

practice Linear programming + infinity
series (23 marks)

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Q10.2(b) Maximize $Z = 20x_1 + 20x_2$ subject to

$$x_1 \geq 0, x_2 \geq 0, -2x_1 + 2x_2 \leq 1, x_1 + 3x_2 \leq 1.5$$

$$3x_1 + x_2 \leq 21 \quad (8)$$

Solution:

Let x_3, x_4, x_5 be slack variable

Then,

$$\text{Maximize: } Z - 20x_1 - 20x_2 = 0 \quad (1)$$

$$-2x_1 + 2x_2 + x_3 = 1 \quad (II)$$

$$x_1 + 3x_2 + x_4 = 1.5 \quad (III)$$

$$3x_1 + x_2 + x_5 = 21 \quad (IV)$$

To find optimal solution, augmented matrix be:

Z	x_1	x_2	x_3	x_4	x_5	constant	Ration: positive constant const. (S.p.c.)
1	-20	-20	0	0	0	1	0
0	-1	\textcircled{I}	1	0	0	-1	$-1/1 = 1$
0	1	3	0	1	0	15	$15/3 = 5$
\textcircled{B}	3	1	0	0	1	21	$21/1 = 21$

Since x_2 column has greatest non negative entry is -20
 x_2 chosen as pivot column

Since ratio of R₂ Row has least positive ratio, so choose pivot point
 $\rightarrow I$ and $I = 1$

→ 8 Row

- To Eliminate value of pivot column rather than pivot element.

$$\text{Apply } R_1 \rightarrow R_1 + 20R_2 \\ R_3 \rightarrow R_3 - 3R_2 \\ R_4 \rightarrow R_4 - R_2$$

	Z	x_1	x_2	x_3	x_4	x_5	constant	ratio.
R_1	2	-40	0	20	0	0	20	0
R_2	0	-1	1	1	0	0	1	-1
R_3	0	4	0	-3	1	0	12	$4/15 = 0.27$
R_4	0	1	0	-1	0	1	20	$4/21 = 0.19$

Similarly,

x_1 is pivot column 4 is pivot element of R_2

x_3 x_4 x_5 are basic variables and x_1 , x_2 non basic variable

$$\text{APPLY, } R_1 \rightarrow R_1 + 10R_4$$

$$R_2 \rightarrow 4R_2 + R_4$$

$$R_3 \rightarrow R_3 - R_4$$

	Z	x_1	x_2	x_3	x_4	x_5	constant	ratio
R_1	2	0	0	20	0	10	220	
R_2	0	0	4	3	0	1	24	
R_3	0	0	0	-4	-1	1	-8	
R_4	0	4	0	-1	0	1	21	

Here, x_1 , x_2 & x_4 are basic variables.

Other x_3 and x_5 are non basic variables.

$$4x_1 = 24 \quad \Rightarrow x_1 = 6$$

$$4x_2 = 24 \quad \Rightarrow x_2 = 6$$

$$2x_4 = -18 \quad \Rightarrow x_4 = -9$$

$$Z = 220$$

(8)

Maximize,

$$Z = 20x_1 + 20x_2 \dots \text{---(I)}$$

$$-x_1 + x_2 + x_3 = 12 \dots \text{---(II)}$$

$$x_1 + 3x_2 + x_4 = 15 \dots \text{---(III)}$$

$$3x_1 + 2x_2 + x_5 = 21 \dots \text{---(IV)}$$

To find optimal solution: Augmented matrix be

	Z	x_1	x_2	x_3	x_4	x_5	constant	Ratio C/P
R ₁	1	-20	-20	0	0	0	0	0
R ₂	0	-1	1	1	0	0	1	-1
R ₃	0	1	3	0	1	0	15	15
R ₄	0	3	1	0	0	1	21	7

Pivot Column = x_1

Pivot Element = $\min\{-20, 3\}$ — being -20 is most negative

Pivot Row = R₄

Apply,

$$R_1 \rightarrow R_1 + \frac{20}{3} \times R_4 \quad R_2 \rightarrow 3R_2 + R_4$$

$$R_3 \rightarrow 3R_3 - R_4$$

"~~Fixed~~" Chandaki Engineering College

Solution: contd.

The given standard form of minimization problem is:

<u>Step 1</u>	x_1	x_2	x_3	Constant
Conversion	1	4	2	5 (y_1)
to dual	3	1	2	4 (y_2)
	2	9	12	

Let y_1 and y_2 be dual variables,

$$\text{Max : } \pi = 5y_1 + 4y_2$$

Subjected to,

$$y_1 + 3y_2 \leq 2$$

$$4y_1 + y_2 \leq 9$$

$$2y_1 + 2y_2 \leq 1$$

Step 2:

$$y_1, y_2 \geq 0$$

Introducing slack variable y_3, y_4, y_5

Now, writing in eqn form:

Solving

$$W - 6y_1 + 4y_2 = 0 \quad \text{--- (I)}$$

Simplex
method

$$y_1 + 3y_2 + y_3 = 2 \quad \text{--- (II)}$$

$$4y_1 + y_2 + y_4 = 9 \quad \text{--- (III)}$$

$$2y_1 + 2y_2 + y_5 = 1 \quad \text{--- (IV)}$$

Making simplex table for Augmented matrix

	y_1	y_2	y_3	y_4	y_5	constant	ratio
R_1	1	-5	-4	0	0	0	
R_2	0	2	3	1	0	0	
R_3	0	4	1	0	0	2	2/1
R_4	0	(2)	2	0	1	1	9/4
							$3/2 = 0.5$

Since, -5 is most negative entry,

y_1 = pivot column

And, (2) is pivot element

R_4 is pivot row

Apply,

$$R_1 \rightarrow R_1 + \frac{5}{2} R_2$$

$$R_2 \rightarrow 2R_2 - R_4$$

$$R_3 \rightarrow R_3 - 2R_4$$

Again making simplex table

	w	y_1	y_2	y_3	y_4	y_5	constant	ratio
R_1	1	0	1	0	0	$5/2$	$5/2$	
R_2	0	0	4	2	0	-1	3	
R_3	0	0	-3	0	1	$\textcircled{2}$ -2	7	
R_4	0	2	2	0	0	1	1	

since there is non-negative entry at row 1 (top row) so this gives optimal solution.

Basic variables are y_1, y_3, y_4 and

and non basic variable are y_2, y_5

so,

$$\text{maximum } Z = 5/2$$

$$2y_1 = 1$$

$$2y_3 = 1/2$$

$$2y_4 = 3$$

$$y_3 = 3/2$$

$$y_4 = 7$$

$$W_{\min} \text{ at } (5/2) \text{ by } (x_1, x_2, x_3) = (0, 0, 5/2)$$

Soln:

Fixed O.N. (\Rightarrow)

The given problem is in standard form of minimization is:

x_1	x_2	Constant
2	3	$L(y_1)$
3	1	$H(y_2)$
4	3	

$$\text{Maximize, } W = 4y_1 + 3y_2$$

Subjected to

$$2y_1 + 3y_2 \leq 4$$

$$3y_1 + y_2 \leq 3$$

$$y_1, y_2 \geq 0$$

Introducing slack variables, y_3 and y_4 so,

$$W - 4y_1 - 3y_2 = 0 \quad \text{--- (I)}$$

$$2y_1 + 3y_2 + y_3 = 4 \quad \text{--- (II)}$$

$$3y_1 + y_2 + y_4 = 3 \quad \text{--- (III)}$$

By using simplex table.

	w	y_1	y_2	y_3	y_4	constant	ratio
R_1	2	-1	-4	0	0	0	
R_2	0	2	(3)	1	0	1	$y_3 = 1/3$
R_3	0	3	1	0	1	3	$3/1 = 3$

Since,

-4 is most -negative entry at top row, so,

1) y_2 is pivot column.

2) R_3 has least ratio (+ve) so

(3) is pivot element

APPLY,

$$R_1 \rightarrow 3R_1 + 4R_2$$

$$R_3 \rightarrow 3R_3 - R_2$$

	w	y_1	y_2	y_3	y_4	constant	ratio
R_1	3	0	0	4	0	16	
R_2	0	2	3	1	0	4	
R_3	0	7	0	-1	3	5	

This table gives optimal solution
as there is non -ve element in top row

$\therefore y_2, y_4$ are basis variable.

$y_3, y_1 = 0$ non basic variable

Now,

$$3y_4 = 5$$

The value, $y_4 \geq 5/3$ is standard form

From which both solutions are found

$$3y_2 = 4$$

$$y_2 = 4/3$$

Hence,

$$\max(w) = 16/3 \text{ at } (y_2, y_3) = (4/3, 5/3)$$

$$\min(w) = 16/3 \text{ at } (y_2, y_3) = (4/3, 0)$$

Thus, the person with

the maximum payoff has a winning strategy.

Since, applying saddle point theorem, we

$$P_{\min} = 0(1 - 1) = 0$$

$$P_{\max} = 0(1 - 1) = 0$$

$$P_{\min} = 0(1 - 1) = 0$$

$$P_{\max} = 0(1 - 1) = 0$$

$$P_{\min} = 0(1 - 1) = 0$$

$$P_{\max} = 0(1 - 1) = 0$$

$$P_{\min} = 0(1 - 1) = 0$$

$$P_{\max} = 0(1 - 1) = 0$$

$$P_{\min} = 0(1 - 1) = 0$$

Infinite series

2b) Define absolute convergence,
Find centre radius and interval of
convergence of infinite series.

$$\sum_{n=1}^{\infty} \frac{(x-5)^n}{n 5^n}$$

→ Ans

A series $\sum_{n=1}^{\infty} u_n$ converges absolutely if
the corresponding series $\sum_{n=1}^{\infty} |u_n|$ converges.

This is called absolute convergence.

Solution:

The general term of the given series

$$u_n = \frac{(x-5)^n}{n 5^n}$$

$$\begin{aligned} & \lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = \\ &= \lim_{n \rightarrow \infty} \frac{(x-5)^{n+1}}{(n+1) 5^{n+1}} \cdot \frac{n 5^n}{(x-5)^n} \\ &= \lim_{n \rightarrow \infty} \frac{(x-5)^n \cdot (x-5)}{n 5^{n+1} + 5^{n+1}} \times \frac{n 5^n}{(x-5)^n} \\ &= \lim_{n \rightarrow \infty} \frac{n 5^n \cdot (5+5)}{n 5^n \cdot (5+5)} \end{aligned}$$

$$\begin{aligned}
 & \text{P9} \lim_{n \rightarrow \infty} \left(\frac{x-5}{5} + \sum_{n=1}^{\infty} \frac{1}{n} \right) \\
 & = \frac{x-5}{5} + \lim_{n \rightarrow \infty} \sum_{n=1}^{\infty} \frac{1}{n}
 \end{aligned}$$

Then by ratio test the given series is converges for $\left| \frac{x-5}{5} \right| < 1$ and divergent for $\left| \frac{x-5}{5} \right| \geq 1$.

further test is necessary for $\left| \frac{x-5}{5} \right| = 1$

At $\left| \frac{x-5}{5} \right| = 1$ implies $\frac{x-5}{5} = 1$ and -1

At $\left(\frac{x-5}{5} \right) = 1$, given series reduce to

$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ with general term

$a_n = \frac{1}{n}$ which is divergent by p-test

At $\frac{x-5}{5} = -1$ given sen reduced to $-1 + \frac{1}{2} - \frac{1}{3} + \frac{1}{4} - \frac{1}{5} + \dots$ which is

alternating series and each term is less than preceding term

$$\lim_{n \rightarrow \infty} 4_n = \lim_{n \rightarrow \infty} f_n = 0$$

So it is convergent at $\frac{x-5}{5} = -1$

$$-1 \leq \frac{x-5}{5} < 1$$

or $-5 \leq x < 5$.

$$0 \leq x \leq 10$$

Required interval of convergence is $(0, 10)$

and the radius of the series is,

$$r = \frac{10-0}{2} = \frac{10}{2} = 5$$

Also centre of convergence :

$$C = \frac{0+10}{2} = 5$$

Matrix X

(similar to this \rightarrow fixed)

Gandaki Engineering college

(7)

O.N I b. Check consistency and solve the equation.

$$x + 2y + 3z = 1 \quad \text{--- (1)}$$

$$2x + 3y + 2z = 2 \quad \text{--- (2)}$$

$$2x + 3y + 4z = 1 \quad \text{--- (3)}$$

The augmented matrix of A:B is:

$$A:B = \begin{bmatrix} 1 & 2 & 3 & : & 1 \\ 2 & 3 & 2 & : & 2 \\ 2 & 3 & 4 & : & 1 \end{bmatrix}$$

Applying: $R_2 \rightarrow R_2 - 2R_1$

and $R_3 \rightarrow R_3 - 2R_1$

$$A:B = \begin{bmatrix} 1 & 2 & 3 & : & 1 \\ 0 & -1 & -4 & : & 0 \\ 0 & -1 & -2 & : & -1 \end{bmatrix}$$

Applying $R_3 \rightarrow R_3 - R_2$

$$A:B = \begin{bmatrix} 1 & 2 & 3 & : & 1 \\ 0 & -1 & -4 & : & 0 \\ 0 & 0 & 2 & : & -1 \end{bmatrix}$$

since Rank of matrix A = Rank of matrix
 so this is consistent

Solving value.

$$\underline{\underline{2z}}$$

$$x + 2y + 3z = 1 \quad \text{---(I)}$$

$$-y - 4z = 0 \quad \text{---(II)}$$

$$2z = -1 \quad \text{---(III)}$$

Now

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

$$-y = 4z$$

$$= -4 \times \frac{1}{2}$$

$$-y = -2$$

$$y = 2$$

$$x + 2 \times 2 + 3 \times \left(-\frac{1}{2}\right) = 1$$

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

$$x + 4 = 1 + \frac{3}{2}$$

$$x + 4 = \frac{2+3}{2} + 4$$

$$x = \frac{5}{2} + 4$$

$$= \frac{-3}{2}$$

5a) Solution:

b) Define consistency and inconsistency of linear equations check consistency of given system of linear equation.

$$5x + 5y - 10z = 0 \quad (I)$$

$$2w - 3x - 3y + 6z = 2 \quad (II)$$

$$4w + x + y - 2z = 4 \quad (III)$$

Ans: The matrix

The system of linear equation in which rank of augmented matrix is equal to given matrix then it is called consistency if not it is called inconsistency.

$$5x + 5y - 10z = 0 \quad (I)$$

$$2w - 3x - 3y + 6z = 2 \quad (II)$$

$$4w + x + y - 2z = 4 \quad (III)$$

The augmented matrix of given equation is

$$A:B = \left[\begin{array}{cccc|c} 5 & 5 & -10 & 0 & 0 \\ -3 & -3 & 6 & 2 & 2 \\ 1 & 1 & -2 & 4 & 4 \end{array} \right]$$

Applying $R_1 \rightarrow \frac{1}{5}R_1$ in

A:B

$$\left[\begin{array}{ccc|c} 1 & -2 & 0 & 0 \\ -3 & -3 & 2 & 2 \\ 1 & 1 & -2 & 4 \end{array} \right]$$

Applying elementary row operations

$$R_2 \rightarrow R_2 + 3R_1$$

$$R_3 \rightarrow R_3 - R_1$$

$$A:B = \left[\begin{array}{ccc|c} 1 & -2 & 0 & 0 \\ 0 & 0 & 2 & 2 \\ 0 & 0 & 0 & 4 \end{array} \right]$$

Rank of A = Rank of B
Hence system is consistent

Unique solution exists if rank of A = rank of augmented matrix = number of variables

$$\left\{ \begin{array}{l} x_1 = 0 \\ x_2 = 1 \\ x_3 = 2 \end{array} \right.$$

Lumbini Engineering College

1. Check the consistency of given equation and solve it.

Given eq'n:

$$5x + 3y + 7z = 4 \quad \text{---(1)}$$

$$3x + 26y + 2z = 9 \quad \text{---(II)}$$

$$7x + 2y + 10z = 5 \quad \text{---(III)}$$

The augmented matrix of given equation is

$$A:B = \left[\begin{array}{ccc|c} 5 & 3 & 7 & 4 \\ 3 & 26 & 2 & 9 \\ 7 & 2 & 10 & 5 \end{array} \right]$$

$$\text{Applying: } R_2 \rightarrow 5R_2 - 3R_1$$

$$R_3 \rightarrow 7R_3 - 7R_1$$

$$A:B = \left[\begin{array}{ccc|c} 5 & 3 & 7 & 4 \\ 0 & 121 & -11 & 33 \\ 0 & -11 & 1 & -3 \end{array} \right]$$

$$\text{Applying: } R_3 \rightarrow R_3 + \frac{R_2}{11}$$

$$\rightarrow R_3 + \frac{1}{11}R_2$$

$$A:B = \left[\begin{array}{ccc|c} 5 & 3 & 7 & 4 \\ 0 & 121 & -11 & 33 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$7 = 8x + 3y \quad | -3y$$

$$121y - 112 = 33$$

$$y = \frac{33 + 112}{121}$$

$$5x + 80y =$$

$$121y - 112 = 33$$

$$118y - 2 = 3$$

$$5x + 3y + 72 = 4$$

$$5x + 3y + 7 \times 11y - 3 = 4$$

$$5x + 80y - 21 = 4$$

$$5x + 80y = 25$$

3b) Sandaki Engineering college... (Fixed)

Define absolute convergence, and find the centre and radius of convergence of infinite series.

$$\sum_{n=1}^{\infty} \frac{(x-5)^n}{n5^n}$$

→ A series $\sum_{n=1}^{\infty} u_n$ converges absolutely if the corresponding series $\sum_{n=1}^{\infty} |u_n|$ converges.

Solution:

$$u_n = \left(\frac{x-5}{n5^n} \right)^n$$

$$u_{n+1} = \left(\frac{x-5}{(n+1)(5^{n+1})} \right)^{n+1}$$

$$= \frac{(x-5)^{n+1}(x-5)}{(n+1)5^{n+1}}$$

Now, using ratio test:

$$\lim_{x \rightarrow \infty} \frac{u_{n+1}}{u_n} = \lim_{x \rightarrow \infty} \frac{(x-5)^{n+1}(x-5)}{(n+1)5^{n+1}} \times \frac{n5^n}{(x-5)^n}$$

$$= \lim_{x \rightarrow \infty} \frac{(x-5)n5^n}{n5^n(\frac{1}{n}+1)5} \Rightarrow \frac{x-5}{5}$$

By the ratio test

If $\left| \frac{x-s}{s} \right| < 1 \rightarrow \text{convergent}$

If $\left| \frac{x-s}{s} \right| > 1 \rightarrow \text{divergent}$

If $\left| \frac{x-s}{s} \right| = 1$ Further test to be needed.

$\left| \frac{x-s}{s} \right| = 1$ implies $\rightarrow \frac{x-s}{s} = -1$ and $\frac{x-s}{s} = 1$

At $\frac{x-s}{s} = 1$ The eqn reduces to $\frac{1}{n}$ and

Serres become $1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \dots$ (divergent by p-test)

At $\frac{x-s}{s} = -1$ eqn reduces to $\frac{(-1)^n}{n}$ which

make alternate series,

$$-1 + \frac{1}{2} - \frac{1}{3} + \frac{1}{4} - \dots$$

$$\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{n} = \frac{1}{\infty} = 0$$

so, convergent at $\frac{x-s}{s} = -1$

so given series is convergent at

$$-1 \leq \frac{x-s}{s} < 1$$

$$-5 \leq x-s < 5$$

$$5+5 \leq x \leq s+s$$

$$0 \leq x \leq 10$$

convergence

Required interval is $[0, 10]$

$$\text{Radius of series} \cdot r = \frac{10 - 0}{2} = 5$$

Centre of convergence = $c = \frac{0+10}{2} = 5$

(Everest
Engineering College)

Has state p-series test. Test the convergence and divergence of the infinite series.

$$\leq |\sqrt{n^3+1} - \sqrt{n^3-1}|$$

→ A series of the form $\sum_{n=1}^{\infty} \left(\frac{1}{n^p}\right)$ is called p-series.
 p = power which is real & constant)

IMP
 → It state: "The series $\sum_{n=1}^{\infty} \left(\frac{1}{n^p}\right)$ is convergent for $p > 1$ and is divergent for $p \leq 1$ "

Soln: Given series

$$\leq |\sqrt{n^3+1} - \sqrt{n^3-1}|$$

Multiply by numerator and by $\sqrt{n^3+1} + \sqrt{n^3-1}$

$$u_n = (\sqrt{n^3+1} - \sqrt{n^3-1}) \times \frac{\sqrt{n^3+1} + \sqrt{n^3-1}}{\sqrt{n^3+1} + \sqrt{n^3-1}}$$

$$= \frac{(n^3+1) - (n^3-1)}{\sqrt{n^3+1} + \sqrt{n^3-1}}$$

$$c_{1n} = \frac{2}{\sqrt{n^3} + \sqrt{n^3 - 1}}$$

$$= \frac{2}{n^3 \left(\sqrt{1 + \frac{1}{n^3}} + \sqrt{1 - \frac{1}{n^3}} \right)}$$

Choose, $v_n = \frac{1}{n^3}$

Clearly $\frac{1}{n^3}$ is convergent by
p-series test. ($\because p = 3 > 1$)

Limit Comparison
test

$$\lim_{n \rightarrow \infty} \frac{u_n}{v_n} = \lim_{n \rightarrow \infty} \frac{\frac{2}{\sqrt{n^3} + \sqrt{n^3 - 1}}}{\frac{1}{n^3}} = \lim_{n \rightarrow \infty} \frac{2}{\frac{1}{n^3} \left(\sqrt{1 + \frac{1}{n^3}} + \sqrt{1 - \frac{1}{n^3}} \right)} = \frac{2}{\frac{1}{1+1}} = \frac{2}{\frac{2}{2}} = 1 \text{ which is finite non zero value.}$$

so the given $\sum v_n$ is convergent

so $\sum u_n$ is also convergent by limit comparison test.

Test the convergence of $\frac{1}{\sqrt{2}+1} - \frac{1}{\sqrt{3}+1} + \frac{1}{\sqrt{4}+1}$

$$1 - \frac{1}{\sqrt{3}+1} + \frac{1}{\sqrt{5}+1} + \dots$$

Solution:

Given series.

$$\frac{1}{\sqrt{2}+1} - \frac{1}{\sqrt{3}+1} + \frac{1}{\sqrt{4}+1} - \frac{1}{\sqrt{5}+1} + \dots$$

$$= \frac{(-1)^{n+1}}{\sqrt{n+1}}$$

Comparing the given series with $\sum_{n=1}^{\infty} (-1)^{n+1} u_n$

$$u_n = \frac{1}{\sqrt{n+1}}$$

a) $u_n = \frac{1}{\sqrt{n+1}} \geq 0$ for all $n \geq 1$

condition for convergence

$$u_n \geq 0$$

$$u_n \geq u_{n+1}$$

$$\lim_{n \rightarrow \infty} u_n = 0$$

b) $u_n \geq u_{n+1}$

$$\frac{u_{n+1}}{u_n} = \left(\frac{1}{\sqrt{n+1}+1} \times \frac{\sqrt{n+2}}{\sqrt{n+1}} \right)$$

$$= \frac{\sqrt{n} \left(1 + \frac{1}{\sqrt{n}} \right)}{\sqrt{n} \left(\sqrt{1 + \frac{1}{n}} + 1 \right)}$$

$$= \frac{1}{\sqrt{1 + \frac{1}{n}}} + \frac{1}{\sqrt{n}}$$

C) $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{\sqrt{n+1}} = \sqrt{\lim_{n \rightarrow \infty} \frac{1}{n+1}} = 0$

So, series is convergent.

(United Technical College UTC)
prob. 11

7b. state and prove the D'Alembert ratio test. Test the series is absolutely convergent or not. (may be asked)

$$1 - \frac{1}{2\sqrt{2}} + \frac{1}{3\sqrt{3}} - \frac{1}{4\sqrt{4}}$$

Let $\sum u_n$ be a series with positive term and suppose that

$$\lim_{n \rightarrow \infty} \frac{u_{n+1}}{u_n} = L$$

Then

- a. if $L < 1$ then series is converges
- b. If $L > 1$ the series is diverges
- c. If $L = 1$ then test should further go

JMP
rule

Solution.

Given series, $1 - \frac{1}{2\sqrt{2}} + \frac{1}{3\sqrt{3}} - \frac{1}{4\sqrt{4}} + \dots = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{n\sqrt{n}}$

Comparing the given equation with

④ $\sum_{n=1}^{\infty} (-1)^{n+1} u_n$ then we get

$$u_n = \frac{1}{n\sqrt{n}}$$

Here

a) $u_n = \frac{1}{n\sqrt{n}} \geq 0$ For all $n \geq 1$

b) $\frac{u_{n+1}}{u_n}$ must be < 1

$$\begin{aligned} &= \frac{1}{(n+1)(\sqrt{n+1})} \cdot n\sqrt{n} \\ &= \frac{1}{n\left(1+\frac{1}{n}\right)\left(\sqrt{1+\frac{1}{n}}\right)} \sqrt{n} \end{aligned}$$

$$= \frac{1}{\left(1+\frac{1}{n}\right)\left(\sqrt{1+\frac{1}{n}}\right)} < 1$$

$$\Rightarrow u_{n+1} < u_n$$

c) $\lim_{n \rightarrow \infty} u_n = \lim_{n \rightarrow \infty} \frac{1}{n\sqrt{n}} = 0$

Here it is convergence by alternative series test so it is absolutely convergence.

c) a Test the convergence or divergence

Soln:

Given series,

$$\frac{1}{1 \cdot 2 \cdot 3} + \frac{3}{2 \cdot 3 \cdot 4} + \frac{5}{3 \cdot 4 \cdot 5} + \dots$$

Here

$$\begin{aligned} u_n &= \frac{2n-1}{n(n+1)(n+2)} \\ &= \frac{n\left(2 - \frac{1}{n}\right)}{n^2(1+\frac{1}{n}) \times n(1+\frac{2}{n})} \\ &= \frac{1}{n^2} \frac{\left(2 - \frac{1}{n}\right)}{\left(1 + \frac{1}{n}\right) \times \left(1 + \frac{2}{n}\right)} \end{aligned}$$

$v_n = \frac{1}{n^2}$ is $p_1 > 1$ so it is convergent by p-series test.

Now using limit comparison test

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{u_n}{v_n} &= \frac{\frac{1}{n^2} \frac{\left(2 - \frac{1}{n}\right)}{\left(1 + \frac{1}{n}\right) \times \left(1 + \frac{2}{n}\right)}}{\frac{1}{n^2}} \\ &= \frac{2 - \frac{1}{n}}{\left(1 + \frac{1}{n}\right) \left(1 + \frac{2}{n}\right)} = 2 \text{ finite} \end{aligned}$$

26) Solution:

On state Cayley Hamilton theorem, and use it
to find inverse of matrix. (8)

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

→ Cayley Hamilton theorem state "Every square matrix
satisfy its own characteristics equation $(A - \lambda I) = 0$
if we put value of A in l of eqn $(A - \lambda I)$
it is satisfy then it is verified."

Trick: $|A - \lambda I| = 0$ - step1

(it is eqn: must satisfy A) - step2
(Find inverse)

Solution:

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

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$A - \lambda I =$$

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

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

$$= \begin{bmatrix} (1-\lambda) & 0 & 1 \\ 1 & (1-\lambda) & 0 \\ 1 & 0 & (2-\lambda) \end{bmatrix}$$

We know,

Characteristic eqn:

$$(A - \lambda I) = 0$$

$$\begin{vmatrix} (1-\lambda) & 0 & 1 \\ 1 & (1-\lambda) & 0 \\ 1 & 0 & (2-\lambda) \end{vmatrix} = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) - 0 \} + \{ -(1-\lambda) - 0 \} = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) \} + (-(1-\lambda)) = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) \} - (1-\lambda) = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) \} - 1 + \lambda = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) \} - 1 + \lambda = 0$$

$$(1-\lambda) \{ (1-\lambda)(2-\lambda) \} - 1 + \lambda = 0$$

$$\alpha^2 - 3\alpha + \alpha^2 - 2\alpha + 3\alpha^2 - \alpha^3 - 1 + \alpha = 0$$

Q. 2 - 5

$$\text{Q1, } I - 4A + 4A^2 - A^3 = 0$$

To verify this, using Cayley hamilton theorem

We have to show,

$$I - 4A + 4A^2 - A^3 = 0$$

$$= I - 4 \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 2 \end{bmatrix} + 4 \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 2 \end{bmatrix}^2 - \begin{bmatrix} 1 & 0 & 1 \\ 1 & 1 & 0 \\ 1 & 0 & 2 \end{bmatrix}^3$$

$$= I - \begin{bmatrix} 4 & 0 & 4 \\ 4 & 4 & 0 \\ 4 & 0 & 8 \end{bmatrix} + 4 \begin{bmatrix} 2 & 0 & 3 \\ 2 & 1 & 1 \\ 3 & 0 & 5 \end{bmatrix} - \begin{bmatrix} 5 & 0 & 8 \\ 4 & 1 & 4 \\ 8 & 0 & 13 \end{bmatrix}$$

$$= \cancel{I} - \begin{bmatrix} 4 & 0 & 4 \\ 4 & 4 & 0 \\ 4 & 0 & 8 \end{bmatrix} + \begin{bmatrix} 8 & 0 & 12 \\ 8 & 4 & 4 \\ 12 & 0 & 20 \end{bmatrix} - \begin{bmatrix} 5 & 0 & 8 \\ 4 & 1 & 4 \\ 8 & 0 & 13 \end{bmatrix}$$

$$= I - \begin{bmatrix} u & 0 & 4 \\ u & u & 0 \\ u & 0 & 8 \end{bmatrix} + \begin{bmatrix} 8-5 & 0-0 & 12-8 \\ 8-5 & u-1 & 4-4 \\ 12-8 & 0-0 & 20-13 \end{bmatrix}$$

$$= I - \begin{bmatrix} u+8-5 & 0-0-0 & 4+12-8 \\ u+8-u & u+u-1 & 0+4-4 \\ u+12-8 & 0-0-0 & 8+70-13 \end{bmatrix}$$

$$= I - \cancel{I}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} + \begin{pmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

$$= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$\therefore 0$

This verify Cayley-Hamilton theorem

Multiply both side by A^{-1}

$$(I - 4A + 4A^2 - A^3) A^{-1} = A^{-1} \begin{pmatrix} 0 \end{pmatrix}$$

or

$$A^{-1} + 4I + 4A - A^2 = 0$$

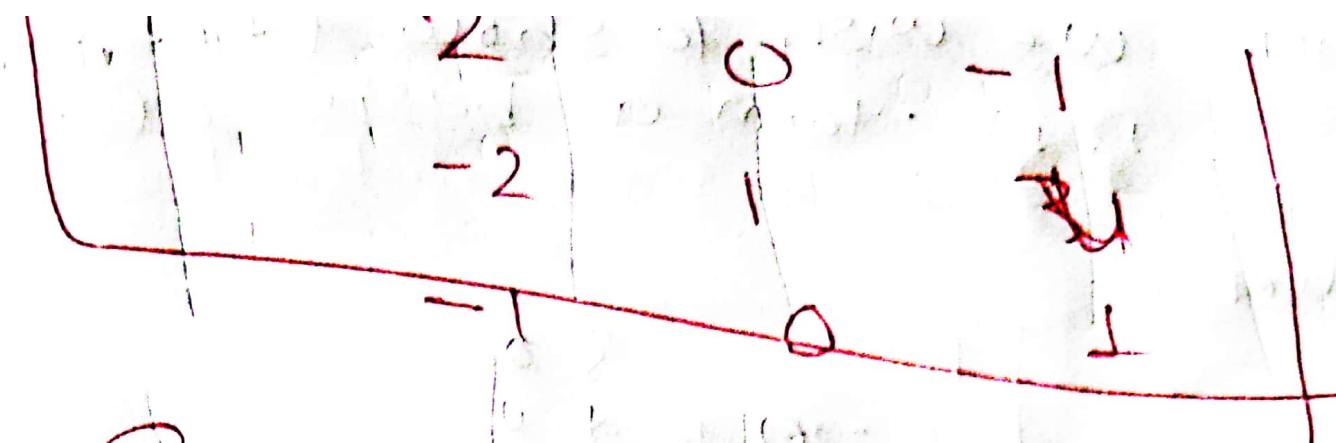
$$A^{-1} = 4I - 4A + A^2$$

$$= 4 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - 4 \begin{bmatrix} -1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

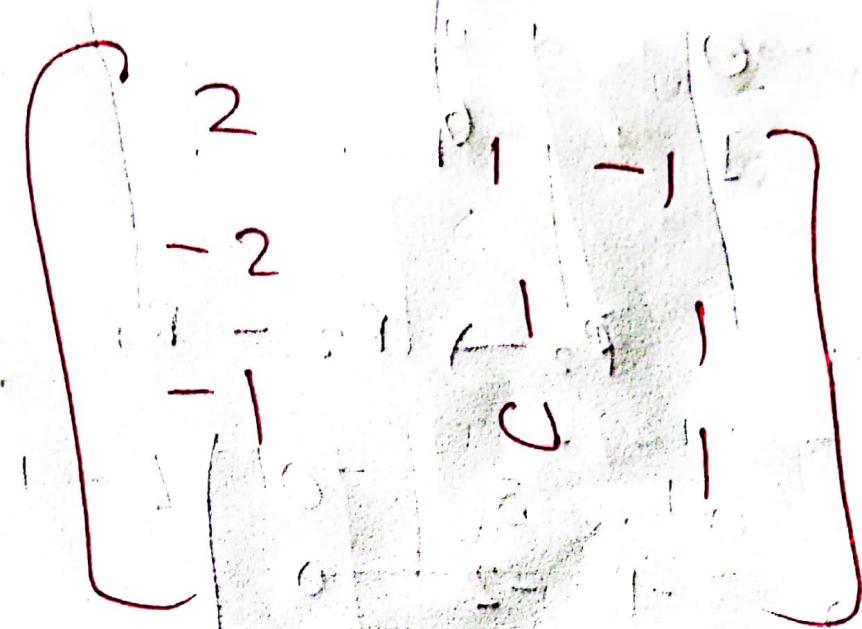
$$+ \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}^2$$

$$= \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix} - \begin{bmatrix} 4 & 0 & 0 \\ 4 & 4 & 0 \\ 4 & 0 & 8 \end{bmatrix}$$

$$+ \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$



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29) Soln:

Ans: Define linear dependent and independent

- In matrix form, if the number of variables (vectors) is same as rank of the matrix developed by vector then vectors are called linear independent..

Let $V = \mathbb{R}^3 = \{(x, y, z) : x, y, z \in \mathbb{R}\}$ be the vector space over the field \mathbb{F}

Then we wish to show $(1, 1, 0), (1, 0, 1)$ $(3, 2, 1)$ form a basis of $V = \mathbb{R}^3$

Then,

$$\begin{pmatrix} 1 & 1 & 3 & 0 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 1 & 0 \end{pmatrix}$$

Apply $R_2 \rightarrow R_2 - R_1$

$$\sim \begin{pmatrix} 1 & 1 & 3 & 0 \\ 0 & -1 & -2 & 0 \\ 0 & 1 & 1 & 0 \end{pmatrix}$$

Applying $R_3 \rightarrow R_3 + R_2$

$$\sim \begin{pmatrix} 1 & 1 & 3 & 0 \\ 0 & -1 & -2 & 0 \\ 0 & 0 & -1 & 0 \end{pmatrix}$$

where,

Given, vector are 3 and the echelon
has 3 pivot in first and in second
and 1 in 3rd) so it is linearly
independent

or Rank of matrix = vector no.

So, dimension of vector space = 3

so it

Hence,
since, No of vector = dimension of vector space

so it is basis for \mathbb{R}^3

Linear Algebra

28. Verify Cayley Hamilton theorem of given matrix and find inverse of

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

Solution:

Given,

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

$|A - \lambda I| = 0$ is characteristic equation.

$$\begin{aligned} A - \lambda I &= \begin{bmatrix} 1-\lambda & -1 & 1 \\ 0 & -2-\lambda & 1 \\ -2 & -3 & 0 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1-\lambda & -1 & 1 \\ 0 & -2-\lambda & 1 \\ -2 & -3 & -\lambda \end{bmatrix} \end{aligned}$$

$$|A - \lambda I| = 0$$

$$(1-\lambda)\{(-2-\lambda)(-\lambda) - (-3 \times 1)\} - ? (-1 \times 1 - 0)$$

$$(1-\lambda) \{ (2\lambda + \lambda^2) + 3 \} - 2(-1 - (-2-\lambda))$$

$$0 = (1-\lambda) \{ (2\lambda + \lambda^2) + 3 \} - 2(-1 + 2 + \lambda)$$

$$0 = (1-2\lambda) \{ (2\lambda + \lambda^2) + 3 \} - 2(1+\lambda)$$

$$0 = 1 - 2\lambda$$

$$0 = 2\lambda + \lambda^2 + 3 - 2\lambda^2 - \lambda^3 - 3\lambda - 2 - 2\lambda$$

$$\text{or } \cancel{\lambda^2} - 3\lambda -$$

$$\text{or } \cancel{\lambda^2} - 3\lambda.$$

$$\text{or } 1 - \lambda^2 - \lambda^3 - 3\lambda = 0$$

$$\lambda^2 + \lambda^3 + 3\lambda - 1 = 0$$

To verify Cayley Hamilton theorem

Put $A^1 \text{ int } A$

$$A^1 + A^2 + A^3 + I = 0$$

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{bmatrix} + \begin{bmatrix} 1 & -1 & 1 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{bmatrix}^3 + 3 \begin{bmatrix} 1 & -1 & 1 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} -1 & -2 & 0 \\ -2 & 1 & -2 \\ -2 & 8 & -5 \end{bmatrix} + \begin{bmatrix} -1 & 5 & -3 \\ 2 & 6 & -1 \\ 8 & 1 & 6 \end{bmatrix}$$

$$+ \begin{bmatrix} 3 & -3 & 3 \\ 0 & -6 & 3 \\ -6 & -9 & 0 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

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To find 'Inverse' of matrix

Multiply both side by A^{-1}

$$A^{-1}(A^2 + A^3 + 3A - I) = A^{-1}(0)$$

$$A + A^2 + 3I + A^{-1} = 0$$

$$A^{-1} = A + A^2 + 3I$$

$$\begin{aligned}
 A^{-1} &= \left[\begin{array}{ccc} 1 & -2 & 1 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{array} \right] + \left[\begin{array}{ccc} 1 & -2 & 1 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{array} \right]^2 \\
 &\quad + 3 \left[\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{array} \right] \\
 &= \left[\begin{array}{ccc} 1 & -2 & 1 \\ 0 & -2 & 1 \\ -2 & -3 & 0 \end{array} \right] + \left[\begin{array}{ccc} -2 & -2 & 0 \\ -2 & 1 & -2 \\ -2 & 8 & -5 \end{array} \right] \\
 &\quad + \left[\begin{array}{ccc} 3 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 3 \end{array} \right]
 \end{aligned}$$

$$A^{-1} = \left[\begin{array}{ccc} 3 & -3 & 1 \\ -2 & 2 & -1 \\ -4 & 5 & 2 \end{array} \right]$$

$$\left(\begin{array}{ccc|c} 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right) \xrightarrow{\text{Row operations}}
 \left(\begin{array}{ccc|c} 1 & 0 & 1 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right)$$

2a) Define Eigen value and Eigen vector of the square matrix A. Find the Eigen values and corresponding Eigen vectors of the square matrix.

$$\text{Matrix } A = \begin{pmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

Let A be a $m \times n$ square matrix then for any non zero column vector x if $(AX = \lambda x)$ then λ is called Eigen value of A and x is called corresponding Eigen vector.

Let

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

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

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

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

The characteristic equation is

$$|A - \lambda I| = \begin{vmatrix} 2-\lambda & 1 & 1 \\ 1 & 2-\lambda & 1 \\ 0 & 0 & 1-\lambda \end{vmatrix}$$

$$= (2-\lambda) \{(2-\lambda)(1-\lambda)\} - (1-\lambda)$$

$$= (2-\lambda) \{(2-\lambda)(1-\lambda)\} - (1-\lambda)$$

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

$$= (2-\lambda) (2-3\lambda+\lambda^2) - (1-\lambda)$$

$$= 4 - 6\lambda + 2\lambda^2 - 2\lambda + 3\lambda^2 - \lambda^3 - 1 + \lambda$$

$$\Delta = 3 - 8\lambda + 5\lambda^2 - \lambda^3$$

$$\lambda = 1, 2, \text{ and } 3$$

A ~~+/- 1~~ ~~+/- 1~~
 let $X = \begin{pmatrix} x \\ y \\ z \end{pmatrix}$ be eigen vector column

$$AX = \lambda X$$

$$\begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \lambda \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{bmatrix} 2x+y+z \\ x+2y+z \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$Ax = b \quad A = \begin{bmatrix} 2 & 1 & 1 \\ 1 & 2 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

From - 0

$$\begin{bmatrix} 2x+y+z \\ x+2y+z \\ z \end{bmatrix} = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$\begin{array}{c|cc} x = z & x + 2y + z = y & -\textcircled{1} \\ & x + y + z = 0 \\ & y + z = -2x \end{array}$$

$$\begin{array}{l} 2x + y + z = x \quad x + y + z = 0 \\ \cancel{2x} - \cancel{2x} - x \\ x = 0 \end{array} \quad \begin{array}{l} x + y + z = 0 \\ x = 0 \\ -x = 0 \\ x = 0 \end{array}$$

$$x + y + z = 0$$

$$y = -x - z$$

$$\begin{bmatrix} 0 \\ z \\ z \end{bmatrix} = z \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} = 0 + z = -z$$

$$\therefore X = \begin{bmatrix} ? \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ z \\ z \end{bmatrix}$$

At $x=3$

$$\begin{bmatrix} 2x+y+2 \\ x+2y+2 \\ z \end{bmatrix} = 3 \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$2x+y+2 = 3x \quad | \quad x+2y+2 = 3y$$

$$x = y+2$$

$$y = xc + 2$$

$$y = y+2+z$$

$$2z = 0$$

$$\therefore z = 0$$

$$y = xc$$

$$? = 0$$

$$\therefore X = \begin{bmatrix} x \\ xc \\ 0 \end{bmatrix}$$

$$\therefore \text{At } x=1 \Rightarrow X = \begin{bmatrix} 0 \\ z \\ z \end{bmatrix} \text{ and}$$

$$\text{At } x=3 \Rightarrow X = \begin{bmatrix} x \\ x \\ 0 \end{bmatrix}$$

C 8 marks or, 2.5 marks (7) or 4 marks
 Linear transformation or not

To be linear: $T(a\mathbf{u}_1 + b\mathbf{u}_2) = aT\mathbf{u}_1 + bT\mathbf{u}_2$

Q.N

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

$$T(x, y) = (x, -2y) \text{ check linear or not.}$$

Solution

$$\begin{cases} \mathbf{u}_1 = (x_1, y_1) \text{ and} \\ \mathbf{u}_2 = (x_2, y_2) \end{cases}$$

$$\begin{aligned} a\mathbf{u}_1 + b\mathbf{u}_2 &= a(x_1, y_1) + b(x_2, y_2) \\ &= (ax_1, ay_1) + (bx_2, by_2) \\ &= (ax_1 + bx_2, ay_1 + by_2) \end{aligned}$$

$$\begin{aligned} T_{a\mathbf{u}_1 + b\mathbf{u}_2} &= T(ax_1 + bx_2, ay_1 + by_2) \text{ if } T(x, y) = (x, -2y) \\ &= (ax_1 + bx_2, -2(ay_1 + by_2)) \end{aligned}$$

$$\begin{aligned} aT\mathbf{u}_1 + bT\mathbf{u}_2 &= aT(x_1, y_1) + bT(x_2, y_2) \\ &= a(x_1, -2y_1) + b(x_2, -2y_2) \\ &= (ax_1, -2ay_1) + (bx_2, -2by_2) \\ &= (ax_1 + bx_2, -2(ay_1 + by_2)) \end{aligned}$$

$$\therefore T_{a\mathbf{u}_1 + b\mathbf{u}_2} = aT\mathbf{u}_1 + bT\mathbf{u}_2 \text{ so it is linear}$$