<b>71</b>
12.8.1	Algebraic Multiplicity	71
12.8.2	Geometric Multiplicity	71
12.8.3	Defective eigenvalues	72
12.8.4	Real Eigenvalues	72
12.8.5	Matrix Diagonalization	73
12.8.6	Positive Definite Matrix	73
12.8.7	Quadratic Form & Positive Definiteness	73



*This book is dedicated to the memory of*  
*Professor [Anadi Sankar Gupta](#),*  
*former Head of Department of Mathematics,*  
*Indian Institute of Technology, Kharagpur,*  
*who instilled in me a passion for mathematics.*





# PREFACE

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*"The language God talks"* is a phrase attributed to Richard Feynman the distinguished and nobel prize winning physicist as an encouragement to learn calculus. Mathematics is indeed the language of science. Italian astronomer and physicist Galileo Galilei had stated *"Mathematics is the language in which God has written the universe."*

In 1865, James Clerk Maxwell, a Scottish mathematician at Cambridge University, came up with his seminal work where he presented mathematical equations that unified electricity, magnetism and optics that have contributed immensely to our civilisation. Albert Einstein had said, *"The work of James Clerk Maxwell changed the world forever."* Maxwell was a brilliant mathematician. The mathematical tools he had mastered had been developed a century before. While Michael Faraday and others had been investigating various electrical and magnetic phenonena, Maxwell looked for patterns and with his mathematics, he was able to synthesize all these phenomena.

Mathematics enables us to explore the connection between creativity and structure. Creativity flourishes in a formal mathematical structure, helps us sharpen our critical thinking and master the art of problem solving. One should study mathematics for the same reason that we study art, literature, history and science. The intellectual achievements of Newton, Gauss, Leibniz, Ramanujan in mathematics are at par with those of Tagore, Shakespeare and Leonardo da Vinci in art. Often the usefulness of mathematics is the only thing that is emphasized and mathematics is viewed as a toolbox, but it is much more than that. Understanding mathematics should be a desirable objective of everyone one and not limited to students of science and engineering. Mathematics enables us to be objective, quantitative and succinct in our communication. The process of problem-solving in mathematics helps us develop patience and resilience.

This book is intended to introduce students of engineering, physics, mathematics, computer science, and related fields to a comprehensive set of concepts in mathematics that are required for solving real world problems. Content is ever growing, the curriculum for many students is pretty much full and time is short and precious. This book provides a crisp and concise understanding of the fundamental concepts in engineering mathematics that are essential to comprehend natural and engineered phenomena. The book is described as a *handbook* as it is designed to be a ready reference to the fundamental concepts along with their proofs.

The most common misconception about mathematics is that it is a skill that comes naturally. Most of mathematics is not about natural talent, rather it is about one's approach to learning. Just as in any other skill, success comes with practice.

With the advent of symbolic computing, the drudgery has been significantly reduced. Throughout the book, examples are listed using *sympy*, *numpy*, *python* and *jupyterlab* to help visualize the solutions. The book is somewhat unique in that sense.

The author is a software executive by profession and has a deep interest in quantitative methods. He has received his degrees of Doctor of Science and Master of Science from the Massachusetts Institute of Technology after graduating from Indian Institute of Technology, Kharagpur.

I hope you will enjoy reading this book and develop a deep interest in mathematics.

Jaideep Ganguly

Hyderabad, India  
Saturday 1<sup>st</sup> April, 2023



# SYMBOLIC COMPUTATION

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## 1.1 INTRODUCTION

Most people consider math and physics to be scary beasts from which it is best to keep one's distance. Computers, however, can help us tame the complexity and tedious arithmetic manipulations associated with these subjects. Indeed, math and physics are much more approachable once you have the power of computers on your side.

Symbolic computation or algebraic computation is a scientific area that refers to the study and development of algorithms and software for manipulating mathematical expressions and other mathematical objects. Macsyma is one of the oldest general-purpose computer algebra systems still in wide use. It was originally developed at MIT's Project MAC.

*SymPy* is a *Python* library for symbolic mathematics. Examples in the book make use of *sympy* and *python* for symbolic computation and visualization. *NumPy* is a numerical library for Python, *Matplotlib* is a plotting library for Python and *Jupyterlab* is a editor for Python that makes interactive computing very easy.

You will need *Python 3* installed in your computer. Thereafter, you will need to install *SymPy*, *NumPy*, *Matplotlib* and *JupyterLab*. In a mac, you can run the following commands from the shell to install these packages.

```
1 sudo pip3 install sympy
2 sudo pip3 install numpy
3 sudo pip3 install matplotlib
4 sudo pip3 install jupyterlab
```

```
1 import sympy as sp
2 import numpy as np
3 import matplotlib.pyplot as plt
4 from IPython.display import display, Math
5
6 %config Completer.use_jedi = False
```



# FUNCTION

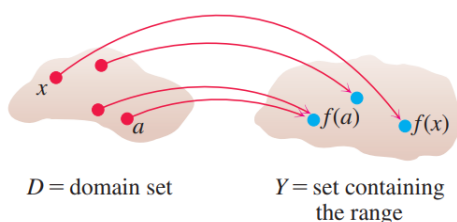
Function, in mathematics, is an expression, rule, or law that defines a relationship between one variable, the independent variable and another variable, which is the dependent variable. Functions are essential for formulating physical relationships in the sciences and are ubiquitous in mathematics.

## 2.1 FUNCTION, DOMAIN & RANGE

When a value of one variable  $x$  depends on another variable  $y$ , we say that  $y$  is a function of  $x$  and it is written symbolically as:

$y = f(x)$  and pronounced as "y equals f of x"

Formally, a function  $f$ , is a rule that assigns an *unique* value  $f(x)$  for each  $x$  in  $D$  where  $D$  is known as the **Domain** and the set of  $y = f(x)$ , or  $Y$ , is known as the **Range**.

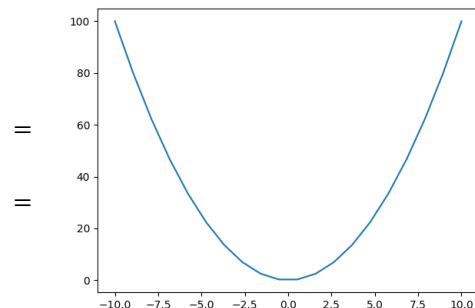


Example:

$$y = x^2$$

Domain  
 $[-\infty, +\infty]$

Range  
 $[0, +\infty]$

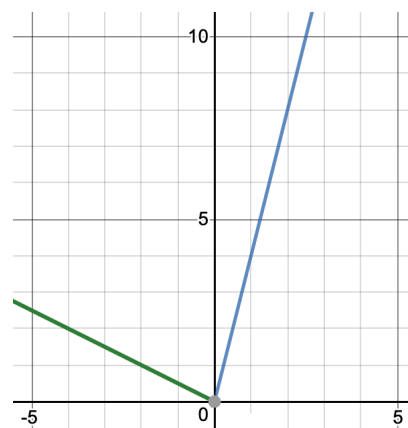


## 2.2 PIECEWISE CONTINUOUS & DISCONTINUOUS FUNCTIONS

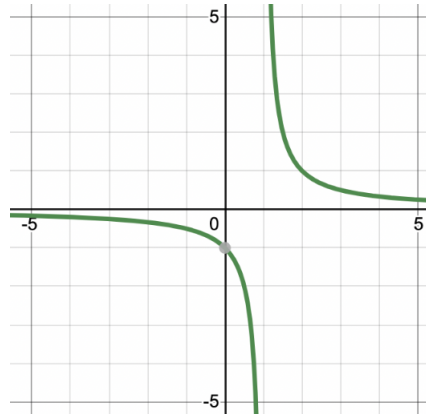
Sometimes a function is described in pieces by using different formulas on different parts of its domain.

$$|y| = \begin{cases} 4x & \text{if } x \geq 0 \\ -0.5x & \text{if } x < 0 \end{cases}$$

$y$  is *unique* for a given  $x$ . Such functions are *piecewise continuous* as there are no "gaps".



$$y = \frac{1}{x-1}$$
 $y$  does not exist for  $x = 1$ ; The curve is not continuous at  $x = 1$  and the function is *discontinuous*.

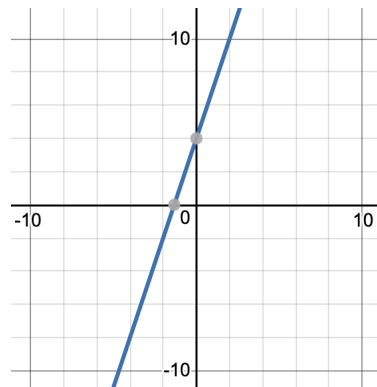


## 2.3 INCREASING & DECREASING FUNCTIONS

Increasing function:

$f(x_2) > f(x_1)$  when  $x_2 > x_1$

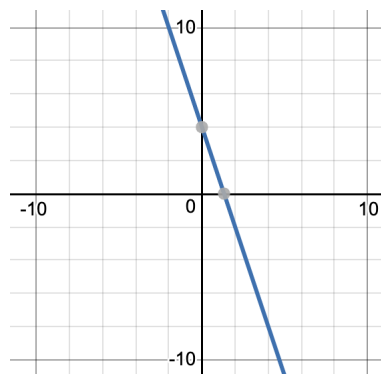
Example:  $y = 3x + 4$



Decreasing function

$f(x_2) < f(x_1)$  when  $x_2 > x_1$

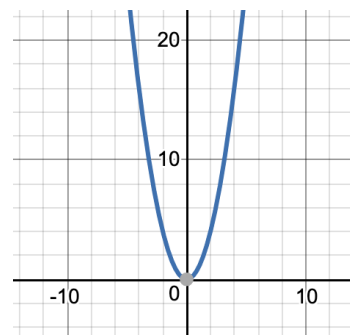
Example:  $y = -3x + 4$



## 2.4 EVEN & ODD FUNCTIONS

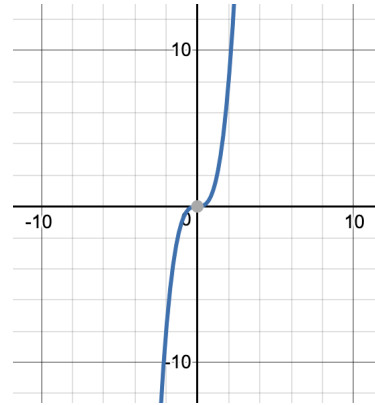
Even function  $f(-x) = f(x)$

Example:  $y = x^2$



Odd function  $f(-x) = -f(x)$

Example:  $y = x^3$



## 2.5 TYPES OF FUNCTONS

Following are some types of functions.

1. **Linear** Functions  $f(x) = mx + b$
2. **Polynomial** Functions  $f(x) = a_0 + a_1x + a_2x^2 + \cdots a_{n-1}x^{n-1} + a_nx^n$   
 $n = 2 \rightarrow$  Quadratic,  $n = 3 \rightarrow$  Cubic.
3. **Rational** Functions  $f(x) = p(x)/q(x)$
4. **Algebraic** Functions - constructed from polynomials using algebraic operations (+, -,  $\times$ ,  $\div$ , and roots)
5. **Trigonometric** functions, e.g.,  $f(x) = \sin(x)$
6. **Exponential** Functions, e.g.,  $y = 2^x$ , Logarithmic Functions  $y = \log_5^x$
7. **Transcendental** Functions - functions that are not expressible as a finite combination of algebraic operations of addition, subtraction, multiplication, division, raising to a power, and extracting a root. E.g.,  $\log x$ ,  $\sin x$ ,  $e^x$  and any functions containing them. Such functions are expressible in algebraic terms only as infinite series. In general, the term transcendental means nonalgebraic .

## 2.6 SUMS, DIFFERENCES, PRODUCTS & QUOTIENTS OF FUNCTIONS

Much like numbers, functions can be added, subtracted, multiplied, and divided. By definition:

$$(f + g)(x) = f(x) + g(x)$$

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

$$(fg)(x) = f(x)g(x)$$

$$\frac{f}{g}(x) = \frac{f(x)}{g(x)} \text{ where } g(x) \neq 0$$

## 2.7 FUNCTION COMPOSITION

The output from is one function is the input to the second function.

$$(f \circ g)(x) = f(g(x))$$

## 2.8 VERTICAL & HORIZONTAL SCALING, REFLECTING A FUNCTION

Following are the transformation equations:

$$y = cf(x) \text{ for } c > 1, \text{ stretch vertically}$$

$$y = \frac{1}{c}f(x) \text{ for } c > 1, \text{ compress vertically}$$

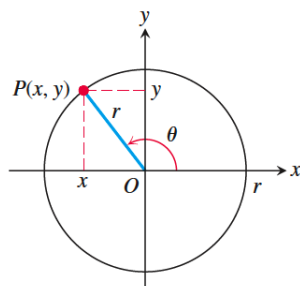
$$y = f(cx) \text{ for } c > 1, \text{ stretch horizontally}$$

$$y = f\left(\frac{x}{c}\right) \text{ for } c > 1, \text{ compress horizontally}$$

$$y = -f(x) \text{ for } c = -1, \text{ reflect across x axis}$$

$$y = f(-x) \text{ for } c = -1, \text{ reflect across y axis}$$

## 2.9 BASIC TRIGONOMETRIC FUNCTION DEFINITIONS



b = base

p = perpendicular

r = h (hypoetenuse)

$$b^2 + p^2 = r^2$$

(Pythagoras)

$$\text{sine } \theta = \frac{p}{h}$$

$$\text{cosecant } \theta = \frac{1}{\sin \theta}$$

$$\text{cosine } \theta = \frac{b}{h}$$

$$\text{secant } \theta = \frac{1}{\cos \theta}$$

$$\text{tangent } \theta = \frac{p}{b} = \frac{\sin \theta}{\cos \theta}$$

$$\text{cotangent } \theta = \frac{1}{\tan \theta}$$

abbreviated as: *sin, cos, tan, csc, sec, cot*

## 2.10 BASIC TRIGONOMETRIC IDENTITIES

The following identities can be easily derived using the above definitions.

$$\sin^2 \theta + \cos^2 \theta = 1$$

$$\sec^2 \theta = 1 + \tan^2 \theta$$

$$\csc^2 \theta = 1 + \cot^2 \theta$$

$$\sin(\theta_1 + \theta_2) = \sin \theta_1 \cos \theta_2 + \cos \theta_1 \sin \theta_2$$

$$\cos(\theta_1 + \theta_2) = \cos \theta_1 \cos \theta_2 - \sin \theta_1 \sin \theta_2$$

$$c^2 = a^2 + b^2 - 2ab \cos \theta \quad (\text{Law of Cosine})$$

$$\left(\frac{\sin A}{a}\right) = \left(\frac{\sin B}{b}\right) = \left(\frac{\sin C}{c}\right) \quad (\text{Law of Sine})$$

Where a,b,c are lengths, A,B,C are angles, we have:



```
[1]: import sympy as sp
import numpy as np
import matplotlib.pyplot as plt
from IPython.display import display, Math
from sympy import sqrt, diff, integrate, oo
from sympy import sin, cos, tan, ln, exp, erf, trigsimp, expand_trig, simplify
from sympy import sinh, cosh

%config Completer.use_jedi = False

x = sp.symbols('x')

y = x**2
display(y)
```

$x^2$

```
[5]: lamb_y = lamb_y = sp.lambdify(x,y)
x_num = np.linspace(start = -10, stop = 10, num = 20)
y_num = lamb_y(x_num)
display(x_num)
display(y_num)
```

```
array([-10.          , -8.94736842, -7.89473684, -6.84210526,
        -5.78947368, -4.73684211, -3.68421053, -2.63157895,
        -1.57894737, -0.52631579,  0.52631579,  1.57894737,
         2.63157895,  3.68421053,  4.73684211,  5.78947368,
         6.84210526,  7.89473684,  8.94736842, 10.          ])
```

```
array([100.          , 80.05540166, 62.32686981, 46.81440443,
        33.51800554, 22.43767313, 13.5734072 ,  6.92520776,
         2.49307479,  0.27700831,  0.27700831,  2.49307479,
         6.92520776, 13.5734072 , 22.43767313, 33.51800554,
         46.81440443, 62.32686981, 80.05540166, 100.          ])
```

```
[7]: plt.plot(x_num, y_num)
plt.savefig("plot.png")
plt.show()
```



# LIMIT

In mathematics, a limit is the value that a function or a sequence approaches as the input approaches some value. Limits are essential to calculus and mathematical analysis, and are used to define continuity, derivatives, and integrals.

## 3.1 DEFINITION OF LIMIT

Consider a function  $f(x)$  that is defined in a domain  $D$  which includes the point  $c$ . The function may or may not be defined at  $c$ . If, for all  $x$  that is *close* to  $c$  except for  $c$ ,  $f(x)$  is arbitrarily close to a number  $L$  (as close to  $L$  as we like), then it is said that  $f$  approaches the limit  $L$  as  $x$  approaches  $c$  and is written as:

$$\lim_{x \rightarrow c} f(x) = L$$

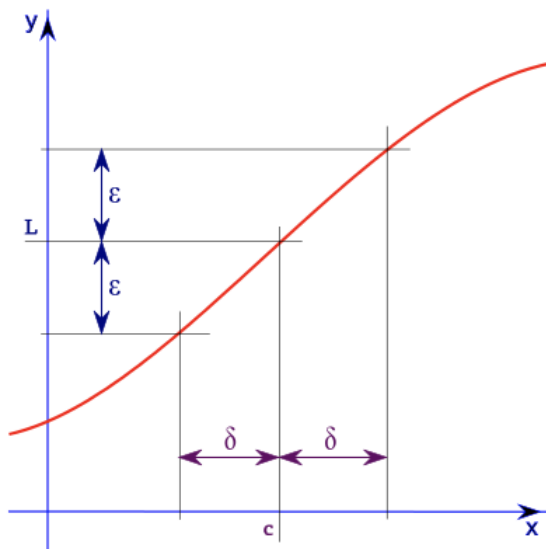
If the function can be evaluated at  $c$ , the limit  $L$  is simply  $f(c)$ . But, there can be situations where the function is not evaluable at  $c$ ? For example, the following function cannot be evaluated at  $x = 1$ .

$$\lim_{x \rightarrow 1} \frac{x^2 + x - 2}{x - 1}$$

But this function can be easily simplified to:

$$\begin{aligned} f(x) &= \frac{(x-1)(x+2)}{x-1} = x+2 \\ &\rightarrow \lim_{x \rightarrow 1} f(x) = 3. \end{aligned}$$

## 3.2 FORMAL DEFINITION OF LIMIT



Let  $f(x)$  be a function that is defined on an interval that contains  $x = c$ , except possibly at  $c$ . Then,  $\lim_{x \rightarrow c} f(x) = L$  if for every number  $\epsilon > 0$ , there is some number  $\delta > 0$  such that, when  $0 < |x - a| < \delta$ ,  $|f(x) - L| < \epsilon$ .

This means that for any number  $\epsilon > 0$  that we pick, one can go to the graph and sketch two horizontal lines at  $L + \epsilon$  and  $L - \epsilon$ . Then there must be another number  $\delta > 0$  that can be determined to enable us to add in two vertical lines in the graph  $a + \delta$  and  $a - \delta$ .

## 3.3 LAWS OF LIMIT

Given  $L, M, c, k$  are real numbers such that  $\lim_{x \rightarrow c} f(x) = L$  and  $\lim_{x \rightarrow c} g(x) = M$ . Then,

Sum Rule	$\lim_{x \rightarrow c} (f(x) + g(x)) = L + M$
Difference Rule	$\lim_{x \rightarrow c} (f(x) - g(x)) = L - M$
Constant Rule	$\lim_{x \rightarrow c} (kf(x)) = kL$
Product Rule	$\lim_{x \rightarrow c} (f(x)g(x)) = LM$
Quotient Rule	$\lim_{x \rightarrow c} \frac{f(x)}{g(x)} = \frac{L}{M}$
Power Rule	$\lim_{x \rightarrow c} [f(x)]^n = L^n \ (n > 0)$
Root Rule	$\lim_{x \rightarrow c} \sqrt[n]{f(x)} = \sqrt[n]{L} \ (n > 0)$

Examples:

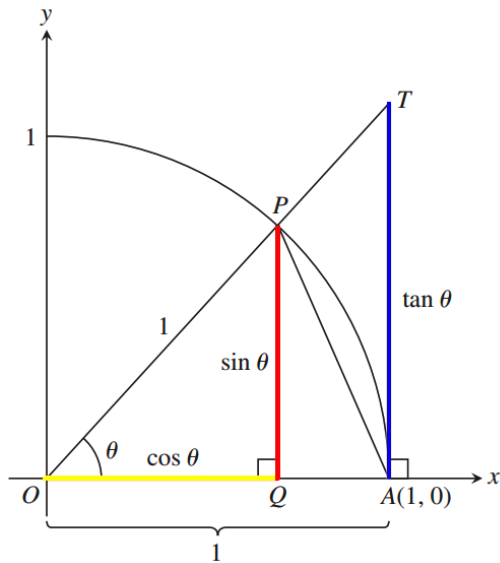
$$\lim_{x \rightarrow 3} \sqrt{(2x^3 + 10)} = 8$$

$$\lim_{x \rightarrow 0} \frac{\sqrt{x^2 + 9} - 3}{x^2}$$

The above function is not evaluable at  $x = 0$ . The standard trick is to multiply both numerator and denominator by the conjugate radical expression.

$$\frac{\sqrt{x^2 + 9} - 3}{x^2} = \frac{\sqrt{x^2 + 9} - 3}{x^2} \cdot \frac{\sqrt{x^2 + 9} + 3}{\sqrt{x^2 + 9} + 3} = \frac{1}{\sqrt{x^2 + 9} + 3} = \lim_{x \rightarrow 0} \frac{1}{\sqrt{x^2 + 9} + 3} = \frac{1}{6}$$

### 3.4 AN IMPORTANT LIMIT



Consider the circle with a unit radius.

Area  $\triangle OAP < \text{area sector } OAP < \text{area } \triangle OAT$

$$\frac{1}{2} \sin \theta \leq \frac{1}{2} \theta \leq \frac{1}{2} \tan \theta \quad (\theta \text{ is in radians})$$

$$1 \leq \frac{\theta}{\sin \theta} \leq \frac{1}{\cos \theta}$$

$$\rightarrow 1 \geq \frac{\sin \theta}{\theta} \geq \cos \theta$$

Hence,

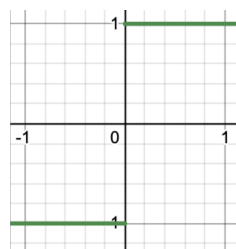
$$\lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1 \quad \text{where } \theta \text{ is in radians} \quad (3.4.1)$$

Now consider the function  $f(\theta) = \frac{1}{\sin \theta}$ . Does it have a limit as  $t \rightarrow \theta$  from either side? As  $\theta$  approaches 0, its reciprocal,  $1/\theta$ , grows without bound and the values of function cycle repeatedly from -1 to 1. There is no single number  $L$  that the function values stay increasingly close to as  $\theta \rightarrow 0$ . The function has neither a right-hand limit nor a lefthand limit at  $\theta = 0$ .

### 3.5 ONE SIDED LIMITS

$$\lim_{x \rightarrow 0^+} f(x) = 1$$

$$\lim_{x \rightarrow 0^-} f(x) = -1$$



### 3.6 CONTINUOUS FUNCTION

Function is right-continuous at  $c$  (continuous from right) if  $\lim_{x \rightarrow c^+} f(x) = f(c)$

Function is left-continuous at  $c$  (continuous from left) if  $\lim_{x \rightarrow c^-} f(x) = f(c)$

A function is continuous at  $c$  if  $\lim_{x \rightarrow c} f(x) = f(c)$

If a function is discontinuous at one or more points of its domain, it is called a discontinuous function.

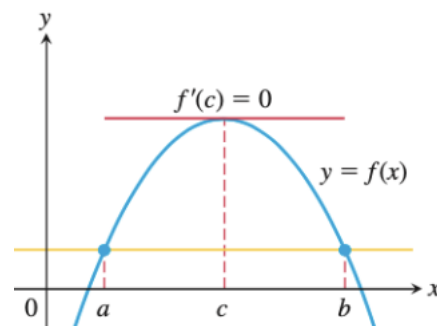
### 3.7 INFINITE LIMITS

$$\lim_{x \rightarrow 0^+} \frac{1}{x} = \infty, \quad \lim_{x \rightarrow 0^-} \frac{1}{x} = -\infty$$

Note that this does not mean that the limit exists as there is no real number such as  $\infty$ . It is simply a concise way of saying that the limit does not exist.

### 3.8 ROLLE'S THEOREM

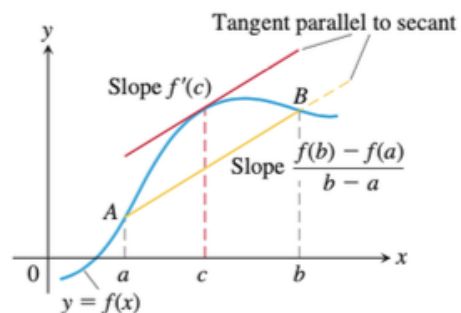
If  $f$  is a continuous function on a closed interval  $[a, b]$  and If  $f(a) = f(b)$ , then there is at least one point  $c$  in  $(a, b)$  where  $f'(c) = 0$ .



### 3.9 MEAN VALUE THEOREM

There is at least one number  $c$  in the interval  $(a, b)$  such that:

$$f'(c) = \frac{f(b) - f(a)}{b - a}$$



```
[2]: import sympy as sp
import numpy as np
import matplotlib.pyplot as plt
from IPython.display import display, Math
from sympy import sin, cos, tan, trigsimp, expand_trig
from sympy import oo
from sympy import limit
```

```
[3]: %config Completer.use_jedi = False
```

```
[5]: x = sp.symbols('x')
```

```
[6]: y = (x**2 + x - 2) / (x - 1)
lim = limit(y, x, 1)
display(lim)
```

3

```
[7]: y = ( (x**2 + 9)**0.5 - 3 ) / x**2
display(y)
lim = limit(y, x, 0)
display(lim)
```

$$\frac{(x^2 + 9)^{0.5} - 3}{x^2}$$

$$\frac{1}{6}$$

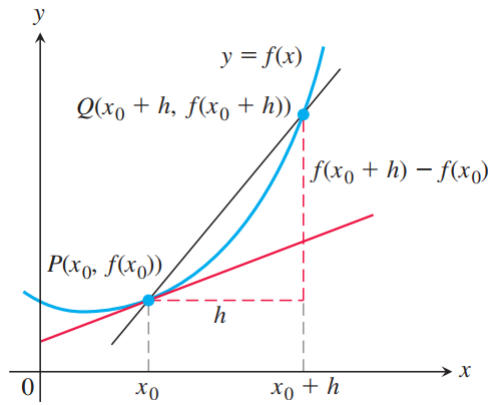
```
[8]: y = sin(x)/x
lim = limit(y, x, 0)
display(lim)
```

1

# DERIVATIVE

In mathematics, the derivative of a function of a real variable measures the sensitivity to change of the function value, i.e., the output value with respect to a change in its argument, i.e., the input value. Derivatives are a fundamental to calculus.

## 4.1 DEFINITION OF A DERIVATIVE



Consider the limit:  $\lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$   
This limit is called the *derivative* and is written as:

$$\frac{df}{dx} = \frac{dy}{dx} = f'(x)$$

Its value at  $a$  is represented as:  $f'(a) = \left. \frac{dy}{dx} \right|_{x=a}$

A derivative is rate of change, it is the *tangent* at the point .

A function  $f(x)$  is differentiable at  $x = a$  if  $f'(a)$  exists and  $f(x)$  is called differentiable on an interval if the derivative exists for each point in that interval. If  $f(x)$  is differentiable at  $x = a$ , then  $f(x)$  is continuous at  $x = a$ .  $\frac{d}{dx}$  is known as the Differential Operator .

## 4.2 DERIVATIVE OF A POLYNOMIAL TERM

$$f(x) = x^n$$

$$f'(a) = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a} = \lim_{x \rightarrow a} \frac{x^n - a^n}{x - a}$$

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

$$f'(a) = \lim_{x \rightarrow a} (x^{n-1} + ax^{n-2} + a^2x^{n-3} + \dots + a^{n-2}x + a^{n-1}) = na^{n-1}$$

$$\frac{dx^n}{dx} = nx^{n-1} \text{ and obviously } \frac{d}{dx}(\text{constant}) = 0$$

### 4.3 DERIVATIVES OF A TRIGONOMETRIC FUNCTION

$$\begin{aligned}\frac{d}{dx}(\sin(x)) &= \lim_{h \rightarrow 0} \frac{\sin(x+h) - \sin(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{\sin(x) \cos(h) + \cos(x) \sin(h) - \sin(x)}{h} \\ &= \sin(x) \lim_{h \rightarrow 0} \frac{\cos(h) - 1}{h} + \cos(x) \lim_{h \rightarrow 0} \frac{\sin(h)}{h}\end{aligned}$$

From ??, ?? & 3.4.1 we have,

$$1 - \cos(h) = 2\sin^2\left(\frac{h}{2}\right)$$

$$\frac{d}{dx}(\sin(x)) = \sin(x) \cdot 0 + \cos(x) \cdot 1$$

$$\boxed{\frac{d}{dx}(\sin(x)) = \cos(x)}$$

### 4.4 DERIVATIVE OF A LOG FUNCTION

Compute  $\frac{d}{dx}(\ln x)$

$$\frac{d}{dx} \ln x = \lim_{h \rightarrow 0} \frac{\ln(x+h) - \ln(x)}{h} = \lim_{h \rightarrow 0} \frac{\ln \frac{(x+h)}{x}}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \ln \left(1 + \frac{h}{x}\right) = \lim_{h \rightarrow 0} \ln \left(1 + \frac{h}{x}\right)^{\frac{1}{h}}$$

$$\text{Let } h = nx \rightarrow \frac{1}{h} = \frac{1}{n} \cdot \frac{1}{x} \rightarrow \lim_{h \rightarrow 0} \ln(1+n)^{\frac{1}{n} \cdot \frac{1}{x}} = \lim_{h \rightarrow 0} \ln \left((1+n)^{\frac{1}{n}}\right)^{\frac{1}{x}} = \frac{1}{x} \ln \left(\lim_{h \rightarrow 0} (1+n)^{\frac{1}{n}}\right)$$

$$\boxed{\frac{d}{dx} \ln x = \frac{1}{x}}$$

### 4.5 CHAIN RULE

Compute  $\frac{d}{dx}(v(u(x)))$

$$\frac{dv}{dx} = \lim_{x \rightarrow 0} \frac{\Delta v}{\Delta x} = \lim_{x \rightarrow 0} \left( \frac{\Delta v}{\Delta u} \times \frac{\Delta u}{\Delta x} \right) = \lim_{x \rightarrow 0} \left( \frac{\Delta v}{\Delta u} \right) \times \lim_{x \rightarrow 0} \left( \frac{\Delta u}{\Delta x} \right)$$

$$\boxed{\frac{dv}{dx} = \frac{dv}{du} \times \frac{du}{dx}}$$

### 4.6 DERIVATIVE OF AN EXPONENTIAL FUNCTION

Compute  $\frac{d}{dx}(a^x)$

$$\text{Let } y = a^x$$

$$\ln y = \ln a$$

$$\frac{1}{y} \frac{dy}{dx} = \ln a$$

$$\boxed{\frac{d}{dx} a^x = a^x \ln a}$$

### 4.7 IMPLICIT DIFFERENTIATION

In implicit differentiation, we differentiate each side of an equation with two variables (usually  $x$  and  $y$ ) by treating one of the variables as a function of the other. This calls for using the chain



rule. Example:

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

## 4.8 PRODUCT RULE

$$\begin{aligned}(fg)' &= \lim_{h \rightarrow 0} \frac{f(x+h)g(x+h) - f(x)g(x)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(x+h)g(x+h) - f(x+h)g(x) + f(x+h)g(x) - f(x)g(x)}{h} \\ &= \lim_{h \rightarrow 0} f(x+h) \frac{(g(x+h) - g(x))}{h} + \lim_{h \rightarrow 0} g(x) \frac{f(x+h) - f(x)}{h}\end{aligned}$$

$$(fg)' = f(x)g'(x) + g(x)f'(x) \quad (4.8.1)$$

## 4.9 QUOTIENT RULE

$$\begin{aligned}\left(\frac{f}{g}\right)' &= \lim_{h \rightarrow 0} \frac{f'g - fg'}{g^2} = \lim_{h \rightarrow 0} \frac{\frac{f(x+h)}{g(x+h)} - \frac{f(x)}{g(x)}}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \frac{f(x+h)g(x) - f(x)g(x+h)}{g(x+h)g(x)} \\ &= \lim_{h \rightarrow 0} \frac{1}{g(x+h)g(x)} \frac{f(x+h)g(x) - f(x)g(x) + f(x)g(x) - f(x)g(x+h)}{h} \\ &= \lim_{h \rightarrow 0} \left( g(x) \frac{f(x+h) - f(x)}{h} - f(x) \frac{g(x+h) - g(x)}{h} \right)\end{aligned}$$

$$\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2} \quad (4.9.1)$$

## 4.10 L'HÔPITAL'S RULE

First, need to do mathematical manipulations to get the limit into a l'Hôpital form, i.e.,  $0/0$  or  $\infty/\infty$  form. Let  $f(x)$  and  $g(x)$  be continuous functions on an interval containing  $x = a$ , with  $f(a) = g(a) = 0$ . Suppose that  $f$  and  $g$  are differentiable, and that  $f'$  and  $g'$  are continuous. and, suppose that  $g'(a) \neq 0$ . Then,

$$\begin{aligned}\lim_{x \rightarrow a} \frac{f(x)}{g(x)} &= \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f(x) - f(a)}{g(x) - g(a)} \\ &= \lim_{x \rightarrow a} \frac{(f(x) - f(a))/(x - a)}{(g(x) - f(a))/(x - a)} \\ &= \frac{\lim_{x \rightarrow a} (f(x) - f(a))/(x - a)}{\lim_{x \rightarrow a} (g(x) - f(a))/(x - a)}\end{aligned}$$

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \frac{f'(x)}{g'(x)} \quad (4.10.1)$$

## 4.11 CONCAVE UP (CONVEX) & CONCAVE DOWN

Let  $y = f(x)$  be twice-differentiable on an interval  $I$ . If  $f'' > 0$  on  $I$ , the graph of  $f$  over  $I$  is concave up (also called convex). If  $f'' < 0$  on  $I$ , the graph of  $f$  over  $I$  is concave down.

## 4.12 EULER'S NUMBER

Euler's number is written as  $e$ .

$$e = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = \lim_{n \rightarrow 0} (1+n)^{\frac{1}{n}} = \sum_{n=0}^{\infty} \frac{1}{n!} \text{ such that, } \lim_{h \rightarrow 0} \frac{e^h - 1}{h} = 1$$

$$e = 2.718281\dots$$

Note:  $\frac{d}{dx}e^x = e^x$

## 4.13 HYPERBOLIC FUNCTIONS

$$\sinh x = \frac{e^x - e^{-x}}{2} \quad (4.13.1)$$

$$\cosh x = \frac{e^x + e^{-x}}{2} \quad (4.13.2)$$

$$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}} \quad (4.13.3)$$

$$\cosh^2 x - \sinh^2 x = 1 \quad (4.13.4)$$

## 4.14 PARTIAL DERIVATIVES

$$f_x(x, y) = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$f_y(x, y) = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$

$$f_x = f_x(x, y) = \frac{\partial}{\partial x} f(x, y)$$

$$f_y = f_y(x, y) = \frac{\partial}{\partial y} f(x, y)$$

Example,

$$f(x, y) = x^2y - 10y^2z^3 + 43x - 7\tan(4y)$$

$$\frac{\partial}{\partial x} f(x, y, z) = 2xy + 43$$

$$\frac{\partial}{\partial y} f(x, y, z) = x^2 - 20yz^3 - 28\sec^2(4y)$$

$$\frac{\partial}{\partial z} f(x, y, z) = -30y^2z^2$$

```
[1]: import sympy as sp
import numpy as np
import matplotlib.pyplot as plt
from IPython.display import display, Math
from sympy import sqrt, diff
from sympy import sin, cos, tan, ln, trigsimp, expand_trig, simplify
from sympy import sinh, cosh
```

```
[2]: %config Completer.use_jedi = False
```

```
[3]: x = sp.symbols('x')
y = x**2
der = diff(y, (x, 2))    # 2nd derivative of y wrt x
display(der)
```

2

```
[4]: y = sin(x)
der = diff(y, x)         # derivative of y wrt x
display(der)
```

$\cos(x)$

```
[5]: y = ln(x)
der = diff(y, x)         # derivative of y wrt x
display(der)
```

$\frac{1}{x}$

```
[6]: a = sp.symbols('a')
y = a**x
der = diff(y, x)         # derivative of y wrt x
display(der)
```

$a^x \log(a)$

```
[7]: y = sinh(x)
der = diff(y, x)         # derivative of y wrt x
display(der)
```

$\cosh(x)$

```
[8]: y = cosh(x)
der = diff(y, x)         # derivative of y wrt x
display(der)
```

$\sinh(x)$

```
[9]: x, y, z = sp.symbols('x y z')
f = (x**2) * y - 10 * (y**2)*(z**3) + 43*x - 7*tan(4*y)
pdx = diff(f,x)
display(pdx)
pdy = simplify(diff(f,y))
display(pdy)
pdz = diff(f,z)
display(pdz)
```

$2xy + 43$

$x^2 - 20yz^3 - \frac{28}{\cos^2(4y)}$

$-30y^2z^2$



# INTEGRAL

Integration, in mathematics, is the technique of finding a function  $g(x)$  the derivative of which is equal to a given function  $f(x)$ . This is indicated by the integral sign  $\int$  as in  $\int f(x)dx$  and is called the indefinite integral of the function. The symbol  $dx$  represents an infinitesimal displacement along  $x$ . Hence,  $\int f(x)dx$  is the summation of the product of  $f(x)$  and  $dx$ . The definite integral, written as  $\int_a^b f(x)dx$  where  $a$  and  $b$  are called the limits of integration, is equal to  $g(b) - g(a)$ , where  $\frac{d}{dx}g(x) = f(x)$ .

## 5.1 INTEGRAL

Given a function  $f(x)$ , an *anti-derivative* of  $f(x)$  is any function  $g(x)$  such that  $g'(x) = f(x)$ . The most general anti-derivative is called the *indefinite integral*.

$$\int f(x)dx = g(x) + c \text{ where } c \text{ is a constant of integration}$$

Note the following inequalities.

$$\int f(x)g(x)dx \neq \int f(x)dx \int g(x)dx$$

$$\int \frac{f(x)}{g(x)}dx \neq \frac{\int f(x)dx}{\int g(x)dx}$$

## 5.2 COMMON INTEGRALS

$$\int x^n dx = \frac{x^{(n+1)}}{(n+1)} + c \quad (5.2.1)$$

$$\int e^x dx = e^x + c \quad (5.2.2)$$

$$\int a^x dx = \frac{a^x}{\ln a} + c \quad (5.2.3)$$

$$\int \frac{1}{x} dx = \ln|x| + c \quad (5.2.4)$$

$$\int \cos(x)dx = \sin(x) + c \quad (5.2.5)$$

### 5.3 SUBSTITUTION TECHNIQUE

$$\int 18x^2 \sqrt[4]{(6x^3 + 5)} dx$$

$$\text{Let } u = 6x^3 + 5$$

$$\rightarrow du = 18x^2 dx$$

$$\rightarrow \int \sqrt[4]{u} du = \frac{u^{\left(\frac{1}{4}+1\right)}}{\frac{1}{4}+1} = \frac{4}{5} u^{\frac{5}{4}} = \frac{4}{5} (6x^3 + 5)^{\frac{5}{4}}$$

### 5.4 INTEGRATION BY PARTS

$$[f(x)g(x)]' = f(x)g'(x) + f'(x)g(x)$$

$$f(x)g'(x) = [f(x)g(x)]' - f'(x)g(x)$$

$$\int f(x)g'(x)dx = \int [f(x)g(x)]' dx - \int f'(x)g(x)dx$$

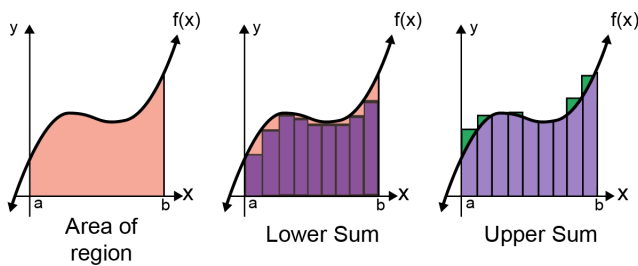
$$a \int f(x)g'(x)dx = f(x)g(x) - \int f'(x)g(x)dx$$

$$\boxed{\int u(x)v(x)dx = u(x) \int v(x) - \int [u'(x) \int v(x)]dx} \quad (5.4.1)$$

Hence, integral of two functions = first function  $\times$  integral of second function – integral of ( differentiation of the first function  $\times$  integral of the second function ).

### 5.5 DEFINITE INTEGRAL

A definite integral is a the area under its curve .



$$\int_a^b f(x)dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \Delta x = g(x) \Big|_a^b = g(b) - g(a)$$

where  $f(x_i^*)$  is the value at the middle of the strip  $\Delta x$ .

$$f_{avg} = \frac{1}{b-a} \int_a^b f(x)dx$$

$$\boxed{\int_a^b f(x)dx = f(c)(b-a) \text{ where } c \text{ is in } [a,b]}$$

## 5.6 SOME INTEGRATION STRATEGIES

- Simplify the integrand. E.g.,  $\cos^2(\theta) = \frac{1}{2}(1 + \cos(2\theta))$
- Check if simple substitution will work
- If integrand is a rational expression, partial functions may work
- If integrand is polynomial  $x$ , *trig*, *exp*,  $\ln$  function, integration by parts may work
- If integrand involves  $\sqrt{b^2x^2 + a^2}$ , trigonometric substitution may work
- If integrand has a quadratic in it, completing the square may work.

```
[1]: import sympy as sp
import numpy as np
import matplotlib.pyplot as plt
from IPython.display import display, Math
from sympy import sqrt, diff, integrate, oo
from sympy import sin, cos, tan, ln, exp, erf, trigsimp, expand_trig, simplify
from sympy import sinh, cosh
```

```
[2]: %config Completer.use_jedi = False

x = sp.symbols('x')
```

```
[3]: y = x**2 + x + 1
int = integrate(y,x)          # integrate y wrt x
display(int)
```

$$\frac{x^3}{3} + \frac{x^2}{2} + x$$

```
[4]: y = exp(-x**2)*erf(x)
int = integrate(y,x)          # integrate y wrt x
display(int)
```

$$\frac{\sqrt{\pi} \operatorname{erf}^2(x)}{4}$$

```
[5]: y = exp(-x)
int = integrate(y, (x, 0, oo)) # definite integral, limits 0 & infinity
display(int)
```



# FIRST ORDER ORDINARY DIFFERENTIAL EQUATION

Differential equation is a mathematical statement containing one or more derivatives, i.e., terms representing the rates of change of continuously varying quantities. Differential equations are very common in fields of quantitative study such as science and engineering. Generally, the solution of a differential equation is an equation expressing the functional dependence of one variable upon one or more variables. It ordinarily contains constant terms that are not present in the original differential equation. In other words, the solution of a differential equation produces a function that can be used to predict the behaviour of the original system within certain constraints.

## 6.1 DIFFERENTIAL EQUATION

A differential equation (DE) is an equation involving an unknown function and its derivatives . A DE is an ordinary differential equation (ODE) if the unknown function depends on only one variable. If the unknown function depends on 2 or more independent variables , the DE is a partial differential equation .

A DE along with subsidiary conditions on the unknown function and its derivatives, all given at the same value of the independent variable, constitutes an initial-value problem . The subsidiary conditions are initial conditions.

If the subsidiary conditions are given at more than one value of the independent variable, the problem is a boundary-value problem and the conditions are the boundary conditions .

## 6.2 STANDARD & DIFFERENTIAL FORMS OF AN ODE

The Standard form for first order DE is:

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

and the differential form is:

$$M(x, y)dx + N(x, y)dy = 0$$

## 6.3 ORDER & DEGREE OF A DIFFERENTIAL EQUATION

The order of a differential equation is the order of the highest derivative which is also known as the differential coefficient. E.g.,

$$\frac{d^3x}{dx} + 3x \frac{dy}{dx} = e^y$$

the order of the above differential equation is 3. A first order differential equation is of the form:

$$\boxed{\frac{dy}{dx} + Py = Q} \quad (6.3.1)$$

where P & Q are constants or functions of independent variables. E.g.,

$$\frac{dy}{dx} + (x^2 + 5)y = \frac{x}{5}$$

The **degree** of the differential equation is represented by the **power of the highest order derivative** in the given differential equation.

$$\left[ \frac{d^2y}{dx^2} + \left( \frac{dy}{dx} \right)^2 \right]^4 = k^2 \left( \frac{d^3y}{dx^3} \right)^2 \quad \text{the degree of the above differential equation is 2.}$$

For the equation:

$$\tan \left( \frac{dy}{dx} \right) = x + y \quad \text{the degree is undefined.}$$

## 6.4 SOLVING ODE- METHOD OF SEPARATION OF VARIABLES

Through algebraic manipulations, some ODEs can be reduced to:

$$\boxed{g(y) \frac{dy}{dx} = f(x)} \quad (6.4.1)$$

By integrating both sides:

$$\int g(y) dy = \int f(x) dx + c$$

Example:

$$\frac{dy}{dx} = 1 + y^2 \implies \frac{dy}{1 + y^2} = dx$$

$$\text{Let } y = \tan \theta \implies \frac{dy}{d\theta} = \sec^2 \theta \implies \frac{\sec^2 \theta}{1 + \tan^2 \theta} d\theta = dx \implies x = \theta + c \implies x = \tan^{-1} y + c$$

## 6.5 SOLVING ODE - REDUCTION TO SEPARABLE FORM

Consider the ODE of the form:

$$\boxed{\frac{dy}{dx} = f\left(\frac{y}{x}\right)} \quad (6.5.1)$$

Let  $y = ux$

$$\frac{dy}{dx} = x \frac{du}{dx} + u$$

$$f(u) = x \frac{du}{dx} + u$$

$$\frac{du}{f(u) - u} = \frac{dx}{x}$$

$$\int \frac{du}{f(u) - u} = \int \frac{dx}{x} + c$$

$$\boxed{\int \frac{du}{f(u) - u} = \ln|x| + c} \quad (6.5.2)$$

## 6.6 SOLVING ODE - EXACT ODE & INTEGRATING FACTOR

If an ODE has an implicit solution :

$$u(x, y) = c = \text{constant}$$

then,

$$du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy = 0$$

$$M(x, y)dx + N(x, y)dy = 0$$

$$M = \frac{\partial u}{\partial x}$$

$$N = \frac{\partial u}{\partial y}$$

A 1st order ODE is an exact DE if:

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} = \frac{\partial^2 u}{\partial x \partial y}$$

$$u = \int M dx + k(y) = \int N dy + l(x)$$

Example:

$$\cos(x + y)dx + (3y^2 + 2y + \cos(x + y))dy = 0$$

$$M = \frac{\partial u}{\partial x} = \cos(x + y)$$

$$u = \sin(x + y) + k(y) \implies \frac{\partial u}{\partial y} = \cos(x + y) + \frac{dk}{dy}$$

$$N = \frac{\partial u}{\partial y} = 3y^2 + 2y + \cos(x + y) = \cos(x + y) + \frac{dk}{dy}$$

$$k = y^3 + y^2 + c^*$$

$$u = \sin(x + y) + y^3 + y^2 + c$$

## 6.7 INEXACT ODE

Consider the ODE:

$$-ydx + xdy = 0$$

Here the above approach will not work, because:

$$M = \frac{\partial u}{\partial x} = -y \quad N = \frac{\partial u}{\partial y} = x \quad \frac{\partial M}{\partial y} = \frac{\partial^2 M}{\partial x \partial y} = -1 \quad \frac{\partial N}{\partial x} = \frac{\partial^2 N}{\partial x \partial y} = 1 \quad \frac{\partial^2 M}{\partial x \partial y} \neq \frac{\partial^2 N}{\partial x \partial y} \text{ (inexact)}$$

$$u = -y \int dx + k(y) = -xy + k(y)$$

$$\frac{\partial u}{\partial y} = -x + \frac{dk}{dy}$$

$$\text{But } N = \frac{\partial u}{\partial y} = x \text{ which contradicts the above equation}$$

## 6.8 INTEGRATING FACTOR TO TRANSFORM TO AN EXACT ODE

Multiply the equation by a factor  $F(x, y)$  to make it exact.

$$FMdx + FNdy = 0$$

and impose the conditions:

$$\frac{\partial}{\partial y}(FM) = \frac{\partial}{\partial x}(FN) \rightarrow F_y M + FM_y = F_x N + FN_x$$

Let  $F$  depend only on  $x$ ,

$$FM_y = F' N + FN_x$$

$$\frac{M_y}{N} = \frac{F'}{F} + \frac{N_x}{N}$$

$$\int \frac{df}{F} dx = \int \frac{1}{N} \left( \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) dx$$

Let  $R = \frac{1}{N} \left( \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$

$$\ln(F) = \int R dx \Rightarrow F(x) = e^{\int R(x) dx}$$

Similarly,

$$R^* = \frac{1}{M} \left( \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \Rightarrow F(y) = e^{\int R^*(y) dy}$$

E.g., solve:

$$(e^{x+y} + ye^y)dx + (xe^y - 1)dy = 0$$

$$M = \frac{\partial u}{\partial x} = e^{x+y} + ye^y \quad N = \frac{\partial u}{\partial y} = xe^y - 1$$

$$\frac{\partial M}{\partial y} = e^{x+y} + ye^y + e^y \quad \frac{\partial N}{\partial x} = e^y \quad \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} = e^{x+y} + ye^y$$

$$R = \frac{1}{N} \left( \frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right) = \frac{1}{xe^y - 1} (e^{x+y} + ye^y)$$

$R$  does not work as it is a function of both  $x$  and  $y$ . So we try with  $R^*$

$$R^* = \frac{1}{M} \left( \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) = \frac{-1}{e^{x+y} + ye^y} (e^{x+y} + ye^y) = -1$$

$e^{\int R^* dy} = e^{-y}$  this works as it is a function  $y$  only

Multiplying the ODE by  $e^{R^*} = e^{-y}$

$$(e^x + y)dx + (x - e^{-y})dy = 0$$

$$\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} = \frac{\partial^2 u}{\partial x \partial y} = 1 \text{ (exact ODE!)}$$

$$M = \frac{\partial u}{\partial x} = e^x + y \Rightarrow u = e^x + xy + k(y) \Rightarrow \frac{\partial u}{\partial y} = x + \frac{dk}{dy} = x - e^{-y} \Rightarrow k = e^{-y} + c^*$$

$$u = e^x + xy + e^{-y} + c$$

## 6.9 1ST ORDER LINEAR ODE - HOMOGENEOUS

A first order ODE is **linear** if it is of the following form:

$$\frac{dy}{dx} + p(x)y = r(x)$$

and is **non-linear** if it cannot be brought to the above form. The above ODE is linear in both  $y$  and  $y'$  where  $p$  and  $q$  are any function of  $x$ . When  $r(x) = 0$ , the ODE is called **homogeneous**.

$$\frac{dy}{dx} + p(x)y = 0$$

By the method of separation of variables we have,

$$\int \frac{dy}{y} = - \int p(x)dx \implies \ln|y| = - \int p(x)dx + c^*$$

$$y = ce^{-\int p(x)dx} \text{ (homogeneous solution } y_h)$$

## 6.10 1ST ORDER ODE - NON HOMOGENEOUS

When  $r(x) \neq 0$ , the ODE is called **non homogeneous**. We multiply the ODE by a function  $F(x)$ .

$$F y' + F p(x)y = F r(x)$$

$$\text{Let } F p(x) = F' \implies \frac{F'}{F} = p(x) \implies \ln|F| = \int p(x)dx \quad \text{Let } h = \int p(x)dx \implies F = e^h$$

$$\text{Now } (F y)' = F r(x) \implies (e^h y)' = r(x)e^h \implies e^h y = \int e^h r(x)dx + c$$

$$y_p = e^{-h} \int e^h r dx + c$$

$$y = y_h + y_p = ce^{-h} + e^{-h} \int e^h r dx + c$$

## 6.11 REDUCTION TO LINEAR FORM - BERNOULLI EQUATION

The **Bernoulli equation, a non-linear ODE** is given by:

$$y' + p(x)y = r(x)y^n \tag{6.11.1}$$

where  $n$  is any real number.

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

$$u' = (1-n)y^{-n}y'$$

$$u' = (1-n)y^{-n}(ry^n - py)$$

$$u' = (1-n)(r - py^{1-n})$$

$$u' = (1-n)(r - pu)$$

$$u' + (1-n)pu = (1-n)r \text{ (Linear ODE)}$$

```
[1]: from sympy import Function, dsolve, Eq, diff, Derivative, sin, cos, symbols, pprint
```

```
[13]: x = Function('x')
t = symbols('t')
deq = Eq(diff(x(t),t), x(t)) # Eq(LHS, RHS)
display(deq)
xsoln = dsolve(deq, x(t))    # dsolve wrt x(t)
display(xsoln)
```

$$\frac{d}{dt}x(t) = x(t)$$

$$x(t) = C_1 e^t$$

```
[6]: x = Function('x')
t = symbols('t')
deq = Eq(diff(x(t),t), (x(t) - 900) / 2)
display(deq)
xsoln = dsolve(deq, x(t))
display(xsoln)
```

$$\frac{d}{dt}x(t) = \frac{x(t)}{2} - 450$$

$$x(t) = C_1 e^{\frac{t}{2}} + 900$$

```
[5]: y = Function('y')
x = symbols('x')
deq = Eq(diff(y(x),x), (1 + y(x)**2))
display(deq)
xsoln = dsolve(deq, y(x))
display(xsoln)
```

$$\frac{d}{dx}y(x) = y^2(x) + 1$$

$$y(x) = -\tan(C_1 - x)$$

# SECOND ORDER ORDINARY DIFFERENTIAL EQUATION

Second order differential equations have a variety of applications in science and engineering such as vibrations and electric circuits. There are a host of multi dimensional engineering models that incorporate second order differential equations including wave motion, flow mechanics, Maxwell's electro-magnetic equations and Schroedinger equation in Nuclear Physics.

## 7.1 POWER SERIES

### 7.1.1 POWER SERIES, TAYLOR SERIES & MACLAURIN SERIES

Consider the following function that is represented as a power series.

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} c_n(x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \dots + c_n(x-a)^n \\ f(a) &= c_0 \\ f'(a) &= c_1 \\ f''(a) &= 2c_2 \rightarrow c_2 = \frac{1}{2}f''(a) \\ f'''(a) &= 3 \times 2c_3 \rightarrow c_3 = \frac{1}{3!}f'''(a) \\ &\vdots \\ f^n(a) &= n(n-1)(n-2)\dots 1 \rightarrow c_n = \frac{1}{n!}f^n(a) \end{aligned}$$

If  $f^n(x)$  exists at  $x = a$ , the Taylor series for  $f(x)$  at  $a$  is given by:

$$\sum_{n=0}^{\infty} \frac{f^n(a)}{n!}(x-a)^n = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^n(a)}{n!}(x-a)^n + \dots \quad (7.1.1)$$

A Maclaurin series is a Taylor series expansion about 0.

$$f(x) = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \dots + \frac{f^n(0)}{n!}x^n + \dots \quad (7.1.2)$$

The series solution may or may not converge at  $x = x_p$ . To converge, for any  $\epsilon$ , there is exists an  $N$  that satisfies:

$$|R_n(x_p)| = |s(x_p) - s_n(x_p)| < \epsilon \forall n > N \quad (\text{for all } n > N)$$

where  $s_n(x)$  is the  $n$ th partial sum:

$$s_n(x) = a_0 + a_1(x - x_0) + \dots + a_n(x - x_0)^n$$

and  $R_n(x_p)$  is the remainder.

$$R_n(x) = a_{n+1}(x - x_0)^{n+1} + a_{n+2}(x - x_0)^{n+2} + \dots$$

The **convergence interval** is  $|x - x_0| < R$  (radius of convergence). This means that in the case of convergence, we can approximate the sum  $s(x_1)$  by  $s_n(x_1)$  as accurately as we want by taking a large enough  $n$ .  $f(x)$  is called **analytic at a point  $x = x_0$**  if it can be represented by a power series in powers of  $x - x_0$  with a positive radius of convergence  $R$ . This means that a real analytic function has to be an infinitely differentiable function.

## 7.2 2ND ORDER LINEAR ODE

The **standard form** of a **2nd Order ODE** is:

$$y'' + p(x)y' + q(x)y = r(x) \quad \text{It is linear in } y, y' \text{ and } y'' \quad (7.2.1)$$

If  $r(x) = 0$ , the ODE is homogeneous, else it is non-homogeneous. When the coefficients  $a$  and  $b$  are constant:

$$y'' + ay' + by = 0 \quad (7.2.2)$$

Choose  $e^{\lambda x}$  as a solution and substitute in the homogeneous ODE.

$$(\lambda^2 + a\lambda + b)e^{\lambda x} = 0 \implies \lambda^2 + a\lambda + b = 0 \implies \lambda = \frac{1}{2}(-a \pm \sqrt{a^2 - 4b})$$

$$y_h = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x} \quad (\text{general solution to the homogeneous ODE})$$

$y_1$ , corresponding to  $\lambda_1$ , and  $y_2$ , corresponding to  $\lambda_2$ , are **linearly independent** and are called **basis of solutions**. The **superposition principle** also called the **linearity principle**, i.e., the homogeneous solution is a combination of  $y_1$  and  $y_2$  is true only for linear homogeneous ODE.

The arbitrary constants  $c_1$  and  $c_2$  are determined from the **initial conditions**:

$$y(x_0) = k_0 \quad y'(x_0) = k_1$$

A **particular solution** is obtained if we assign specific values to  $c_1$  and  $c_2$ .

## 7.3 LAGRANGE'S METHOD OF REDUCTION OF ORDER

Consider a linear homogeneous 1st Order ODE in its **standard form**:

$$y'' + p(x)y' + q(x)y = 0 \quad (7.3.1)$$

If  $y_1$  is a **basis solution**, we can find  $y_2$  as follows:

$$\text{Let } y = y_2 = uy_1 \implies y_2' = u'y_1 + uy_1' \implies y_2'' = u''y_1 + 2u'y_1' + uy_1''$$

$$\text{Substituting, } (u''y_1 + 2u'y_1' + uy_1'') + p(u'y_1 + uy_1') + q(uy_1) = 0$$

$$y_1 u'' + (2y_1' + py_1)u' + (y_1'' + py_1' + qy_1)u = 0$$

$$u'' + u' \frac{2y_1' + py_1}{y_1} = 0$$



$$\text{Let } U = u' \implies U' + U \left( \frac{2y_1'}{y_1} + p \right) = 0 \implies \frac{U'}{U} = - \left( \frac{2y_1'}{y_1} + p \right)$$

$$\int \frac{U'}{U} dx + \int \left( \frac{2y_1'}{y_1} \right) dx = -p dx \implies \ln|U| + 2\ln|y_1| = - \int p dx \implies \ln|Uy_1^2| = - \int p dx$$

$$Uy_1^2 = e^{\int -p dx}$$

$$U = \frac{1}{y_1^2} e^{\int -p dx}$$

$$u = \int U dx$$

$$y_2 = y_1 \int U dx$$

$$y_2 = y_1 \int \frac{1}{y_1^2} e^{\int -p dx} dx$$

## 7.4 HOMOGENEOUS LINEAR ODE WITH CONSTANT COEFFICIENTS

$$\begin{cases} \text{Case 1: 2 Real Roots when} & a^2 - 4b > 0 \\ \text{Case 2: Double Root when} & a^2 - 4b = 0 \\ \text{Case 3: Complex Conjugate Roots when} & a^2 - 4b < 0 \end{cases}$$

Case 1: 2 Real Roots when  $a^2 - 4b > 0$ . The general solution is given by:

$$y_1 = e^{\lambda_1 x} \quad y_2 = e^{\lambda_2 x}$$

$$\lambda_1 = \frac{1}{2} \left( -a + \sqrt{a^2 - 4b} \right) \quad \lambda_2 = \frac{1}{2} \left( -a - \sqrt{a^2 - 4b} \right)$$

$$y_h = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x} \quad (7.4.1)$$

Case 2:  $\lambda_1 = -\frac{a}{2}, y_1 = e^{-\frac{ax}{2}}$  Determine  $y_2$  using the method of reduction of order.

$$y_1 = e^{-\frac{ax}{2}}$$

$$y_2 = y_1 \int \frac{1}{y_1^2} e^{\int -p dx} dx = e^{-\frac{ax}{2}} \int \frac{1}{\left( e^{-\frac{ax}{2}} \right)^2} e^{\int -ad dx} dx = e^{-\frac{ax}{2}} \int e^{ax} e^{-ax} dx = x e^{-\frac{ax}{2}}$$

$$y_h = c_1 e^{-ax/2} + c_2 x e^{-\frac{ax}{2}} \implies y_h = (c_1 + c_2 x) e^{-ax/2}$$

Case 3:  $\lambda = -\frac{a}{2} \pm iw, w = \sqrt{|a^2 - 4b|}$

$$y_1 = e^{\lambda_1 x} = e^{(-\frac{a}{2} + iw)x} = e^{-\frac{ax}{2}} e^{iw x} \quad y_2 = e^{\lambda_2 x} = e^{(-\frac{a}{2} - iw)x} = e^{-\frac{ax}{2}} e^{-iw x}$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \dots = \cos x$$

$$e^{ix} = 1 + ix + \frac{(ix)^2}{2!} + \frac{(ix)^3}{3!} + \dots = \left( 1 - \frac{x^2}{2!} + \dots \right) + i \left( x - \frac{x^3}{3!} + \dots \right) = \sin x$$

$$\implies e^{iw x} = \cos w x + i \sin w x \quad (\text{de Moivre's theorem}) \quad \text{and} \quad e^{i\pi} = -1 \quad (\text{Euler's Identity})$$

The general solution is given by,  $y = e^{-\frac{ax}{2}} (c_1 \cos w x + c_2 \sin w x)$   $c_1, c_2$  are constants

## 7.5 EULER-CAUCHY EQUATIONS

The Euler-Cauchy equation is of the form:

$$x^2 y'' + ax y' + by = 0 \quad \text{where } a, b \text{ are constants} \quad (7.5.1)$$

$$\text{Let } y = x^m \implies y' = mx^{m-1} \implies y'' = m(m-1)x^{m-2}$$

$$\text{Substituting, } x^2 m(m-1)x^{m-2} + axmx^{m-1} + bx^m = 0 \implies m^2 + (a-1)m + b = 0$$

$$m = \frac{1}{2}(1-a) \pm \sqrt{\frac{1}{4}(a-1)^2 - b}$$

Case 1: Roots are distinct. The basis solutions are :

$$y_1(x) = x^{m_1} \quad y_2(x) = x^{m_2}, \text{ the general solution is given by, } y = c_1 x^{m_1} + c_2 x^{m_2}$$

Case 2: Double roots.

$$b = \frac{1}{4}(1-a)^2 \quad m = \frac{1}{2}(1-a) \quad y_1 = x^{\frac{1}{2}(1-a)}$$

$$y'' + \frac{a}{x}y' + \frac{(1-a)^2}{4x^2}y = 0$$

$$\text{Use method of reduction of order, } y_2 = uy_1 \text{ and with } p = \frac{a}{x}$$

$$U = \frac{1}{y_1^2} e^{\int -p dx} \quad u = \int U dx \quad y_2 = y_1 \int U dx \quad y_2 = y_1 \int \frac{1}{y_1^2} e^{\int -p dx} dx$$

$$\int p dx = \int \frac{a}{x} dx = a \ln x \implies e^{\int -p dx} = e^{-a \ln x} = e^{\ln x^{-a}} = x^{-a} = \frac{1}{x^a}$$

$$U = \frac{1}{y_1^2} \frac{1}{x^a} = \frac{1}{x^{1-a}} \frac{1}{x^a} = \frac{1}{x} \implies u = \int U dx = \int \frac{1}{x} dx = \ln x$$

$$y_2 = y_1 \int U dx = x^{\frac{1}{2}(1-a)} \ln x$$

$$y_h = (c_1 + c_2 \ln x) x^{\frac{1}{2}(1-a)} \quad c_1, c_2 \text{ are constants}$$

## 7.6 THE WRONSKIAN

Two solutions  $y_1$  and  $y_2$  are linearly dependent if their Wronskian  $W$  is 0.

$$W(y_1, y_2) = y_1 y_2' - y_2 y_1' = 0$$

Because if the solutions are dependent,  $y_1 = k y_2$ , where  $k$  is a constant

$$\implies W(y_1, y_2) = y_1 y_2' - y_2 y_1' = k y_2 y_2' - y_2 k y_2' = 0$$

The Wronskian is expressed as a Wronski Determinant:

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} \quad (7.6.1)$$

## 7.7 NON-HOMOGENEOUS ODE

Consider the following non-homogeneous ODE:

$$y'' + p(x)y' + q(x)y = r(x)$$

The complete solution is the sum of homogeneous ( $y_h$ ) and particular ( $y_p$ ) solutions.

$$y(x) = y_h(x) + y_p(x) \text{ where } y_h = c_1y_1 + c_2y_2 \text{ (general solution)}$$

$y_p$  is a solution of the non-homogeneous equation without any constants. A particular solution is obtained by assigning specific values to the constants. The **Method of Undetermined Coefficients** is an approach to finding a particular solution to nonhomogeneous ODEs. If the term in  $r(x)$  contains the following term, the choice for  $y_p(x)$  is given by:

Term in $r(x)$	Choice for $y_p(x)$
$ke^{\gamma x}$	$Ce^{\gamma x}$
$Kx^n (n = 0, 1, \dots)$	$K_nx^n + K_{n-1}x^{n-1} + \dots + K_1x + K_0$
$k\cos wx$ or $k\sin wx$	$K\cos wx + M\sin wx$
$ke^{\alpha x}\cos wx$ or $ke^{\alpha x}\sin wx$	$e^{\alpha x}(K\cos wx + M\sin wx)$

## 7.8 PARTICULAR SOLUTION BY VARIATION OF PARAMETERS (LAGRANGE)

The particular solution for the standard form ODE is derived as follows:

$$y'' + p(x)y' + q(x)y = r(x)$$

Find a pair of functions  $u_1(x)$  and  $u_2(x)$  such that:

$$y_p(x) = u_1(x)y_1(x) + u_2(x)y_2(x) \implies y'_p(x) = u'_1y_1 + u_1y'_1 + u'_2y_2 + u_2y'_2$$

$$\text{Set constraint, } u'_1y_1 + u'_2y_2 = 0$$

$$y'_p(x) = u_1y'_1 + u_2y'_2$$

$$y''_p(x) = u'_1y'_1 + u_1y''_1 + u'_2y'_2 + u_2y''_2$$

Substituting,

$$(u'_1y'_1 + u_1y''_1 + u'_2y'_2 + u_2y''_2) + p(u_1y'_1 + u_2y'_2) + q(u_1y_1 + u_2y_2) = r$$

$$(y''_1 + py'_1 + qy_1)u_1 + (y''_2 + py'_2 + qy_2)u_2 + (u'_1y'_1 + u'_2y'_2) = r$$

Since  $y_1$  and  $y_2$  are solutions to the homogeneous ODE,

$$u'_1y'_1 + u'_2y'_2 = r$$

We now have the following simultaneous equations:

$$u'_1y_1 + u'_2y_2 = 0$$

$$u'_1y'_1 + u'_2y'_2 = r$$

Solving,

$$u'_1 = -\frac{y_2r}{y_1y'_2 - y'_1y_2} = -\frac{y_2r}{W}$$

$$u'_2 = -\frac{y_1r}{y_1y'_2 - y'_1y_2} = -\frac{y_1r}{W}$$

$$y_p(x) = -y_1 \int \frac{y_2r}{W} dx + y_2 \int \frac{y_1r}{W} dx$$

```
[148]: import sympy as sp
from sympy import sin, cos, tan, exp, E, I, simplify
from sympy.abc import x, y, z, t, w
```

```
[172]: fun = E**(x)
display(fun.series(x,n=10))

fun = E**(I*w*x)
display(fun.series(x,n=10))

fun = cos(w*x)
s1 = fun.series(x,n=10)
display(s1)

fun = I*sin(w*x)
s2 = fun.series(x,n=10)
display(s2)

display(s1+s2)
```

$$1 + x + \frac{x^2}{2} + \frac{x^3}{6} + \frac{x^4}{24} + \frac{x^5}{120} + \frac{x^6}{720} + \frac{x^7}{5040} + \frac{x^8}{40320} + \frac{x^9}{362880} + O(x^{10})$$

$$1 + iwx - \frac{w^2x^2}{2} - \frac{iw^3x^3}{6} + \frac{w^4x^4}{24} + \frac{iw^5x^5}{120} - \frac{w^6x^6}{720} - \frac{iw^7x^7}{5040} + \frac{w^8x^8}{40320} + \frac{iw^9x^9}{362880} + O(x^{10})$$

$$1 - \frac{w^2x^2}{2} + \frac{w^4x^4}{24} - \frac{w^6x^6}{720} + \frac{w^8x^8}{40320} + O(x^{10})$$

$$iwx - \frac{iw^3x^3}{6} + \frac{iw^5x^5}{120} - \frac{iw^7x^7}{5040} + \frac{iw^9x^9}{362880} + O(x^{10})$$

$$1 + iwx - \frac{w^2x^2}{2} - \frac{iw^3x^3}{6} + \frac{w^4x^4}{24} + \frac{iw^5x^5}{120} - \frac{w^6x^6}{720} - \frac{iw^7x^7}{5040} + \frac{w^8x^8}{40320} + \frac{iw^9x^9}{362880} + O(x^{10})$$

# HIGHER ORDER ODE

## 8.1 HIGHER ORDER HOMOGENEOUS ODE

The concepts of the 2nd Order ODE can be extended to higher order ODE which has the form:

$$y^{(n)} + p_{n-1}(x)y^{(n-1)} + \dots + p_1(x)y' + p_0(x)y = r(x)$$

For constant coefficients,  $y = e^{\lambda x}$  yields  $\lambda^n + a_{n-1}\lambda^{n-1} + \dots + a_1\lambda + a_0 = 0$  (characteristic equation). For  $n$  distinct roots, there are  $n$  distinct basis solutions:

$$y = c_1 e^{\lambda_1 x} + c_2 e^{\lambda_2 x} + \dots + c_n e^{\lambda_n x}$$

The **Wronskian** is given by:

$$W(y_1, y_2, \dots, y_n) = \begin{vmatrix} y_1 & y_2 & \dots & y_n \\ y_1' & y_2' & \dots & y_n' \\ \vdots & \vdots & \dots & \vdots \\ y_1^{(n-1)} & y_2^{(n-1)} & \dots & y_n^{(n-1)} \end{vmatrix} = E \begin{vmatrix} 1 & 1 & \dots & 1 \\ \lambda_1 & \lambda_2 & \dots & \lambda_n \\ \lambda_1^2 & \lambda_2^2 & \dots & \lambda_n^2 \\ \vdots & \vdots & \dots & \vdots \\ \lambda_1^{n-1} & \lambda_2^{n-1} & \dots & \lambda_n^{n-1} \end{vmatrix}$$

Where  $E = e^{(\lambda_1 + \lambda_2 + \dots + \lambda_n)x}$ .  $W = 0$  if and only if the determinant, known as the **Vandermonde** or **Cauchy** determinant, is zero.  $W \neq 0$ , if and only if, all the  $n$  roots are different.

If a real double root occurs, say,  $\lambda_1 = \lambda_2$ , then we take  $y_1$  and  $xy_1$  as corresponding linearly independent solutions. If  $\lambda$  is a real root of order  $m$ , then the corresponding basis solutions are:

$$e^{\lambda x}, xe^{\lambda x}, x^2 e^{\lambda x}, \dots, x^{m-1} e^{\lambda x}$$

Complex roots occur in conjugate pairs  $\lambda = \gamma \pm iw$  since the coefficients of the ODE are real.

$$y_1 = e^{\gamma x} \cos wx \quad y_2 = e^{\gamma x} \sin wx$$

If  $\lambda = \gamma + iw$  is a complex double root, so is the conjugate  $\lambda = \gamma - iw$  and the corresponding linearly independent solutions are:

$$e^{\gamma x} \cos wx \quad e^{\gamma x} \sin wx \quad xe^{\gamma x} \cos wx \quad xe^{\gamma x} \sin wx$$

The first two of these result from  $e^{\lambda x}$  and  $e^{\bar{\lambda}x}$  as before, and the second two from  $xe^{\lambda x}$  and  $xe^{\bar{\lambda}x}$  in the same fashion. The corresponding general solution is:

$$y = e^{\gamma x} [(A_1 + A_2 x) \cos wx + (B_1 + B_2 x) \sin wx]$$

For complex triple roots, which is quite rare, one would obtain two more solutions:

$$x^2 e^{\gamma x} \cos wx \quad x^2 e^{\gamma x} \sin wx$$

## 8.2 HIGHER ORDER NON-HOMOGENEOUS ODE

### 8.2.1 METHOD OF UNDETERMINED COEFFICIENTS

Apply the **method of undetermined coefficients** for solving 2nd order ODE with a modification. If a term in the choice for  $y_p(x)$  is a solution of the homogeneous equation, then multiply this term by  $x^k$ , where  $k$  is the smallest positive integer and satisfies the condition that this **term  $\times x^k$  is not a solution** of the homogeneous equation. So, we try  $cxe^{\lambda x}, cx^2e^{\lambda x}, \dots, cx^ke^{\lambda x}$  as a solution, plug into the ODE, and solve for  $c$  for the minimum  $k$ .

### 8.2.2 METHOD OF VARIATION OF PARAMETERS

Extending the concept that we used for 2nd order ODE to arbitrary order  $n$  we have:

$$y_p(x) = \sum_{k=1}^n y_k(x) \int \frac{W_k(x)}{W(x)} r(x) dx$$

## 8.3 SERIES SOLUTIONS OF HOMOGENEOUS ODEs

Higher order linear ODEs with constant coefficients can be solved by algebraic methods as their solutions are often elementary functions which are known from calculus. For ODEs with variable coefficients the situation is complicated and their solutions are nonelementary **special functions**, e.g., Legendre and Bessel functions.

### 8.3.1 POWER SERIES METHOD

$$y = \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

Compute  $y', y'', \dots, y^{(n)}$ , substitute in the ODE and compute the coefficients of the powers of  $x, x^2, x^3, \dots, x^n$ . Equate each of the coefficients to 0 to determine  $a_0, a_1, a_2, \dots, a_n$ .

## 8.4 EXISTENCE OF POWER SERIES SOLUTIONS

Consider the following ODE:

$$y'' + p(x)y' + q(x)y = r(x)$$

If  $p, q, r$  have Taylor series representations (analytic) then every solution of the ODE can be represented by a power series in powers of  $x - x_0$  with a positive radius of convergence  $R$ . A power series can be added, multiplied and differentiated term by term.

## 8.5 CLASSICAL DIFFERENTIAL EQUATIONS

Legendre:  $(1 - x^2)y'' - 2xy' + k(k+1)y = 0$

Chebyshev:  $(1 - x^2)y'' - xy' + k^2y = 0$

Herimite:  $y'' - 2xy' + 2ky = 0$

Laguerre:  $xy'' + (1 - x)y' + ky = 0$

where  $k$  is a constant

## 8.6 LEGENDRE'S EQUATION

$$(1-x^2)y'' - 2xy' + k(k+1)y = 0 \quad k \text{ is a constant}$$

Let  $y = a_n \sum_{n=0}^{\infty} x^n$

Compute  $y, y', y''$  and substitute in the above equation.

$$y' = na_n \sum_{n=0}^{\infty} x^{n-1} \quad y'' = n(n-1)a_n \sum_{n=0}^{\infty} x^{n-2}$$

$$(1-x^2) \sum_{n=0}^{\infty} n(n-1)a_n x^{n-2} - 2x \sum_{n=0}^{\infty} na_n x^{n-1} + k(k+1) \sum_{n=0}^{\infty} a_n x^n = 0$$

Since  $n(n-1)$  is 0 for  $n=0$  and  $n=1$ , the lower indices start from 2 and 1.

$$\sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=2}^{\infty} n(n-1)a_n x^n - 2 \sum_{n=1}^{\infty} na_n x^n + k(k+1) \sum_{n=0}^{\infty} a_n x^n = 0$$

Let  $n-2=m$  and use  $m$  as the index in the remaining terms as it is a dummy index:

$$\sum_{m=0}^{\infty} (m+2)(m+1)a_{m+2}x^m - \sum_{m=2}^{\infty} m(m-1)a_mx^m - 2 \sum_{m=1}^{\infty} ma_mx^m + k(k+1) \sum_{m=0}^{\infty} a_mx^m = 0$$

$a_0$  and  $a_1$  are arbitrary constants, the remaining constants are expressed in terms of these.

$$m=0 \implies 2a_2 + k(k+1)a_0 = 0 \implies a_2 = -\frac{k(k+1)}{2!}a_0$$

$$m=1 \implies 6a_3 + [-2 + k(k+1)]a_1 = 0 \implies a_3 = -\frac{(k-1)(k+2)}{3!}a_1$$

$$m \geq 2 \implies (m+2)(m+1)a_{m+2} = [m(m-1) + 2m - k(k+1)]a_m = (m^2 + m - k^2 - k)a_m$$

$$a_{m+2} = -\frac{(k-m)(k+m+1)}{(m+1)(m+2)}a_m$$

$$a_4 = \frac{(k-2)k(k+1)(k+3)}{4!}a_0$$

$$a_5 = \frac{(k-3)(k-1)(k+2)(k+4)}{5!}a_1$$

$$y = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + a_5x^5 + \dots + a_nx^n + \dots$$

$y = a_0y_1(x) + a_1y_2(x)$   $a_0, a_1$  are arbitrary constants,  $y_1$  is the even series &  $y_2$  is the odd

$$y_1 = 1 + a_2x^2 + a_4x^4 + \dots$$

$$y_2 = x + a_3x^3 + a_5x^5 + \dots$$

### 8.6.1 LEGENDRE POLYNOMIALS

When:

$$m = k, a_{m+2} = a_{m+4} = a_{m+6} \cdots = 0$$

If  $k$  is even,  $y_1(x)$  reduces to a polynomial of degree  $k$ .

If  $k$  is odd,  $y_2(x)$  reduces to a polynomial of degree  $k$ .

The reduction of power series to polynomials is a great advantage because then we have solutions for all  $x$  without convergence restrictions. These polynomials, multiplied by some constants, are called Legendre polynomials and are denoted by  $P_n(x)$ .

The standard choice of such constants is to choose the coefficient an of the highest power  $x^n$  as:

$$a_k = \frac{(2k)!}{2^k (k!)^2}$$

We then calculate the other coefficients as follows:

$$a_m = -\frac{(m+1)(m+2)}{(k-m)(k+m+1)} a_{m+2}$$

With  $m = k - 2$

$$\begin{aligned} a_{k-2} &= -\frac{k(k-1)}{2(2k-1)} a_k \\ &= -\frac{k(k-1)}{2(2k-1)} \frac{2k!}{2^k (k!)^2} \\ &= -\frac{k(k-1)}{2(2k-1)} \frac{2k(2k-1)(2k-2)!}{2^k k(k-1)!k(k-1)(k-2)!} \\ &= \frac{(2k-2)!}{2^k (k-1)!(k-2)!} \end{aligned}$$

With  $m = k - 4$

$$\begin{aligned} a_{k-4} &= \frac{(k-2)(k-3)}{4(2k-3)} a_{k-2} \\ &= \frac{(k-2)(k-3)}{4(2k-3)} \frac{(2k-2)!}{2^k (k-1)!(k-2)!} \\ &= \frac{(2k-4)!}{2^k 2!(k-2)!(k-4)!} \end{aligned}$$

In general,

$$a_{k-2m} = (-1)^m \frac{(2k-2m)!}{2^k m!(k-m)!(k-2m)!}$$



## 8.7 FROBENIUS METHOD

Several important 2nd order ODEs have coefficients that are not analytic. Yet these ODEs can be solved through an extension of the power series method that is credited to Frobenius. Consider the ODE:

$$y'' + \frac{b(x)}{x}y' + \frac{c(x)}{x^2}y = 0 \quad \text{Note: } b(x), c(x) \text{ are analytic at } x = 0$$

This ODE has at least one solution of the form:

$$y(x) = x^r \sum_{m=0}^{\infty} a_m x^m$$

Where  $r$  is real or complex and  $a_0 \neq 0$ .

Multiply the ODE by  $x^2$  and expand  $b(x)$  and  $c(x)$  in Taylor series.

$$x^2 y'' + x b(x) y' + c(x) y = 0$$

$$b(x) = \sum_{m=0}^{\infty} b_m x^m \quad c(x) = \sum_{m=0}^{\infty} c_m x^m$$

$$y(x) = x^r \sum_{m=0}^{\infty} a_m x^m \quad y'(x) = \sum_{m=0}^{\infty} (m+r) a_m x^{m+r-1} \quad y''(x) = \sum_{m=0}^{\infty} (m+r)(m+r-1) a_m x^{m+r-2}$$

Substituting in the ODE,

$$x^r [r(r-1)a_0 + \dots] + (b_0 + b_1 x + \dots)x^r (ra_0 + \dots) + (c_0 + c_1 x + \dots)x^r (a_0 + a_1 x + \dots) = 0$$

Equate coefficients of  $x^r, x^{r+1}, x^{r+2}$  to 0.

$$[r(r-a) + b_0 r + c_0]a_0 = 0 \implies [r(r-a) + b_0 r + c_0] = 0 \text{ (indicial equation)}$$

The Frobenius method yields a basis of solutions.

Distinct roots not differing by an integer

$$y_1(x) = x^{r_1}(a_0 + a_1 x + a_2 x^2 + \dots)$$

$$y_2(x) = x^{r_2}(A_0 + A_1 x + A_2 x^2 + \dots)$$

$$\text{Double root } r_1 = r_2 = r = \frac{1}{2}(1 - b_0)$$

$$y_1(x) = x^{r_1}(a_0 + a_1 x + a_2 x^2 + \dots)$$

$$y_2(x) = y_1(x) \ln x + x^{r_1}(A_0 + A_1 x + A_2 x^2 + \dots)$$

Roots differing by an integer

$$y_1(x) = x^{r_1}(a_0 + a_1 x + a_2 x^2 + \dots)$$

$$y_2(x) = k y_1(x) \ln x + x^{r_2}(A_0 + A_1 x + A_2 x^2 + \dots)$$

$$r_1 > r_2, k \text{ can be } 0$$

For cases 2 and 3, the second independent solution can be obtained by reduction of order.

## 8.8 BESSEL'S EQUATION

$$x^2 y'' + xy' + (x^2 - \nu^2)y = 0 \quad (\nu \text{ is a real number } \geq 0)$$

Applying **Frobenius** technique, the solution is of the form

$$y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$y'(x) = \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1} = x^{r-1}[ra_0 + (r+1)a_1x + (r+2)a_2x^2 + \dots]$$

$$y''(x) = \sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-2} = x^{r-2}[r(r-1)a_0 + (r+1)ra_1x + (r+2)(r+1)a_2x^2 + \dots]$$

substituting in the ODE

$$\sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r} + \sum_{m=0}^{\infty} (m+r)a_m x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r+2} - \nu^2 \sum_{m=0}^{\infty} a_m x^{m+r} = 0$$

$$r(r-1)a_0 + ra_0 - \nu^2 a_0 = 0 \quad (m=0)$$

$$(r+\nu)(r-\nu) = 0, \implies r = \pm \nu$$

$$(r+1)ra_1 + (r+1)a_1 - \nu^2 a_1 = 0 \quad (m=1)$$

$$((\nu+1)\nu + (\nu+1) - \nu^2)a_1 = 0 \implies (2\nu+1)a_1 = 0 \implies a_1 = 0$$

$$(m+r)(m+r-1)a_m + (m+r)a_m + a_{m-2} - \nu^2 a_m = 0 \quad (m=2, 3, \dots)$$

$$(m+\nu)[(m+\nu-1 + (m+\nu) - \nu^2)a_m + a_{m-2}] = 0 \implies m(m+2\nu)a_m + a_{m-2} = 0$$

$$\text{since } a_1 = 0 \implies a_3 = a_5 = \dots = 0$$

$$2m(2m+2\nu)a_{2m} + a_{2m-2} = 0 \quad (\text{ensure even numbers only, } m=1, 2, \dots)$$

$$a_{2m} = -\frac{a_{2m-2}}{2^2 m(m+\nu)} \quad (m=1, 2, \dots)$$

$$a_2 = -\frac{a_0}{2^2(\nu+1)}$$

$$a_4 = -\frac{a_2}{2^2 2(\nu+2)} = \frac{a_0}{2^4 2!(\nu+1)(\nu+2)}$$

When  $\nu$  is an integer, denote it as by  $n$

$$a_{2m} = -\frac{(-1)^n a_0}{2^{2m} m!(n+1)(n+2)\dots(n+m)} \quad (m=1, 2, \dots)$$

$$\text{choose, } a_0 = \frac{1}{2^n n!}$$

$$a_{2m} = \frac{(-1)^m}{2^{2m+n} m!(n+m)!} \quad (m=1, 2, \dots)$$

A particular solution to Bessel's equation is then given by,

$$J_n(x) = x^n \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{2^{2m+n} m!(n+m)!} \quad (m=1, 2, \dots, \text{ and } n \geq 0)$$

$J_n(x)$  is called the Bessel function of the first kind of order  $n$  and converges  $\forall x$ .

$$\text{For } n=0, J_0(x) = \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{2^{2m} m!^2} = 1 - \frac{x^2}{2^2 (1!)^2} + \frac{x^4}{2^4 (2!)^2} + \dots \quad (\text{Bessel function of order 0, similar to cosine})$$

$$\text{For } n=1, J_1(x) = \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m+1}}{2^{2m} m!(m+1)!} = \frac{x}{2} - \frac{x^3}{2^3 1!2!} + \frac{x^5}{2^5 2!3!} + \dots \quad (\text{Bessel function of order 1, similar to sine})$$

## 8.8.1 BESSEL FUNCTIONS FOR REAL NUMBER

Choose  $a_0 = \frac{1}{2^\nu \Gamma(\nu+1)}$  where the Gamma function is defined as:

$$\Gamma(\nu+1) = \int_0^\infty e^{-t} t^\nu dt \quad (\nu > -1)$$

$$\Gamma(\nu+1) = -e^{-t} t^\nu \Big|_0^\infty + \nu \int_0^\infty e^{-t} t^{\nu-1} dt = 0 + \nu \Gamma(\nu)$$

$$\Gamma(\nu+1) = \Gamma(\nu) \quad \text{for } n = 0, 1, \dots \quad \Gamma(n+1) = n! \quad (\text{The Gamma function is a generalised factorial})$$

$$a_{2m} = -\frac{(-1)^m a_0}{2^{2m} m! (\nu+1)(\nu+2)\dots(\nu+m) 2^\nu \Gamma(\nu+1)}$$

$$a_{2m} = -\frac{(-1)^m a_0}{2^{2m+\nu} m! \Gamma(\nu+m+1)}$$

$$J_\nu(x) = x^\nu \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{2^{2m+\nu} m! \Gamma(\nu+m+1)!}$$

$J_\nu(x)$  is called the Bessel function of the first kind of order  $\nu$

Bessel functions satisfy many relationships such as the following:

$[x^\nu J_\nu(x)]' = x^\nu J_{\nu-1}(x)$	$[x^{-\nu} J_\nu(x)]' = -x^{-\nu} J_{\nu+1}(x)$
$J_{\nu-1}(x) + J_{\nu+1}(x) = \frac{2\nu}{x} J_\nu(x)$	$J_{\nu-1}(x) - J_{\nu+1}(x) = 2J'_\nu(x)$
$J_{1/2}(x) = \sqrt{\frac{2}{\pi x}} \sin x$	$J_{-1/2}(x) = \sqrt{\frac{2}{\pi x}} \cos x$

## 8.8.2 GENERAL SOLUTION

For a general solution of Bessel's equation in addition to  $J_\nu$  we need a second linearly independent solution. If  $\nu$  is not an integer, the general solution can be obtained by replacing  $\nu$  with  $-\nu$ . The general solution is then given by:

$$y(x) = c_1 J_\nu(x) + c_2 J_{-\nu}(x)$$

This cannot be the general solution for an integer  $\nu = n$  because that will lead to linear dependence.

8.8.3 BESSEL FUNCTIONS OF THE SECOND KIND,  $Y_\nu(x)$ 

For  $n = 0$ , the Bessel function can be written as:

$$xy'' + y' + xy = 0$$

The indicial equation has a double root and the desired solution must be of the form:

$$y_2(x) = J_0 \ln x + \sum_{m=1}^{\infty} A_m x^m$$

$$y'_2 = J'_0 \ln x + \frac{J_0}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1}$$

$$y''_2 = J''_0 \ln x + \frac{2J'_0}{x} - \frac{J_0}{x^2} + \sum_{m=1}^{\infty} m(m-1) A_m x^{m-2}$$

Substituting  $y''_2, y'_2, y$  in the equation we have:

$$\begin{aligned}
& (xJ_0'' \ln x + 2J_0' - \frac{J_0'}{x} + \sum_{m=1}^{\infty} m(m-1)A_m x^{m-1}) + (J_0' \ln x + \frac{J_0'}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1}) + \\
& \quad (xJ_0 \ln x + \sum_{m=1}^{\infty} A_m x^{m+1}) = 0 \\
& \quad \xrightarrow{0} (xJ_0'' + J_0' + xJ_0) \ln x + 2J_0' + \sum_{m=1}^{\infty} m(m-1)A_m x^{m-1} + \sum_{m=1}^{\infty} m A_m x^{m-1} + \sum_{m=1}^{\infty} A_m x^{m+1} = 0 \\
& \quad 2J_0' + \sum_{m=1}^{\infty} m^2 A_m x^{m-1} + \sum_{m=1}^{\infty} A_m x^{m+1} = 0 \\
& \quad \text{Now, } J_0(x) = \sum_{m=0}^{\infty} \frac{(-1)^m x^{2m}}{2^{2m} m!^2} \\
& \quad J_0'(x) = \sum_{m=1}^{\infty} \frac{(-1)^m 2m x^{2m-1}}{2^{2m} m!^2} = \sum_{m=1}^{\infty} \frac{(-1)^m x^{2m-1}}{2^{2m-1} m!(m-1)!} \\
& \quad \sum_{m=1}^{\infty} \frac{(-1)^m x^{2m-1}}{2^{2m-2} m!(m-1)!} + \sum_{m=1}^{\infty} m^2 A_m x^{m-1} + \sum_{m=1}^{\infty} A_m x^{m+1} = 0
\end{aligned}$$

The power of  $x_0$  occurs only in the 2nd series, hence  $A_1 = 0$ .

Comparing coefficient of even powers of  $x$  in 2nd & 3rd series (1st series has none), we have:

$$(2s+1)^2 A_{2s+1} + A_{2s-1} = 0 \quad (\text{where } s = 0, 1, 2, \dots)$$

Since  $A_1 = 0, A_3 = A_5 = \dots = 0$

$$-1 + 4A_2 = 0 \implies A_2 = \frac{1}{4}$$

Matching the odd power of  $x$  in all 3 series, we have:

$$\frac{(-1)^{s+1}}{2^{2s}(s+1)!s!} + (2s+2)^2 A_{2s+2} + A_{2s} = 0$$

$$A_{2m} = \frac{(-1)^{m-1}}{2^{2m}(m!)^2} \left( 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{m} \right) \quad (m = 0, 1, 2, \dots)$$

$$y_2(x) = J_0(x) \ln x + \frac{(-1)^{m-1} h_m}{2^{2m}(m!)^2} x^{2m} \quad \text{where } h_m = \left( 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{m} \right)$$

$J_0, y_2$  are linearly independent functions and form a basis for  $x > 0$

Now, express  $y_2$  as an independent particular solution of the form  $a(y_2 + bJ_0)$

Choose  $a = \pi/2$  and  $b = \gamma - \ln 2$

$\gamma$  is called the Euler constant and is defined as:

$$\lim_{s \rightarrow \infty} \left( 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{s} \right) - \ln s = 0.57721566490$$

The standard particular solution thus obtained is called the Bessel function of the second kind of order zero or Neumann's function of order zero and is denoted by  $Y_0(x)$ .

$$Y_0(x) = \frac{2}{\pi} \left[ J_0(x) \left( \ln \frac{x}{2} + \gamma \right) + \frac{(-1)^{m-1} h_m}{2^{2m}(m!)^2} x^{2m} \right]$$

#### 8.8.4 BESSEL FUNCTIONS OF THE SECOND KIND, $Y_n(x)$

For  $n = 1, 2, \dots$  a second solution can be obtained by manipulations similar to those for  $n = 0$ . It turns out that in these cases the solution also contains a logarithmic term.

A standard second solution known as the **Bessel function of the 2nd kind** of order  $\nu$  or **Neumann's function** of order  $\nu$  is defined as:

$$Y_\nu(x) = \frac{1}{\sin \nu \pi} [J_\nu(x) \cos \nu \pi - J_{-\nu}(x)]$$

$$Y_n(x) = \lim_{\nu \rightarrow n} Y_\nu(x)$$

$$y(x) = C_1 J_\nu(x) + C_2 Y_\nu(x)$$



# LAPLACE TRANSFORM

Laplace transform is a particular integral transform invented by the French mathematician Pierre-Simon Laplace and subsequently developed by British physicist Oliver Heaviside to simplify the solution of differential equations that describe physical processes. As an example, it is widely used by electrical engineers to solve circuit problems. With Laplace transforms the process of solving an ODE is simplified to an algebraic problem.

## 9.1 DEFINITION

The Laplace transform is an integral transform defined as:

$$F(s) = \mathcal{L}\{f\} = \int_0^{\infty} e^{-st} f(t) dt \quad \text{where } k(s, t) \text{ is the kernel function } e^{-st}$$

The inverse transform  $\mathcal{L}^{-1}\{F\}$  will yield  $f(t)$ .

## 9.2 BASIC TRANSFORMS

$$\begin{aligned} \mathcal{L}\{e^{at}\} &= \int_0^{\infty} e^{-st} e^{at} dt = \int_0^{\infty} e^{-(s-a)t} dt = \frac{1}{-(s-a)} e^{-(s-a)t} \Big|_0^{\infty} = 0 - \frac{1}{-(s-a)} \\ \Rightarrow \mathcal{L}\{e^{at}\} &= \frac{1}{s-a} \quad \text{where } s-a > 0 \end{aligned}$$

The Laplace transform of trigonometric functions are as follows:

$$\begin{aligned} \mathcal{L}(\cos wt) &= \int_0^{\infty} e^{-st} \cos wt dt = \frac{e^{-st}}{-s} \cos wt \Big|_0^{\infty} - \frac{w}{s} \int_0^{\infty} e^{-st} \sin wt dt = \frac{1}{s} - \frac{w}{s} \mathcal{L}\{\sin wt\} \\ \mathcal{L}\{\sin wt\} &= \int_0^{\infty} e^{-st} \sin wt dt = \frac{e^{-st}}{-s} \sin wt \Big|_0^{\infty} + \frac{w}{s} \int_0^{\infty} e^{-st} \cos wt dt = \frac{w}{s} \mathcal{L}\{\cos wt\} \end{aligned}$$

Solving the simultaneous equations we get,

$$\mathcal{L}\{\cos wt\} = \frac{s}{s^2 + w^2} \quad \mathcal{L}\{\sin wt\} = \frac{w}{s^2 + w^2}$$

The hyperbolic functions are given by:

$$\begin{aligned} \cosh wt &= \frac{1}{2}(e^{wt} + e^{-wt}) \\ \sinh wt &= \frac{1}{2}(e^{wt} - e^{-wt}) \end{aligned}$$

The Laplace transform of hyperbolic functions are:

$$\begin{aligned}\mathcal{L}\{\cosh wt\} &= \frac{1}{2}\mathcal{L}\{e^{wt}\} + \frac{1}{2}\mathcal{L}\{e^{-wt}\} = \frac{1}{2}\left(\frac{1}{s-w} + \frac{1}{s+w}\right) = \frac{s}{s^2-w^2} \\ \mathcal{L}\{\sinh wt\} &= \frac{1}{2}\mathcal{L}\{e^{wt}\} - \frac{1}{2}\mathcal{L}\{e^{-wt}\} = \frac{1}{2}\left(\frac{1}{s-w} - \frac{1}{s+w}\right) = \frac{w}{s^2-w^2}\end{aligned}$$

$$\boxed{\mathcal{L}\{\cosh wt\} = \frac{s}{s^2-w^2}}$$

$$\boxed{\mathcal{L}\{\sinh wt\} = \frac{w}{s^2-w^2}}$$

The Laplace transform of a polynomial is computed below.

$$\begin{aligned}\mathcal{L}\{t^{n+1}\} &= \int_0^\infty e^{-st}t^{n+1}dt = -\frac{1}{s}e^{-st}t^{n+1}\Big|_0^\infty + \frac{n+1}{s}\int_0^\infty e^{-st}t^n dt \\ \Rightarrow \mathcal{L}\{t^{n+1}\} &= \frac{n+1}{s}\mathcal{L}\{t^n\} \text{ for } s > 0 \\ \mathcal{L}\{t^n\} &= \frac{n}{s}\mathcal{L}\{t^{n-1}\} \\ \Rightarrow \mathcal{L}\{t^{n+1}\} &= \frac{(n+1)!}{s^{n+2}} \text{ (by induction, where } n = 0, 1, \dots)\end{aligned}$$

Now consider  $a$  to be real positive. Laplace transform of a polynomial can be expressed in terms of the *Gamma function*.

$$\mathcal{L}\{t^a\} = \int_0^\infty e^{-st}t^a dt$$

Let  $st = x$ ,

$$\mathcal{L}\{t^a\} = \int_0^\infty e^{-x}\left(\frac{x}{s}\right)^a \frac{dx}{s} = \frac{1}{s^{a+1}} \int_0^\infty e^{-x}x^a dx$$

Gamma function is defined as  $\boxed{\Gamma(a) = \int_0^\infty e^{-x}x^{a-1} dx}$

$$\Rightarrow \mathcal{L}\{t^a\} = \frac{\Gamma(a+1)}{s^{a+1}}$$

### 9.3 LINEARITY

Obviously, Laplace transform is a linear operation. i.e.,

$$\boxed{\mathcal{L}\{af(t) + bg(t)\} = a\mathcal{L}\{f(t)\} + b\mathcal{L}\{g(t)\}} \quad \text{where } a \text{ and } b \text{ are constants}$$

### 9.4 s - SHIFTING

If Laplace transform of  $f(t)$  is given by  $F(s)$ , we can get the Laplace transform  $e^{at}f(t)$  as  $F(s-a)$ .

$$F(s-a) = \int_0^\infty e^{-(s-a)t}f(t)dt = \int_0^\infty e^{st}[e^{at}f(t)]dt = \mathcal{L}\{e^{at}f(t)\}$$

$$\boxed{F(s-a) = \mathcal{L}\{e^{at}f(t)\}}$$

### 9.5 EXISTENCE & UNIQUENESS

For Laplace transform  $\mathcal{L}\{f\}$  to exist, the following condition must be satisfied:



$$|f(t)| \leq Me^{kt} \quad \text{where } M, k \text{ are constants}$$

$$|\mathcal{L}\{f\}| = \left| \int_0^\infty e^{-st} f(t) dt \right| \leq \int_0^\infty Me^{kt} e^{-st} dt$$

$$M \int_0^\infty e^{-(s-k)t} dt = \frac{M}{-(s-k)} e^{-(s-k)t} \Big|_0^\infty = 0 + \frac{M}{s-k} = \frac{M}{s-k} \quad \text{where } s > k$$

$$|\mathcal{L}\{f\}| \leq \frac{M}{s-k} \quad \text{where } s > k$$

If the Laplace transform of a given function exists, it is uniquely determined. If two continuous functions have the same transform, they are identical.

## 9.6 LAPLACE TRANSFORMS OF DERIVATIVES

$$\mathcal{L}\{f'\} = \int_0^\infty e^{-st} f'(t) dt = e^{-st} f(t) \Big|_0^\infty + s \int_0^\infty e^{-st} f(t) dt$$

$$\text{Since } |f(t)| \leq Me^{kt}, \text{ the upper limit of } e^{-st} f(t) \Big|_0^\infty \text{ is } 0$$

$$\Rightarrow \mathcal{L}\{f'\} = s\mathcal{L}\{f\} - f(0)$$

$$\mathcal{L}\{f''\} = s\mathcal{L}\{f'\} - f'(0) = s[s\mathcal{L}\{f\} - f(0)] - f'(0)$$

$$\mathcal{L}\{f''\} = s^2\mathcal{L}\{f\} - sf(0) - f'(0)$$

Similarly,

$$\mathcal{L}\{f^{(n)}\} = s^n\mathcal{L}\{f\} - s^{n-1}f(0) - s^{n-2}f'(0) \dots - f^{(n-1)}(0)$$

## 9.7 LAPLACE TRANSFORMS OF INTEGRALS

$$\text{Let } g(t) = \int_0^t f(u) du$$

$$\Rightarrow g'(t) = f(t)$$

$$\mathcal{L}\{g'(t)\} = \mathcal{L}\{f(t)\}$$

$$s\mathcal{L}\{g(t)\} - g(0) = \mathcal{L}\{f(t)\}$$

$$\text{Now } g(0) = \int_0^0 f(u) du = 0$$

$$\Rightarrow \mathcal{L}\{g(t)\} = \frac{1}{s} \mathcal{L}\{f(t)\}$$

## 9.8 LAPLACE TRANSFORMS FOR SOLVING ODEs

Consider the ODE,

$$y'' + ay' + by = r(t)$$

where  $y(0) = K_0$ ,  $y'(0) = K_1$ , and  $a, b$  are constants

$$\left[ s^2 Y - s(y(0)) - y'(0) \right] + a[sY - (y(0))] + bY = R(s)$$

where  $Y = \mathcal{L}(y)$  and  $R = \mathcal{L}(r)$

$$(s^2 + as + b)Y = (s + a)y(0) + y'(0) + R(s)$$

The Transfer Function is defined as: 
$$Q(s) = \frac{1}{s^2 + as + b} = \frac{1}{(s + \frac{1}{2}a)^2 + (b - \frac{1}{4}a^2)}$$

$$Y(s) = [(s + a)y(0) + y'(0)] Q(s) + R(s)Q(s)$$

$$\text{if } y(0) = y'(0) = 0, \quad Q(s) = \frac{Y}{R} = \frac{\mathcal{L}\{\text{output}\}}{\mathcal{L}\{\text{input}\}}$$

The ODE is transformed into an algebraic equation which is also known as the *subsidiary equation*. If the initial conditions are at some  $t_0$  and not at 0, set  $t = \tau + t_0$ . Solve the subsidiary equation. Finally, compute the inverse transform to get the solution to the ODE. This technique can be used to solve *systems of ODEs*.

## 9.9 UNIT STEP FUNCTION (HEAVISIDE FUNCTION)

Unit Step Function or Heaviside Function is defined as:

$$u(t - a) = \begin{cases} 0 & \text{for } t < a \\ 1 & \text{for } t > a \end{cases}$$

$$\mathcal{L}\{u(t - a)\} = \int_0^\infty e^{-st} u(t - a) dt = \int_a^\infty e^{-st} dt = -\frac{e^{-st}}{s} \Big|_a^\infty$$

$$\mathcal{L}\{u(t - a)\} = \frac{e^{-as}}{s}$$

## 9.10 TIME SHIFTING (T-SHIFTING)

Consider a function  $f(t)$  that has its Laplace transform  $F(s)$ . The *shifted function* is given by:

$$\tilde{f}(t) = f(t - a)u(t - a) = \begin{cases} 0 & \text{if } t < a \\ f(t - a) & \text{if } t > a \end{cases}$$

$$e^{-as}F(s) = e^{-as} \int_a^\infty e^{-s\tau} f(\tau) d\tau = \int_a^\infty e^{-s(\tau+a)} f(\tau) d\tau$$

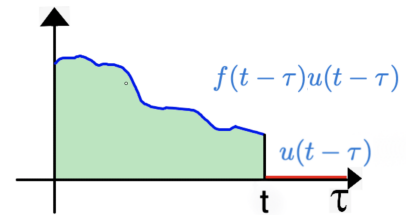
Let  $t = a + \tau$

$$e^{-as}F(s) = \int_a^\infty e^{-st} f(t - a) dt$$

Introduce  $u(t - a)$  to change the lower limit

$$e^{-as}F(s) = \int_0^\infty e^{-st} f(t - a) u(t - a) dt$$

$$\mathcal{L}\{\tilde{f}(t)\} = \int_0^\infty e^{-st} f(t - a) u(t - a) dt = e^{-as}F(s)$$

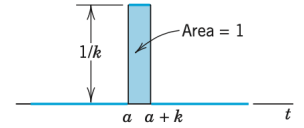


## 9.11 DIRAC DELTA FUNCTION

Consider the following function and the integral:

$$f_k(t-a) = \begin{cases} \frac{1}{k} & \text{if } a \leq t \leq a+k \\ 0 & \text{otherwise} \end{cases}$$

$$I_k = \int_0^\infty f_k(t-a)dt = \int_a^{a+k} \frac{1}{k} dt = 1$$



We take the limit of  $f_k$  as  $k \rightarrow 0$  ( $k > 0$ ), the **Dirac Delta** function,  $(\delta - a)$ , is then defined as:

$$\delta(t-a) = \lim_{k \rightarrow 0} f_k(t-a)$$

$$\delta(t-a) = \begin{cases} \infty & \text{if } t = a \\ 0 & \text{otherwise} \end{cases}$$

$$\Rightarrow \int_0^\infty \delta(t-a)dt = 1$$

$$\begin{aligned} \mathcal{L}\{\delta(t-a)\} &= \int_0^\infty e^{-st} f(t) \delta(t-a) dt = \int_0^\infty e^{-st} f(a) \delta(t-a) dt = f(a) e^{-as} \int_0^\infty \delta(t-a) dt \\ &\Rightarrow \int_0^\infty f(t) \delta(t-a) dt = f(a) \text{ (Sifting)} \end{aligned}$$

The impulse function  $\delta(t-a)$  sifts through the function  $f(t)$  and pulls out the value  $f(a)$

$$\mathcal{L}\{\delta(t-a)\} = e^{-as}$$

The use of the unit step function (Heaviside function) and the Dirac delta function make the method particularly powerful for problems with inputs, i.e., driving forces, that have discontinuities or represent short impulses or complicated periodic functions.

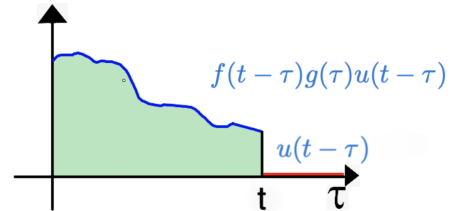
## 9.12 CONVOLUTION

**Convolution** of two functions  $f(t)$  and  $g(t)$  is defined by the following integral:

$$(f * g)(t) = \int_0^t f(\tau) g(t-\tau) d\tau$$

$$\begin{aligned} \mathcal{L}\{(f * g)(t)\} &= \int_0^\infty e^{-st} \int_0^t f(\tau) g(t-\tau) d\tau dt \\ &= \int_0^\infty e^{-st} \int_0^\infty f(\tau) g(t-\tau) u(t-\tau) d\tau dt \\ &= \int_0^\infty e^{-st} f(\tau) d\tau \int_0^\infty g(t-\tau) u(t-\tau) dt \end{aligned}$$

$$\mathcal{L}\{(f * g)(t)\} = F(s)G(s)$$



The transform of a product is generally different from the product of the transforms of the factors.

## 9.13 DIFFERENTIATION OF TRANSFORMS

$$F(s) = \int_0^\infty e^{-st} f(t) dt$$

$$\frac{d}{ds} F(s) = \int_0^\infty \frac{d}{ds} e^{-st} f(t) dt = \int_0^\infty -t e^{-st} f(t) dt = - \int_0^\infty e^{-st} t f(t) dt$$

$$F'(s) = -\mathcal{L}(t f(t))$$

## 9.14 INTEGRATION OF TRANSFORMS

$$F(s) = \int_0^{\infty} e^{-st} f(t) dt$$

$$\int_s^{\infty} F(\tilde{s}) d\tilde{s} = \int_s^{\infty} \left[ \int_0^{\infty} e^{-\tilde{s}t} f(t) dt \right] d\tilde{s} = \int_0^{\infty} \left[ \int_s^{\infty} e^{-\tilde{s}t} f(t) d\tilde{s} \right] dt = \int_0^{\infty} f(t) \left[ \int_s^{\infty} e^{-\tilde{s}t} d\tilde{s} \right] dt$$

$$\int_s^{\infty} F(\tilde{s}) d\tilde{s} = \int_0^{\infty} e^{-st} \frac{f(t)}{t} dt$$

$$\boxed{\int_0^{\infty} F(s) ds = \mathcal{L} \left( \frac{f(t)}{t} \right)}$$

## COMPLEX ANALYSIS

Complex analysis is the study of complex numbers together with their derivatives, manipulation, and other properties. Complex analysis is an extremely powerful tool with an unexpectedly large number of practical applications to the solution of physical problems. It is helpful in many areas such as hydrodynamics, thermodynamics, and particularly quantum mechanics. Complex analysis also has a wide range of applications in engineering fields such as nuclear, aerospace, mechanical and electrical engineering.

### 10.1 COMPLEX NUMBER

Complex numbers are the numbers that are expressed in the form of  $x + iy$  where,  $x, y$  are real numbers and  $i$  is an imaginary number called “iota” defined as follows:

$$z = x + iy \quad i = \sqrt{-1}$$

Just as with real numbers, we can perform arithmetic operations on complex numbers. To add or subtract complex numbers, we combine the real parts and combine the imaginary parts. Addition, multiplication and division of complex numbers are given below.

$$\begin{aligned} z_1 + z_2 &= (x_1 + x_2) + i(y_1 + y_2) \\ z_1 z_2 &= (x_1 x_2 - y_1 y_2) + i(x_1 y_2 + x_2 y_1) \\ \frac{z_1}{z_2} &= \frac{x_1 + iy_1}{x_2 + iy_2} = \frac{(x_1 + iy_1)(x_2 - iy_2)}{(x_2 + iy_2)(x_2 - iy_2)} = \frac{(x_1 x_2 + y_1 y_2)}{x_2^2 + y_2^2} + i \frac{(x_2 y_1 - x_1 y_2)}{x_2^2 + y_2^2} \end{aligned}$$

#### 10.1.1 COMPLEX CONJUGATE

The *complex conjugate* of  $z$  is defined as:

$$\bar{z} = x - iy$$

#### 10.1.2 POLAR REPRESENTATION

$$z = r \cos \theta + i r \sin \theta = r e^{i\theta} \quad (\text{Polar representation})$$

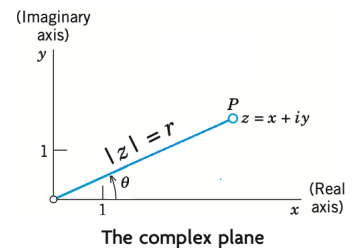
$$z^n = r^n (\cos n\theta + i \sin n\theta) \quad (\text{De Moivre's theorem})$$

$$|z| = r = \sqrt{x^2 + y^2} = \sqrt{z \bar{z}}$$

$$\tan \theta = \frac{y}{x} \quad (\text{radians, counterclockwise}). \quad \theta \text{ is argument of } z$$

$$\text{denoted by } \arg z, \text{ its Principal value is } i \leq \arg z \leq i$$

XY-plane is complex plane, also known as the Argand diagram



$$z_1 z_2 = r_1 r_2 e^{i(\theta_1 + \theta_2)} = r_1 r_2 [\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)]$$

$$\frac{z_1}{z_2} = \frac{r_1}{r_2} e^{i(\theta_1 - \theta_2)} = \frac{r_1}{r_2} [\cos(\theta_1 - \theta_2) + i \sin(\theta_1 - \theta_2)]$$

$$\arg(z_1 z_2) = \arg z_1 + \arg z_2$$

$$\arg\left(\frac{z_1}{z_2}\right) = \arg z_1 - \arg z_2$$

### 10.1.3 PROPERTIES

$$z_1 z_2 = z_2 z_1 \text{ (commutative)}$$

$$(z_1 z_2) z_3 = z_1 (z_2 z_3) \text{ (associative)}$$

$$z_1 (z_2 + z_3) = z_1 z_2 + z_1 z_3 \text{ (distributive)}$$

$$|z_1 z_2| = |z_1| |z_2| \text{ and } \left| \frac{z_1}{z_2} \right| = \frac{|z_1|}{|z_2|}$$

### 10.1.4 ROOTS

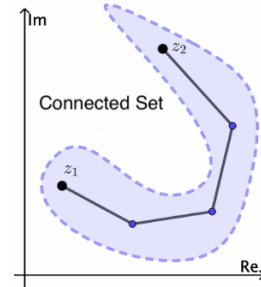
$$z = r e^{i\theta}$$

$$\sqrt[n]{z} = r^{\frac{1}{n}} e^{i\left(\frac{\theta}{n} + \frac{2k\pi}{n}\right)} \quad k = 1, 2, \dots$$

$$\text{Example, } \sqrt{4i} = \sqrt{4e^{i\frac{\pi}{2}}} = 2e^{i\frac{\pi}{4}}, 2e^{i(\frac{\pi}{4} + \pi)} = m\sqrt{2}(1 + i)$$

## 10.2 POINT SET & PATH

A **Point Set** is a collection of a finite or infinite points in the complex plane. A set is **open** if every point in is an interior point. A set is **closed** if it contains all of its boundary points. A set  $S$  is called **connected** if any two of its points can be joined by a chain of finitely many straight-line segments all of whose points belong to  $S$ .



## 10.3 COMPLEX DIFFERENTIATION

Complex analysis is about complex functions that are differentiable in a domain. The concepts of limits, derivatives, integrals are similar to those in calculus with real numbers. A function  $f(z)$  of a complex variable  $z$  is called **analytic** in a domain  $D$  if it is **defined and differentiable** at all points of  $D$ .

### 10.3.1 CAUCHY REIMANN EQUATIONS

A necessary condition that  $f(z) = u(x, y) + i v(x, y)$  be analytic in a region  $R$  is that  $u$  and  $v$  satisfy the Cauchy-Riemann equations as stated below:

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{f(z + \Delta z) - f(z)}{\Delta z}$$

$$f'(z) = \lim_{\Delta z \rightarrow 0} \frac{u(x + \Delta x, y + \Delta y) + i v(x + \Delta x, y + \Delta y) - [u(x, y) + i v(x, y)]}{\Delta x + i \Delta y}$$

$$\text{with } \Delta y = 0, f'(z) = \lim_{\Delta x \rightarrow 0} \frac{u(x + \Delta x, y) - u(x, y)}{\Delta x} + \frac{i v(x + \Delta x, y) - i v(x, y)}{\Delta x} = u_x + i v_x$$

$$\text{with } \Delta x = 0, f'(z) = \lim_{\Delta y \rightarrow 0} \frac{u(x, y + \Delta y) - u(x, y)}{i \Delta y} + \frac{i v(x, y + \Delta y) - i v(x, y)}{i \Delta y} = v_y - i u_y$$

The Cauchy-Reimann equations are then given by:

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y} \quad \text{and} \quad \frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

Similarly, for polar coordinates we have,

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \quad \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}$$

Example,

$z = x + \mathbf{i}y$  is differentiable because  $u_x = v_y = 1$  and  $u_y = -v_x = 0$ ,  $z' = 1 + \mathbf{i}$

$\bar{z} = z = x - \mathbf{i}y$  is not differentiable because  $u_x = 1, v_y = -1, u_x \neq v_y$  although  $u_y = -v_x = 0$ .

### 10.3.2 LAPLACE'S EQUATION

Using Cauchy-Reimann equations we arrive at the Laplace's equation,

$$\frac{\partial^2 u}{\partial^2 x} = \frac{\partial^2 v}{\partial x \partial y} \quad \frac{\partial^2 u}{\partial^2 y} = -\frac{\partial^2 v}{\partial x \partial y} \quad \Rightarrow \quad \frac{\partial^2 u}{\partial^2 x} + \frac{\partial^2 u}{\partial^2 y} = 0 \quad \frac{\partial^2 v}{\partial^2 x} + \frac{\partial^2 v}{\partial^2 y} = 0$$

$v$  is called the harmonic conjugate function of  $u$  in  $D$  (not to be confused with  $\bar{z}$ ).

### 10.3.3 TRIGONOMETRIC & HYPERBOLIC FUNCTIONS

$$\begin{aligned} e^{\mathbf{i}x} &= \cos x + \mathbf{i}\sin x & e^{-\mathbf{i}x} &= \cos x - \mathbf{i}\sin x \\ \cos x &= \frac{1}{2}(e^{\mathbf{i}x} + e^{-\mathbf{i}x}) & \sin x &= \frac{1}{2}(e^{\mathbf{i}x} - e^{-\mathbf{i}x}) \\ \cosh z &= \frac{1}{2}(e^z + e^{-z}) & \sinh z &= \frac{1}{2}(e^z - e^{-z}) \\ (\cosh z)' &= \sinh z & (\sinh z)' &= \cosh z \end{aligned}$$

## 10.4 COMPLEX INTEGRATION

$$\int_C f(z) dz = \int_C (u + \mathbf{i}v)(dx + \mathbf{i}dy) = \left[ \int_C u dx - \int_C v dy \right] + \mathbf{i} \left[ \int_C u dy + \int_C v dx \right]$$

Using parametric representation,

$$z(t) = x(t) + \mathbf{i}y(t)$$

$$\dot{z} = \frac{dz}{dt}$$

$$\int_C f(z) dz = \int_a^b f[z(t)] \dot{z}(t) dt$$

Examples,

$$z = 3t - \mathbf{i}t^2$$

$$\frac{dz}{dt} = 3 - \mathbf{i}2t$$

$$\int f(z) dz = \int (3t - \mathbf{i}t^2)(3 - \mathbf{i}2t) dt = \int (9t - 2t^3 - \mathbf{i}9t^2) dt = \left( -\frac{t^4}{2} + \frac{9t^2}{2} \right) - \mathbf{i}3t^3$$

Evaluate  $\oint_C \frac{dz}{z} = \frac{re^{i\theta}}{re^{i\theta}} d\theta \Rightarrow \oint_C \frac{dz}{z} = 2\pi i$

$$\oint_C (z - z_0)^m dz$$

Let  $z(t) = z_0 + re^{it} \Rightarrow dz = ire^{it} dt$

$$\oint_C (z - z_0)^m dz = \int_0^{2\pi} r^m e^{imt} ire^{it} dt = ir^{m+1} \int_0^{2\pi} e^{i(m+1)t} dt = \begin{cases} 2\pi i & (m = -1) \\ 0 & (m \neq -1) \end{cases}$$

#### 10.4.1 PATH DEPENDENCE

If we integrate a given function  $f(z)$  from a point  $z_1$  to a point  $z_2$  along different paths, the integrals will in general have different values. A complex line integral depends not only on the endpoints of the path but in general also on the path itself.

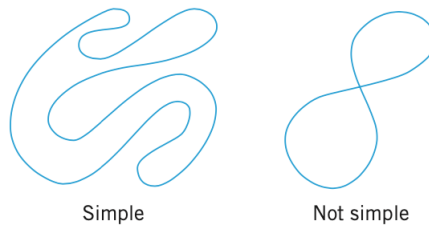
#### 10.4.2 ML-INEQUALITY

$$\left| \oint_C f(z) dz \right| \leq ML \quad (\text{L is length of } C, |f(z)| \leq M, \text{ where } M \text{ is a constant})$$

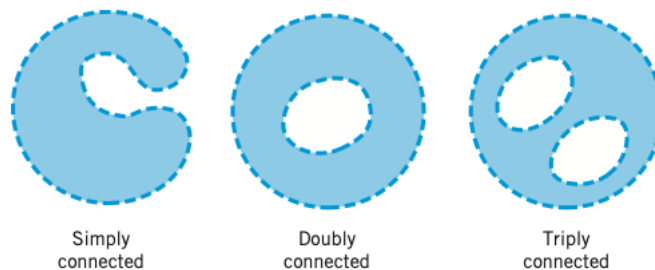
This is evident from the fact that  $f(z) = re^{i\theta}$  has to be bounded in a given domain whose upper limit is represented as  $M$ .

### 10.5 CAUCHY'S INTEGRAL THEOREM

A **simple closed path** is a closed path that does not intersect or touch itself.



An **open and connected** set is called a **domain**. In a **simply connected domain**  $D$ , any simple closed curve  $C$  is the boundary of some region  $E$  which is contained in  $D$ . In simple words, a region is simply connected if every closed curve within it can be shrunk continuously to a point that is within the region. That means, a simply connected region is one that has no holes.



If  $f(z)$  is analytic in a simply connected domain  $D$ , then for every simple closed path  $C$  in  $D$ ,

$$\oint_C f(z) dz = 0$$



Since  $f(z)$  is analytic in  $D$ ,  $f'(z)$  exists in  $D$ . Assume  $f'(z)$  to be continuous, i.e.,  $u$  &  $v$  have continuous  $\partial$  derivatives in  $D$ <sup>1</sup>.

$$\int_C f(z) dz = \int_C (u + \mathbf{i}v)(dx + \mathbf{i}dy) = \left[ \int_C u dx - \int_C v dy \right] + \mathbf{i} \left[ \int_C u dy + \int_C v dx \right]$$

(Replacing  $v$  with  $-v$ ) in Green's Theorem

$$\oint_C u(x,y) dx - \oint_C v(x,y) dy = \int_R \int \left( -\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

and using Cauchy-Reimann equations we have,

$$\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$$

$$\frac{\partial u}{\partial y} = -\frac{\partial v}{\partial x}$$

$$\left[ \int_C u dx - \int_C v dy \right] = \int_R \int \left( -\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy = 0$$

$$\left[ \int_C u dy + \int_C v dx \right] = \int_R \int \left( \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) dx dy = 0$$

$$\Rightarrow \oint_C f(z) dz = 0$$

### 10.5.1 PATH INDEPENDENCE

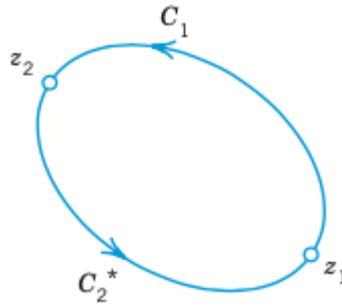
If  $f(z)$  is analytic in a simply connected domain  $D$ , then the integral of  $f(z)$  is independent of the path in  $D$ . This follows from Cauchy's Integral Theorem.

$$\oint_C f(z) dz = 0$$

$$\int_{c_1} f(z) dz + \int_{c_2^*} f(z) dz = 0$$

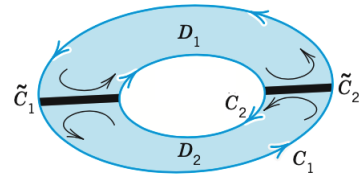
$$\int_{c_1} f(z) dz = -\int_{c_2^*} f(z) dz$$

$$\int_{c_1} f(z) dz = \int_{c_2} f(z) dz$$



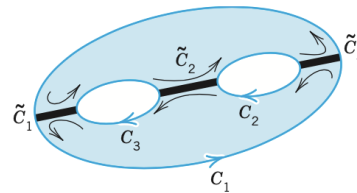
### 10.5.2 CAUCHY'S INTEGRAL THEOREM FOR MULTIPLY CONNECTED DOMAINS

$$\oint_{C_1} f(z) dz = \oint_{C_2} f(z) dz$$



Doubly connected domain

$$\oint_{C_1} f(z) dz = \oint_{C_2} f(z) dz + \oint_{C_3} f(z) dz$$



Triply connected domain

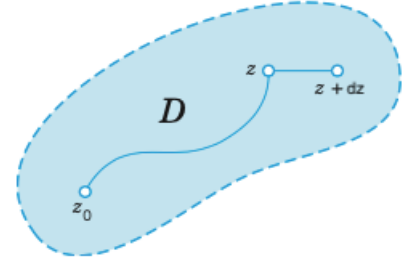
<sup>1</sup>Goursat proved without the condition that  $f'(z)$  is continuous but the proof is complex.

### 10.5.3 EXISTENCE OF INDEFINITE INTEGRAL

If  $f(z)$  is analytic in a simply connected domain  $D$ , then there exists  $F(z) = \int_{z_1}^{z_2} f(z)dz$  which is analytic in  $D$  and hence  $F'(z) = f(z)$ . The integral can be evaluated as:

$$F(z) = \int_{z_1}^{z_2} f(z)dz = F(z_2) - F(z_1)$$

$$\begin{aligned} \frac{F(z + \Delta z) - F(z)}{\Delta z} &= \frac{1}{\Delta z} \int_z^{z+\Delta z} f(z^*)dz^* = \frac{f(z)}{\Delta z} \int_z^{z+\Delta z} dz^* \\ f(z) &= \frac{1}{\Delta z} \int_z^{z+\Delta z} f(z)dz^* = \frac{f(z)}{\Delta z} \int_z^{z+\Delta z} dz^* \quad (f(z) \text{ is constant}) \\ \left| \frac{F(z + \Delta z) - F(z)}{\Delta z} - f(z) \right| &= \frac{1}{|\Delta z|} \left| \int_z^{z+\Delta z} [f(z^*) - f(z)] dz^* \right| \\ &\leq \frac{1}{|\Delta z|} \epsilon |\Delta z| = \epsilon \\ \lim_{\Delta z \rightarrow 0} \frac{F(z + \Delta z) - F(z)}{\Delta z} &= F'(z) = f(z) \\ F(z) &= \int f(z)dz \end{aligned}$$



## 10.6 CAUCHY'S INTEGRAL FORMULA

If  $f(z)$  is analytic in a simply connected domain  $D$  we have,

$$\oint_C \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0)$$

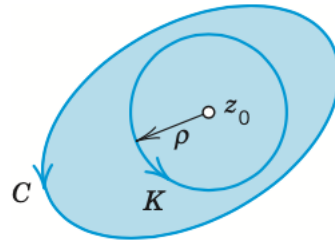
$$f(z) = f(z_0) + [f(z) - f(z_0)]$$

$$\oint_C \frac{f(z)}{z - z_0} dz = f(z_0) \oint_C \frac{1}{z - z_0} dz + \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz = 2\pi i f(z_0) + \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz \rightarrow 0$$

The second term  $\rightarrow 0$  because, given  $\epsilon > 0$ , it is possible to find  $\delta > 0$  such that  $f(z) - f(z_0) < \epsilon$  for all  $z$  in the disk  $|z - z_0| < \delta$

Choosing the radius  $\rho$  of  $K$  smaller. we have.

$$\begin{aligned} \left| \frac{f(z) - f(z_0)}{z - z_0} \right| &< \frac{\epsilon}{\rho} \\ \left| \oint_C \frac{f(z) - f(z_0)}{z - z_0} dz \right| &< \frac{\epsilon}{\rho} 2\pi \rho = 2\pi \epsilon = 0 \end{aligned}$$



### 10.6.1 MULTIPLY CONNECTED DOMAIN

By extension, Cauchy's theorem for multiply connected domain is given by:

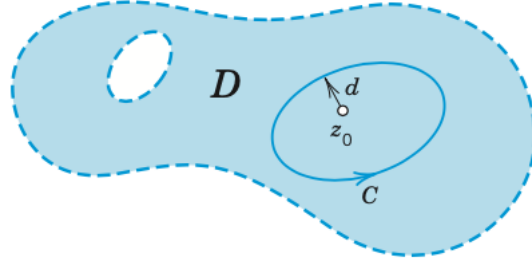
$$\oint_{C_1} \frac{f(z)}{z - z_0} dz + \oint_{C_2} \frac{f(z)}{z - z_0} dz + \dots + \oint_{C_n} \frac{f(z)}{z - z_0} dz = 2\pi i f(z_0)$$

## 10.7 DERIVATIVES OF ANALYTIC FUNCTIONS

$$f'(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz$$

$$f''(z_0) = \frac{2!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^3} dz$$

$$f^{(n)}(z_0) = \frac{n!}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz$$



$$f'(z_0) = \lim_{\Delta z \rightarrow 0} \frac{f(z_0 + \Delta z) - f(z_0)}{\Delta z}$$

Let's represent  $f(z_0 + \Delta z)$  and  $f(z_0)$  by Cauchy's integral formula:

$$f'(z_0) = \frac{1}{2\pi i \Delta z} \oint_C \frac{f(z)}{z - (z_0 + \Delta z)} dz - \frac{1}{2\pi i \Delta z} \oint_C \frac{f(z)}{z - z_0} dz = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0 - \Delta z)(z - z_0)} dz$$

$$\text{Now, } \oint_C \frac{f(z)}{(z - z_0 - \Delta z)(z - z_0)} dz - \oint_C \frac{f(z)}{(z - z_0)^2} dz = \oint_C \frac{f(z) \Delta z}{(z - z_0 - \Delta z)(z - z_0)^2} dz \xrightarrow{\Delta z \rightarrow 0} 0$$

The integral on the right  $\rightarrow 0$  as  $\Delta z \rightarrow 0$  as is evident from the following

$$\text{Let } |z - z_0|^2 \geq d^2 \implies \frac{1}{|z - z_0|^2} \leq \frac{1}{d^2}$$

$$d \leq |z - z_0| = |z - z_0 - \Delta z + \Delta z| \leq |z - z_0 - \Delta z| + |\Delta z|$$

$$\text{Let } |\Delta z| \leq d/2 \implies \frac{1}{|z - z_0 - \Delta z|} \leq \frac{2}{d}$$

$$\left| \oint_C \frac{f(z) \Delta z}{(z - z_0 - \Delta z)(z - z_0)^2} dz \right| \leq ML |\Delta z| \frac{2}{d} \frac{1}{d^2} \quad (\text{refer ML inequality})$$

As  $\lim_{\Delta z \rightarrow 0}$  the above integral  $\rightarrow 0$

$$\text{Hence, } f'(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^2} dz$$

### 10.7.1 CAUCHY'S INEQUALITY

$$|f^{(n)}(z_0)| = \frac{n!}{2\pi} \left| \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz \right| \leq \frac{n!}{2\pi} M \frac{1}{r^{n+1}} 2\pi r = \frac{n!M}{r^n}$$

### 10.7.2 LIOUVILLE'S THEOREM

If an entire function is bounded in absolute value in the whole complex plane, then this function must be a constant. This is because if  $|f(z)| < M$  for all  $z$ , then by Cauchy's inequality theorem  $|f'(z)| < M/r$ . We can choose  $r$  to be arbitrarily large and hence  $f'(z) = 0$  and  $f(z)$  is constant.

### 10.7.3 MORERA'S THEOREM (CONVERSE OF CAUCHY'S INTEGRAL THEOREM)

If  $f(z)$  is continuous in a simply connected domain  $D$  and if  $\oint_C f(z) = 0$  for every closed path in  $D$ , then  $f(z)$  is analytic in  $D$ .

## 10.8 POWER SERIES

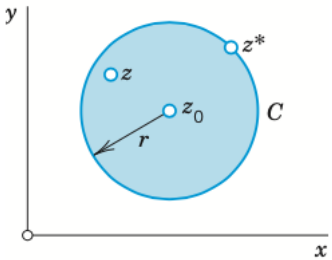
Complex power series are analogs of real power in calculus. Complex power series represent analog functions and conversely, every analytic function can be represented as a power series.

### 10.8.1 TAYLOR SERIES

The Taylor series is given by:

$$\sum_{n=0}^{\infty} a_n (z - z_0)^n = a_0 + a_1 (z - z_0) + a_2 (z - z_0)^2 + \cdots + R_n(z)$$

$$a_n = \frac{1}{n!} f^{(n)}(z_0) = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z - z_0)^{n+1}} dz$$

$$R_n(z) = \frac{(z - z_0)^{n+1}}{2\pi i} \oint_C \frac{f(z^*)}{(z^* - z_0)^{n+1} (z^* - z)} dz^*$$


A Maclaurin series is a Taylor series with center  $z_0 = 0$ .

$$\left| \frac{z - z_0}{z^* - z_0} \right| < 1$$

$$\frac{1}{z^* - z} = \frac{1}{z^* - z_0 - (z - z_0)} = \frac{1}{(z^* - z_0)} \times \frac{1}{\left(1 - \frac{z - z_0}{z^* - z_0}\right)}$$

Let  $q = \frac{z - z_0}{z^* - z_0}$

$$1 - q = z^* - z$$

$$1 + q + q^2 + \cdots + q^n = \frac{1 - q^{n+1}}{1 - q} = \frac{1}{1 - q} - \frac{q^{n+1}}{1 - q}$$

$$\frac{1}{1 - q} = 1 + q + q^2 + \cdots + q^n + \frac{q^{n+1}}{1 - q}$$

$$\frac{1}{z^* - z} = \frac{1}{z^* - z_0} \left[ 1 + \frac{z - z_0}{z^* - z_0} + \left( \frac{z - z_0}{z^* - z_0} \right)^2 + \cdots + \left( \frac{z - z_0}{z^* - z_0} \right)^n \right] + \frac{1}{z^* - z} \left( \frac{z - z_0}{z^* - z_0} \right)^{n+1}$$

In Cauchy's integral formula, use  $z$  instead of  $z_0$  and  $z^*$  instead of  $z$ ,

$z^*$  is the variable of integration

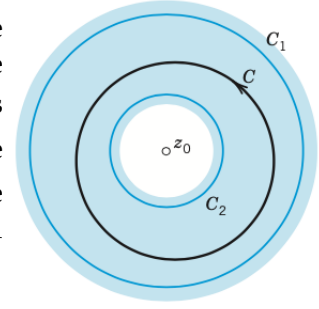
$$\oint_C \frac{f(z^*)}{z^* - z} dz^* = 2\pi i f(z)$$

$$f(z) = \frac{1}{2\pi i} \oint_C \frac{f(z^*)}{(z^* - z_0)} dz^* + \frac{1}{2\pi i} \oint_C \frac{f(z^*)}{(z^* - z_0)^2} dz^* + \cdots + \frac{1}{2\pi i} \oint_C \frac{f(z^*)}{(z^* - z_0)^n} dz^* + R_n(z)$$

### 10.8.2 LAURENT'S SERIES

Laurent series generalize Taylor series. Indeed, whereas a Taylor series has positive integer powers (and a constant term) and converges in a disk, a Laurent series is a series of positive and negative integer powers of  $z - z_0$  and converges in an annulus (a circular ring) with center  $z_0$ . It converges for  $0 < |z - z_0| < R$ , that is, everywhere except at  $z_0$  which is a singular point of  $f(z)$ .

The nonnegative powers are those of a Taylor series. The series, i.e. the finite sum of the negative powers of the Laurent series is called the **principal part** of the singularity of  $f(z)$  at  $z_0$  and is used to classify this singularity. The coefficient of the power  $\frac{1}{z-z_0}$  of this series is called the **residue** of  $f(z)$  at  $z_0$ . Residues are used in a technique called residue integration for complex contour integrals and for certain complicated real integrals.



$$f(z) = \sum_{n=0}^{\infty} a_n(z-z_0)^n + \sum_{n=0}^{\infty} \frac{b_n}{(z-z_0)^n}$$

$$a_n = \frac{1}{2\pi i} \oint_C \frac{f(z)}{(z-z_0)^{n+1}} dz$$

$$b_n = \frac{1}{2\pi i} \oint_C (z-z_0)^{n-1} f(z) dz$$

$$f(z) = f(z) + g(z) = \frac{1}{2\pi i} \oint_{C_1} \frac{f(z^*)}{z^*-z} dz^* + \frac{1}{2\pi i} \oint_{C_2} \frac{f(z^*)}{z^*-z} dz^*$$

The first integral is the Taylor series of  $g(z)$ .

$$\left| \frac{z^*-z_0}{z-z_0} \right| < 1$$

$$\frac{1}{z^*-z} = \frac{1}{z^*-z_0 - (z-z_0)} = \frac{-1}{(z-z_0)} \times \frac{1}{\left(1 - \frac{z^*-z_0}{z-z_0}\right)}$$

$$q = \frac{z^*-z_0}{z-z_0}$$

$$1-q = z-z^*$$

$$\frac{1}{1-q} = 1 + q + q^2 + \dots + q^n + \frac{q^{n+1}}{1-q}$$

$$\frac{1}{z^*-z} = -\frac{1}{z-z_0} \left[ 1 + \left( \frac{z^*-z_0}{z-z_0} \right) + \left( \frac{z^*-z_0}{z-z_0} \right)^2 + \dots + \left( \frac{z^*-z_0}{z-z_0} \right)^n \right] - \frac{1}{z-z^*} \left( \frac{z^*-z_0}{z-z_0} \right)^{n+1}$$

In Cauchy's integral formula, use  $z$  instead of  $z_0$  and  $z^*$  instead of  $z$ ,  
 $z^*$  is the variable of integration

$$\begin{aligned} h(z) &= -\frac{1}{2\pi i} \oint_{C_2} \frac{f(z^*)}{(z^*-z)} dz^* \\ &= \frac{1}{2\pi i(z-z_0)} \oint_{C_2} f(z^*) dz^* + \frac{1}{2\pi i(z-z_0)^2} \oint_{C_2} f(z^*) dz^* + \dots \\ &\quad + \frac{1}{2\pi i(z-z_0)^{n+1}} \oint_{C_2} (z^*-z_0)^n f(z^*) dz^* + \frac{1}{2\pi i(z-z_0)^{n+1}} \oint_{C_2} \frac{(z^*-z_0)^{n+1}}{z-z^*} f(z^*) dz^* \end{aligned}$$

## 10.9 ZERO, SINGULARITY, INFINITY

A **zero** is a  $z$  at which  $f(z) = 0$ .

A function  $f(z)$  is **singular** or has a singularity at a point  $z = z_0$  if  $f(z)$  is not analytic and may not be even defined at  $z = z_0$ . If the principal part has finite terms such as:

$$\frac{b_1}{z-z_0} + \dots + \frac{b_m}{(z-z_0)^m} \text{ where } b_m \neq 0$$

The singularity of  $f(z)$  at  $z = z_0$  is called a **pole**, and  $m$  is called its **order**. Poles of the first order are also known as **simple** poles.

If  $f(z)$  is analytic and has a pole at  $z = z_0$ , then  $|f(z)| \rightarrow \infty$  as  $z \rightarrow z_0$ .

## 10.10 RESIDUE INTEGRATION METHOD

The coefficient  $b_1$  of the first negative power  $\frac{1}{z-z_0}$  of this Laurent series is given by the following integral formula with  $n = 1$ :

$$b_1 = \frac{1}{2\pi i} \oint_C f(z) dz$$

The coefficient  $b_1$  is called the residue of  $f(z)$  at  $z = z_0$  and we denote it by:

$$b_1 = \operatorname{Res}_{z=z_0} f(z)$$

For a simple pole at  $z = z_0$

$$f(z) = \frac{b_1}{z - z_0} + a_0 + a_1(z - z_0) + a_2(z - z_0)^2 + \cdots \quad (0 < |z - z_0| < R)$$

$$\implies \operatorname{Res}_{z=z_0} f(z) = b_1 = \lim_{z \rightarrow z_0} (z - z_0) f(z)$$

The Taylor series of  $q(z)$  at a simple zero  $z_0$  is

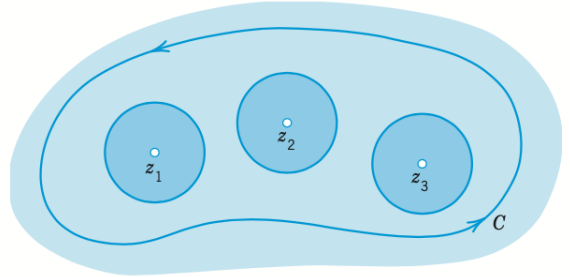
$$q(z) = (z - z_0)q' + \frac{(z - z_0)^2}{2!} q''(z_0) + \cdots$$

$$\operatorname{Res}_{z=z_0} f(z) = \operatorname{Res}_{z=z_0} \frac{p(z)}{q(z)} = \frac{p(z)}{q'(z_0)} = \lim_{z \rightarrow z_0} \frac{(z - z_0)p(z)}{(z - z_0)[q'(z_0) + (z - z_0)q''(z_0)/2 + \cdots]} = \frac{p(z_0)}{q'(z_0)}$$

In general,

$$\operatorname{Res}_{z=z_0} f(z) = \frac{1}{(m-1)!} \lim_{z \rightarrow z_0} \left[ \frac{d^{m-1}}{dz^{m-1}} (z - z_0)^m f(z) \right]$$

$$\oint_C f(z) dz = 2\pi i \sum_{j=1}^k \operatorname{Res}_{z=z_j} f(z)$$



# CALCULUS OF VARIATIONS

A functional is a function that accepts one or more functions as inputs and produces a real valued number as an output. The calculus of variations or variational calculus is a field of mathematical analysis that uses variations, which are small changes in functions and functionals, to find maxima and minima of functionals.

One of the main problems of the calculus of variations is to determine that curve connecting two given points which either minimizes or maximizes some given integral. Consider a curve connecting two points. Its length,  $S$ , is given by:

$$S = \int_{x_1}^{x_2} \sqrt{(dx)^2 + (dy)^2} dx$$

$$S = \int_{x_1}^{x_2} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

The problem of determining that curve connecting two points  $(x_1, y_1)$  and  $(x_2, y_2)$  whose length is a minimum is the same as that of finding the curve  $Y = y(x)$  where  $y(x_1) = y_1$ ,  $y(x_2) = y_2$  such that:

$$\int_{x_1}^{x_2} \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx \text{ is a minimum}$$

In general, we want to find the curve  $Y = y(x)$  where  $y(x_1) = y_1$ ,  $y(x_2) = y_2$  such that for some given function  $F(x, y, y')$ :

$$\int_{x_1}^{x_2} F(x, y, y') dx \tag{11.0.1}$$

is either a **minimum** or a **maximum**, otherwise also referred to as an **extremum** or **stationary** value. The function which satisfies this property is called an **extremal**. The above integral assumes a numerical value for some class of functions  $y(x)$  is a **functional**.

## 11.1 EULER-LAGRANGE EQUATION

Let  $y = f(x)$  be the function be the curve joining  $(x_1, y_1)$ ,  $(x_2, y_2)$  which makes  $\int_{x_1}^{x_2} F(x, y, y') dx$  an extremum.

Let,

$$\bar{y}(x) = y(x) + \epsilon \eta(x) \quad \epsilon \text{ is a constant}$$

$$\eta(x_1) = \eta(x_2) = 0$$

$$\bar{y}'(x) = y'(x) + \epsilon \eta'(x)$$

$$I = \int_{x_1}^{x_2} F(x, y, y') dx$$

be a neighbouring curve connecting these points. To satisfy the boundary conditions, we have:

$$\begin{aligned}
\left. \frac{dI}{d\epsilon} \right|_{\epsilon=0} &= \left. \frac{dI}{d\epsilon} \right|_{\epsilon=0} \int_{x_1}^{x_2} F(x, y, y') dx \\
&= \int_{x_1}^{x_2} \left. \frac{dI}{d\epsilon} (F(x, y, y')) \right|_{\epsilon=0} dx = 0 \quad (\text{Leibnitz's rule}) \\
&= \int_{x_1}^{x_2} \left( \cancel{\frac{\partial F}{\partial x} \frac{\partial \bar{x}}{\partial \epsilon}} + \frac{\partial F}{\partial \bar{y}} \frac{\partial \bar{y}}{\partial \epsilon} + \frac{\partial F}{\partial \bar{y}'} \frac{\partial \bar{y}'}{\partial \epsilon} \right) \bigg|_{\epsilon=0} dx = 0 \\
&= \int_{x_1}^{x_2} \left( \frac{\partial F}{\partial \bar{y}} \eta + \frac{\partial F}{\partial \bar{y}'} \eta' \right) \bigg|_{\epsilon=0} dx = 0
\end{aligned}$$

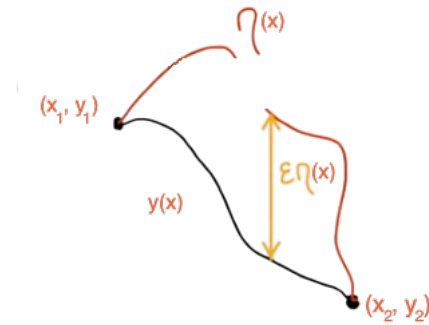
When  $\epsilon = 0 \implies \bar{y} = y, \bar{y}' = y'$

$$\boxed{\int_{x_1}^{x_2} \left( \frac{\partial F}{\partial y} \eta + \frac{\partial F}{\partial y'} \eta' \right) \bigg|_{\epsilon=0} dx = 0} \quad \text{1st Variation, Weak Form}$$

$$\int_{x_1}^{x_2} \left( \frac{\partial F}{\partial y} \right) \eta dx + \left( \frac{\partial F}{\partial y'} \right) \eta \bigg|_{x_1}^{x_2} - \int_{x_1}^{x_2} \frac{d}{dx} \left( \frac{\partial F}{\partial y'} \right) \eta dx = 0$$

$$\boxed{\int_{x_1}^{x_2} \left( \frac{\partial F}{\partial y} - \frac{d}{dx} \left( \frac{\partial F}{\partial y'} \right) \right) \eta dx = 0} \quad \text{1st Variation, Strong Form}$$

$$\boxed{\frac{\partial F}{\partial y} - \frac{d}{dx} \left( \frac{\partial F}{\partial y'} \right) = 0} \quad \text{Euler-Lagrange equation}$$





# MATRICES

Matrices are a rectangular arrangement of numbers, expressions, symbols which are arranged as rows and columns. The numbers represented in the matrix are called as entries. Matrices find many applications in solving practical real life problems making it an indispensable concept. Matrices have wide applications in engineering analysis and design, physics, economics, and statistics. Matrices also have important applications in computer graphics for image transformations. More recently, matrices have found wide use in the field of Machine Learning (ML). Modern computers are equipped with specially designed hardware called a Graphics Processing Unit or a GPU that is used for parallel processing of matrix operations for much quicker results than ordinary sequential processing.

## 12.1 DEFINITION OF A MATRIX

A matrix of order  $m \times n$ , or  $m$  by  $n$  matrix, is a rectangular array of numbers having  $m$  rows and  $n$  columns. It is represented as:

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

## 12.2 DEFINITIONS & OPERATIONS INVOLVING MATRICES

### 12.2.1 EQUALITY

Two matrices  $A$  and  $B$  are equal, i.e.,  $A = B$ , if and only if they are of the same size and their corresponding entries are equal, i.e.,  $a_{ij} = b_{ij}$ .

### 12.2.2 ADDITION (OR SUBTRACTION):

If two matrices  $A$  and  $B$  have the same size, then  $A + B$  has the entries  $[a_{ij} \pm b_{ij}]$ . Example,

$$\begin{bmatrix} 3 & 2 \\ 4 & 2 \end{bmatrix} + \begin{bmatrix} 3 & 1 \\ 2 & 4 \end{bmatrix} = \begin{bmatrix} 6 & 3 \\ 6 & 6 \end{bmatrix}$$

### 12.2.3 SCALAR MULTIPLICATION

$cA = [ca_{ij}]$  where  $c$  is a number. Example,

$$2 \times \begin{bmatrix} 3 & 2 \\ 4 & 2 \end{bmatrix} = \begin{bmatrix} 6 & 4 \\ 8 & 4 \end{bmatrix}$$

### 12.2.4 MATRIX MULTIPLICATION

$AB = C$ , the entries of  $C$  are given by:

$$c_{ij} = \sum_{k=1}^n a_{ik}b_{kj}$$

If  $A$  is matrix of size  $m \times n$ ,  $B$  is a matrix of size  $n \times p$ , then the resulting matrix  $C$  from their multiplication is of size  $m \times p$ . Example,

$$\begin{bmatrix} 3 & 2 \\ 4 & 2 \end{bmatrix} \times \begin{bmatrix} 3 & 1 \\ 2 & 4 \end{bmatrix} = \begin{bmatrix} 13 & 11 \\ 16 & 12 \end{bmatrix}$$

Matrix addition is commutative and associative. Matrix Multiplication is not commutative.

### 12.2.5 TRANSPOSE OF A MATRIX

The transpose of matrix  $a_{ij}$  is a matrix with its elements as  $a_{ji}$ . The rows of  $A$  become the columns of  $A^T$ , i.e., the entries of  $A^T = [a_{ji}]$ . Example,

$$A = \begin{bmatrix} 3 & 2 & 1 \\ 4 & 5 & 6 \\ 3 & 2 & 1 \end{bmatrix} \quad A^T = \begin{bmatrix} 3 & 4 & 3 \\ 2 & 5 & 2 \\ 1 & 6 & 1 \end{bmatrix}$$

### 12.2.6 PRINCIPAL DIAGONAL

If  $A$  is a square matrix, then the diagonal which contains all elements  $a_{jk}$  for which  $j = k$  is called the *principal* or *main diagonal*. Example: *Principal Diagonal of  $A$  is  $[3 \ 5 \ 1]$ .*

### 12.2.7 TRACE OF A MATRIX

The sum of elements of the principal diagonal of a matrix is called the *trace* of  $A$ .

## 12.3 TYPES OF MATRICES

### 12.3.1 DIAGONAL MATRIX

A *Diagonal* matrix is a square matrix that has non-zero entries on its diagonal while all other entries above and below the the diagonal are 0. Example,

$$A = \begin{bmatrix} 4 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 9 \end{bmatrix}$$

### 12.3.2 ZERO OR NULL MATRIX

A matrix whose elements are all equal to zero is called the null or zero matrix and is often denoted by  $O$  or simply 0. Example,

$$A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

### 12.3.3 UNIT OR IDENTITY MATRIX

All entries in the diagonal matrix are 1 and all other elements are 0. This implies  $AI = IA$ , where  $I$  is the *Identity Matrix*. Example,

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

### 12.3.4 SYMMETRIC MATRIX & SKEW SYMMETRIC MATRIX

Symmetric matrices are square matrices whose transpose equals the matrix itself, i.e.,  $A^T = A$ . Skew-symmetric matrices are square matrices whose transpose equals the negative of the matrix, i.e.,  $A^T = -A$ . Example,

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 5 \\ 3 & 5 & 3 \end{bmatrix} \text{ (Symmetric)} \quad \begin{bmatrix} 1 & 2 & 3 \\ -2 & 4 & -5 \\ -3 & 5 & 3 \end{bmatrix} \text{ (Skew Symmetric)}$$

### 12.3.5 ORTHOGONAL MATRIX

A square matrix  $A$  is called an *orthogonal matrix* if its transpose is the same as its inverse, i.e.,  $A^T = A^{-1}$  or  $A^T A = I$ . Example,

$$A = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad A^T = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad A \cdot A^T = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

### 12.3.6 COMPLEX CONJUGATE OF A MATRIX

A complex conjugate is formed by changing the sign between two terms in a complex number. If all elements  $a_{jk}$  of a matrix  $A$  are replaced by their complex conjugates  $\bar{a}_{jk}$ , the matrix obtained is called the complex conjugate of  $A$  and is denoted by  $\bar{A}$ . Example,

$$A = \begin{bmatrix} 1+5i & 3-2i \\ 2-6i & 4+4i \end{bmatrix} \quad \bar{A} = \begin{bmatrix} 1-5i & 3+2i \\ 2+6i & 4-4i \end{bmatrix}$$

### 12.3.7 HERMITIAN & SKEW-HERMITIAN MATRICES

A square matrix  $A$ , which is the same as the complex conjugate of its transpose, i.e. if  $A = \bar{A}^T$ , is called *Hermitian* matrix. If  $A = -\bar{A}^T$ , then  $A$  is called *skew-Hermitian* matrix. If  $A$  is real, these reduce to symmetric and skew-symmetric matrices respectively. Example,

$$A = \begin{bmatrix} 3 & 1-i \\ 1+i & -2 \end{bmatrix} \quad \bar{A} = \begin{bmatrix} 3 & 1+i \\ 1-i & -2 \end{bmatrix} \quad \bar{A}^T = \begin{bmatrix} 3 & 1-i \\ 1+i & -2 \end{bmatrix} = A \text{ (Hermitian)}$$

$$A = \begin{bmatrix} 3i & 1+i \\ -1+i & -i \end{bmatrix} \quad \bar{A} = \begin{bmatrix} -3i & 1-i \\ -1-i & i \end{bmatrix} \quad \bar{A}^T = \begin{bmatrix} -3i & -1-i \\ 1-i & i \end{bmatrix} = -A \text{ (Skew Hermitian)}$$

### 12.3.8 UNITARY MATRIX

A complex square matrix  $A$  is called a *unitary matrix* if its complex conjugate transpose is the same as its inverse, i.e.,  $\bar{A}^T = A^{-1}$  or  $\bar{A}^T A = I$ . Example,

$$A = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}}i & -\frac{1}{\sqrt{2}}i \end{bmatrix} \quad \bar{A} = \begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{2}}i & \frac{1}{\sqrt{2}}i \end{bmatrix} \quad \bar{A}^T = \begin{bmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}}i \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}}i \end{bmatrix} \quad A \cdot \bar{A}^T = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \text{ (Unitary)}$$

The real analogue of a unitary matrix is an orthogonal matrix, i.e., if all the entries of a unitary matrix are real (i.e., their complex parts are all zero), then the matrix is orthogonal.

## 12.4 LINEAR SYSTEM OF EQUATIONS

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m \end{aligned}$$

The matrix form is:  $Ax = b$

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \quad x = \begin{bmatrix} x_1 \\ x_2 \\ \cdot \\ x_m \end{bmatrix} \quad b = \begin{bmatrix} b_1 \\ b_2 \\ \cdot \\ b_m \end{bmatrix}$$

Augmented matrix is given by:

$$\tilde{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \cdot & \cdot & \cdots & \cdot & \cdot \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{bmatrix}$$

### 12.4.1 GAUSSIAN ELIMINATION

Consider a system of 3 equations:

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= b_1 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 &= b_2 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 &= b_3 \end{aligned}$$

Eliminating  $x_1$  using the 2nd and 3rd equations:

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= b_1 \\ a'_{22}x_2 + a'_{23}x_3 &= b'_2 \\ a'_{32}x_2 + a'_{33}x_3 &= b'_3 \end{aligned}$$

Eliminating  $x_2$  using the 2nd and 3rd equations:

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 &= b_1 \\ a'_{22}x_2 + a'_{23}x_3 &= b'_2 \\ a''_{33}x_3 &= b''_3 \end{aligned}$$

We can then solve for  $x_3$ , then  $x_2$  and then  $x_1$  from the 3rd, 2nd and 1st equations in that order.

$$\begin{aligned}
 x_3 &= b_3''/a_{33}'' \\
 x_2 &= (b_2' - a_{23}'x_3)/a_{22}' \\
 x_1 &= (b_1 - a_{12}x_2 - a_{13}x_3)/a_{11}
 \end{aligned}$$

At the end of the Gauss elimination the form of the coefficient matrix and the augmented matrix is called the **row echelon form**. For the above system of 3 equations, the augmented matrix is:

$$\tilde{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & b_1 \\ 0 & a_{22}' & a_{23}' & b_2' \\ 0 & 0 & a_{33}'' & b_3'' \end{bmatrix}$$

#### 12.4.2 JACOBI'S ITERATIVE METHOD

Consider the linear system of equations  $AX = B$  where,

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix} \quad X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \quad B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

Then the solution can be obtained iteratively from:

$$x_i^{(k+1)} = \frac{1}{a_{ii}} \left( b_i - \sum_{j \neq i} a_{ij} x_j^{(k)} \right) \quad i = 1, 2, \dots, n, \quad x^{(k)} \text{ \& } x^{(k+1)} \text{ are } k^{th} \text{ \& } (k+1)^{th} \text{ iteration of } x$$

#### 12.4.3 GAUSS - SEIDEL METHOD

The Gauss-Seidel method is a modification of the Jacobi method that results in higher degree of accuracy within fewer iterations. In Jacobi method the value of the variables is not modified until next iteration. In Gauss-Seidel method the value of the variables are modified as soon as new value is evaluated, i.e., in iteration  $(k+1)$ , use previously computed value  $x_i^{(k+1)}$  if available, otherwise use  $x_i^{(k)}$ .

### 12.5 RANK OF A MATRIX, LINEAR INDEPENDENCE

#### 12.5.1 RANK

Rank of a matrix  $A$ , denoted as **rank (A)**, is the maximum number of linearly independent row vectors of  $A$ . It is the number of non-zero rows in its row echelon form.

#### 12.5.2 EXISTENCE & UNIQUENESS OF SOLUTIONS IN LINEAR SYSTEMS

A **consistent system of equations** has at least one solution. A linear system of  $n$  equations with  $n$  unknowns has a unique solution. This holds true when the *rank of coefficient matrix*  $A$ ,  $r$ , is the same as *rank of augmented matrix*  $\tilde{A}$ . An **inconsistent system has no solution**. If  $r < n$ , then the number of solutions is  $\infty$ .

#### 12.5.3 NULL SPACE AND NULLITY

The null space of any matrix  $A$  consists of all the vectors  $B$  such that  $AB = 0$  and  $B$  is not zero. It can also be thought as the solution obtained from  $AB = 0$  where  $A$  is a known matrix of size  $m \times n$  and  $B$  is a matrix to be found of size  $n \times k$ . The size of the null space of the matrix provides us with the number of linear relations among attributes.  $AB = 0$  implies every row of  $A$  when multiplied by  $B$  goes to zero. This establishes the linear relationships between the

variables. Every null space vector corresponds to one linear relationship. **Nullity** is number of vectors in the null space of matrix  $A$ .

#### 12.5.4 RANK NULLITY THEOREM

Rank of  $A$  + Nullity of  $A$  = Total number of columns of  $A$

Example,

$$A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 4 & 0 \\ 3 & 6 & 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 & 2 & 0 \\ 0 & 0 & 0 \\ 3 & 6 & 1 \end{bmatrix}$$

The rank of the matrix  $A$  which is the number of non-zero rows in its echelon form is 2.

With  $AB = 0$ ,

$$\begin{bmatrix} 1 & 2 & 0 \\ 2 & 4 & 0 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = 0 \Rightarrow b_1 + 2b_2 = 0, b_3 = 0 \Rightarrow B = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \Rightarrow b_1 \begin{bmatrix} 1 \\ -\frac{1}{2} \\ 0 \end{bmatrix}$$

Thus nullity, i.e., the dimension of the null space is 1. Thus, the sum of the rank and the nullity of  $A$  is  $2 + 1 = 3$  which is equal to the number of columns of  $A$ .

## 12.6 DETERMINANT

A **determinant** of order  $n$  is a scalar of an  $n \times n$  (square) matrix  $A[ij]$  is given by:

$$D = \det(A) = \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{vmatrix}$$

$$D = \sum_{i=1}^n (-1)^{i+j} a_{ij} M_{ij} \quad (j = 1, 2, \dots, n) \text{ where } M_{ij} \text{ is a determinant of order } n-1$$

The determinant  $M_{ij}$  is obtained by removing the row and column in  $A$  corresponding to the element  $a_{ij}$ .  $M_{ij}$  is called the **minor** of  $a_{ij}$ .  $C_{ij}$ , called the **cofactor** of  $a_{ij}$ , is defined as  $(-1)^{i+j} M_{ij}$ . Hence,  $D = \sum_{i=1}^n a_{ij} C_{ij} \quad (j = 1, 2, \dots, n)$  where  $C_{ij}$  is a determinant of order  $n-1$ .

**Adjoint** of a matrix, written as  $\text{adj}(A)$ , is defined as the transpose of the cofactor matrix of  $A$ . Example,

$$\begin{aligned} \det \begin{vmatrix} 2 & -3 & 1 \\ 2 & 0 & -1 \\ 1 & 4 & 5 \end{vmatrix} &= 2 \det \begin{vmatrix} 0 & -1 \\ 4 & 5 \end{vmatrix} - (-3) \det \begin{vmatrix} 2 & -1 \\ 1 & 5 \end{vmatrix} + 1 \det \begin{vmatrix} 2 & 0 \\ 1 & 4 \end{vmatrix} \\ &= 2(0 + 4) + 3(10 + 1) + 1(8 - 0) = 49 \end{aligned}$$

#### 12.6.1 PROPERTIES OF DETERMINANTS

1. The value of the determinant is unchanged if the rows and columns are interchanged.
2. Addition of a multiple of a row to another row does not alter the value of the determinant.

3. A zero row or column renders the value of a determinant zero.
4. A determinant with two identical rows or columns has the value zero. Proportional rows or columns render the value of a determinant zero.
5. Interchange of two rows multiplies the value of the determinant by  $-1$ .
6. Multiplication of a row by a non zero constant  $c$  multiplies the value of the determinant by  $c$ .  $\det(cA) = c\det(A)$ .
7. A  $m \times n$  matrix  $A$  has rank  $r \geq 1$  iff  $A$  has a  $r \times r$  submatrix whose determinant  $\neq 0$ .
8. An  $n \times n$  square matrix  $A$  has rank  $n$  iff  $\det A \neq 0$ .
9.  $\det(AB) = \det(BA) = \det(A)\det(B)$

### 12.6.2 CRAMER'S RULE

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n &= b_2 \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n &= b_n \end{aligned}$$

$$x_1 = \frac{D_1}{D}, x_2 = \frac{D_2}{D}, \dots, x_n = \frac{D_n}{D} \quad (\text{Cramer's Rule})$$

where  $D_k$  is the determinant obtained by replacing the  $k^{th}$  column by the entries  $b_1, b_2, \dots, b_n$ .

The proof is simple:

$$\text{Let } A = [a_1 \ a_2 \ \dots \ a_n]$$

where  $a_i$  is a column vector.

$$\text{Let } I_i(X) = \begin{bmatrix} 1 & 0 & \dots & x_1 & 0 & \dots & 0 \\ 0 & 1 & 0 & x_2 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ 0 & 1 & 0 & x_n & 0 & \dots & 1 \end{bmatrix} = [e_1 \ e_2 \ \dots \ x_i \ e_{i+1} \ e_n]$$

$$\begin{aligned} AI_i(X) &= [Ae_1 \ Ae_2 \ \dots \ Ax_i \ Ae_{i+1} \ Ae_n] \\ &= [a_1 \ a_2 \ \dots \ a_{i-1} \ b \ a_{i+1} \ \dots \ a_n] = A_i(b) \text{ (replace } i^{th} \text{ column of } A \text{ with } b) \\ \det(A_i(b)) &= \det(A) I_i(X) = \det(A) \det(I_i(X)) = \det(A) x_i \end{aligned}$$

$$\Rightarrow x_i = \frac{\det(A_i(b))}{\det(A)}$$

Example,

$$\begin{bmatrix} 1 & 1 \\ 2 & -3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 5 \\ -4 \end{bmatrix}$$

$$\det \begin{bmatrix} 1 & 1 \\ 2 & -3 \end{bmatrix} = -5, \quad x = -\frac{1}{5} \det \begin{bmatrix} 5 & 1 \\ -4 & -3 \end{bmatrix} = 11/5, \quad y = -\frac{1}{5} \det \begin{bmatrix} 1 & 5 \\ 2 & -4 \end{bmatrix} = 14/5$$

## 12.7 INVERSE OF A MATRIX

The inverse of a **square** matrix  $A$ , denoted by  $A^{-1}$  is a  $n \times n$  matrix that satisfies the following:

$$AA^{-1} = A^{-1}A = I \text{ (} I \text{ is an } n \times n \text{ unit matrix)}$$

If  $A^{-1}$  exists,  $A$  is called a **non-singular** matrix, else it is called a **singular** matrix. If the inverse exists, it is always **unique**.  $A$  has an inverse *iff*  $\text{rank } A = n$ .

### 12.7.1 INVERSE BY GAUSS JORDAN METHOD

To determine  $A^{-1}$ ,

1. Create augmented matrix  $\tilde{A} = [A \ I]$  of size  $n \times 2n$ .
2. Apply Gauss elimination to  $\tilde{A}$  to reduce to upper triangular form  $[UH]$ .
3. Eliminate the entries of  $U$  above the diagonal and make the diagonal entries 1 to get to arrive at the form  $[I \ K]$ .
4. Then,  $A^{-1} = K$

### 12.7.2 INVERSE BY COFACTORS

$$\begin{aligned} A \text{ adj}(A) &= \begin{vmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{vmatrix} \begin{vmatrix} c_{11} & c_{21} & \cdots & c_{n1} \\ c_{12} & c_{22} & \cdots & c_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ c_{1n} & c_{2n} & \cdots & c_{nn} \end{vmatrix} \\ &= \begin{vmatrix} \det(A) & 0 & \cdots & 0 \\ 0 & \det(A) & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & \det(A) \end{vmatrix} = \det(A) I \\ \Rightarrow A \left[ \frac{\text{adj}(A)}{\det(A)} \right] &= I \\ \Rightarrow A^{-1} &= \frac{\text{adj}(A)}{\det(A)} \end{aligned}$$

Example,

$$\begin{aligned} A &= \begin{bmatrix} 3 & 2 \\ 1 & 4 \end{bmatrix} \\ \det(A) &= 10, \quad \text{cof}(A) = \begin{bmatrix} 4 & -1 \\ -2 & 3 \end{bmatrix}, \quad \text{adj}(A) = \begin{bmatrix} 4 & -2 \\ -1 & 3 \end{bmatrix}, \quad A^{-1} = \frac{1}{10} \begin{bmatrix} 4 & -2 \\ -1 & 3 \end{bmatrix} \end{aligned}$$

### 12.7.3 PROPERTY OF MATRIX INVERSE

$$(AB)^{-1} = B^{-1}A^{-1} \text{ because } (AB)(AB)^{-1} = ABB^{-1}A^{-1} = AIA^{-1} = AA^{-1} = I \text{ or } I = I$$

$$\text{Generalizing, } (ABC \cdots PQR)^{-1} = R^{-1}Q^{-1}P^{-1} \cdots C^{-1}B^{-1}A^{-1}$$



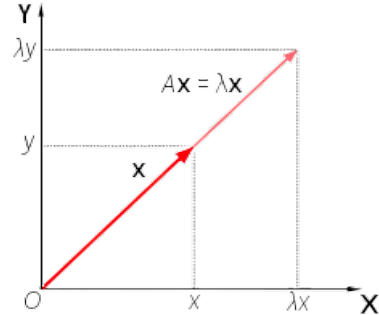
## 12.8 EIGENVALUE & EIGENVECTOR

Consider the following system of equations in matrix form.

$$AX = \lambda X \quad (\text{where } A \text{ is a } n \times n \text{ matrix and } \lambda \text{ is a scalar})$$

$$(A - \lambda I)X = 0$$

The number, i.e., the scalar value  $\lambda$  is an **eigenvalue** of  $A$  and  $X$ , a non zero vector, is called an **eigenvector** of  $A$ . Geometrically, an eigenvector, corresponding to a real nonzero eigenvalue, points in a direction in which it is stretched by the transformation and the eigenvalue is the factor by which it is stretched. If the eigenvalue is negative, the direction is reversed.  $A^T$  has the same eigenvalues as  $A$ .



Using Cramer's rule:

$$\det(A - \lambda I) = 0$$

Solve for  $\lambda$ , substitute in equation, and determine  $x$ .  $\det(\lambda)$  is called the **characteristic determinant** and the polynomial is called the **characteristic polynomial**. A  $n \times n$  matrix has at least 1 eigenvalue, at most  $n$  different eigenvalues.

### 12.8.1 ALGEBRAIC MULTIPLICITY

The algebraic multiplicity of an eigenvalue,  $\mu$ , is the number of times it appears, i.e., repeated, as a root of the characteristic polynomial. Example,

$$A = \begin{bmatrix} 4 & 2 \\ 1 & 2 \end{bmatrix} \quad \det(A - \lambda I) = \begin{bmatrix} 4 - \lambda & 2 \\ 1 & 2 - \lambda \end{bmatrix} = \lambda^2 - 6\lambda + 6 = 0, \quad \lambda_1 = 3 + \sqrt{3}, \quad \lambda_2 = 3 - \sqrt{3}$$

$$\mu(\lambda_1) = 1, \quad \mu(\lambda_2) = 1$$

$$A = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad \det(A - \lambda I) = \begin{bmatrix} 1 - \lambda & 0 \\ 2 & 1 - \lambda \end{bmatrix} = (\lambda - 1)^2 = 0, \quad \lambda_1 = 1, \quad \lambda_2 = 1$$

$$\mu(\lambda_1) = 2, \quad \mu(\lambda_2) = 2$$

### 12.8.2 GEOMETRIC MULTIPLICITY

**Eigenspace** is the collection of eigenvectors associated with each eigenvalue for the linear transformation applied to the eigenvector. The geometric multiplicity of an eigenvalue is the dimension of the linear space of its associated eigenvectors (i.e., its eigenspace). Example,

$$A = \begin{bmatrix} 2 & 0 \\ 1 & 1 \end{bmatrix} \quad \det(A - \lambda I) = \begin{bmatrix} 2 - \lambda & 0 \\ 1 & 1 - \lambda \end{bmatrix} = (\lambda - 2)(\lambda - 1) = 0, \quad \lambda_1 = 2, \quad \lambda_2 = 1$$

$$\begin{bmatrix} 2 - \lambda_1 & 0 \\ 1 & 1 - \lambda_1 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

This yields  $x_{11} = x_{21}$  and is non-zero. Hence, the eigenspace of  $\lambda_1$  is the linear space that contains all vectors of the form  $X_2 = \alpha \begin{bmatrix} 1 \\ 1 \end{bmatrix}$  where  $\alpha$  is any non-zero scalar. Thus, the eigenspace of  $\lambda_1$  is generated by the single vector  $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$  and so has dimension 1 and the geometric multiplicity of  $\lambda_1$  is 1.

Note that the second set of equations, corresponding to  $\lambda_2 = 1$ , yields  $x_{12} = x_{22} = 0$  and hence the vector  $X_2$  is not non-zero and is of no use.

Now consider,

$$A = \begin{bmatrix} 2 & 0 \\ 0 & 2 \end{bmatrix} \quad \det(A - \lambda I) = \begin{bmatrix} 2 - \lambda & 0 \\ 0 & 2 - \lambda \end{bmatrix} = (\lambda - 2)(\lambda - 2) = 0, \quad \lambda_1 = 2, \quad \lambda_2 = 2$$

$$\begin{bmatrix} 2 - \lambda_1 & 0 \\ 1 & 2 - \lambda_1 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_{11} \\ x_{21} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

This system of equations is satisfied for any value of  $x_{11}$  and  $x_{21}$ .

Hence, the eigenspace of  $\lambda_1$  is the linear space that contains all vectors  $x_1$  are:

$$X_1 = x_{11} \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_{21} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

where  $x_{11}$  and  $x_{21}$  are scalars that can be arbitrarily chosen. Thus, the eigenspace of  $\lambda_1$  is generated by the two linearly independent vectors  $\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ . Hence, it has dimension 2. As a consequence, the geometric multiplicity of  $\lambda_1$  is 2, equal to its algebraic multiplicity.

### 12.8.3 DEFECTIVE EIGENVALUES

The algebraic and geometric multiplicity of an eigenvalue do not necessarily coincide. When the geometric multiplicity of a repeated eigenvalue is strictly less than its algebraic multiplicity, then that eigenvalue is said to be defective.

An eigenvalue that is not repeated has an associated eigenvector which is different from zero. Therefore, the dimension of its eigenspace is equal to 1, its geometric multiplicity is equal to 1 and equals its algebraic multiplicity. Thus, an eigenvalue that is not repeated is also non-defective.

### 12.8.4 REAL EIGENVALUES

Let  $A$  be a real symmetric matrix and let  $\lambda$  be a complex eigenvalue of  $A$ .

$$Ax = \lambda x, x \neq 0$$

Taking complex conjugates of both sides, and since  $A$  is real we have,

$$A\bar{x} = \bar{\lambda}\bar{x}$$

Taking transpose and with  $A$  as symmetric we have,

$$\bar{x}^T A = \bar{\lambda} \bar{x}^T$$

$$\bar{x}^T Ax = \bar{\lambda} \bar{x}^T x$$

$$\bar{x}^T \lambda x = \bar{\lambda} \bar{x}^T x$$

$$\lambda = \bar{\lambda}$$

The eigenvalues of a symmetric matrix are real. Similarly, we can establish that the eigenvalues of a skew-symmetric matrix are pure imaginary or zero.

### 12.8.5 MATRIX DIAGONALIZATION

Two square matrices  $A$  and  $B$  are said to be **similar** if there exists an invertible  $P$  such that,

$$B = P^{-1}AP$$

If two matrices are similar, then they have the same rank, trace, determinant and eigenvalues. Not only two similar matrices have the same eigenvalues, but their eigenvalues have the same algebraic and geometric multiplicities. When  $A$  is diagonalizable, then there exists an invertible matrix  $P$  such that,

$$D = P^{-1}AP$$

where  $D$  is a diagonal matrix.

This is because multiplying the above with  $P$  we have,

$$AP = PD$$

Since  $D$  is diagonal,  $P_k$  is an eigenvector associated with  $D_{kk}$ . The matrix  $P$  used in the diagonalization must be invertible. Therefore, its columns must be linearly independent. Stated differently, there must be  $k$  linearly independent eigenvectors of  $A$ .

For some matrices, called defective matrices, it is not possible to find  $k$  linearly independent eigenvectors. A matrix is defective when it has at least one repeated eigenvalue whose geometric multiplicity is strictly less than its algebraic multiplicity (called a defective eigenvalue). Therefore, **defective matrices cannot be diagonalized.**

**Matrix  $A$  is diagonalizable if and only if it does not have any defective eigenvalue.** If all the eigenvalues of  $A$  are distinct, then  $A$  does not have any defective eigenvalue. Therefore, possessing distinct eigenvalues is a sufficient condition for diagonalizability.

### 12.8.6 POSITIVE DEFINITE MATRIX

A square matrix  $A$  is positive definite if pre-multiplying and post-multiplying it by the same vector  $x$  always gives a positive number as a result, independently of how we choose the vector, i.e.,  $x^T A x > 0$ . Positive definite symmetric matrices have the property that all their eigenvalues are positive.

### 12.8.7 QUADRATIC FORM & POSITIVE DEFINITENESS

A quadratic form in  $A$  is a transformation  $x^T A x$  and is a scalar. When  $A$  is symmetric, we can also write the transformation as  $x^T (\frac{A}{2} + \frac{A^T}{2}) x$ .  $A$  is said to be positive definite iff  $x^T A x > 0$  for any non-zero  $x$ . It is said to be semi positive definite iff  $x^T A x \geq 0$  for any non-zero  $x$ .

If  $A$  is positive definite, then it is full-rank. A matrix is said to have full rank if its rank equals the largest possible for a matrix of the same dimensions, which is the lesser of the number of rows and columns.