

High School Mathematics

• (Vector , Matrices)
Probability }

Vector Algebra

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A Euclidean vector represents a line segment with a definite direction.

{ Geometrically as a arrow connecting initial point A and a terminal point B and denoted by \vec{AB} }

→ length of that line segment is called its magnitude.

* Unit Vector ⇒ Vector whose magnitude is unity.

| Conventions

| \vec{a} = Vector of magnitude unity

| \vec{A} = A general vector

| A = magnitude of \vec{A}

* Equality of vector

"By saying two vectors \vec{A} and \vec{B} are equal to one another { $\vec{A} = \vec{B}$ or $\vec{B} = \vec{A}$ } we mean that their magnitudes are equal and they have same direction."

→ A vector can be represented in euclidean space by line segment joining ordered pair of points.

• Rigid translation (or parallel shifting) of a

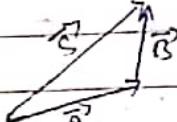
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given vector does not change the vector.

* Addition of Vectors

"Let \vec{A} & \vec{B} be any two vectors, drawn anywhere. Shift \vec{B} so as to bring its origin to coincidence with the end point of \vec{A} . The vector being thus linked up into a chain we call sum of \vec{A} and \vec{B} and denote by a thin vector \vec{S} which runs from the beginning to the end of the chain"

$$\vec{S} = \vec{A} + \vec{B}$$



Euclidean plane

→ Vector addition is Commutative as well as Associative.

- $\vec{A} + \vec{B} = \vec{B} + \vec{A}$
- $\vec{A} + (\vec{B} + \vec{C}) = (\vec{A} + \vec{B}) + \vec{C}$

→ The magnitude of vector sum are conveniently denoted by:

$$S = |\vec{A} + \vec{B}|$$

* Definition of scalar multiplication

"A vector \vec{A} multiplied by a scalar $a \in \mathbb{R}$ is called scalar multiplication and is denoted by $a\vec{A}$. Magnitude of $a\vec{A}$ is $|a| \cdot A$ and is directed along \vec{A} if $a > 0$ and directed opposite to that of \vec{A} if $a < 0$ "

\rightarrow If \vec{a} is unit vector of \vec{A} then :-

$$\vec{A} = A\vec{a}$$

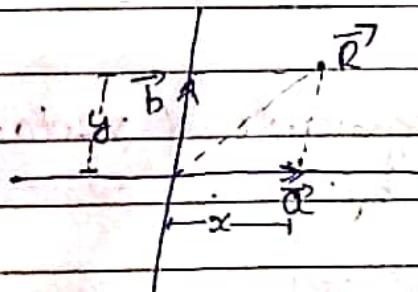
* Some terms :-

- Null-Vector \Rightarrow Vector whose initial and terminal coincide.

\rightarrow Let \vec{a}, \vec{b} be any two non-collinear unit vectors.
 {Imagine them shifted so as to be coincident}. Then
 any vector \vec{R} contained in or parallel
 to the plane \vec{a}, \vec{b} can obviously be expressed
 by :-

$$\vec{R} = x\vec{a} + y\vec{b}$$

where x, y are some scalar numbers.



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→ Similarly, if $\vec{a}, \vec{b}, \vec{c}$ be any three non-coplanar vectors which we may again take as unit vectors, then any vector whatever can be expressed in the form:

$$\vec{R} = x\vec{a} + y\vec{b} + z\vec{c}$$

→ The scalars x, y, z are called the component of \vec{R} taken along $\vec{a}, \vec{b}, \vec{c}$ as axis.

→ These axis may be chosen at own will, either perpendicularly or obliquely to one another.

{ Conventionally, \hat{i}, \hat{j} and \hat{k} are chosen as three mutually perpendicular unit vectors as axis }

* Subtraction of Vector $\{-\vec{A} = (-1)\vec{A}\}$

$\vec{S} = \vec{A} - \vec{B}$, Can be thought as $\vec{A} + (-\vec{B})$, when $-\vec{B}$ means scalar multiplication of (-1) with \vec{B} .

$$\vec{B} = \vec{A} + \vec{B} - \vec{A}$$

$$-\vec{B} = -\vec{A} - \vec{B}$$

Algebraic axioms governing Vector addition Subtraction and Scalar multiplication

- (i) $\vec{A} + \vec{B} = \vec{B} + \vec{A}$ {vector addition is commutative}
- (ii) $(\vec{A} + \vec{B}) + \vec{C} = \vec{A} + (\vec{B} + \vec{C})$ {vector addition is associative}
- (iii) $\vec{A} + \vec{0} = \vec{A}$ {Null vector is identity element of vector addition}
- (iv) $\vec{A} + (-\vec{A}) = \vec{0}$ { $-\vec{A}$ vector is inverse element of \vec{A} }

- (i) ~~$\vec{A} - \vec{B} = \vec{B} - \vec{A}$~~ {vector subtraction is not commutative}
- (ii) ~~$(\vec{A} - \vec{B}) - \vec{C} = \vec{A} - (\vec{B} - \vec{C})$~~ {vector Subtraction is not associative}
- (iii) $\vec{A} - \vec{0} = \vec{A}$ {Null vector is identity element of vector subtraction}
- (iv) $\vec{A} - \vec{A} = \vec{0}$ { \vec{A} vector is Inverse element of \vec{A} }

(v) $a(\vec{A} + \vec{B}) = (\vec{A} + \vec{B})a = a\vec{A} + a\vec{B}$

Scalar multiplication of vector is
 } distributive over Vector addition
 } and subtraction.

* Dot product of two vectors

"The dot product of two Euclidean vectors \vec{A} and \vec{B} is defined as =

$$\vec{A} \cdot \vec{B} = |\vec{A}| \cdot |\vec{B}| \cos \phi \quad \{\phi \text{ is angle between } \vec{A} \text{ & } \vec{B}\}$$

Properties

- (i) $\vec{A} \cdot \vec{B} = \vec{B} \cdot \vec{A}$ {Dot product is commutative}
- (ii) $\vec{A} \cdot (\vec{B} \cdot \vec{C}) \neq (\vec{A} \cdot \vec{B}) \cdot \vec{C}$ {Associative property for dot product is not defined}

(iii) & (iv) Identity element and inverse element

is not defined for dot product

$$(v) \vec{A} \cdot (\vec{B} + \vec{C}) = (\vec{A} \cdot \vec{B}) + (\vec{A} \cdot \vec{C}) \quad \left\{ \begin{array}{l} \text{Dot product is distributive} \\ \text{over vector addition and} \\ \text{subtraction} \end{array} \right\}$$

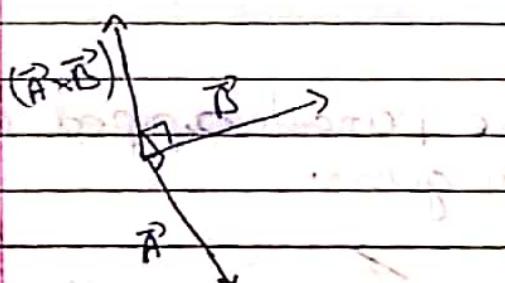
$$(vi) (c_1 \vec{A}) \cdot (c_2 \vec{B}) = c_1 c_2 (\vec{A} \cdot \vec{B}) \quad \left\{ \begin{array}{l} \text{Scalar multiplication} \\ \text{is bi-distributive over} \\ \text{dot product} \end{array} \right\}$$

$$(vii) \vec{A} \cdot \vec{B} = \vec{A} \cdot \vec{C} \Rightarrow \vec{B} = \vec{C} \quad \left\{ \begin{array}{l} \text{elements of dot} \\ \text{Product does not obey} \\ \text{cancellation Law} \end{array} \right\}$$

* Cross product of Vectors

"The cross product is defined by the formula :-

$$\bullet \vec{A} \times \vec{B} = AB \sin \hat{n} \quad \left\{ \begin{array}{l} \hat{n} \text{ is unit vector directed} \\ \perp \text{ to the plane of } \vec{A} \text{ & } \vec{B} \\ \text{accordingly with "right hand thumb rule"} \end{array} \right\}$$



Properties

$$(i) \vec{A} \times \vec{B} = -\vec{B} \times \vec{A} \quad \{ \text{Cross product is anti-commutative} \}$$

$$(ii) \vec{A} \times (\vec{B} \times \vec{C}) \neq (\vec{A} \times \vec{B}) \times \vec{C} \quad \{ \text{Cross product is not associative} \}$$

(iii) Identity element and inverse element is not defined for Gross product.

$$(v) \vec{A} \times (\vec{B} + \vec{C}) = (\vec{A} \cdot \vec{B}) + (\vec{A} \cdot \vec{C}) \quad \left\{ \begin{array}{l} \text{Cross product is distributive} \\ \text{over vector addition & subtraction} \end{array} \right\}$$

$$(vi) C_1 \vec{A} \times C_2 \vec{B} = C_1 C_2 (\vec{A} \times \vec{B}) \quad \left\{ \begin{array}{l} \text{Scalar multiplication is} \\ \text{bi-distributive over} \\ \text{Cross product} \end{array} \right\}$$

$$(vii) \vec{A} \times \vec{B} = \vec{A} \times \vec{C} \Rightarrow \vec{B} = \vec{C} \quad \left\{ \begin{array}{l} \text{Cross product do not} \\ \text{obey cancellation law} \end{array} \right\}$$

$$(viii) \vec{a}(\vec{b} \times \vec{c}) + \vec{b}(\vec{c} \times \vec{a}) + \vec{c}(\vec{a} \times \vec{b}) = 0 \quad \{ \text{Jacobi identity} \}$$

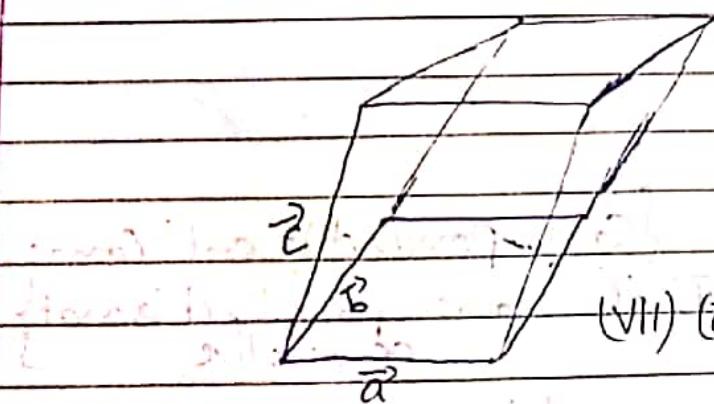
$$(ix) |\vec{a} \times \vec{b}|^2 = a^2 b^2 - (a \cdot b)^2 \quad \{ \text{Lagrange's identity} \}$$

* Scalar triple product

Geometrically, the scalar triple product $\vec{a} \cdot (\vec{b} \times \vec{c})$

$$\vec{a} \cdot (\vec{b} \times \vec{c})$$

is the volume of the parallelopiped defined by the three vectors given.



$$(vii) (\vec{a} \cdot \vec{b}) \cdot (\vec{c} \times \vec{d}) = \begin{vmatrix} \vec{a} \cdot \vec{c} & \vec{a} \cdot \vec{d} \\ \vec{b} \cdot \vec{c} & \vec{b} \cdot \vec{d} \end{vmatrix}$$

{Lagrange's Identity}

Properties

(I) The scalar triple product is invariant under a circular shift of its three operands ($\vec{a}, \vec{b}, \vec{c}$)

$$\vec{a} \cdot (\vec{b} \times \vec{c}) = \vec{b} \cdot (\vec{c} \times \vec{a}) = \vec{c} \cdot (\vec{a} \times \vec{b})$$

(II) Circular shift property is anti commutative.

$$(\vec{a}, \vec{b}, \vec{c}) = -(\vec{b}, \vec{c}, \vec{a})$$

✓ (III) $\vec{a} \cdot (\vec{b} \times \vec{c}) = \begin{vmatrix} \vec{a}_1 & \vec{a}_2 & \vec{a}_3 \\ \vec{b}_1 & \vec{b}_2 & \vec{b}_3 \\ \vec{c}_1 & \vec{c}_2 & \vec{c}_3 \end{vmatrix}$

(IV) If scalar product is zero, then the three vectors must be co-planer.

(V) Dot product is not distributive over Cross product.



✓ (VI) $[\vec{a} \vec{b} \vec{c}]^2 = \begin{vmatrix} \vec{a} \cdot \vec{a} & \vec{b} \cdot \vec{a} & \vec{c} \cdot \vec{a} \\ \vec{a} \cdot \vec{b} & \vec{b} \cdot \vec{b} & \vec{c} \cdot \vec{b} \\ \vec{a} \cdot \vec{c} & \vec{b} \cdot \vec{c} & \vec{c} \cdot \vec{c} \end{vmatrix} = [\vec{a} \cdot \vec{b}, \vec{b} \cdot \vec{c}, \vec{c} \cdot \vec{a}]$

✓ $\vec{x} \times (\vec{y} \times \vec{z}) = (\vec{x} \cdot \vec{z})\vec{y} - (\vec{x} \cdot \vec{y})\vec{z}$ {Vector triple product}

Matrix [Algebra]

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Syllabi

→ Matrices a rectangular array of numbers

→ Equality of Matrices.

→ Operation of Matrices

* Unary operation

→ Transpose of matrix

→ determinant of square matrices upto three.

→ Inverse

* Binary

→ addition and Subtraction

→ Scalar multiplication

→ Product of matrices

} with properties
of these
operations

→ Diagonal, Symmetric and Skew-symmetric with their properties.

→ Solutions to system of linear equations in two or three variable.

→ → X — X —

$$\begin{bmatrix} 2 & 5 & 3 & 5 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}$$

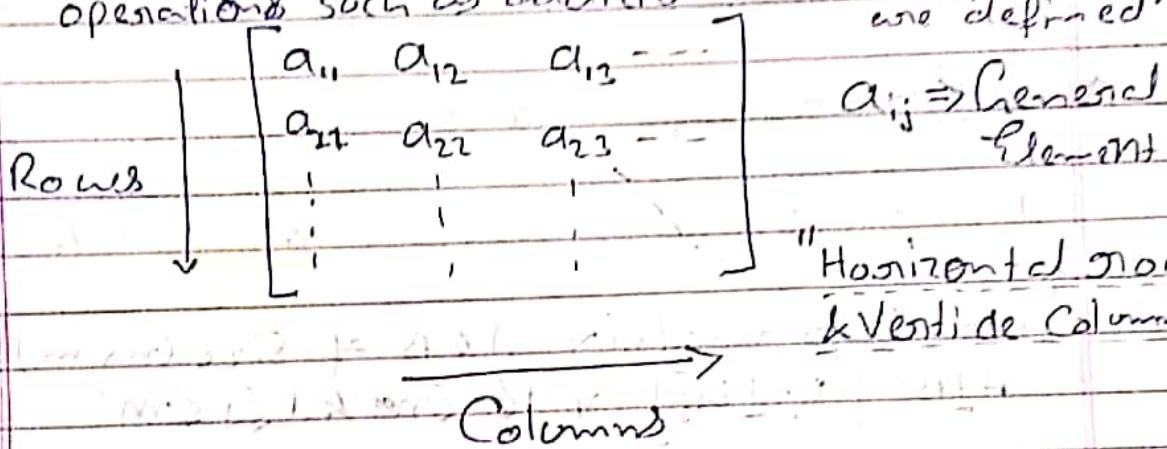
$$(non singular matrix) T(\bar{E}I - \bar{B}^T\bar{A}) = (\bar{E} \bar{A} - \bar{B}^T)$$

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A)

① Definition

"A matrix is a rectangular array of numbers or any mathematical object for which operations such as addition and multiplication are defined"



"Horizontal rows & Vertical Columns"

~~② Size~~ \Rightarrow The size of a matrix is defined by the number of rows and columns that it contains.

Eg \Rightarrow A matrix with m rows and n columns is of $m \times n$ size.

② Equality of Matrices

$A \neq B$

"Two matrices of same size ($n \times m$) are equal if $a_{ij} = b_{ij} \forall i \leq n, j \leq m$ "

\rightarrow Equality of matrices is denoted as $A = B$.

* Convention

→ Matrices are denoted by Capital letters
and its elements are denoted by Small letters.

③ Operations on Matrices

* Binary Operations

① Addition and Subtraction of Matrices

"for two matrix A & B of size (n × m)

$$A \pm B = [a_{ij} \pm b_{ij}] \quad \forall 1 \leq i \leq n \quad 1 \leq j \leq m$$

Properties { Exactly same as that of Number}

(i) $A + B = B + A \quad \& \quad A - B \neq B - A$

{ Matrix addition is commutative but }

{ Matrix Subtraction is not Commutative }

(ii) $A + (B + C) = (A + B) + C \quad \& \quad A - (B - C) \neq (A - B) - C$

{ Matrix addition is associative but }

{ Matrix subtraction is not associative }

(III) $A + O = A$ { O is identity element of Matrix
addition and subtraction }

$$O \Rightarrow [O_{ij} = 0 \{ zero\}] \Rightarrow \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$(iv) A + (-A) = 0 \quad \& \quad A - A = 0$$

$\left. \begin{array}{l} \bullet \text{ If } A \text{ is inverse element of addition} \\ \text{of } A \text{ and subtraction respectively of } A \end{array} \right\}$

② Scalar multiplication

If $B = KA$ & $A, B \in \text{Matrix}$ & $K \in \mathbb{R}$, then
 $b_{ij} = K a_{ij}$

Properties

$$(i) K(A \pm B) = KA \pm KB$$

$\left. \begin{array}{l} \text{Scalar multiplication} \\ \text{is distributive over} \\ \text{Matrix Addition and} \\ \text{Subtraction.} \end{array} \right\}$

③ Matrix Multiplication

"Multiplication of two matrices is defined if and only if the number of columns of the left matrix is the same as the number of rows of the right matrix"

→ If A is a $n \times P$ matrix and B is an $P \times m$ matrix, then their matrix product AB is the $n \times m$ matrix defined as:

$$C = AB \Rightarrow C_{ij} = \sum_{k=1}^P a_{ik} b_{kj} \quad \text{if } i \leq n, 1 \leq j \leq m$$

Properties

(I) Matrix multiplication is not Commutative.

$$AB \Rightarrow [(AB)_{ij}] = \left[\sum_{k=1}^P a_{ik} b_{kj} \right]$$

$$BA \Rightarrow [(BA)_{ij}] = \left[\sum_{k=1}^P b_{ik} a_{kj} \right]$$

So $AB \neq BA$ {In general}

(II) Matrix multiplication is Associative

~~(ABC)~~

$$\begin{cases} A = n \times p \\ B = p \times q \\ C = q \times m \end{cases}$$

$$(AB)C$$

Let general element of AB be $(AB)_{ij}$ and general element of C be C_{ij}

$$(AB)_{ij} = \sum_{k=1}^P a_{ik} b_{kj}$$

~~$(ABC)_{ij}$~~ Let general term of $(ABC)_{ij}$ be

$$[(AB)C]_{ij} = \sum_{k=1}^P (AB)_{ik} C_{kj}$$

$$\text{Now } (AB)_{ik} \Rightarrow \sum_{j=1}^P a_{ij} b_{kj}$$

$$\Rightarrow C_{ij} [a_{i1} b_{1j} + a_{i2} b_{2j} + \dots + a_{ip} b_{pj}]$$

$$+ C_{2j} [a_{i1} b_{12} + a_{i2} b_{22} + \dots + a_{ip} b_{p2}]$$

$$+ \dots + \dots + \dots + \dots + \dots + \dots$$

$$+ C_{qj} [a_{i1} b_{1q} + a_{i2} b_{2q} + \dots + a_{ip} b_{pq}]$$

$$\Rightarrow a_{ij} [b_{11} C_{1j} + b_{12} C_{2j} + \dots]$$

$$a_{j2} [b_{21} C_{1j} + b_{22} C_{2j} + \dots]$$

$$\Rightarrow \sum_{l=1}^p a_{il} \sum_{k=1}^n b_{lk} C_{kj} = \textcircled{1}$$

A(BC)

$$(BC)_{ij} = \sum_{k=1}^n b_{ik} C_{kj}$$

$$[A(BC)]_{ij} = \sum_{l=1}^p a_{il} (BC)_{lj}$$

$$\Rightarrow \sum_{l=1}^p a_{il} \sum_{k=1}^n b_{lk} C_{kj} = \textcircled{II}$$

So from \textcircled{I} & \textcircled{II} we get:

$$[AB]_{ij} = [A(BC)]_{ij}$$

$$\Rightarrow (AB)C = A(BC)$$

Proved

(iii) Identity element:
Right

$$AI_R = A \quad \{ \text{where } I_R \text{ is identity element of } A \}$$

\rightarrow If A is of size $P \times q$, then I_R must be of size $q \times q$ as $[P \times q] \times [q \times q] = [P \times q]$

$$[AI_R]_{ij} = \sum_{k=1}^q a_{ik} I_{kj} = a_{ij}$$

$$\text{So, } I_{kj} = \begin{cases} 0 & \forall k \neq j \\ 1 & \forall k = j \end{cases}$$

Right $\Rightarrow I_{jj} = 1, \forall i, j \leq q$

\Rightarrow Identity element of a $P \times q$ matrix is a $q \times q$ square diagonal matrix with diagonal element 1.

Example

If $A = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{bmatrix}_{2 \times 3}$, $I_{A \in \mathbb{R}^{2 \times 3}}$ $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

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$$I_L A = A \quad \{ \text{Where } I_L \text{ is left identity element of } A \}$$

→ If A is of size $P \times q$, the I_L must be of size $P \times P$ as $[P \times P] \times [P \times q] = [P \times q]$.

$$[I_L A]_{ij} = \sum_{k=1}^P I_{ik} a_{kj} = a_{ij}$$

$$\text{so } I_{ik} = \begin{cases} 1 & \forall k \neq i \\ 0 & \forall k = i \end{cases}$$

$$\Rightarrow I_{ij} = 1 \quad \forall 1 \leq i \leq P$$

⇒ Left identity element of a $P \times q$ matrix is a $P \times P$ square diagonal matrix with diagonal elements 1.

Example

$$\text{If } A = \begin{bmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{bmatrix}_{2 \times 3} \quad I_{AL} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

→ $I_{AL} = I_{AR}$ if and only if A is a square matrix.

Horizontal lines determine square after changing Matrix A .

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(IV) Distributive over matrix Addition and Subtraction

$$A(B+C) = AB+AC \quad \{ \text{Left distributive} \}$$

$$(B+C)A = BA+CA \quad \{ \text{Right distributive} \}$$

(V) Inverse Element

$$A_{P \times Q} A_Q^{-1} = I_{P \times P} \quad \{ \text{Right inverse} \}$$

$$A_P^{-1} A_{P \times Q} = I_{Q \times Q} \quad \{ \text{Left inverse} \}$$

From above expression Right inverse or left inverse exists only if $P=Q$.

Hence Inverse of a matrix exists if and only if it is a square matrix.

* Singular matrix \Rightarrow Square matrix that is non invertible is called Singular.

\rightarrow Determinant of every singular matrix is zero.

Note

\rightarrow Inverse of a matrix will be discussed in detail afterward.

* Unary Operations

① Transpose

"If A be a matrix, then the matrix obtained by interchanging the rows and columns of A is called the transpose of A".

$$A = [a_{ij}]_{m \times n} \text{ then } A^T = [a_{ji}]_{n \times m}$$

Properties

$$\textcircled{1} \quad (A^T)^T = A$$

$$\textcircled{2} \quad \text{If } A = [a_{ij}]_{m \times n}$$

$$A^T = [a_{ji}]_{n \times m}$$

$$(A^T)^T = [a_{ij}]_{m \times n}$$

$$\Rightarrow (A^T)^T = A$$

$$\textcircled{3} \quad (KA)^T = K A^T$$

$$KA = [ka_{ij}]$$

$$(KA)^T = \cancel{KA} [K a_{ji}] = K [a_{ji}]$$

$$\Rightarrow (KA)^T = K A^T$$

$$\textcircled{3} \quad (\underline{A} \pm \underline{B})^T = A^T \pm B^T$$

$$[\underline{A} \pm \underline{B}]_{ij} = a_{ij} \pm b_{ij}$$

$$[A \pm B]_{ij}^T = a_{ji} \pm b_{ji} = [A]_{ij}^T \pm [B]_{ij}^T$$

$$\Rightarrow (\underline{A} \pm \underline{B})^T = A^T \pm B^T$$

$$\textcircled{4} \quad (AB)^T = B^T A^T$$

$$[AB]_{ij} = \sum_{k=1}^P a_{ik} b_{kj}$$

$$[AB]_{ij}^T = \sum_{k=1}^P \cancel{a_{ki} b_{kj}} a_{kj} b_{ik} - \textcircled{1}$$

$$[B]_{ij}^T = b_{ji} \quad [A]_{ij}^T = a_{ji}$$

~~$$[B^T A^T]_{ij} = \sum b_{jk} a_{ki} - \textcircled{11}$$~~

∴ Using $\textcircled{1}$ and $\textcircled{11}$ we get :-

$$[AB]_{ij}^T = [B^T A^T]_{ij}$$

$$(AB)^T = B^T A^T$$

② Determinant

Determinant is a unary operator on matrix defined as :-

① At 2×2 matrix {Area of parallelogram}

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{21}a_{12}$$

② At 3×3 matrix {Volume of parallelopiped}

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{21} \begin{vmatrix} a_{12} & a_{13} \\ a_{32} & a_{33} \end{vmatrix} + a_{31} \begin{vmatrix} a_{12} & a_{13} \\ a_{22} & a_{23} \end{vmatrix}$$

Properties.

(i) $|AB| = |A||B|$

(ii) $|A^{-1}| = 1/|A|$

(iii) $|AT| = |A|$

(iv) $|A+B| \neq |A| \pm |B|$

(v) $|KA| = k^n |A|$, $k \in \mathbb{R}$ and n = Order or size of A

(vi) If any 2 rows (or columns) are interchanged, then Δ become $-\Delta$

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$$\text{Div K} \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & I \end{vmatrix} = \begin{vmatrix} Ka & Kb & Kc \\ d & e & f \\ g & h & I \end{vmatrix}$$

$$(viii) \begin{vmatrix} a+x & b+y & c+z \\ d & e & f \\ g & h & I \end{vmatrix} = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & I \end{vmatrix} + \begin{vmatrix} x & y & z \\ d & e & f \\ g & h & I \end{vmatrix}$$

$$(ix) \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & I \end{vmatrix} = \begin{vmatrix} a+kd & b+ke & c+kf \\ d & e & f \\ g & h & I \end{vmatrix}$$

* Area of triangle with vertices as $(x_1, y_1), (x_2, y_2)$ and (x_3, y_3)

$$\Delta = \frac{1}{2} \begin{vmatrix} x_1 & y_1 & 1 \\ x_2 & y_2 & 1 \\ x_3 & y_3 & 1 \end{vmatrix}$$

of a

* Minor \Rightarrow The minor M_{ij} of the element a_{ij} of a square matrix A is determinant of matrix obtained by deleting the i^{th} row and j^{th} column.

* Cofactor \Rightarrow The Cofactor C_{ij} of element a_{ij} of a square matrix A is $(-1)^{i+j} M_{ij}$

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* Adjoint \Rightarrow The adjoint of a square matrix
 $A = [a_{ij}]$ is defined as transpose of the
matrix $[C_{ij}]$, or $[C_{ij}]^T$.

\rightarrow Adjoint of the matrix A is denoted as $\text{adj } A$.

(3) Inverse

$$A^{-1} = \frac{\text{adj } A}{|A|} \quad \{ \text{Cramer's rule} \}$$

Properties

$$(i) (A^{-1})^{-1} = A$$

$$(ii) (KA)^{-1} = K^{-1} A^{-1}$$

$$(iii) (AT)^{-1} = (A^{-1})^T$$

$$(iv) (A \cdot B)^{-1} = B^{-1} A^{-1}$$

(4) Diagonal, Symmetric and Skew-Symmetric matrix with their properties

(A) Diagonal matrix

"A diagonal matrix is a matrix in which the entries outside the main diagonal are all zero".

$$d_{ij} = 0 \text{ if } i \neq j \quad \forall i, j \in \{1, \dots, n\}$$

① Symmetric matrix \Rightarrow Square matrix that is equal to its transpose.

$$A = A^T$$

② Skew-Symmetric matrix \Rightarrow Square matrix that is equal to negative of its transpose.

$$A = -A^T$$

⑤ Solution of system of linear equation upto three variable

$$a_1x + b_1y + c_1z + k_1 = 0$$

$$a_2x + b_2y + c_2z + k_2 = 0$$

$$a_3x + b_3y + c_3z + k_3 = 0$$

↓

$$f_1 = \begin{vmatrix} 1 & a_1 & b_1 \\ a_1 & 1 & c_1 \\ b_1 & c_1 & 1 \end{vmatrix}$$

$$f_2 = \begin{vmatrix} 1 & a_2 & b_2 \\ a_2 & 1 & c_2 \\ b_2 & c_2 & 1 \end{vmatrix}$$

$$f_3 = \begin{vmatrix} 1 & a_3 & b_3 \\ a_3 & 1 & c_3 \\ b_3 & c_3 & 1 \end{vmatrix}$$

$$x = \frac{-y}{f_1} = \frac{z}{f_2} = \frac{-1}{f_3}$$

$$\begin{vmatrix} a_1 & c_1 & k_1 \\ a_2 & c_2 & k_2 \\ a_3 & c_3 & k_3 \end{vmatrix} \quad \begin{vmatrix} a_1 & c_1 & k_1 \\ a_2 & c_2 & k_2 \\ a_3 & c_3 & k_3 \end{vmatrix} \quad \begin{vmatrix} a_1 & b_1 & k_1 \\ a_2 & b_2 & k_2 \\ a_3 & b_3 & k_3 \end{vmatrix} \quad \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix}$$

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Probability Revision

Content

- Addition and Multiplication rules of probability.
- Bayes theorem
- Independence of events.
- Computation of probability using Permutation and Combination.

* Definition ⇒ If an event can happen in a ways and fail in b ways and each of these ways is equally likely, the probability or chance, of its happening is $a/(a+b)$ and that of its failing is $b/(a+b)$.

⇒ If P is the probability of the happening of an event, the probability of not happening is $1-P$.

* Compound event ⇒ Events for which completion requires completion of two or more events.

⇒ Events are said to be independent according as the occurrence of one does or does not affect the occurrence of the other.

⇒ Events are said to be mutually exclusive if they cannot occur at the same time.

* Sample space \Rightarrow Sample space of an experiment is a set containing all possible outcomes.

* Event \Rightarrow Event is a set of outcomes of an experiment to which probability is assigned.

\rightarrow Elementary event is event which contains single outcome.

\rightarrow Event is Subset of Sample Space.

① Addition theorem of Probability

Let us consider two events A & B associated with Sample Space S ; $A, B \subset S$

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

If A & B are mutually exclusive then

$$P(A \cap B) = 0$$

$$\Rightarrow P(A \cup B) = P(A) + P(B)$$

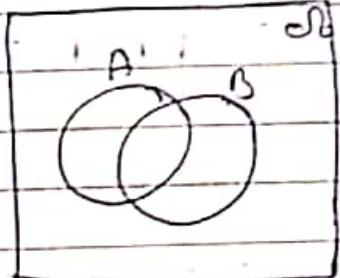
(Corollary) # $P(A \cup B \cup C) = P(A \cup (B \cup C)) = P(A) + P(B \cup C) - P(A \cap (B \cup C))$

$$\Rightarrow P(A) + P(B) + P(C) - P(A \cap B) - P(A \cap C) + P(A \cap B \cap C) =$$

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#Venn diagram proof

$$\begin{aligned} P(A \cup B) &= \underline{A + B - (A \cap B)} \\ &= \frac{A}{S} + \frac{B}{S} - \frac{(A \cap B)}{S} \\ &\Rightarrow P(A) + P(B) - P(A \cap B) \end{aligned}$$



② Multiplication Rule and Conditional Probability

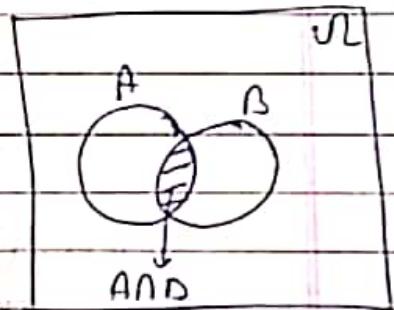
* Conditional probability \Rightarrow Conditional probability measures the probability of an event given that another event has occurred.

\rightarrow It is written as $P(A|B)$; {Probability of A in which B has occurred}

$$P(A|B) = \frac{A \cap B}{B} = \frac{P(A \cap B)}{P(B)}$$

\Rightarrow ~~P(A ∩ B)~~

$$P(A|B) = \frac{P(A \cap B)}{P(B)}$$



(Conditional) $P(A \cap B) = P(B) \cdot P(A|B)$

$$\Rightarrow [P(A \cap B \cap C \cap \dots)] = P(A) \cdot P(B|A) \cdot P(C|AB)$$

{Multiplication Rule}

If A & B are two independent event then $P(A \cap B) = P(A)P(B)$

$$\Rightarrow P(A \cap B) = P(A)P(B)$$

③ Law of Total Probability and Bayes' theorem

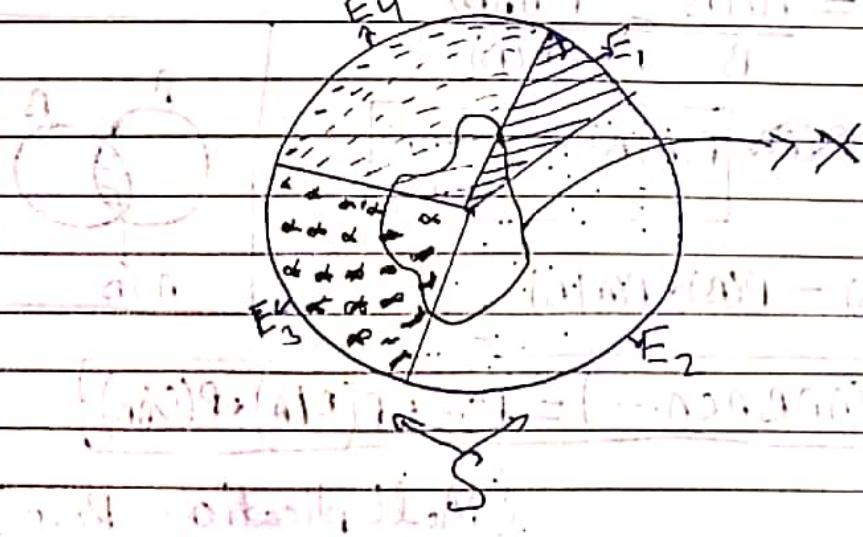
Let E_1, E_2, \dots, E_m be the partition of Sample Space such that

$$\rightarrow E_1, E_2, \dots, E_m \subset S$$

$$\rightarrow E_1 \cup E_2 \cup \dots \cup E_m = S$$

Let us consider any event x in Sample Space S ; $x \subset S$

$$P(x) = \sum_{i=1}^m P(E_i) P(x|E_i)$$



$$P(E_i/x) = \frac{P(x \cap E_i)}{P(x)} = \frac{P(E_i) P(x/E_i)}{P(x)}$$

$$\Rightarrow P(E_i/x) = \frac{P(E_i) P(x/E_i)}{\sum_{j=1}^m P(E_j) P(x/E_j)} \quad \left\{ \begin{array}{l} \text{Bayes} \\ \text{Theorem} \end{array} \right\}$$

Random Variable and Probability distribution

* Random Variable \Rightarrow A random variable is a real valued function whose domain ~~includes~~ ^{includes} Partitions of sample space of a random experiment.

\rightarrow Partitions must be mutually exclusive.

\rightarrow If E_1, E_2, \dots, E_n denote the partitions then:

$$\sum_{j=1}^n P(E_j) = 1$$

* Example 1: Let us consider a random experiment of throwing n dies.

\rightarrow Let us divide sample space as Events:

E_1 = Getting a total of 1
Scoring

E_2 = Scoring a total of 2.

and so on.

\Rightarrow So random variable for above partition ~~of~~ ^{given} to the random experiment will take events E_1, E_2, \dots, E_n and return probability of occurring of E_1, E_2, \dots, E_n respectively.

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* Example 2: Let us consider a random experiment of throwing n coins:

→ Let us divide the sample space as Events:

E_1 = getting exactly one head

E_2 = getting exactly two heads

! ! ! ! ! ! ! !

and so on

⇒ So random variable for above partition to the given random experiment will take events E_1, E_2, \dots, E_n and return probability of occurring of E_1, E_2, \dots, E_n respectively.

* Probability distribution ⇒ Plot of Random variable in its domain is called probability distribution of that particular partition for that particular distribution.

{ Plot of Probability Vs. Events }

* Trial ⇒ Trial is any procedure that can be infinitely repeated and has a well-defined set of possible outcome.

→ A Random experiment might include many trials.

Example ⇒ Throwing n dice. {Trial ⇒ throwing die}

* Binomial distribution \Rightarrow Binomial distribution is a probability distribution in which each trial has only two possibility success or failure.

\rightarrow Trials of Binomial distribution are called Bernoulli trials.

Let us consider a random experiment in which n Bernoulli trials occur. Let probability of success of a trial be P . Then probability of $x (0 \leq x \leq n)$ success is

$$P(x, n, P) = \binom{n}{x} P^x (1-P)^{n-x}$$

Proof

Let there be x success and $(n-x)$ failure.

\Rightarrow So probability of x success and $(n-x)$ failure in a particular order will be $(P^x (1-P)^{n-x})$ where P is probability of success in one trial.

\Rightarrow x success or $(n-x)$ failure can occur in $\binom{n}{x}$ or $\binom{n}{n-x}$ ways.

$$\Rightarrow P(x, n, P) = P^x (1-P)^{n-x} + P^x (1-P)^{n-x} + \dots \binom{n}{x} \text{ times}$$

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So, $P(x, n, p) = \binom{n}{x} p^x (1-p)^{n-x}$

Probability of getting at least one defect item

$$(P_{\text{defect}} + P_{\text{non-defect}}) = 1$$

1 - 0.999 = 0.001

$$0.001 = (1 - 0.999)^{100}$$

$$0.001 = 0.000999^{100}$$

$$0.001 = 0.000999^{100}$$

$$0.001 = 0.000999^{100}$$

$$0.001 = 0.000999^{100}$$

Infinity times ≈ 1

1 - 0.999 = 0.001

Integral Calculus

Indefinite {formulas}

$$1) \int x^m dx = \frac{x^{m+1}}{m+1} + C$$

$$2) \int \cos x dx = \sin x + C$$

$$3) \int \sin x dx = -\cos x + C$$

$$4) \int \sec^2 x dx = \tan x + C$$

$$5) \int \csc x \cot x dx = -\operatorname{Cot} x + C$$

$$6) \int \sec x \tan x dx = \sec x + C$$

$$7) \int \csc x \cot x dx = -\csc x + C$$

$$8) \int \frac{dx}{\sqrt{1-x^2}} = \sin^{-1} x + C = -\cos^{-1} x + C$$

$$9) \int \frac{dx}{\sqrt{1+x^2}} = \tan^{-1} x + C = -\cot^{-1} x + C$$

$$10) \int \frac{dx}{x\sqrt{x^2-1}} = \sec^{-1} x + C = -\csc^{-1} x + C$$

$$11) \int e^x dx = e^x + C$$

$$12) \int \frac{dx}{|x|} = \ln|x| + C$$

$$13) \int a^x dx = \frac{a^x}{\ln|a|} + C$$

$$14) \int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \ln \left| \frac{x-a}{x+a} \right| + C$$

$$15) \int \frac{dx}{a^2 + x^2} = \frac{1}{a} \tan^{-1} \left(\frac{x}{a} \right) + C$$

$$16) \int \frac{dx}{\sqrt{x^2 - a^2}} = \ln \left| x + \sqrt{x^2 - a^2} \right| + C$$

$$17) \int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1} \left(\frac{x}{a} \right) + C$$

$$18) \int \frac{dx}{\sqrt{x^2 + a^2}} = \ln \left| x + \sqrt{x^2 + a^2} \right| + C$$

$$19) \int \sqrt{x^2 - a^2} dx = \frac{x}{2} \sqrt{x^2 - a^2} - \frac{a^2}{2} \ln \left| x + \sqrt{x^2 - a^2} \right| + C$$

$$20) \int \sqrt{x^2 + a^2} dx = \frac{1}{2} x \sqrt{x^2 + a^2} + \frac{a^2}{2} \ln \left| x + \sqrt{x^2 + a^2} \right| + C$$

$$21) \int \sqrt{a^2 - x^2} dx = \frac{1}{2} x \sqrt{a^2 - x^2} + \frac{a^2}{2} \sin^{-1} \left(\frac{x}{a} \right) + C$$

Definite Integral (Properties)

$$1) \int_a^b f(x) dx = \int_a^b f(t) dt$$

$$2) \int_a^b f(x) dx = - \int_b^a f(x) dx$$

$$3) \int_a^b f(x) dx = \int_c^b f(x) dx + \int_b^c f(x) dx$$

$$4) \int_a^b f(x) dx = \int_a^{a+b-c} f(x) dx$$

$$\Rightarrow \int_0^{2a} f(x) dx = \int_0^a f(x) dx + \int_0^a f(2a-x) dx$$

b) $\int_{-a}^a f(x) dx \Rightarrow 2 \int_0^a f(x) dx$ if f is even function
 $f(-x) = f(x)$

$\Rightarrow 0$ if f is odd function
 $f(x) = -f(x)$