

Q. Verify Rolle's theorem for  $f(x) = e^{-x}[\sin x - \cos x]$ , in  $[\frac{\pi}{4}, \frac{5\pi}{4}]$

Sol. Given  $f(x) = e^{-x}[\sin x - \cos x]$  in  $[\frac{\pi}{4}, \frac{5\pi}{4}]$

(i)  $f(x)$  is continuous in closed interval  $[\frac{\pi}{4}, \frac{5\pi}{4}]$

$$(ii) f'(x) = e^{-x}(\cos x + \sin x) + (\sin x - \cos x)(-e^{-x})$$

$$= e^{-x} [\cos x + \sin x - \sin x + \cos x]$$

$$= e^{-x} [2\cos x]$$

$$= 2\cos x \cdot e^{-x}$$

$\therefore f(x)$  is differentiable in open interval  $(\frac{\pi}{4}, \frac{5\pi}{4})$

$$(iii) a = \pi/4 \quad b = 5\pi/4$$

$$f(a) = f(\pi/4) = e^{-\pi/4} [\frac{1}{\sqrt{2}} - \frac{1}{\sqrt{2}}] \quad (1)$$

$$= 0$$

$$f(b) = f(5\pi/4) = e^{-5\pi/4} [-\frac{1}{\sqrt{2}} + \frac{1}{\sqrt{2}}] \quad (2)$$

$$= 0$$

$\therefore f(a) = f(b)$  from (1) & (2)

from (i), (ii) & (iii) Rolle's theorem is applicable

$\therefore \exists$  a point  $c$  in open interval where or such that

$$f'(c) = 0$$

$$2e^{-c} \cos c = 0$$

$$\cos c = 0$$

$$c = \pi/2$$

$$\therefore c = \pi/2 \in [\frac{\pi}{4}, \frac{5\pi}{4}]$$

Q. Verify Rolle's theorem for  $f(x) = \begin{cases} x^2+1 & , 0 \leq x \leq 1 \\ 3-x & , 1 < x \leq 2 \end{cases}$

Sol.

Closed interval  $[0, 2]$

$$\textcircled{1} \quad \text{LHL} = \lim_{x \rightarrow 1^-} f(x) = \lim_{h \rightarrow 0} f(1-h) = \lim_{h \rightarrow 0} (h)^2 + 1$$

$$x=1-h \quad = \lim_{h \rightarrow 0} h^2 + 1 = 1$$

$$\text{RHL} = \lim_{x \rightarrow 1^+} f(x) = \lim_{h \rightarrow 0} f(1+h) = \lim_{h \rightarrow 0} 3 - (h) = \lim_{h \rightarrow 0} 3 - h =$$

$$= 3$$

$\text{LHL} \neq \text{RHL}$

$\therefore f(x)$  is discontinuous at  $x=1$

Sir's method

① Continuity at  $x=1$

when  $x < 1$ ,  $f(x) = x^2 + 1$

$$\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1} (x^2 + 1) = 2$$

when  $x > 1$ ,  $f(x) = 3 - x$

$$\lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1} (3 - x) = 2$$

when  $x = 1$ ,  $f(x) = x^2 + 1$

$$f(1) = 2$$

$f(x)$  is continuous in  $[0, 2]$

$$\textcircled{2} \quad f'(x) = \begin{cases} 2x & , 0 \leq x \leq 1 \\ -1 & , 1 < x \leq 2 \end{cases}$$

$$f'(1^-) = 2(1) = 2$$

$$f'(1^+) = -1$$

$f'(1^-) \neq f'(1^+)$  not differentiability

$$f'(1) = \lim_{x \rightarrow 1} \frac{f(x) - f(1)}{x - 1}$$

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

$$f'(1^+) = \lim_{x \rightarrow 1^+} \frac{f(x) - f(1)}{x - 1} = \lim_{x \rightarrow 1^+} \frac{(3-x)-2}{x-1} = \lim_{x \rightarrow 1^+} \frac{1-x}{x-1} = -1$$

Q5. Use Rolle's theorem to prove that the equation  $ax^2 + bx = \frac{a}{3} + \frac{b}{2}$  has a root between 0 and 1

Sol.

$$\text{Let } f(x) = ax^2 + bx - \frac{a}{3} - \frac{b}{2} = 0$$

$$f(x) = \int f'(x) dx$$

$$= \int ax^2 + bx - \frac{a}{3} - \frac{b}{2}$$

$$= \frac{ax^3}{3} + \frac{bx^2}{2} - \left(\frac{a}{3} + \frac{b}{2}\right)x \quad \text{in } [0, 1]$$

$\therefore$  This  $f(x)$  is continuous in  $[0, 1]$

$$(i) \quad f'(x) = ax^2 + bx - \frac{a}{3} - \frac{b}{3} \quad (\text{since polynomial & numerator value is finite} \therefore \text{differentiable b/w } (a, b))$$

$f(x)$  is diff in open interval  $(0, 1)$

$$(ii) \quad a=0, b=1$$

$f(a) = f(b)$ . let us check

$$f(a) = f(0) = 0$$

$$f(b) = f(1) = 0$$

$$\therefore f(a) = f(b)$$

From (i), (ii) & (iii) since Rolle's theorem is applicable.

$\therefore \exists$  a point  $c$  in  $(0,1)$  such that  $f'(c) = 0$

$$ac^2 + bc - \frac{a}{3} - \frac{b}{2} = 0$$

$\therefore$  root of equation lies in  $(0,1)$

$\therefore ax^2 + bx - \frac{a}{3} - \frac{b}{2}$  has a root between 0 & 1

Q. To prove that eq  $2x^3 - 3x^2 - x + 1 = 0$  has at least one root between 1 and 2.

Sol: Given,  $f'(c) = 0$

$$f'(x) = 2x^3 - 3x^2 - x + 1 = 0$$

$$f(x) = \frac{2x^4}{4} - \frac{3x^3}{3} - \frac{x^2}{2} + x$$

$$f(x) = \frac{x^4}{2} - x^3 - \frac{x^2}{2} + x$$

①  $\therefore$  This  $f(x)$  is continuous btw  $[1, 2]$  closed interval

$$② f'(x) = 2x^3 - 3x^2 - x + 1$$

$f(x)$  is differentiable in open interval  $(1, 2)$

③  ~~$f(a) = f(b)$  let us check~~

$$\begin{aligned} f(1) &= 2(1)^3 - 3(1)^2 - (1) + 1 \\ &= 2 - 3 - 1 + 1 \end{aligned}$$

$$f(1) = -1$$

~~$$f(2) = 2(2)^3 - 3(2)^2 - 2 + 1$$~~

~~$$= 16 - 12 - 1$$~~

~~$$= 3$$~~

~~$$f(1) \neq f(2)$$~~

$\therefore$  Rolle's theorem is not applicable for  $f(x)$  in interval  $(1, 2)$

$f(a) = f(b)$  let us check

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

$$\begin{aligned}f(2) &= \frac{2^4}{2} - 2^3 - \frac{2^2}{2} + 2 \\&= 2^3 - 2^3 - 2 + 2 \\&= 0\end{aligned}$$

$$f(1) = f(2)$$

$\therefore$  From 1, 2 & 3 Rolle's theorem is applicable

$\therefore \exists$  a point  $c$  in  $(1, 2)$  such that  $f'(c) = 0$

$$2x^3 - 3x^2 - x + 1 = 0$$

$\therefore 2x^3 - 3x^2 - x + 1 = 0$  has at least one root in  $(1, 2)$

### \* Lagrange's Mean Value Theorem (LMVT)

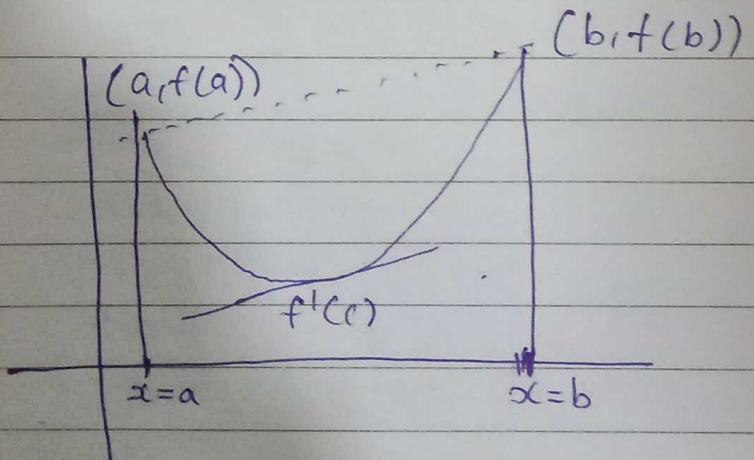
If a function  $f(x)$  is

① Continuous in closed interval  $[a, b]$

② Differentiable in open interval  $(a, b)$

Then there exist point  $c$  in  $(a, b)$  such that

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



① Verify Lagrange's mean value theorem for  $f(x) = x^2 + x - 1$  in  $[0, 4]$ .

Sol Given  $f(x) = x^2 + x - 1$  in  $[0, 4]$

①  $f(x)$  is continuous in closed interval  $[0, 4]$

②  $f'(x) = 2x + 1$

$\therefore f(x)$  is differentiable in open interval  $(0, 4)$

$\because$  Lagrange mean value theorem is applicable  
then there exist a point  $c$  in  $(0, 4)$  such that

$$f'(c) = \frac{f(b) - f(a)}{b - a} \quad \text{--- (1)}$$

$$a = 0$$

$$f(a) = f(0) = -1$$

$$b = 4$$

$$\begin{aligned} f(b) &= f(4) = 16 + 4 - 1 \\ &= 19 \end{aligned}$$

from (1)

$$\frac{19 - (-1)}{4 - 0} = 2c + 1$$

$$\frac{19 + 1}{4} = 2c + 1$$

$$\frac{20}{4} = 2c + 1$$

$$5 = 2c + 1$$

$$c = 2$$

$$2 \in (0, 4)$$

(2) Using Lagrange's mean value theorem prove that

$$\frac{b-a}{1+b^2} < \tan^{-1} b - \tan^{-1} a < \frac{b-a}{1+a^2} \text{ and hence deduce}$$

$$\text{that } \frac{\pi}{4} + \frac{3}{2s} < \tan^{-1} \frac{4}{3} < \frac{\pi}{4} + \frac{1}{6}$$

Sol. let  $f(x) = \tan^{-1} x$  in  $[a, b]$   $a > 0, b > 0$

(1)  $f(x)$  is continuous in closed interval  $[a, b]$

$$(2) f'(x) = \frac{1}{1+x^2}$$

$f(x)$  is differentiable in open interval  $(a, b)$

$\therefore$  Lagrange's mean value theorem is applicable.

there exist a point  $c$  in  $(a, b)$  such that

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

$$\frac{\tan^{-1}(b) - \tan^{-1}(a)}{b-a} = \frac{1}{1+c^2}$$

$$\tan^{-1}(b) - \tan^{-1}(a) = \frac{b-a}{1+c^2} \quad \text{--- (1)}$$

$$\therefore a < c < b$$

$$\therefore a^2 < c^2 < b^2$$

$$\therefore 1+a^2 < 1+c^2 < 1+b^2$$

$$\frac{1}{1+a^2} > \frac{1}{1+c^2} > \frac{1}{1+b^2}$$

$$\text{i.e. } \frac{1}{1+b^2} < \frac{1}{1+c^2} < \frac{1}{1+a^2}$$

$$\frac{b-a}{1+b^2} < \frac{b-a}{1+c^2} < \frac{b-a}{1+a^2} \quad \text{--- (2)}$$

from (1) & (2), we get

$$\frac{b-a}{1+b^2} < \tan^{-1} b - \tan^{-1} a < \frac{b-a}{1+a^2}$$

$$\tan^{-1} b - \tan^{-1} a = \frac{b-a}{1+b^2}$$

$$b = \frac{4}{3}, a = 1$$

$$\frac{\frac{4}{3}-1}{1+\frac{16}{9}} < \tan^{-1} \frac{4}{3} - \tan^{-1}(1) < \frac{\frac{4}{3}-1}{1+1}$$

$$\text{i.e. } \frac{\frac{1}{3}}{\frac{25}{9}} < \tan^{-1} \frac{4}{3} - \frac{\pi}{4} < \frac{\frac{1}{3}}{2}$$

$$\text{i.e. } \frac{3}{25} < \tan^{-1} \frac{4}{3} - \frac{\pi}{4} < \frac{1}{8}$$

③ Using Lagrange's mean value theorem prove that

$$(1-\frac{a}{b}) < \log(\frac{b}{a}) < (\frac{b-1}{a}), \quad 0 < a < b$$

and hence deduce that  $\frac{1}{4} < \log \frac{4}{3} < \frac{1}{3}$ .

Sol. Let  $f(x) = \log x$  in closed interval  $(a, b)$

①  $f(x)$  is a continuous in  $[a, b]$

②  $f'(x) = \frac{1}{x}$  in  $(0, b)$ .  $f(x)$  is differentiable in open interval  $(0, b)$

Q. Lagrange's mean value theorem is applicable.

there exist a point  $c$  in  $(a, b)$  such that

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

$$\frac{\log b - \log a}{b - a} = \frac{1}{c}$$

$$\log\left(\frac{b}{a}\right) = \frac{b - a}{c}$$

$$a < c < b$$

③ Cauchy's Mean Value theorem:

If  $f(x)$  &  $g(x)$  is defined in same interval, in  $[a, b]$   
If function  $f(x)$  and  $g(x)$  are

- ① both function is continuous in  $[a, b]$
- ② both function is differentiable in  $(a, b)$
- ③  $g'(x) \neq 0$

Then there exist a point  $c$  in  $(a, b)$  such that

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

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

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

Q. Expand  $\sqrt{1+\sin x}$  in power of  $x$

Sol. Let  $f(x) = \sqrt{1+\sin x}$

$$= \sqrt{\cos^2 \frac{x}{2} + \sin^2 \frac{x}{2} + 2 \sin \frac{x}{2} \cos \frac{x}{2}}$$

$$= \sqrt{\left(\cos \frac{x}{2} + \sin \frac{x}{2}\right)^2}$$

$$= \cos \frac{x}{2} + \sin \frac{x}{2}$$

$$\left(1 - \frac{1}{2!} \left(\frac{x}{2}\right)^2 + \frac{1}{4!} \left(\frac{x}{2}\right)^4 - \dots\right) + \left(\frac{x}{2} - \frac{1}{3!} \left(\frac{x}{2}\right)^3 + \frac{1}{5!} \left(\frac{x}{2}\right)^5\right)$$

$$= 1 + \frac{x}{2} - \frac{x^2}{8} - \frac{x^3}{48} + \dots \dots \dots$$

Q. Prove that  $\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} + \dots \dots \dots$

Sol.

Let  $f(x) = \sinh x$

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

$$= \frac{1}{2} \left[ \left(1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \frac{x^6}{6!} + \frac{x^7}{7!} + \dots\right) - \left(1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} - \frac{x^5}{5!} + \frac{x^6}{6!} - \frac{x^7}{7!} + \dots\right) \right]$$

$$\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} \dots$$

$$\sinh x = x + \frac{x^3}{3!} + \frac{x^5}{5!} + \frac{x^7}{7!} \dots$$

$$\sinh 0 = 0$$

$$\cosh 0 = 1$$

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

$$f(x) = \sinh x, f(0) = 0$$

$$f'(x) = \cosh x, f'(0) = 1$$

$$f''(x) = \sinh x, f''(0) = 0$$

$$f'''(x) = \cosh x, f'''(0) = 1$$

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

Q.

sol.

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

Sol. Let  $f(x) = \log(1+x)$ ,  $f(0) = 0$

$$f'(x) = \frac{1}{1+x}, f'(0) = 1$$

$$f''(x) = \frac{-1}{(1+x)^2}, f''(0) = -1$$

$$f'''(x) = \frac{2}{(1+x)^3}, f'''(0) = 2$$

$$f^{(IV)}(x) = \frac{-6}{(1+x)^4}, f^{IV}(0) = -6$$

Q.

sol.

By MacLaurin's Series

$$f(x) = f(0) + xf'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \dots$$

$$f(x) = 0 + x - \frac{x^2}{2!} + \frac{x^3}{3!} x^2 \dots$$

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

Q. Show that  $\log(1+\sin x) = x - \frac{x^2}{2} + \frac{x^3}{6} + \dots$

Sol.  $\log(1+\sin x) = \sin x - \left(\frac{\sin x}{2}\right)^2 + \left(\frac{\sin x}{3}\right)^3 + \dots$

$$= \left(x - \frac{x^3}{3!} + \frac{x^5}{5!}\right) - \frac{1}{2} \left(x - \frac{x^3}{3!} + \dots\right)^2 +$$

$$= \frac{1}{3} \left(x - \frac{x^3}{3!} + \dots\right)^3$$

$$= \left(x - \frac{x^3}{6} + \dots\right) - \frac{1}{2} (x^2) + \frac{1}{3} (x^3) + \dots$$

$$= x - \frac{x^3}{6} - \frac{1}{2} x^2 + \frac{1}{8} x^3 + \dots$$

$$= x - \frac{x^2}{2} + \frac{x^3}{6}$$

② Expand  $\log[1+x+x^2+x^3]$  up to a term in  $x^8$ .

Sol. Let  $f(x) = \log(1+x+x^2+x^3)$ .

$$= \log[(1+x)+x^2(1+x)]$$

$$= \log[1+x(1+x^2)]$$

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

$$= \log[(1+x)(1+x^2)]$$

$$= \log \log(1+x) + \log(1+x^2)$$

$$= \left(x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - \frac{x^6}{6} + \frac{x^7}{7} - \frac{x^8}{8} + \dots\right)$$

$$\left( x^2 - \frac{x^4}{2} + \frac{x^6}{3} - \frac{x^8}{4} + \dots \right)$$

$$= x + \frac{x^2}{2} + \frac{x^3}{3} - \cancel{\frac{3}{4}} \frac{x^4}{4} + \frac{x^5}{5} + \frac{x^6}{6} + \frac{x^7}{7} \\ - \frac{3}{8} x^8 + \dots$$

Q. Prove that  $x = y - \frac{y^2}{2!} + \frac{y^3}{3!} - \frac{y^4}{4!} + \dots$

$$\text{if } y = x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots$$

Sol.

$$\text{Let } y = x + \frac{x^2}{2} + \frac{x^3}{3} + \frac{x^4}{4} + \dots$$

$$-y = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} \dots$$

$$-y = \log(1-x)$$

$$e^{-y} = 1-x$$

$$x = 1 - e^{-y}$$

$$= 1 - \left( 1 - y + \frac{y^2}{2!} - \frac{y^3}{3!} + \frac{y^4}{4!} - \dots \right)$$

Q4. Prove that  $\sin^{-1}x = x + \frac{1}{2}x^3 + \frac{1.3.5}{2.4.6} \frac{x^7}{7} + \dots$

$$y = \sin^{-1}x \text{ or } \cos^{-1}x \text{ or } \tan^{-1}x \text{ or } \log(1+x) \text{ or } \log(1-x)$$

Sol.: Let  $y = \sin^{-1}x \quad \text{--- } ①$

Diff equation ① w.r.t. x.

$$\frac{dy}{dx} = \frac{1}{\sqrt{1-x^2}}$$

$$= (1-x^2)^{-1/2}$$

$$= [1+(-x^2)]^{-1/2}$$

$$(1+x)^n = 1 + nx + \frac{n(n-1)}{2!}x^2 + \frac{n(n-1)(n-2)}{3!}x^3$$

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

+ ... . . . .

$$= 1 + \frac{1}{2}x^2 + \frac{(-\frac{1}{2})(-\frac{3}{2})}{2}x^4 + \frac{(-\frac{1}{2})(-\frac{3}{2})(-\frac{5}{2})}{6}(-x^6) + \dots$$

$$= 1 + \frac{1}{2}x^2 + \frac{1 \cdot 3}{2 \cdot 4}x^4 + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6}x^6 + \dots$$

By integration

$$y = \int \frac{dy}{dx} \cdot dx + C$$

$$= C + \int \left( 1 + \frac{1}{2}x^2 + \frac{1 \cdot 3}{2 \cdot 4}x^4 + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6}x^6 + \dots \right) dx$$

$$y = C + x + \frac{1}{2} \cdot \frac{x^3}{3} + \frac{1 \cdot 3}{2 \cdot 4} \cdot \frac{x^5}{5} + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6} \cdot \frac{x^7}{7} + \dots$$

Put  $x = 0$

$$y(0) = C$$

$$\boxed{C=0}$$

$$\left( \begin{array}{l} \because y = \sin^{-1}(x) \\ y(0) = \sin^{-1}(0) = 0 \end{array} \right)$$

$$\therefore \sin^{-1}x = x + \frac{1}{2} \frac{x^3}{3} + \frac{1 \cdot 3}{2 \cdot 4 \cdot 5} \frac{x^5}{5} + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6 \cdot 7} \frac{x^7}{7} + \dots$$

$$\sin^{-1}x + \cos^{-1}x = \frac{\pi}{2}$$

$$\cos^{-1}x = \frac{\pi}{2} - \sin^{-1}x$$

$$\cos^{-1}(x) = \frac{\pi}{2} - x + \frac{1}{2} \frac{x^3}{3} + \frac{1 \cdot 3}{2 \cdot 4 \cdot 5} \frac{x^5}{5} + \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6 \cdot 7} \frac{x^7}{7} + \dots$$

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

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

Similarly, we can prove for  $\tan^{-1}x$ ,  $\log(1+x)$

\* Indeterminant form:-

$$\textcircled{1} \quad \frac{0}{0}, \frac{\infty}{\infty}, \infty - \infty, 0 \times \infty, \\ 1^\infty, 0^0, \infty^0$$

$$f(x) = \frac{x^2+4}{x+2}, f(2)=2$$

$$f(x) = \frac{x^2-4}{x-2} \quad \left( \frac{0}{0} \right)$$

$$f(2) = \lim_{x \rightarrow 2} \frac{x^2-4}{x-2} \\ = 4$$

L-Hospital Rule:-

$$L = \lim_{x \rightarrow a} \frac{f(x)}{g(x)} \quad \left( \frac{0}{0} \text{ or } \frac{\infty}{\infty} \right)$$

then,

$$= \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} \quad \left( \frac{0}{0} \text{ or } \frac{\infty}{\infty} \right)$$

again,

$$= \lim_{x \rightarrow a} \frac{f''(x)}{g''(x)} \quad \text{till you get } g''(a) \neq 0$$

$$\textcircled{1} \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

$$\textcircled{2} \lim_{x \rightarrow 0} \cos x = 1$$

$$\textcircled{3} \lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$$

Q1 Evaluate  $\lim_{x \rightarrow 1/2} \frac{\cos^2 \pi x}{e^{2x} - 2x e}$

Ans. it is  $\frac{0}{0}$  form

$$= \lim_{x \rightarrow 1/2} \frac{\cos^2 \pi x}{e^{2x} - 2x e} \quad \text{applying L-Hospital}$$

$$= \lim_{x \rightarrow 1/2} \frac{2 \cos \pi x \cdot (-\sin \pi x) \cdot \pi}{e^{2x} \cdot 2 - 2e}$$

$$= \lim_{x \rightarrow 1/2} \frac{-2\pi \cos \pi x \cdot \sin \pi x}{2(e^{2x} - e)}$$

$$= \lim_{x \rightarrow 1/2} \frac{-\pi (\cos \pi x \cdot \cos \pi x + \sin \pi x \cdot (-\sin \pi x)) \pi}{e^{2x} \cdot 2 - 0} \times X$$

$$= \lim_{x \rightarrow 1/2} \frac{-\pi^2 \cos^2 \pi x - \sin^2 \pi x}{2e^{2x}} \times X$$

$$= \lim_{x \rightarrow 1/2} \frac{-2\pi \cos \pi x \sin \pi x}{2(e^{2x} - e)}$$

$$= \lim_{x \rightarrow 1/2} \frac{-\pi \sin 2\pi x}{2(e^{2x} - e)}$$

$$= \lim_{x \rightarrow 1/2} \frac{-\pi \cos 2\pi x \cdot 2\pi}{2(e^{2x} \cdot 2 - 0)}$$

$$= \lim_{x \rightarrow 1/2} \frac{-2\pi^2 \cos 2\pi x}{4e^{2x}}$$

$$= -\frac{2\pi^2(-1)}{4e}$$

$$= \frac{\pi^2}{24e}$$

$$= \frac{\pi^2}{2e}$$

Date

11.09.23

Note:  $L = \lim_{x \rightarrow a} (f(x))^{g(x)}$  ( $1^\infty, 0^0, \infty^0$ )

Taking log on both side

$$\log L = \lim_{x \rightarrow a} \log (f(x))^{g(x)}$$

$$= \lim_{x \rightarrow a} g(x) \log f(x) \quad (0 \times \infty \text{ or } \infty \times 0) \quad (\text{we cannot apply L'Hospital here.})$$

$$= \lim_{x \rightarrow a} \frac{\log f(x)}{1/g(x)} \quad \left( \frac{0}{0} \text{ or } \frac{\infty}{\infty} \right)$$

$$\log L = L_1$$

$$L = e^{L_1}$$

$$\frac{1}{\infty} = 0 \quad 0^0 = 1$$

Q. Evaluate  $L = \lim_{x \rightarrow \infty} \left[ \frac{1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x}}{4} \right]^{4x} \quad (1^\infty)$

Taking log on both sides

$$\log L = \lim_{x \rightarrow \infty} \log \left( \frac{1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x}}{4} \right)^{4x}$$

$$= \lim_{x \rightarrow \infty} 4x \log \left( \frac{1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x}}{4} \right)$$

$$= \lim_{x \rightarrow \infty} 4 \cdot \frac{\log(1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x}) - \log 4}{1/x}$$

By L-Hospital rule.

$$= \lim_{x \rightarrow \infty} 4 \cdot \frac{1}{(1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x})} \cdot \frac{(-\frac{1}{x^2})(1^{1/x} \log 1 + 2^{1/x} \log 2 + 3^{1/x} \log 3 + 4^{1/x} \log 4)}{(\cancel{x^2})}$$

$$= \lim_{x \rightarrow \infty} 4 \cdot \frac{(1^{1/x} \log 1 + 2^{1/x} \log 2 + 3^{1/x} \log 3 + 4^{1/x} \log 4)}{(1^{1/x} + 2^{1/x} + 3^{1/x} + 4^{1/x})}$$

$$= 4! \cdot \frac{(0 + \log 2 + \log 3 + \log 4)}{4!}$$

$$= \log 2 \times 3 \times 4$$

$$= \boxed{\log 24}$$

$$\log L = \log 24$$

$$\boxed{L = 24}$$

4). Evaluate  $\lim_{x \rightarrow \pi/2} (\cos x)^{\cos^2 x}$

let  $L = \lim_{x \rightarrow \pi/2} (\cos x)^{\cos^2 x}$   $(\frac{0}{0})^0$

$$\log L = \log \lim_{x \rightarrow \pi/2} \log (\cos x)^{\cos^2 x}$$

$$= \lim_{x \rightarrow \pi/2} \cos^2 x \log(\cos x) \quad \begin{matrix} \log 0 = \infty \\ (0 \times \infty) \end{matrix}$$

$$= \lim_{x \rightarrow \pi/2} \frac{\log(\cos x)}{\frac{1}{\cos^2 x}} \quad \left( \frac{\infty}{\infty} \right)$$

L'Hospital rule.

$$= \lim_{x \rightarrow \pi/2} \frac{\log(\cos x)}{\sec^2 x}$$

$$= \lim_{x \rightarrow \pi/2} \frac{\frac{1}{\cos x} \cdot (-\sin x)}{2 \sec x \cdot \sec x \tan x}$$

$$= \lim_{x \rightarrow \pi/2} \frac{\sec x (-\sin x)}{2 \sec^2 x \tan x}$$

$$= \lim_{x \rightarrow \pi/2} \frac{\cos x (-\sin x)}{2 \sec x \cdot \sin x}$$

$$= \lim_{x \rightarrow \pi/2} -\frac{1}{2 \sec^2 x}$$

$$\log L = -\frac{1}{\infty}$$

$$\log L = 0$$

$$\boxed{L = e^0}$$

2. Evaluate  $\lim_{x \rightarrow 0} \frac{\log \tan 2x}{\tan x}$

Sol.

$$\text{Let } L = \lim_{x \rightarrow 0} \frac{\log \tan 2x}{\log \tan x} \left( \frac{\infty}{\infty} \right)$$

L-Hospital

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{\tan 2x} \cdot \sec^2 2x \cdot 2}{\frac{1}{\tan x} \cdot \sec^2 x}$$

$$= \lim_{x \rightarrow 0} \frac{\tan x \cdot \sec^2 2x \cdot 2}{\tan 2x \cdot \sec^2 x}$$

$$= \lim_{x \rightarrow 0} \left( \frac{\tan x}{\tan 2x} \right) \cdot \lim_{x \rightarrow 0} \left( \frac{2 \sec^2 2x}{\sec^2 x} \right)$$

$$= 2 \lim_{x \rightarrow 0} \frac{\tan x}{\tan 2x} \left( \frac{0}{0} \right)$$

$$= 2 \lim_{x \rightarrow 0} \frac{\sec^2 x}{\sec^2 2x \cdot 2}$$

$$= \frac{2}{2} \cdot$$

$$\boxed{L=1}$$

$$\textcircled{1} \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$$

$$\textcircled{2} \lim_{x \rightarrow 0} \cos x = 1 \quad \textcircled{3} \lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$$

$$\textcircled{5} \text{ Evaluate } \lim_{x \rightarrow 0} \left( \frac{\sin x}{x} \right)^{1/x^2}$$

Sol. Let  $L = \lim_{x \rightarrow 0} \left( \frac{\sin x}{x} \right)^{1/x^2} \quad (1)^\infty$

Taking log on both sides

$$\log L = \lim_{x \rightarrow 0} \log \left( \frac{\sin x}{x} \right)^{1/x^2}$$

$$\log L = \lim_{x \rightarrow 0} \frac{1}{x^2} \log \left( \frac{\sin x}{x} \right)$$

$$\log L = \lim_{x \rightarrow 0} \frac{\log \left( \frac{\sin x}{x} \right)}{x^2} \quad \left( \frac{0}{0} \right)$$

$$= \lim_{x \rightarrow 0} \frac{\log(\sin x) - \log x}{x^2}$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{\sin x} \cos x - \frac{1}{x}}{2x}$$

$$= \lim_{x \rightarrow 0} \frac{\cot x - \frac{1}{x}}{2x}$$

$$= \lim_{x \rightarrow 0} \frac{-\operatorname{cosec}^2 x - \left(-\frac{1}{x^2}\right)}{2}$$

$$= \lim_{x \rightarrow 0} \frac{1}{2} \frac{\frac{1}{x^2} - \operatorname{cosec}^2 x}{2}$$

$$= \lim_{x \rightarrow 0} \frac{1}{2} \frac{1 - x^2 \operatorname{cosec}^2 x}{x^2}$$

$$= \lim_{x \rightarrow 0} \frac{1}{2}$$

$$\frac{0 - (2x \csc^3 x + x^2 \csc x \cdot (-\csc x \cot x))}{2x}$$

$$= \lim_{x \rightarrow 0} \frac{1}{2} - (\csc^2 x + \csc x \cot x)$$

$$= \lim_{x \rightarrow 0} \frac{1}{2} \csc^2 x (-1 + \cot x)$$

→

$$\log L = \lim_{x \rightarrow 0} \frac{\frac{1}{x} \sin x}{2x} \left( \frac{x \cos x - \sin x}{x^2} \right)$$

$$= \lim_{x \rightarrow 0} \frac{x \cos x - \sin x}{2x^3}$$

$$= \lim_{x \rightarrow 0} \frac{x(-\sin x) + \cos x - \cos x}{6x^2}$$

$$= \lim_{x \rightarrow 0} -\frac{x \sin x}{6x^2}$$

$$\log L = -1/6$$

→

$$L = e^{-1/6}$$

$$= \lim_{x \rightarrow 0} \log \left[ \frac{x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots}{x^2} \right]$$

$$= \lim_{x \rightarrow 0} \frac{\log \left[ 1 - \frac{x^2}{3!} + \frac{x^4}{5!} - \dots \right]}{x^2}$$

$$(1 - x)$$

$$= \lim_{x \rightarrow 0} \log \left[ 1 - \left( \frac{x^2}{3!} - \frac{x^4}{5!} + \dots \right) \right]$$

$$= \lim_{x \rightarrow 0} \frac{\left( \frac{x^2}{3!} - \frac{x^4}{5!} \right) - \left( \frac{x^2}{3!} - \frac{x^4}{5!} + \dots \right)}{x^2}$$

$$\log L = \lim_{x \rightarrow 0} \left( -\frac{1}{3!} + \frac{x^2}{5!} - \frac{x^2}{2(3!)^2} \right)$$

$$\log L = -\frac{1}{6}$$

$$L = e^{-1/6}$$

(5) Evaluate  $\lim_{x \rightarrow \infty} \left( \frac{ax+1}{ax-1} \right)^x$

Sol. Let  $L = \lim_{x \rightarrow \infty} \left( \frac{ax+1}{ax-1} \right)^x$

$$\log L = \lim_{x \rightarrow \infty} \log \left( \frac{ax+1}{ax-1} \right)^x$$

$$\log L = \lim_{x \rightarrow \infty} \log \left( \frac{1 + 1/ax}{1 - 1/ax} \right)^x \quad (1^\infty)$$

$$\log L = \lim_{x \rightarrow \infty} x \log \left( \frac{1 + 1/ax}{1 - 1/ax} \right) \quad (\infty \times 0)$$

$$= \lim_{x \rightarrow \infty} \frac{\log \left( \frac{1 + 1/ax}{1 - 1/ax} \right)}{1/x}$$

$$= \lim_{x \rightarrow \infty} \frac{\left( \frac{1}{1+1/ax} \right) \left( -\frac{1}{ax^2} \right) - \left( \frac{1}{1-1/ax} \right) \cdot \left( \frac{1}{ax^2} \right)}{(-1/x^2)}$$

$$= \lim_{x \rightarrow \infty} \left( \frac{1}{1+1/ax} \right) \left( \frac{1}{a} \right) + \left( \frac{1}{1-1/ax} \right) \cdot \frac{1}{a}$$

$$= \frac{1}{a} \lim_{x \rightarrow \infty} \left( \frac{1}{1+1/ax} \right) + \left( \frac{1}{1-1/ax} \right)$$

$$= \frac{1}{a} (1+1)$$

$$\log L = \frac{2}{a}$$

$$L = e^{2/a}$$

## Date Math-1 Tutorial

11.09.23 Convergence of Sequence &amp; Series

(It gives some finite value.)

Divergence (It gives infinite value.)

Seq :  $a_n$ 

$$\{a_n\} = a_1, a_2, a_3, a_4, \dots$$

Let there be an seq.  $\{a_n\} = \{n\} = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10, \dots\}$   
increasing sequence

$$\{a_n\} = \left\{ \frac{1}{n} \right\} = \left[ \frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \frac{1}{6}, \dots \right]$$

Decreasing sequence

Series is addition.

$$S_n = \sum_{n=1}^{\infty} a_n$$

$$S_n = \sum_{n=1}^{\infty} n$$

$$= 1 + 2 + 3 + 4 + 5 + \dots$$

## Convergence of Sequence &amp; Series

Series: a series is the sum of the terms of an infinite sequence of numbers.

Mathematically,

$$S_n = \sum_{n=1}^{\infty} a_n$$

$$\text{Ex. } a_n = n$$

$$\sum_{n=1}^{\infty} a_n = 1 + 2 + 3 + 4 + \dots + \infty = \sum_{n=1}^{\infty} n$$

\* Cauchy's Test.

De Alembert's Ratio Test

formula

$$L = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$$

- (i) if  $L < 1 \rightarrow$  convergent
- (ii) if  $L > 1 \rightarrow$  divergent
- (iii) if  $L = 1 \rightarrow$  can't say.

$$\text{Eg:- } a_n = n$$

$$\lim_{n \rightarrow \infty} \frac{n+1}{n} = \lim_{n \rightarrow \infty} \frac{n(1 + 1/n)}{n} = \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)$$

$$= 1$$

Q. For the series  $\sum a_n$  find the  $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = L$

Q1. Test for convergent for the series whose  $n^{\text{th}}$  term is  $\frac{n^2}{2^n}$

Sol.  $a_n = \frac{n^2}{2^n}$

Ratio test

$$\lim_{n \rightarrow \infty} \sum a_n = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \lim_{n \rightarrow \infty} \frac{(n+1)^2}{2^{n+1}} \div \frac{n^2}{2^n}$$

$$\lim_{n \rightarrow \infty} \frac{(n+1)^2}{2^{n+1}} \times \frac{2^n}{(n^2)}$$

$a^n$  in num  
divergent

$$\lim_{n \rightarrow \infty} \frac{(n^2 + 1 + 2n) \times 2^n}{2^n \times 2 \times n^2}$$

$a^n$  in denom  
then converges.

$$\lim_{n \rightarrow \infty} \frac{1}{2^{n^2}} (n^2 + 2n + 1)$$

$$\lim_{n \rightarrow \infty} \frac{1}{2} \left( 1 + \frac{2}{n} + \frac{1}{n^2} \right)$$

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

$L < 1 \therefore$  convergent.

$a^n$  in denominator convergent  
 $a^n$  in numerator divergent.

Q2. Discuss the convergence of the series.

$$\sum_{n=1}^{\infty} \frac{x^{n-1}}{n \cdot 3^n}$$

Sol. Ratio Test

$$L = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$$

$$\text{here } a_n = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n \cdot 3^n}$$

$$= \lim_{n \rightarrow \infty} \frac{x^{n+1-1}}{n+1 \cdot 3^{n+1}} \div \frac{x^{n-1}}{n \cdot 3^n}$$

$$= \lim_{n \rightarrow \infty} \frac{x^n}{(n+1) \cdot 3^n \times 3} \times \frac{3^n \times n}{x^n \times x^{-1}}$$

$$= \lim_{n \rightarrow \infty} \frac{x \cdot n}{3(n+1)}$$

$$= \lim_{n \rightarrow \infty} \frac{x}{3} \frac{x}{x(1+1/n)}$$

$$= \lim_{n \rightarrow \infty} \frac{x}{3} \times \frac{1}{(1+1/n)}$$

$$L = \frac{x}{3}$$

for  $x < 3$

$L$  is convergent  
series  $\rightarrow$

at  $x = 3$

can't be say

for  $x > 3$

$L$  is divergent  
series  $\rightarrow$

Q3 Test for the convergence of the Series whose  $n^{\text{th}}$  term is  $\sum_{n=1}^{\infty} \frac{n! 2^n}{n^n}$

Sol. Here series  $a_n = \sum_{n=1}^{\infty} \frac{n! 2^n}{n^n}$

Using Ratio Test

$$\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)! 2^{n+1}}{(n+1)^{n+1}} \div \frac{n! 2^n}{n^n}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)(n+1)! 2^n \times 2}{(n+1)^{n+1}} \times \frac{n^n}{n! 2^n}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1) \times 2 \times n^n}{(n+1)^n \cdot (n+1)}$$

$$= \lim_{n \rightarrow \infty} \frac{2^n}{(n+1)^n}$$

$$L = \lim_{n \rightarrow \infty} \frac{2^n}{(n+1)^n}$$

$$\begin{aligned}
 \log L &= \lim_{n \rightarrow \infty} \log \frac{2^n}{(n+1)^n} = -\lim_{n \rightarrow \infty} \log \left(\frac{2}{n+1}\right)^n \\
 &= \lim_{n \rightarrow \infty} \log 2^n - \log(n+1)^n = 2 \lim_{n \rightarrow \infty} \left(\frac{2}{1+\frac{1}{n}}\right)^n \\
 &= \lim_{n \rightarrow \infty} \cancel{\log_2 n} + n \log n - n \log(n+1) = 2 \lim_{n \rightarrow \infty} \left(\frac{1}{1+\frac{1}{n}}\right)^n \\
 &= \cancel{\log_2 + \lim_{n \rightarrow \infty} n \log n} - n \log(n+1) = 2 \left(\frac{1}{1+\frac{1}{\infty}}\right)^{\infty} \\
 &= \lim_{n \rightarrow \infty} \log_2 + n \left(\log \frac{n}{n+1}\right) = 2 \times 1 \\
 &= \lim_{n \rightarrow \infty} \log_2 + n \log \left(\frac{1}{1+\frac{1}{n}}\right) \\
 L &= 2
 \end{aligned}$$

Q. Test the convergence of the series

$$1 + \frac{2^2}{2!} + \frac{3^2}{3!} + \frac{4^2}{4!}$$

Sol.

$$a_n = \frac{n^2}{n!}$$

$$\sum_{n=1}^{\infty} \frac{n^2}{n!}$$

Ratio test

$$L = \lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)^2}{(n+1)!} \div \frac{n^2}{n!}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)^2}{(n+1)(n)} \times \frac{n!}{n^2}$$

$$= \lim_{n \rightarrow \infty} \frac{(n+1)}{n^2}$$

$$= \lim_{n \rightarrow \infty} \left( \frac{1}{n} + \frac{1}{n^2} \right)$$

$$= 0$$

$L < 1$  convergent.

② Evaluate  $\lim_{x \rightarrow 0} \frac{\log \cos x}{\log \sin x/2}$

Sol. Let  $L = \lim_{x \rightarrow 0} \frac{\log \cos x}{\log \sin x/2}$

$$= \lim_{x \rightarrow 0} \frac{\log \cos x}{\log \sin x} \times \frac{\log \sin x/2}{\log \cos x/2}$$

$$= \lim_{x \rightarrow 0} \frac{\log \sin x/2}{\log \sin x} \times \frac{\log \cos x}{\log \cos x/2} (\infty \times 0)$$

$$= \left( \lim_{x \rightarrow 0} \frac{\log \cos x}{\log \cos x/2} \right) \left( \lim_{x \rightarrow 0} \frac{\log \sin x/2}{\log \sin x} \right)$$

$$L = l_1 \cdot l_2 \quad \text{--- ①}$$

$$l_1 = \lim_{x \rightarrow 0} \frac{\log \cos x}{\log \cos x/2} \left( \frac{0}{0} \right)$$

L-H rule

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{\cos x} \cdot (-\sin x)}{\frac{1}{\cos x/2} \cdot (-\sin x/2 \cdot 1/2)}$$

$$= \lim_{x \rightarrow 0} \frac{2 \tan x}{\tan x/2} \quad = \lim_{x \rightarrow 0} \frac{2 \tan x}{\tan x/2}$$

$$= 2 \lim_{x \rightarrow 0} \frac{\tan x}{\tan x/2}$$

$$= 2 \lim_{x \rightarrow 0} \frac{\sec^2 x}{\sec^2 x/2 \cdot 1/2}$$

$$= 4 \lim_{x \rightarrow 0} \frac{\sec^2 x}{\sec^2 x/2}$$

$$= 4 \times 1$$

$$\boxed{L_1 = 4}$$

$$f_2 = \lim_{x \rightarrow 0} \frac{\log \sin x/2}{\log \sin x} \quad (\frac{\infty}{\infty})$$

$$= \lim_{x \rightarrow 0} \frac{\frac{1}{\sin x/2} \cdot \cos x/2 \cdot \frac{1}{2}}{\frac{1}{\sin x} \cdot \cos x}$$

$$= \lim_{x \rightarrow 0} \frac{1}{2} \frac{\cot x/2}{\cot x}$$

$$= \lim_{2x \rightarrow 0} \frac{+\cosec^2 x/2 \cdot 1/2}{+\cosec^2 x}$$

$$= \frac{1}{4} \lim_{x \rightarrow 0} \frac{\cosec^2 x/2}{\cosec^2 x}$$

$$= \frac{1}{4} \lim_{x \rightarrow 0} \frac{+\cancel{x} \cosec x/2 \cdot \cosec x/2 \cdot \cot x/2 \cdot 1/2}{+\cancel{2} \cosec x \cdot \cosec x \cdot \cot x}$$

$$= \frac{1}{8} \lim_{x \rightarrow 0} \frac{\cosec^2 x/2 \cot x/2}{\cosec^3 x \cot x}$$

$$= \frac{1}{8} \lim_{x \rightarrow 0} \frac{\sin^2 x}{\sin^2 x/2} \cdot \frac{\tan x}{\tan x/2} \cdot \frac{x^3}{x^3}$$

$$= \frac{1}{8} \lim_{x \rightarrow 0} \frac{\sin^2 x}{x^2} \cdot x \cdot \frac{x^2}{\sin^2 x/2} \cdot \frac{x \tan x}{x} \cdot \frac{x^2}{\tan x/2}$$

$$= \frac{1}{8} \lim_{x \rightarrow 0} \frac{x^2}{\sin^2 x/2} \times \frac{x}{\tan x/2}$$

$$= \frac{1}{4} \times \frac{1}{2} \lim_{x \rightarrow 0} \frac{x^2}{\sin^2 x/2} \times \frac{x}{\tan x/2}$$

$$= \lim_{x \rightarrow 0} \frac{x^2/4}{\sin^2 x/2} \times \frac{x/2}{\tan x/2}$$

$$= 1 \times 1$$

$$L_2 = 1$$

$$\begin{cases} L = L_1 \times L_2 \\ L = 4 \times 1 \end{cases}$$

OR

$$= \lim_{2x \rightarrow 0} \frac{\tan x}{\tan x/2}$$

$$= \frac{1}{2} \lim_{x \rightarrow 0} \frac{\tan x}{x} \times \frac{x}{\tan x/2}$$

$$= \lim_{x \rightarrow 0} \frac{\tan x}{x} \times \frac{x/2}{\tan x/2}$$

$$= 1 \times 1$$

$$\boxed{L_2 = 1}$$

$$\textcircled{2}. \text{ If } \lim_{x \rightarrow 0} \frac{x(1+a \cos x) - b \sin x}{x^3} = 1, \text{ find } a \text{ & } b$$

Sol.

$$\text{let } L = \lim_{x \rightarrow 0} \frac{x(1+a \cos x) - b \sin x}{x^3} \quad (\%)$$

$$= \lim_{x \rightarrow 0} \frac{x(-a \sin x) + (1+a \cos x) - b \cos x}{3x^2}$$

When  $x \rightarrow 0$ ,  $Dx \rightarrow 0$

$$N_x \rightarrow 0$$

$$1+a-b=0$$

$$a-b=-1 \quad (1)$$

$$= \lim_{x \rightarrow 0} -ax\sin x + b$$

$$= \lim_{x \rightarrow 0} \frac{dc(-asinx) + (1+acosx) \cdot bcosx}{3x^2}$$

$$= \lim_{x \rightarrow 0} \frac{dc(-acosx) + (asinx) + (-asinx) + b}{6x}$$

$$= \lim_{x \rightarrow 0} \frac{-acosx - 2asinx + bsinx}{6x}$$

$$= \lim_{x \rightarrow 0} \frac{-a(cosx + x(-sinx)) - 2acosx + bcosx}{6}$$

$$= \lim_{x \rightarrow 0} \frac{-acosx + aksinx - 2acosx + bcosx}{6}$$

$$= \frac{-a + 0 - 2a + b}{6}$$

$$1 = \frac{-3a + b}{6}$$

$$6 = b - 3a$$

$$a-b=-1$$

$$b=a+1$$

$$b-3a=6$$

$$= s+1$$

$$+ -2a=5$$

$$\boxed{a = \frac{s}{2}}$$

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

4) Prove that  $\lim_{x \rightarrow 0} \frac{(1+x)^{1/x} - e}{x} = -\frac{e}{2}$

Sol.

Let  $L = \lim_{x \rightarrow 0} \frac{(1+x)^{1/x} - e}{x} \times \frac{d e^x}{dx} = e^x \log e$

$$L = \lim_{x \rightarrow 0} \frac{(1+x)^{1/x} \log(1+x) - 0}{1},$$

$$L = \lim_{x \rightarrow 0} (1+x)^{1/x} \log(1+x) \times$$

Let  $L = \lim_{x \rightarrow 0} \frac{(1+x)^{1/x} - e}{x}$

Let  $y = (1+x)^{1/x}$

Taking log on both sides

$$\log y = \frac{1}{x} \log(1+x)$$

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

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

$$y = e^{1 - x/2 + x^2/3}$$

$$y = e^{1+z}$$

$$y = e^1 \cdot e^z$$

$$z = -\frac{x}{2} + \frac{x^2}{3} \dots$$

$$y = e \left[ 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} \right]$$

$$y = e \left[ 1 + \left( -\frac{x}{2} + \frac{x^2}{3} \right) + \frac{1}{2!} \left( -\frac{x}{2} + \frac{x^2}{3} \right)^2 + \frac{1}{3!} \dots \right]$$

$$y = e \left[ 1 - \frac{x}{2} + \frac{x^2}{3} + \frac{1}{2} \left( \frac{x^2}{4} + \frac{x^4}{9} \right) \dots \right]$$

$$y = e \left[ 1 - \frac{x}{2} + \frac{x^2}{3} + \frac{1}{2} \times \frac{x^2}{4} \right]$$

$$y = e \left[ 1 - \frac{x}{2} + \frac{11x^2}{24} + \dots \right]$$

from ①

$$L = \lim_{x \rightarrow 0} \frac{e - e^{x/2} + \frac{11e}{24}x^2 + \dots - e}{x}$$

$$L = \lim_{x \rightarrow 0} -\frac{e}{2} + \frac{11ex}{24} + \dots$$

$$\boxed{L = -\frac{e}{2}}$$

12.09.23

## Module -02 Partial differentiation

$$\textcircled{1} \quad y = f(x)$$

↓  
dependent  
↑ independent  
variable

$$\frac{dy}{dx} = f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$$

$$\textcircled{2} \quad z = f(x, y)$$

↓  
2 independent variable.  
dependent variable on 2 independent variables.

$$\textcircled{a} \quad \frac{\partial z}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h} \quad \text{keeping } y \text{ constant}$$

$$\textcircled{b} \quad \frac{\partial z}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h} \quad \text{keeping } x \text{ constant}$$

$$\text{Ex. } z = x^2y + xy^2$$

$$\frac{\partial z}{\partial x} = (2x)y + (1)y^2$$

$$= 2xy + y^2$$

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

$$\textcircled{3} \quad \text{If } u = e^{xy}, \text{ find } \frac{\partial u}{\partial x} \text{ and } \frac{\partial u}{\partial y}$$

Sol. Given  $u = e^{xy}$

$$\textcircled{1} \quad \frac{\partial u}{\partial x} = \frac{\partial e^{xy}}{\partial x}$$

$$= e^{xy} \frac{\partial}{\partial x} (x^y)$$

$$= e^{xy} \cdot y x^{y-1}$$

$$\frac{\partial u}{\partial y} = \frac{\partial}{\partial y} (e^{xy})$$

$$= e^{xy} \frac{\partial}{\partial y} (x^y)$$

$$= e^{xy} \cdot x^y \log x$$

② If  $u = (1 - 2xy + y^2)^{-1/2}$ , then prove that

$$x \frac{\partial u}{\partial x} - y \frac{\partial u}{\partial y} = y^2 \cdot u^3$$

Sol.: let  $u = (1 - 2xy + y^2)^{-1/2}$

$$\frac{\partial u}{\partial x} = -\frac{1}{2} (1 - 2xy + y^2)^{\frac{-1-1}{2}} \cdot (0 - 2y + 0)$$

$$= -\frac{1}{2} (1 - 2xy + y^2)^{-\frac{1}{2}} (-2y)$$

$$\frac{\partial u}{\partial x} = y (1 - 2xy + y^2)^{-3/2}$$

$$\frac{\partial u}{\partial x} = y [ (1 - 2xy + y^2)^{-1/2} ]^3$$

$$\frac{\partial u}{\partial x} = y \cdot (u)^3$$

$$\frac{\partial u}{\partial y} = -\frac{1}{2} (1-2xy+y^2)^{-\frac{1}{2}-1} \cdot (0-2x+2y)$$

$$\frac{\partial u}{\partial y} = (x-y) (1-2xy+y^2)^{-\frac{3}{2}}$$

$$\frac{\partial u}{\partial y} = (x-y) \cdot [(1-2xy+y^2)^{-\frac{1}{2}}]^3$$

$$\begin{aligned} \frac{\partial u}{\partial y} &= (x-y) \cdot u^3 \\ &= x \frac{\partial u}{\partial x} - y \frac{\partial u}{\partial y} \end{aligned}$$

$$\begin{aligned} &= x \cdot y (u^3) - y(x-y) \cdot u^3 \\ &= xyu^3 - (xy - y^2)u^3 \\ &= xyu^3 - (xyu^3 - y^2u^3) \end{aligned}$$

$$\begin{aligned} &= xyu^3 - xyu^3 + y^2u^3 \\ &= y^2u^3 \end{aligned}$$

$$= y^2 \cdot u^3$$

③ If  $u = \log(\tan x + \tan y + \tan z)$ , then prove that  
 $\sin 2x \cdot \frac{\partial u}{\partial x} + \sin 2y \frac{\partial u}{\partial y} + \sin 2z \frac{\partial u}{\partial z} = 2$

Sol.

$$\begin{aligned} \frac{\partial u}{\partial x} &= \frac{1}{\tan x + \tan y + \tan z} \log(\tan x + \tan y + \tan z) \\ &= \frac{1}{(\tan x + \tan y + \tan z)} \cdot (\sec^2 x + 0 + 0) \end{aligned}$$

$$\frac{\partial u}{\partial x} = \frac{\sec^2 x}{(\tan x + \tan y + \tan z)}$$

$$\frac{\partial u}{\partial y} = \frac{\sec^2 y}{(\tan x + \tan y + \tan z)}$$

$$\frac{\partial u}{\partial z} = \frac{\sec^2 z}{(\tan x + \tan y + \tan z)}$$

$$= \sin 2x \cdot \frac{\partial u}{\partial x} + \sin 2y \frac{\partial u}{\partial y} + \sin 2z \frac{\partial u}{\partial z}$$

$$= 2 \sin x \cdot \cos x \cdot \frac{\sec^2 x}{(\tan x + \tan y + \tan z)} + 2 \sin y \cos y \cdot \frac{\sec^2 y}{(\tan x + \tan y + \tan z)} + 2 \sin z \cos z \frac{\partial u}{\partial z}$$

$$= 2 \left[ \frac{\cancel{\tan x}}{(\tan x + \tan y + \tan z)} + \frac{\cancel{\tan y}}{(\tan x + \tan y + \tan z)} + \frac{\cancel{\tan z}}{(\tan x + \tan y + \tan z)} \right]$$

$$= 2 \left[ \frac{\tan x + \tan y + \tan z}{\tan x + \tan y + \tan z} \right]$$

$$= 2 \times (1)$$

$$= 2$$

Higher order Partial derivatives

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

first order derivative

$$\frac{\partial z}{\partial x} \text{ and } \frac{\partial z}{\partial y}$$

Second order derivative

$$@ \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right)$$

$$Z_{xx} = \frac{\partial^2 z}{\partial x^2}$$

$$\textcircled{b}) Z_{yy} = \frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right)$$

$$\textcircled{c}) \frac{\partial^2 z}{\partial x \partial y}, Z_{zz} = \frac{\partial^2 z}{\partial z^2} = \frac{\partial}{\partial z} \left( \frac{\partial z}{\partial z} \right)$$

$$\textcircled{d}) \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) = Z_{xy}$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = Z_{yx}$$

Sometimes,  $\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}$

### Exercise 12

$$\textcircled{1}) \text{ If } z = x^y + y^x, \text{ find } \frac{\partial^2 z}{\partial y \partial x}$$

first w.r.t. x.

$$Z_{yx} = \frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right)$$

$$\frac{\partial z}{\partial x} = yx^{y-1} + y^x \log y$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial}{\partial y} (yx^{y-1} + y^x \log y)$$

$$= \frac{\partial}{\partial y} (yx^{y-1} + y^x \log y)$$

$$= \frac{\partial}{\partial y} \left( \left( \frac{x^y}{x} + y^x \log y \right) \right)$$

$$= y \left( \frac{x^y \log x}{x} + \frac{x^y}{x} \right) + x y^{x-1} \cdot \log y + y^x \frac{1}{y}$$

$$= y x^{y-1} \log x + x^{y-1} + x y^{x-1} \log y + y^{x-1}$$

$$= \frac{\partial}{\partial y} \left( \frac{x^y}{x} \cdot y \right)$$

$$= y \left( \frac{1}{x} \cdot x^y \log x \right) + \left( \frac{x^y}{x} \cdot 1 \right)$$

$$= y x^{y-1} \log x + x^{y-1}$$

② If  $z = \tan(y+ax) + (y-ax)^{3/2}$ , then prove that

$$\frac{\partial^2 z}{\partial x^2} = a^2 \frac{\partial^2 z}{\partial y^2}$$

$$\text{Let } z = \tan(y+ax) + (y-ax)^{3/2} \quad \text{(1)}$$

Diff  $z$  w.r.t.  $x$

$$\frac{\partial z}{\partial x} = \frac{\partial}{\partial x} [\tan(y+ax) + (y-ax)^{3/2}]$$

$$= \sec^2(y+ax) \cdot (a) + \frac{3}{2} (y-ax)^{3/2-1} \cdot (-a)$$

$$= \sec^2(y+ax) \cdot (a) + \frac{3}{2} (y-ax)^{1/2} \cdot (-a)$$

Again diff. w.r.t.  $x$

$$\frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right)$$

$$= a \frac{\partial}{\partial x} \left[ \sec^2(y+ax) - \frac{3}{2} (y-ax)^{1/2} \right]$$

$$= a \left[ 2\sec(y+ax) \cdot \sec(y+ax) \tan(y+ax) \cdot (a) - \frac{3}{2} \times \frac{1}{2} (y-ax)^{-1/2} \cdot (-a) \right]$$

$$\frac{\partial^2 z}{\partial x^2} = a^2 \left[ 2\sec^2(y+ax) \tan(y+ax) + \frac{3}{4} (y-ax)^{-1/2} \right] \quad \curvearrowright ①$$

$$\begin{aligned} \frac{\partial z}{\partial y} &= \frac{\partial}{\partial y} \left[ \tan(y+ax) + (y-ax)^{1/2} \right] \\ &= \sec^2(y+ax) \cdot (1) + \frac{3}{2} (y-ax)^{-1/2} \cdot (1) \\ &= \sec^2(y+ax) + \frac{3}{2} (y-ax)^{-1/2} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial y^2} &= 2\sec(y+ax) \cdot \sec(y+ax) \cdot \tan(y+ax) \cdot (1) \\ &\quad + \frac{3}{2} \times \frac{1}{2} (y-ax)^{-1/2} \cdot (1) \\ &= \left[ 2\sec^2(y+ax) \tan(y+ax) + \frac{3}{4} (y-ax)^{-1/2} \right] - ③ \end{aligned}$$

from ① & ③

$$\frac{\partial^2 z}{\partial x^2} = a^2 \frac{\partial^2 z}{\partial y^2}$$

③ If  $z^3 - xy - y = 0$ , then show that  $\frac{\partial^2 z}{\partial x \partial y} = -\frac{(3z^2+x)}{(3z^2-x)^3}$

sol. Given,

$$z^3 - xy - y = 0$$

$$\cancel{\frac{\partial z}{\partial x}} / \# \quad 3z^2 \frac{\partial z}{\partial y} - x - 1 = 0$$

$$\frac{\partial}{\partial x} \left( 3z^2 \frac{\partial z}{\partial y} - x - 1 \right) = 0$$

$$3 \left( 2z \frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y} + z^2 \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) - 1 - 0 \right) = 0$$

$$3 \left( 2z \frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y} + z^2 \frac{\partial^2 z}{\partial x \partial y} \right) - 1 = 0$$

$$z^3 - zx - y = 0$$

or

$$z^3 - zx - y = 0$$

Diff w.r.t.  ~~$\frac{\partial z}{\partial y}$~~   $y$ 

$$3z^2 \frac{\partial z}{\partial y} - x \frac{\partial z}{\partial y} - 1 = 0 \rightarrow ①$$

Diff w.r.t.  $x$ 

$$3z^2 \frac{\partial z}{\partial x} - z + x \frac{\partial z}{\partial x} - 0 = 0$$

$$3z^2 \frac{\partial z}{\partial x} - x \frac{\partial z}{\partial x} - z = 0$$

$$\frac{\partial z}{\partial x} (3z^2 - x) - z = 0$$

$$\frac{\partial z}{\partial x} (3z^2 - x) = z$$

$$\frac{\partial z}{\partial x} = \frac{z}{(3z^2 - x)} \rightarrow ②$$

from ①

$$\frac{\partial z}{\partial y} (3z^2 - x) = 1$$

$$\frac{\partial z}{\partial y} = \frac{1}{(3z^2 - x)} \rightarrow ③$$

$$\cancel{2} \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) = \frac{\partial (3z^2 - x)}{\partial x}^{-1}$$

$$\frac{\partial^2 z}{\partial x \partial y} = -1 (3z^2 - x)^{-1} \cdot (3 \cdot 2z \frac{\partial z}{\partial x} - 1)$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{-1}{(3z^2 - x)^2} \cdot \left( 6z \frac{\partial z}{\partial x} - 1 \right)$$

from ②

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{-1}{(3z^2 - x)^2} \left( 6z \times \frac{z}{(3z^2 - x)} - 1 \right)$$

$$= \frac{-1}{(3z^2 - x)^2} \left( \frac{6z^2 - 3z^2 + x}{3z^2 - x} \right)$$

$$= \frac{-3z^2 - x}{(3z^2 - x)^3}$$

$$= - \left( \frac{3z^2 + x}{(3z^2 - x)^3} \right)$$

$$= - \left[ \frac{3z^2 + x}{(3z^2 - x)^3} \right]$$

(4) If  $u = \log(x^3 + y^3 - x^2y - xy^2)$ , then prove that

$$\frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} = \frac{-4}{(x+y)^2}$$

Sol. Let  $u = \log(x^3 + y^3 - x^2y - xy^2)$

$$\frac{\partial u}{\partial x} = \frac{1}{(x^3 + y^3 - x^2y - xy^2)} \cdot (3x^2 + 0 - 2xy - y^2)$$

$$u = \log(x^3 + y^3 - x^2y - xy^2)$$

$$= \log(x^2(x-y) + y^2(y-x))$$

$$= \log(x^2(x-y) - y^2(x-y))$$

$$= \log((x-y)(x^2-y^2))$$

$$= \log((x-y)(x-y)(x+y))$$

$$u = \log(x-y)^2 + \log(x+y)$$

$$u = 2\log(x-y) + \log(x+y)$$

$$\frac{\partial u}{\partial x} = \frac{2}{x-y} 2\log(x-y) + \log(x+y)$$

$$\frac{\partial u}{\partial x} = \frac{2 \cdot (1-0)}{(x-y)} + \frac{1 \cdot (1-0)}{(x+y)}$$

$$\frac{\partial u}{\partial x} = \frac{2}{(x-y)} + \frac{1}{(x+y)}$$

$$\frac{\partial^2 u}{\partial x^2} = -2(x-y)^{-2} \cdot (1) + -1(x+y)^{(-1-1)} \cdot (1)$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2}$$

$$\frac{\partial u}{\partial y} = \frac{\partial}{\partial y}(2\log(x-y) + \log(x+y))$$

$$= \frac{2}{(x-y)} \cdot (0-1) + \frac{1}{(x+y)} \cdot (0+1)$$

$$\frac{\partial u}{\partial y} = \frac{-2}{(x-y)} + \frac{1}{(x+y)}$$

$$\frac{\partial^2 u}{\partial y^2} = -2 \cdot -1 \cdot (x-y)^{-2} \cdot (0-1) + (-1) \cdot (x+y)^{-2} \cdot (0+1)$$

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

$$\frac{\partial}{\partial x} \left( \frac{\partial u}{\partial y} \right) = -2 \frac{\partial}{\partial x} (x-y)^{-1} + \frac{\partial}{\partial x} (x+y)^{-1}$$

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

$$= 2(x-y)^{-2} - (x+y)^{-2}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{2}{(x-y)^2} - \frac{1}{(x+y)^2}$$

$$\text{LHS.} = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{2 \partial^2 u}{\partial x \partial y}$$

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

$$2 \left( \frac{2}{(x-y)^2} - \frac{1}{(x+y)^2} \right)$$

$$= \frac{-4}{(x-y)^2} + \frac{4}{(x-y)^2} - \frac{2}{(x+y)^2} - \frac{2}{(x+y)^2}$$

$$= \underline{\underline{\frac{-4}{(x+y)^2}}}$$

Date

13.09.23 Partial Derivative of composite function

① if  $z = f(u)$  and  $u = \phi(x, y)$ 

$$z \rightarrow u \rightarrow (x, y)$$

(curve)

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} \quad \text{and} \quad \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y}$$

② If  $z = f(x, y)$  and  $x = \phi(t), y = \psi(t)$ 

$$\therefore z \rightarrow (x, y) \rightarrow t$$

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

③ If  $z = f(u, v)$  and  $u = \phi(x, y)$  and  $v = \psi(x, y)$ 

$$\therefore z \rightarrow (u, v) \rightarrow (x, y)$$

$$① \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}$$

$$② \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}$$

④ If  $\phi$  is a function of  $(x, y, z)$  and  $x = f(u, v, w)$   
 $y = g(u, v, w)$   
 $z = h(u, v, w)$

$\therefore \phi \rightarrow (x, y, z) \rightarrow (u, v, w)$

$$\textcircled{1} \frac{\partial \phi}{\partial u} = \frac{\partial \phi}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial \phi}{\partial y} \cdot \frac{\partial y}{\partial u} + \frac{\partial \phi}{\partial z} \cdot \frac{\partial z}{\partial u}$$

$$\textcircled{2} \frac{\partial \phi}{\partial v} = \frac{\partial \phi}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial \phi}{\partial y} \cdot \frac{\partial y}{\partial v} + \frac{\partial \phi}{\partial z} \cdot \frac{\partial z}{\partial v}$$

$$\textcircled{3} \frac{\partial \phi}{\partial w} = \frac{\partial \phi}{\partial x} \cdot \frac{\partial x}{\partial w} + \frac{\partial \phi}{\partial y} \cdot \frac{\partial y}{\partial w} + \frac{\partial \phi}{\partial z} \cdot \frac{\partial z}{\partial w}$$

Q1. If  $z = f(u, v)$ ,  $u = \log(x^2 + y^2)$ ,  $v = \frac{y}{x}$ , Then show that

$$x \frac{\partial z}{\partial y} - y \frac{\partial z}{\partial x} = (1 + v^2) \frac{\partial z}{\partial v}$$

Sol.  ~~$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y}$~~

~~$\frac{\partial z}{\partial u}$~~

$$z \rightarrow (u, v) \rightarrow (x, y)$$

Given,

$$u = \log(x^2 + y^2) \quad v = \frac{y}{x}$$

$$\frac{\partial u}{\partial x} = \frac{1}{(x^2 + y^2)} \cdot (2x + 0)$$

$$\frac{\partial u}{\partial x} = \frac{2x}{(x^2 + y^2)}$$

$$\frac{\partial u}{\partial y} = \frac{1}{(x^2+y^2)} \cdot (2y)$$

$$\frac{\partial v}{\partial x} = -\frac{y}{x^2}$$

$$\frac{\partial u}{\partial y} = \frac{2y}{(x^2+y^2)}$$

$$\frac{\partial v}{\partial y} = \frac{1}{x}$$

$$\textcircled{1} \quad \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial x}$$

$$= \frac{\partial z}{\partial u} \cdot \frac{2x}{(x^2+y^2)} + \frac{\partial z}{\partial v} \cdot \left(-\frac{y}{x^2}\right)$$

$$= \frac{2x}{(x^2+y^2)} \frac{\partial z}{\partial u} + \left(-\frac{y}{x^2}\right) \frac{\partial z}{\partial v}$$

$$\textcircled{2} \quad \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \cdot \frac{\partial v}{\partial y}$$

$$= \frac{2y}{(x^2+y^2)} \cdot \frac{\partial z}{\partial u} + \frac{1}{x} \cdot \frac{\partial z}{\partial v}$$

$$\text{LHS} = x \frac{\partial z}{\partial y} - y \frac{\partial z}{\partial x}$$

$$= x \left( \frac{2y}{(x^2+y^2)} \frac{\partial z}{\partial u} + \frac{1}{x} \cdot \frac{\partial z}{\partial v} \right) - y \left( \frac{2x}{(x^2+y^2)} \frac{\partial z}{\partial u} + \left(-\frac{y}{x^2}\right) \frac{\partial z}{\partial v} \right)$$

$$= \frac{2xy}{x^2+y^2} \frac{\partial z}{\partial u} + \frac{\partial z}{\partial v} - \frac{2xy}{(x^2+y^2)} \frac{\partial z}{\partial u} + \frac{y^2}{x^2} \frac{\partial z}{\partial v}$$

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

$$= \left(1 + \frac{y^2}{x^2}\right) \frac{\partial z}{\partial v}$$

$$= \left(1 + \left(\frac{y}{x}\right)^2\right) \frac{\partial z}{\partial v}$$

$$= \left(1 + v^2\right) \frac{\partial z}{\partial v} \Rightarrow = \text{RHS.}$$

② If  $x = \sqrt{vw}$ ,  $y = \sqrt{uw}$ ,  $z = \sqrt{uv}$  and  $\phi$  is a function of  $x, y, z$ , then show that

$$x \frac{\partial \phi}{\partial x} + y \frac{\partial \phi}{\partial y} + z \frac{\partial \phi}{\partial z} = u \frac{\partial \phi}{\partial u} + v \frac{\partial \phi}{\partial v} + w \frac{\partial \phi}{\partial w}$$

Sol. Given,

$$x = \sqrt{vw}, \quad y = \sqrt{uw}, \quad z = \sqrt{uv}$$

~~$\frac{\partial \phi}{\partial x}$~~   $\cdot \phi \longrightarrow (x, y, z) \longrightarrow (vw, uw, uv)$

$$\frac{\partial \phi}{\partial x} = \frac{\partial \phi}{\partial x} \cdot \cancel{\frac{\partial \phi}{\partial x}}$$

$$x = \sqrt{vw}, \quad y = \sqrt{uw}, \quad z = \sqrt{uv}$$

$$\frac{\partial x}{\partial u} = 0$$

$$\frac{\partial y}{\partial u} = \frac{\sqrt{w}}{2\sqrt{u}}$$

$$\frac{\partial z}{\partial u} = \frac{\sqrt{v}}{2\sqrt{u}}$$

$$\frac{\partial x}{\partial v} = \frac{\sqrt{w}}{2\sqrt{v}}$$

$$\frac{\partial y}{\partial v} = 0$$

$$\frac{\partial z}{\partial v} = \frac{\sqrt{u}}{2\sqrt{v}}$$

$$\frac{\partial x}{\partial w} = \frac{\sqrt{v}}{2\sqrt{w}}$$

$$\frac{\partial y}{\partial w} = \frac{\sqrt{u}}{2\sqrt{w}}$$

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

$\therefore \phi \rightarrow (x, y, z) \rightarrow (u, v, w)$

$$\frac{\partial \phi}{\partial u} = \frac{\partial \phi}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial \phi}{\partial y} \cdot \frac{\partial y}{\partial u} + \frac{\partial \phi}{\partial z} \cdot \frac{\partial z}{\partial u}$$

$$\frac{\partial \phi}{\partial u} = \frac{\partial \phi}{\partial x} \cdot 0 + \frac{\partial \phi}{\partial y} \cdot \frac{\sqrt{w}}{2\sqrt{u}} + \frac{\partial \phi}{\partial z} \cdot \frac{\sqrt{v}}{2\sqrt{u}}$$

$$u \frac{\partial \phi}{\partial u} = u \left[ \frac{\sqrt{w}}{2\sqrt{u}} \frac{\partial \phi}{\partial y} + \frac{\sqrt{v}}{2\sqrt{u}} \cdot \frac{\partial \phi}{\partial z} \right]$$

$$u \frac{\partial \phi}{\partial u} = \frac{\sqrt{w}}{2} \frac{\partial \phi}{\partial y} + \frac{\sqrt{v}}{2} \frac{\partial \phi}{\partial z}$$

$$u \frac{\partial \phi}{\partial u} = \frac{y}{2} \frac{\partial \phi}{\partial y} + \frac{z}{2} \frac{\partial \phi}{\partial z}$$

$$\frac{\partial \phi}{\partial v} = \frac{\partial \phi}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial \phi}{\partial y} \cdot \frac{\partial y}{\partial v} + \frac{\partial \phi}{\partial z} \cdot \frac{\partial z}{\partial v}$$

$$= \frac{\partial \phi}{\partial x} \cdot \frac{\sqrt{w}}{2\sqrt{v}} + \frac{\partial \phi}{\partial y} \cdot 0 + \frac{\partial \phi}{\partial z} \cdot \frac{\sqrt{u}}{2\sqrt{v}}$$

$$\frac{\partial \phi}{\partial v} = \frac{\sqrt{w}}{2\sqrt{v}} \frac{\partial \phi}{\partial x} + \frac{\sqrt{u}}{2\sqrt{v}} \cdot \frac{\partial \phi}{\partial z}$$

$$v \frac{\partial \phi}{\partial v} = v \left[ \frac{\sqrt{w}}{2\sqrt{v}} \frac{\partial \phi}{\partial x} + \frac{\sqrt{u}}{2\sqrt{v}} \cdot \frac{\partial \phi}{\partial z} \right]$$

$$= \frac{\sqrt{w}}{2} \frac{\partial \phi}{\partial x} + \frac{\sqrt{u}}{2} \frac{\partial \phi}{\partial z}$$

$$v \frac{\partial \phi}{\partial v} = \frac{\cancel{v}}{2} \frac{\partial \phi}{\partial x} + \frac{z}{2} \frac{\partial \phi}{\partial z}$$

Date

25.09.23 Homogeneous function: A function  $f(x, y)$  is said to be homogeneous in two variables  $x$  and  $y$  of degree  $n$ , if by putting  $x = xt, y = yt$ , the function  $f(x, y)$  reduces to  $t^n f(x, y)$

$$\begin{aligned} \text{i.e. } f(x, y) &= f(xt, yt) \\ &= t^n f(x, y) \\ f(x, y) &= f(xt, yt) \\ &= t^n f(x, y) \end{aligned}$$

\* Euler's theorem:-

① If  $z$  is a homogeneous function of two variables  $x$  and  $y$  of degree  $n$ , then

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

Note: If  $u$  is a homogeneous function of three variables  $x, y, z$  of degree  $n$ .

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

② If  $z$  is a homogeneous function of two variables  $x$  and  $y$  of degree  $n$ , then

$$x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = n(n-1)z$$

③ If  $u$  is not a homogeneous function of two variables of degree  $n$  and  $z = f(u)$ , then

$$\textcircled{a} \quad \frac{x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}}{\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2}} = n \frac{f(u)}{f'(u)}$$

$$\textcircled{b} \quad x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)(g'(u) - 1)$$

where  $g(u) = n \frac{f(u)}{f'(u)}$

\textcircled{c} If  $u = \tan^{-1} \left( \frac{x^2 + y^2}{x - y} \right)$ , prove that

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = -2 \sin^3 u \cos u$$

Sol: let  $u(x, y) = \tan^{-1} \left( \frac{x^2 + y^2}{x - y} \right)$

Put  $x = xt$ ,  $y = yt$

$$u(xt, yt) = \tan^{-1} \left[ \frac{x^2 t^2 + y^2 t^2}{xt - yt} \right]$$

$$= \tan^{-1} \left[ \frac{t^2 (x^2 + y^2)}{t(x - y)} \right]$$

$$= \tan^{-1} \left[ t \frac{(x^2 + y^2)}{(x - y)} \right]$$

6

$\therefore u(xt, yt) \neq t^n u(x, y)$

$u$  is not homogeneous function

$$\tan u = t \cdot \left( \frac{x^2 + y^2}{x - y} \right)$$

$$z = f(u) = \tan u = t^1 / \left( \frac{x^2 + y^2}{x - y} \right)$$

$\therefore z$  is homogeneous function of degree 1  
i.e.  $n=1$

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)(g'(u))_j$$

$$\text{where } g(u) = \frac{f(u)}{f'(u)}$$

$$g(u) = \frac{\tan u}{\sec^2 u} = \sin u \cos u$$

$$g'(u) = -\sin^2 u + \cos^2 u$$

$$= \sin u \cos u (\cos^2 u - \sin^2 u - 1)$$

$$= \sin u \cos u (-\sin^2 u - \sin^2 u)$$

$$= \sin u \cos u (-2\sin^2 u)$$

$$= -2\sin^3 u \cos u$$

$$(Q4) \text{ If } u = \sin^{-1} \left\{ \frac{x^{1/3} + y^{1/3}}{x^{1/2} - y^{1/2}} \right\}^{1/2} = \sin^{-1} \left\{ \sqrt{\frac{x^{1/3} + y^{1/3}}{x^{1/2} - y^{1/2}}} \right\}$$

prove that

$$① \frac{x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}}{\sqrt{x^2 + y^2}} = -\frac{1}{12} \tan u$$

$$② \frac{x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2}}{x^2 + y^2} = \frac{\tan u}{144} (\tan^2 u + \frac{1}{13})$$

$$\text{Sol. Let } u(x, y) = \sin^{-1} \left\{ \frac{x^{1/3} + y^{1/3}}{x^{1/2} - y^{1/2}} \right\}^{1/2}$$

Put  $x = \alpha t$ ,  $y = \gamma t$

$$u(xt, yt) = \sin^{-1} \left\{ \frac{(xt)^{1/3} + (yt)^{1/3}}{(xt)^{1/2} - (yt)^{1/2}} \right\}^{1/2}$$

$\therefore u$  is not a homogeneous function

$$z = f(u) = \sin u = \left\{ t^{-1/6} \frac{x^{1/3} + y^{1/3}}{x^{1/2} - y^{1/2}} \right\}^{1/2}$$

$$z = \sin u = t^{-1/2} \left( \frac{x^{1/3} + y^{1/3}}{x^{1/2} - y^{1/2}} \right)^{1/2}$$

$\therefore z$  is homogeneous function of degree  $-\frac{1}{2}$

$$\text{i.e } n = -\frac{1}{2}$$

$$\textcircled{1} \quad \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = n \frac{f(u)}{f'(u)}$$

$$= -\frac{1}{12} \frac{\sin u}{\cos u}$$

$$= -\frac{1}{12} \tan u$$

$$\textcircled{2} \quad x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = g(u)(g'(u)-1)$$

from \textcircled{1}

$$= -\frac{1}{12} \tan u \left( -\frac{1}{12} \sec^2 u - 1 \right)$$

$$= -\frac{1}{12} \tan u \left( -\frac{1}{12} - \frac{\tan^2 u}{12} - 1 \right)$$

$$= -\frac{1}{12} \tan u \left( -\frac{13}{12} - \frac{\tan^2 u}{12} \right)$$

$$= \frac{1}{144} \tan u (13 + \tan^2 u)$$

(Q5) If  $u = \sin^{-1}(xy)$ , then find  $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = ?$

(3) 9

(4)

Ans-

## Tutorial - 02

- ① If  $u = \log\left(\frac{x}{y}\right)$ , then find  $\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y}$
- ② If  $z = f(x, y)$  and  $x = u\cos\alpha - v\sin\alpha$ ,  $y = u\sin\alpha + v\cos\alpha$   
prove that  $\left(\frac{\partial z}{\partial u}\right)^2 + \left(\frac{\partial z}{\partial v}\right)^2 = \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2$
- ③ If  $u = \log(x^2 + y^2)$ , find  $\frac{\partial^2 u}{\partial x \partial y}$
- ④ If  $u = f(x^2 - y^2, y^2 - z^2, z^2 - x^2)$ , then prove  
that  $\frac{1}{x} \frac{\partial u}{\partial x} + \frac{1}{y} \frac{\partial u}{\partial y} + \frac{1}{z} \frac{\partial u}{\partial z} = 0$ .

Ans:-  $u = \log\left(\frac{x}{y}\right)$

$$\begin{aligned}\frac{\partial u}{\partial x} &= \frac{\partial \log(x/y)}{\partial (x/y)} \\ &= \log x - \log y \\ &= \frac{\partial \log x}{\partial x} - \frac{\partial \log y}{\partial x} \\ &= \frac{1}{x} - 0\end{aligned}$$

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

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

$$= 0 - \frac{1}{y} = -\frac{1}{y}$$

Ans ②.

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

$$x = u \cos \alpha - v \sin \alpha$$

$$y = u \sin \alpha + v \cos \alpha$$

$$\frac{\partial z}{\partial u}, \frac{\partial z}{\partial v}$$

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

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial u} \quad \text{--- (1)}$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial v} \quad \text{--- (2)}$$

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \cos \alpha + \frac{\partial z}{\partial y} \cdot \sin \alpha$$

$$\frac{\partial z}{\partial u} = \cos \alpha \frac{\partial z}{\partial x} + \sin \alpha \frac{\partial z}{\partial y} \quad \text{--- (3)}$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \cdot (-\sin \alpha) + \frac{\partial z}{\partial y} \cdot \cos \alpha$$

Ans (3)

$$\frac{\partial z}{\partial v} = \cos \alpha \frac{\partial z}{\partial y} - \sin \alpha \frac{\partial z}{\partial x} \quad \text{--- (4)}$$

Squaring (3)

$$\left( \frac{\partial z}{\partial u} \right)^2 = \cos^2 \alpha \left( \frac{\partial z}{\partial x} \right)^2 + \sin^2 \alpha \left( \frac{\partial z}{\partial y} \right)^2 + 2 \cos \alpha \sin \alpha \frac{\partial z}{\partial x} \frac{\partial z}{\partial y}$$

Squaring (4)

$$\left(\frac{\partial z}{\partial v}\right)^2 = \cos^2 \alpha \left(\frac{\partial z}{\partial y}\right)^2 + \sin^2 \alpha \left(\frac{\partial z}{\partial x}\right)^2 - 2 \cos \alpha \sin \alpha \frac{\partial z}{\partial y} \frac{\partial z}{\partial x}$$

adding (3) & (4)

$$\left(\frac{\partial z}{\partial v}\right)^2 + \left(\frac{\partial z}{\partial u}\right)^2 = \cos^2 \alpha \left(\frac{\partial z}{\partial y}\right)^2 + \sin^2 \alpha \left(\frac{\partial z}{\partial x}\right)^2$$

$$- 2 \cos \alpha \sin \alpha \frac{\partial z}{\partial y} \cdot \frac{\partial z}{\partial x} + \cos^2 \alpha \left(\frac{\partial z}{\partial x}\right)^2$$

$$+ \sin^2 \alpha \left(\frac{\partial z}{\partial y}\right)^2 + 2 \cos \alpha \sin \alpha \frac{\partial z}{\partial x} \cdot \frac{\partial z}{\partial y}$$

$$= \cos^2 \alpha \left[ \left(\frac{\partial z}{\partial y}\right)^2 + \left(\frac{\partial z}{\partial x}\right)^2 \right] + \sin^2 \alpha \left[ \left(\frac{\partial z}{\partial y}\right)^2 + \left(\frac{\partial z}{\partial x}\right)^2 \right]$$

$$= \left[ \left(\frac{\partial z}{\partial y}\right)^2 + \left(\frac{\partial z}{\partial x}\right)^2 \right] [\cos^2 \alpha + \sin^2 \alpha]$$

$$= \left(\frac{\partial z}{\partial y}\right)^2 + \left(\frac{\partial z}{\partial x}\right)^2 = \left(\frac{\partial z}{\partial v}\right)^2 + \left(\frac{\partial z}{\partial u}\right)^2$$

Ans (3)  $u = \log(x^2 + y^2)$ , find  $\frac{\partial^2 u}{\partial x \partial y}$

$$\frac{\partial u}{\partial y} = \frac{\partial \log(x^2 + y^2)}{\partial (x^2 + y^2)} \cdot \frac{\partial (x^2 + y^2)}{\partial y}$$

$$= \frac{1}{x^2 + y^2} \cdot (0 + 2y)$$

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

(4) If

$u = f(x^2 - y^2, y^2 - z^2, z^2 - x^2)$ , then

$$\frac{1}{x} \frac{\partial u}{\partial x} + \frac{1}{y} \frac{\partial u}{\partial y} + \frac{1}{z} \frac{\partial u}{\partial z} = 0$$

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

$$u = x^2 - y^2$$

$$v = y^2 - z^2$$

$$w = z^2 - x^2$$

$$\begin{aligned}\frac{\partial u}{\partial x} &= \frac{\partial u}{\partial t} \cdot \frac{\partial t}{\partial x} + \frac{\partial u}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial u}{\partial w} \cdot \frac{\partial w}{\partial x} \\ &= \frac{\partial u}{\partial t} \cdot \frac{\partial t}{\partial x} + \frac{\partial u}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial u}{\partial w} \cdot \frac{\partial w}{\partial x}\end{aligned}$$

Q1. If  $u = x^3 \sin^{-1}\left(\frac{y}{x}\right) + x^4 \tan^{-1}\left(\frac{y}{x}\right)$ , find value of

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$$

at  $x=1, y=1$

Given

$$u = x^3 \sin^{-1}\left(\frac{y}{x}\right) + x^4 \tan^{-1}\left(\frac{y}{x}\right)$$

Put  $v = x^3 \sin^{-1}\left(\frac{y}{x}\right)$  and  $w = x^4 \tan^{-1}\left(\frac{y}{x}\right)$

$$u = v + w$$

$$\text{Now } v(x, y) = x^3 \sin^{-1}\left(\frac{y}{x}\right)$$

$$\text{Put } x = at, y = yt$$

$$v(xt, yt) = (xt)^3 \sin^{-1} \left( \frac{yt}{xt} \right)$$

$$= t^3 x^3 \sin^{-1} \left( \frac{y}{x} \right)$$

$$v(xt, yt) = t^3 v(x, y)$$

$\therefore v$  is homogeneous function of degree 3  
By Euler's theorem.

$$x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = n_1 v \\ = 3v \quad \text{--- (2)}$$

$$x^2 \frac{\partial^2 v}{\partial x^2} + 2xy \frac{\partial^2 v}{\partial x \partial y} + y^2 \frac{\partial^2 v}{\partial y^2} = n_1(n_1 - 1)$$

$$w(x, y) = x^4 \tan^{-1} \left( \frac{y}{x} \right)$$

Put  $x = xt, y = yt$

$$w(xt, yt) = (xt)^4 \tan^{-1} \left( \frac{yt}{xt} \right) \\ = t^4 \cdot x^4 \tan^{-1} \left( \frac{y}{x} \right)$$

$\therefore w$  is homogeneous of degree  
 $n_2 = 4$

$$\text{LHS} = x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} + x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$$

$$= x^2 \frac{\partial^2 (v+w)}{\partial x^2} + 2xy \frac{\partial^2 (v+w)}{\partial x \partial y} + y^2 \frac{\partial^2 (v+w)}{\partial y^2} + x \frac{\partial (v+w)}{\partial x} + y \frac{\partial (v+w)}{\partial y}$$

$$= \left( x^2 \frac{\partial^2 v}{\partial x^2} + 2xy \frac{\partial^2 v}{\partial x \partial y} + y^2 \frac{\partial^2 v}{\partial y^2} \right) + \\ \left( x^2 \frac{\partial^2 w}{\partial x^2} + 2xy \frac{\partial^2 w}{\partial x \partial y} + y^2 \frac{\partial^2 w}{\partial y^2} \right) + \\ \left( x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right) + \left( x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} \right)$$

= from ②, ③, ④ and ⑤, we get

$$= 6v + 12w + 3v + 4w \\ = 9v + 16w$$

$$= 9x^3 \sin^{-1}\left(\frac{y}{x}\right) + 16x^4 \tan^{-1}\left(\frac{y}{x}\right) = 9\left(\frac{\pi}{2}\right) + 16\left(\frac{\pi}{4}\right)$$

Put  $x=1, y=1$

$$= \frac{9\pi}{2} + 4\pi = \frac{17\pi}{2}$$

① If  $z = x^n f\left(\frac{y}{x}\right) + y^{-n} f\left(\frac{x}{y}\right)$  to prove that

$$x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} + x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y}$$

$$= n^2 z$$

Sol. Put  $v = x^n f\left(\frac{y}{x}\right)$   
 $w = y^{-n} f\left(\frac{x}{y}\right)$

Put  $X=xt$      $Y=yt$

$$V = x^n f(y/x)$$

$$V = (xt)^n f(yt/xt)$$

$$V = x^n t^n f(y/x)$$

$V$  is a homogeneous function with degree  $n$ .

$$\frac{x \frac{\partial V}{\partial x}}{x} + \frac{y \frac{\partial V}{\partial y}}{y} = nV$$

$$= nV \quad \text{--- (1)}$$

$$x^2 \frac{\partial^2 V}{\partial x^2} + 2xy \frac{\partial^2 V}{\partial x \partial y} + y^2 \frac{\partial^2 V}{\partial y^2} = n(n-1)V$$

$$= n(n-1)V \quad \text{--- (2)}$$

$$W = y^{-n} f(x/y)$$

$$= (yt)^{-n} f(xt/yt)$$

$$= (yt)^{-n} f(x/y)$$

$$= y^{-n} t^{-n} f(x/y)$$

$W$  is a homogeneous function with degree  $-n$

$$\frac{x \frac{\partial W}{\partial x}}{y} + \frac{y \frac{\partial W}{\partial y}}{y} = -nw \quad \text{--- (3)}$$

$$x^2 \frac{\partial^2 W}{\partial x^2} + 2xy \frac{\partial^2 W}{\partial x \partial y} + y^2 \frac{\partial^2 W}{\partial y^2} = n_2(n_2-1)W$$

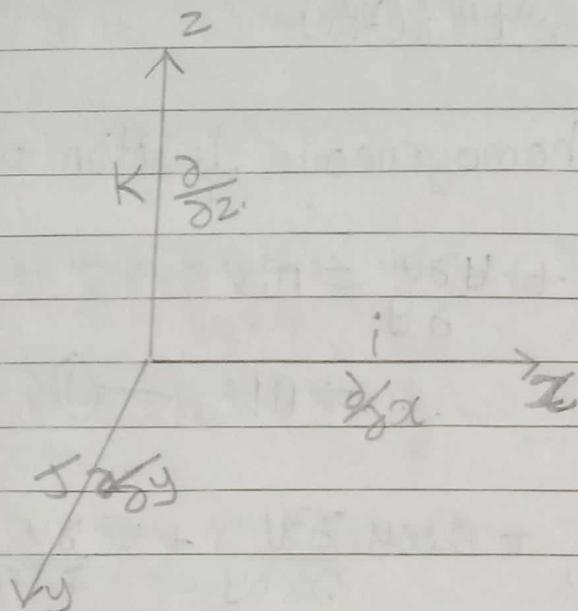
$$= -n(-n-1)W$$

$$= (n^2-n)W \quad \text{--- (4)}$$

$$\text{LHS} = x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} + x \frac{\partial z}{\partial x} +$$

$$y \frac{\partial z}{\partial y}$$

$$= x^2 \frac{\partial^2 (v+w)}{\partial x^2} + 2xy \frac{\partial^2 (v+w)}{\partial x \partial y} + y^2 \frac{\partial^2 (v+w)}{\partial y^2} + x \frac{\partial (v+w)}{\partial x} + y \frac{\partial (v+w)}{\partial y}$$



Scalar function      Vector function

- |                                    |                                   |
|------------------------------------|-----------------------------------|
| (1) $\phi = xyz$                   | $\bar{F} = F_1 i + F_2 j + F_3 k$ |
| (2) $\phi = \log(x^2 + y^2 + z^2)$ | (a) $\bar{F} = xi + yj + zk$      |
| (3) $\phi = x^4 + y^4 + z^4$       | (b) $\bar{F} = xi + yj + zk$      |

gradient  $\phi$

- (1)  $\nabla \phi = \text{grad } \phi$
- (2)  $\nabla \cdot \bar{F} = \text{divergence } \bar{F}$
- (3)  $\nabla \times \bar{F} = \text{curl } \bar{F}$

te

## 1.23 Gradient

### ① Vector differential operators

$$\nabla = i \frac{\partial}{\partial x} + j \frac{\partial}{\partial y} + k \frac{\partial}{\partial z}$$

### ② $\phi(x, y, z)$ is a scalar function

$\nabla \phi$  is a vector quantity which represents an outgoing normal vector

$$\nabla \phi = i \frac{\partial \phi}{\partial x} + j \frac{\partial \phi}{\partial y} + k \frac{\partial \phi}{\partial z} \quad \text{to the surface } \phi(x, y, z)$$
$$= \text{grad } \phi$$

$$\textcircled{3} \text{ Unit Vector} = \frac{\nabla \phi}{|\nabla \phi|}$$

$$\textcircled{4} \text{ Maximum directional derivative} = |\nabla \phi|$$

magnitude of  $|\nabla \phi|$

Ex-18

① if  $\phi = 3x^2y - y^3z^2$ , find  $\nabla \phi$  at point P(1, -2, -1)

L. Let  $\phi = 3x^2y - y^3z^2$

$$\frac{\partial \phi}{\partial x} = 6xy - 0$$

$$\frac{\partial \phi}{\partial x} = 6xy \quad \text{--- (1)}$$

$$\frac{\partial \phi}{\partial y} = 3x^2 - 3y^2z^2 \quad \text{--- (2)}$$

$$\frac{\partial \phi}{\partial z} = 0 - 2y^3z$$

$$\frac{\partial \phi}{\partial z} = -2y^3z \quad \text{--- (3)}$$

$$\nabla \phi = i \frac{\partial \phi}{\partial x} + j \frac{\partial \phi}{\partial y} + k \frac{\partial \phi}{\partial z}$$

$$\nabla \phi = 6xy\hat{i} + 3x^2 - 3y^2z^2\hat{j} + k \cdot -2y^3z$$

$$\nabla \phi = 6xy\hat{i} + 3(x^2 - y^2z^2)\hat{j} + (-2y^3z)\hat{k}$$

at point P(1, -2, -1)

$$\nabla \phi = -12i + 3(1 - 4)\hat{j} + (-2, -8, -1)\hat{k}$$

$$\nabla \phi = -12\hat{i} - 9\hat{j} - 16\hat{k}$$

② Find a unit vector normal to surface  $xy^3z^2 = 4$   
at (-1, -1, 2)

Sol: ~~Let  $\phi = xy^3z^2 - 4$~~

Let  $\phi = xy^3z^2 - 4$

$$\frac{\partial \phi}{\partial x} = y^3z^2 \quad \text{--- (1)}$$

$$\frac{\partial \phi}{\partial y} = 3xy^2z^2 \quad \text{--- (2)}$$

$$\frac{\partial \phi}{\partial z} = 2xyz^2 \quad \text{--- (3)}$$

$$\nabla \phi = i \frac{\partial \phi}{\partial x} + j \frac{\partial \phi}{\partial y} + k \frac{\partial \phi}{\partial z}$$

$$\nabla \phi = (y^3z^2)i + (3xy^2z^2)\hat{j} + (2xyz^2)\hat{k}$$

at point (-1, -1, 2)

$$\begin{aligned}\nabla \phi &= (-1)^3(4)i + (3(-1), 4)\hat{j} + (-2, -1, 2)\hat{k} \\ &= -4\hat{i} - 12\hat{j} + 4\hat{k}\end{aligned}$$

$$\nabla \phi = 4(-i - 3j + k)$$

$$|\nabla \phi| = 4\sqrt{(1)^2 + (-3)^2 + (1)^2}$$

$$\vec{a} = \frac{\vec{a}}{|\vec{a}|}$$

$$= \sqrt{1+9+1}$$

$$|\nabla \phi| = 4\sqrt{11}$$

$$\text{unit vector} = \frac{\nabla \phi}{|\nabla \phi|}$$

$$= \frac{4(-i - 3j + k)}{4\sqrt{11}}$$

$$= \frac{-i - 3j + k}{\sqrt{11}} \quad \text{let this be } \vec{b}$$

Let  $\vec{c}$  be a unit vector normal to surface  $xy^3z^2 = 4$  at  $(-1, -1, 2)$

$$\vec{c} = ai + bj + ck$$

$$\vec{b} \cdot \vec{c} = 0$$

$$\left[ \left( -\frac{1}{\sqrt{11}} i \right) + \left( -\frac{3}{\sqrt{11}} j \right) + \left( \frac{1}{\sqrt{11}} k \right) \right] \cdot (ai + bj + ck) = 0$$

$$\left[ -\frac{a}{\sqrt{11}} + \left( -\frac{b^3}{\sqrt{11}} \right) + \frac{c}{\sqrt{11}} \right] = 0$$

$$-a - 3b + c = 0$$

$$\boxed{a + 3b - c = 0 \quad \text{--- } ①}$$

$$|\vec{c}| = 1$$

$$\sqrt{a^2 + b^2 + c^2} = 1$$

$$a^2 + b^2 + c^2 = 1$$

$$\textcircled{3} \text{ Show that } \operatorname{grad}\left(\frac{1}{\gamma}\right) = -\frac{\bar{\gamma}}{\gamma^3}$$

$$\text{Sol: } \bar{\gamma} = xi + yj + zk$$

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

$$\gamma^2 = x^2 + y^2 + z^2$$

$$\cancel{\gamma} \frac{\partial \bar{\gamma}}{\partial x} = \cancel{\gamma} x$$

$$\frac{\partial \bar{\gamma}}{\partial x} = \frac{x}{\gamma}, \frac{\partial \bar{\gamma}}{\partial y} = \frac{y}{\gamma}, \frac{\partial \bar{\gamma}}{\partial z} = \frac{z}{\gamma}$$

$$\text{Now, } \operatorname{grad}\left(\frac{1}{\gamma}\right) = \nabla\left(\frac{1}{\gamma}\right)$$

$$\nabla\left(\frac{1}{\gamma}\right) = \left(i \frac{\partial \bar{\gamma}^{-1}}{\partial x} + j \frac{\partial \bar{\gamma}^{-1}}{\partial y} + k \frac{\partial \bar{\gamma}^{-1}}{\partial z}\right)$$

$$= i\left(-1\bar{\gamma}^{-2} \frac{\partial \bar{\gamma}}{\partial x}\right) + j\left(-1\bar{\gamma}^{-2} \frac{\partial \bar{\gamma}}{\partial y}\right) + k\left(-1\bar{\gamma}^{-2} \frac{\partial \bar{\gamma}}{\partial z}\right)$$

$$= -\frac{i}{\bar{\gamma}^2} \cdot \frac{x}{\gamma} - \frac{j}{\bar{\gamma}^2} \cdot \frac{y}{\gamma} - \frac{k}{\bar{\gamma}^2} \cdot \frac{z}{\gamma} = -\frac{1}{\bar{\gamma}^3} (xi + yj + zk)$$

$$= -\frac{\bar{\gamma}}{\bar{\gamma}^3}$$

$$\vec{a} = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}$$

$$\vec{b} = b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k}$$

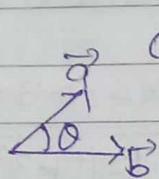
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### \* Directional derivative:

① The directional derivative of  $\phi$  in direction of vector  $\vec{a}$  actually vector  $\vec{a}$

$$= \frac{\nabla \phi \cdot \vec{a}}{|\vec{a}|}$$



$$\vec{a} \cos \theta = \vec{a}^2 \cos \theta \frac{\vec{b}}{|\vec{b}|}$$

$$\vec{a} \cdot \vec{b} = ab \cos \theta$$

$$= \vec{a}^2 b^2 \cos \theta$$

$$\cos \theta = \frac{a \cdot b}{|a||b|}$$

② The directional derivative of  $\phi$  normal to surface  $\Psi$  at  $(x_1, y_1, z_1)$

$$\text{dd} = \frac{\nabla \phi \cdot \nabla \Psi}{|\nabla \Psi|}$$

Ex-19

① Find the directional derivative of  $\phi = 4xz^3 - 3x^2y^2z$  at point  $(2, -1, 2)$  in direction of  $2\mathbf{i} + 3\mathbf{j} + 6\mathbf{k}$

Sol: Let  $\phi = 4xz^3 - 3x^2y^2z$

$$\frac{\partial \phi}{\partial x} = 4z^3 - 6xy^2z \quad \text{--- (1)}$$

$$\frac{\partial \phi}{\partial y} = 0 - 3x^2yz$$

$$\frac{\partial \phi}{\partial z} = -6x^2yz \quad \text{--- (2)}$$

$$\frac{\partial \phi}{\partial z} = 12xz^2 - 3x^2y^2 \quad \text{--- (3)}$$

at  $(2, -1, 2)$

$$\frac{\partial \phi}{\partial x} = 32 - 24 = 8, \frac{\partial \phi}{\partial y} = 48, \frac{\partial \phi}{\partial z} = 96 - 12 = 84$$

$$\nabla \phi = 8\mathbf{i} + 48\mathbf{j} + 84\mathbf{k}$$

$$\vec{a} = 2\mathbf{i} + 3\mathbf{j} + 6\mathbf{k}$$

$$\text{directional derivative} = \frac{\nabla \phi \cdot \vec{a}}{|\vec{a}|}$$

$$= \frac{(8 \times 2 + 3 \times 48 + 84 \times 6)}{\sqrt{2^2 + 3^2 + 6^2}}$$

$$= \frac{16 + 144 + 504}{\sqrt{4 + 9 + 36}}$$

$$= \frac{664}{\sqrt{49}}$$

$$= \frac{664}{7}$$

$$= 94.857$$

③ What is the directional derivative of  $\phi = xy^2 + yz^3$  at point  $(2, -1, 1)$  in the direction normal to surface  $x \log z - y^2 = 4$  at  $(1, 2, 1)$

Sol. Solve,

$$\text{Given, } \phi = xy^2 + yz^3$$

$$\frac{\partial \phi}{\partial x} = y^2 + 0$$

$$\frac{\partial \phi}{\partial y} = 2xy - 0 \quad \text{--- (1)}$$

$$\frac{\partial \phi}{\partial z} = yz^2 + 3yz^2 - 0 \quad \text{--- (2)}$$

$$\frac{\partial \phi}{\partial z} = 3z^2y - 0 \quad \text{--- (3)}$$

$$\Delta\phi = i \frac{\partial\phi}{\partial x} + j \frac{\partial\phi}{\partial y} + k \frac{\partial\phi}{\partial z}$$

$$\Delta\phi = u^2 i + (2xy + z^3) j + 3z^2 y k$$

at  $(2, -1, 1)$

$$\begin{aligned}\Delta\phi &= i + (-3) j + (-3) k \\ |\nabla\phi| &= \sqrt{1+3^2+3^2} = \sqrt{19}\end{aligned}$$

$$\text{Let } \Psi = x \log z - y^2 + 4$$

$$\frac{\partial\Psi}{\partial x} = \log z = \textcircled{5}$$

$$\frac{\partial\Psi}{\partial y} = -2y = \textcircled{6}$$

$$\frac{\partial\Psi}{\partial z} = \frac{x}{z} = \textcircled{7}$$

$$\nabla\Psi = i \frac{\partial\Psi}{\partial x} + j \frac{\partial\Psi}{\partial y} + k \frac{\partial\Psi}{\partial z}$$

$$\nabla\Psi = \log z i - 2y j + \frac{x}{z} k$$

at  $(1, 2, 1)$

$$\begin{aligned}\nabla\Psi &= 0 - 4j + (-1k) \\ |\nabla\Psi| &= \sqrt{16+1} = \sqrt{17}\end{aligned}$$

$$\text{directional derivative of } \nabla\phi = \frac{\nabla\phi \cdot \nabla\Psi}{|\nabla\Psi|}$$

$$= \frac{12 + (-3)}{\sqrt{16+1}}$$

$$= \frac{15}{\sqrt{17}}$$

in its own direction.

- (a) In what direction from the point  $(2, 1, -1)$  is the directional derivative of  $\phi = x^2yz^3$  a maximum?
- (b) What is the magnitude of maximum directional derivative?

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### \* Divergence

$$\mathbf{F} = x\hat{i} + y\hat{j} + z\hat{k} \text{ or } a\hat{i} + b\hat{j} + c\hat{k} \text{ or } \mathbf{F} = \nabla\phi$$

$$\text{then Divergence } F = \operatorname{div} F = \nabla \cdot F = \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right).$$

$$(a\hat{i} + b\hat{j} + c\hat{k})$$

$$\nabla \cdot F = \left[ \frac{\partial a}{\partial x} + \frac{\partial b}{\partial y} + \frac{\partial c}{\partial z} \right]$$

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## Module 3 Complex Number

## (1) Power of complex Number:

Given  $z = a + ib$  (Cartesian form)where  $a$  and  $b$  are real numbers and  $i = \sqrt{-1}$ 

$$\textcircled{a} \text{ Magnitude of } z = |z| \\ |z| = \sqrt{a^2 + b^2}$$

$$\textcircled{b} \text{ Argument of } z = \tan^{-1}\left(\frac{b}{a}\right)$$

$$\theta = \tan^{-1}\left(\frac{b}{a}\right)$$

## \textcircled{c} Polar form:

$$z = r(\cos\theta + i\sin\theta)$$

$$\text{where } r = \sqrt{a^2 + b^2}$$

$$\theta = \tan^{-1}\left(\frac{b}{a}\right)$$

## \textcircled{d} Exponential form

$$z = r e^{i\theta} \quad \text{where } e^{i\theta} = \cos\theta + i\sin\theta$$

## \textcircled{e} De-Moivre's Theorem

$$(\cos\theta + i\sin\theta)^n = \cos n\theta + i\sin n\theta$$

\textcircled{f} Power of  $z$ 

$$z^n = [r(\cos\theta + i\sin\theta)]^n$$

$$= r^n (\cos n\theta + i \sin n\theta)$$

or

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

$$z^n = (r e^{i\theta})^n = r^n e^{in\theta}$$

Find the value of  $(\sqrt{3} - i)^4$  by using De-Moivre's theorem

$$\text{Let } z = \sqrt{3} - i$$

$$= \sqrt{3} + (-1)i \quad (a+bi)$$

$$a = \sqrt{3} \quad b = -1$$

$$|z| = \sqrt{(\sqrt{3})^2 + (-1)^2}$$

$$= \sqrt{3+1}$$

$$= \sqrt{4}$$

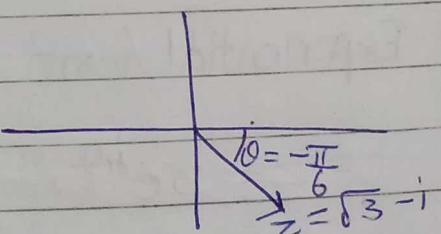
$ z =2$
$r=2$

$$\theta = \tan^{-1}\left(\frac{b}{a}\right)$$

$$\theta = \tan^{-1}\left(-\frac{1}{\sqrt{3}}\right)$$

$$\theta = \frac{11\pi}{6} \text{ or } -\frac{\pi}{6}$$

→ clockwise  
↓ anti-clockwise



In Polar form,

$$z = r(\cos\theta + i \sin\theta)$$

$$z = 2 \left( \cos\left(\frac{11\pi}{6}\right) + i \sin\left(\frac{11\pi}{6}\right) \right)$$

$$z^4 = \left[ 2 \left( \cos\left(\frac{11\pi}{6}\right) + i \sin\left(\frac{11\pi}{6}\right) \right) \right]^4$$

$$z^4 = 16 \left[ \cos\left(4 \times \frac{11\pi}{6}\right) + i \sin\left(4 \times \frac{11\pi}{6}\right) \right]$$

$$z^4 = 16 \left[ \cos\left(\frac{22\pi}{3}\right) + i \sin\left(\frac{22\pi}{3}\right) \right]$$

Ques. ② Prove that by using De-Moivre's theorem  $(4n)^{\text{th}}$  power of  $\frac{1+7i}{(2-i)^2}$  is equal to  $(-4)^n$  where  $n$  is a positive integer.

Sol. Let

$$\begin{aligned} z &= \frac{1+7i}{(2-i)^2} \\ &= \frac{1+7i}{4-4i+i^2} \\ &= \frac{1+7i}{4-4i-1} \\ &= \frac{1+7i}{3-4i} \times \frac{(3+4i)}{(3+4i)} \\ &= \frac{3+21i+4i+(-28i)}{9-(16(-1))} \end{aligned}$$

$$= \frac{3+25i+(28(-1))}{9+16}$$

$$= \frac{25i-16}{25}$$

$$= i+(-1)$$

$$= -1+i$$

$$z = -1+i$$

$$a = -1 \quad b = 1$$

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

$$\boxed{r=\sqrt{2}}$$

$$\theta = \tan^{-1}\left(\frac{b}{a}\right) = \tan^{-1}\left(\frac{1}{-1}\right) = \tan^{-1}(-1)$$

$$\cos \pi = -1$$

$$\cos n\pi = (-1)^n$$

$$\theta = \frac{3\pi}{4} \text{ or } -\frac{\pi}{4}$$

In polar form

$$z = r(\cos \theta + i \sin \theta)$$

$$= \sqrt{2} \left( \cos \left( \frac{3\pi}{4} \right) + i \sin \left( \frac{3\pi}{4} \right) \right)$$

$$z^{4n} = \left[ \sqrt{2} \left( \cos \frac{3\pi}{4} + i \sin \frac{3\pi}{4} \right) \right]^{4n}$$

$$z^{4n} = (4)^n \left[ \cos (3n\pi) + i \sin (3n\pi) \right]$$

$$= 4^n \left[ \cos (2n\pi + n\pi) + i \sin (2n\pi + n\pi) \right]$$

$$= 4^n \left[ \cos (n\pi) + i \sin (n\pi) \right]$$

$$= 4^n \left[ (-1)^n + i(0) \right]$$

$$= 4^n (-1)^n$$

$$z^{4n} = (-4)^n$$

If  $\alpha$  &  $\beta$  are the roots of eqn  $z^2 \sin^2 \theta - 2 \sin \theta z + 1 = 0$  prove that  
 Prove that  $\alpha^n + \beta^n = 2 \cos n\theta \cosec^2 \theta$ . ( $n$  is +ive) by using De-moivre's theorem

$$z^2 \sin^2 \theta - 2 \sin \theta z + 1 = 0$$

$$z^2 \sin^2 \theta - 2 \sin \theta \cos \theta z + 1 = 0$$

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

$$= \frac{2 \sin \theta \cos \theta \pm \sqrt{4 \sin^2 \theta \cos^2 \theta - 4 \sin^2 \theta}}{2 \sin^2 \theta}$$

$$= \frac{2\sin\theta\cos\theta \pm 2\sin\theta\sqrt{\cos^2\theta - 1}}{2\sin^2\theta}$$

$$z = \frac{\cos\theta \pm \sqrt{\sin^2\theta}}{\sin\theta}$$

$$z = \frac{\cos\theta \pm i\sin\theta}{\sin\theta}$$

$$\alpha = \frac{\cos\theta + i\sin\theta}{\sin\theta}$$

$$\beta = \frac{\cos\theta - i\sin\theta}{\sin\theta}$$

$$\alpha^n + \beta^n = \left( \frac{\cos\theta + i\sin\theta}{\sin\theta} \right)^n + \left( \frac{\cos\theta - i\sin\theta}{\sin\theta} \right)^n$$

$$= \left( \frac{\cos n\theta + i\sin n\theta}{\sin\theta} \right) + \left( \frac{\cos n\theta - i\sin n\theta}{\sin\theta} \right)$$

\*  $a^3 - b^3 =$

\*  $a^3 + b^3 =$

Q. Calculate the roots of following equations

(i)  $x^4 - x^3 + x^2 - x + 1 = 0$

$$x^2(x^2 - x) + (x^2 - x) + 1 = 0$$

$$(x^2 - x)(x^2 + 1) + 1 = 0$$

$$(x^2 - x)(x^2 + 1) = -1$$

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⑤ If  $\tan\left(\frac{x}{2}\right) = \tanh\left(\frac{u}{2}\right)$  prove that,

$$\textcircled{1} \sinhu = \tan x, \textcircled{2} \cosh u = \sec x$$

$$\textcircled{3} u = \log[\tan\left(\frac{\pi}{4} + \frac{x}{2}\right)]$$

$$\sinh 2x = \frac{2 \tanh x}{1 - \tanh^2 x}$$

Sol:

Given,

$$\tanh\left(\frac{u}{2}\right) = \tan\left(\frac{x}{2}\right)$$

$$\frac{e^{u/2} - e^{-u/2}}{e^{u/2} + e^{-u/2}} = \tan\left(\frac{x}{2}\right)$$

Multiply LHS by  $e^{u/2}$

$$\frac{e^u - 1}{e^u + 1} = \tan\left(\frac{x}{2}\right)$$

$$e^u - 1 = \tan\left(\frac{x}{2}\right)(e^u + 1)$$

$$e^u - \tan\left(\frac{x}{2}\right)e^u = 1 + \tan\left(\frac{x}{2}\right)$$

$$e^u(1 - \tan\left(\frac{x}{2}\right)) = 1 + \tan\left(\frac{x}{2}\right)$$

$$e^u = \frac{1 + \tan(x/2)}{1 - \tan(x/2)}, e^{-u} = \frac{1 - \tan(x/2)}{1 + \tan(x/2)}$$

$$\textcircled{1} \cosh u = \frac{e^u + e^{-u}}{2}$$

$$= \frac{1}{2} \left[ \frac{1 + \tan(x/2)}{1 - \tan(x/2)} + \frac{1 - \tan(x/2)}{1 + \tan(x/2)} \right]$$

$$= \frac{1}{2} \left[ \frac{(1 + \tan(x/2))^2 + (1 - \tan(x/2))^2}{(1 - \tan^2(x/2))} \right]$$

$$= \frac{1}{2} \left[ \frac{1 + \tan^2 x/2 + 2\tan x/2 + \tan^2 x/2 - 2\tan x/2}{(1 - \tan^2 x/2)} \right]$$

$$= \frac{1 + \tan^2 x/2}{1 - \tan^2 x/2} = \frac{1}{\frac{1 - \tan^2 x/2}{1 + \tan^2 x/2}}$$

$$= \frac{1}{\cos x} = \sec x$$

$$\textcircled{2} \quad \sinh u = \frac{e^u - e^{-u}}{2}$$

$$= \frac{1}{2} \left[ \frac{1 + \tan x/2}{1 - \tan x/2} - \frac{1 - \tan x/2}{1 + \tan x/2} \right]$$

$$= \frac{1}{2} \left[ \frac{(1 + \tan x/2)^2 - (1 - \tan x/2)^2}{1 - \tan^2 x/2} \right]$$

$$= \frac{1}{2} \left[ \frac{4 \tan x/2}{1 - \tan^2 x/2} \right]$$

$$= \frac{2 \tan^2 x/2}{1 - \tan^2 x/2}$$

$$= \tan x$$

$$\sin 2x = \frac{2 \tan x}{1 + \tan^2 x}$$

$$\tan 2x = \frac{2 \tan x}{1 - \tan^2 x}$$

$$\textcircled{3} \quad e^u = \frac{1 + \tan x/2}{1 - \tan x/2}$$

$$u = \log \left[ \frac{1 + \tan x/2}{1 - \tan x/2} \right]$$

$$u = \log \left[ \tan \left( \frac{\pi}{4} + \frac{x}{2} \right) \right]$$

## \* Inverse of hyperbolic function

$$\sinh x = y$$

$$x = \sinh^{-1}(y)$$

$$\textcircled{1} \quad \sinh^{-1} x = \log [x + \sqrt{x^2 + 1}] \quad \text{where } x \text{ is real or complex.}$$

Q. Find derivative of  $y = \sinh^{-1} x$

$$\text{convert } \sinh^{-1} x = \log (x + \sqrt{x^2 + 1})$$

$$y' = \frac{1}{x + \sqrt{x^2 + 1}} \left[ 1 + \frac{2x}{2\sqrt{x^2 + 1}} \right]$$

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

$$\textcircled{2} \quad \cosh^{-1} x = \log [x + \sqrt{x^2 - 1}]$$

$$\textcircled{3} \quad \tanh^{-1} x = \frac{1}{2} \log \left[ \frac{1+x}{1-x} \right]$$

$$\text{if } \tanh x = \frac{1}{2}$$

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

$$x = \frac{1}{2} \log \left[ \frac{1+1/2}{1-1/2} \right]$$

$$x = \frac{1}{2} \log 3$$

Ex 26

① Prove that  $\tanh^{-1}x = \sinh^{-1}\frac{x}{\sqrt{1-x^2}}$

Let  $\tanh^{-1}x = y$

$$x = \tanh y$$

$$\text{RHS.} = \frac{x}{\sqrt{1-x^2}} = \frac{\tanh y}{\sqrt{1-\tanh^2 y}}$$

$$= \frac{\tanh y}{\sqrt{\operatorname{sech}^2 y}}$$

$$= \frac{\tanh y}{\operatorname{sech} y}$$

$$= \frac{\sinh y}{\cosh y} \cdot \frac{\cosh y}{\cosh y}$$

$$\frac{x}{\sqrt{1-x^2}} = \sinh y$$

$$y = \sinh^{-1}\left(\frac{x}{\sqrt{1-x^2}}\right)$$

$$\tanh^{-1}x = \sinh^{-1}\left(\frac{x}{\sqrt{1-x^2}}\right)$$

② Prove that  $\operatorname{sech}^{-1}(\sin\theta) = \log[\cot\theta/2]$

Let  $\operatorname{sech}^{-1}(\sin\theta) = y$

$$\sin\theta = \operatorname{sech} y$$

$$\sin\theta = \frac{1}{\cosh y}$$

$$1 + \cos 2x = \frac{1 + \cos 2\theta}{2}$$

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$$\therefore \cosh y = \frac{1}{\sin \theta} = \operatorname{cosec} \theta$$

$$y = \cosh^{-1}(\operatorname{cosec} \theta)$$

$$= \log [\operatorname{cosec} \theta + \sqrt{\operatorname{cosec}^2 \theta - 1}]$$

$$= \log [\operatorname{cosec} \theta + \cot \theta]$$

$$= \log \left[ \frac{1 + \cos \theta}{\sin \theta} \right] = \log \left[ \frac{2 \cos^2 \theta / 2}{2 \sin \theta / 2 \cos \theta / 2} \right]$$

$$= \log [\cot \theta / 2]$$

Q If  $\cosh x = \sec \theta$ , prove that Q  $x = \log (\sec \theta + \tan \theta)$   
Sol. Given,

$$\cosh x = \sec \theta$$

$$x = \cosh^{-1}(\sec \theta)$$

$$= \log [\sec \theta + \sqrt{\sec^2 \theta - 1}]$$

$$\boxed{x = \log (\sec \theta + \tan \theta)}$$

$$e^x = \sec \theta + \tan \theta$$

$$e^{-x} = \frac{1}{\sec \theta + \tan \theta} \times \frac{(\sec \theta - \tan \theta)}{(\sec \theta - \tan \theta)}$$

$$e^{-x} = \sec \theta - \tan \theta$$

$$(iii) \sinh x = \tan \theta$$

$$\sinh x = \frac{e^x - e^{-x}}{2}$$

$$(iv) \tanh x = \sin \theta$$

$$\cosh^2 x - \sinh^2 x = 1$$

$$\sinh 2x = \frac{2 \tanh x}{1 - \tanh^2 x}$$

$$\cosh 2x = \frac{1 + \tanh^2 x}{1 - \tanh^2 x}$$

$$1 - \coth^2 x = -\operatorname{cosech}^2 x$$

$$1 - \tanh^2 x = \operatorname{sech}^2 x$$

Q.2

$$1 - \frac{1}{1 - \frac{1}{1 - \frac{1}{-\sinh^2 x}}} = 1 - \frac{1}{1 + \operatorname{cosech}^2 x}$$

$$= \frac{1}{1 - \frac{1}{\coth^2 x}} = \frac{1}{1 - \tanh^2 x} = \frac{1}{\operatorname{sech}^2 x}$$

$$= \cosh^2 x.$$

Q.3

$$\tanh x = \frac{1}{z}$$

$$\sinh 2x$$

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

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

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

$$e^x = \frac{3}{e^x}$$

$$\boxed{e^{2x} = 3}$$

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

$$\sinh 2x = \frac{e^{2x} - e^{-2x}}{2}$$

$$= \frac{3 - 1/3}{2}$$

$$= \frac{\frac{8}{3} \times \frac{1}{2}}{2} = \frac{4}{3}$$

$$\cosh 2x = \frac{e^{2x} + e^{-2x}}{2} = \frac{3 + 1/3}{2}$$

$$= \frac{\frac{10}{3} \times \frac{1}{2}}{2} = \frac{5}{3}$$

$$Q1. 6\sinh x + 2\cosh x + 7 = 0$$

$$\rightarrow \frac{3}{2}\left(\frac{e^x - e^{-x}}{2}\right) + \frac{1}{2}\left(\frac{e^x + e^{-x}}{2}\right) + 7 = 0$$

$$3e^x - 3e^{-x} + e^x + e^{-x} + 7 = 0$$

$$4e^x - 2e^{-x} + 7 = 0$$

$$4e^{2x} + 7e^x - 2 = 0 \quad e^x = t$$

$$4t^2 + 7t - 2 = 0$$

$$4t^2 + 8t - t - 2 = 0$$

$$4t(t+2) - 1(t+2) = 0$$

$$(4t-1)(t+2) = 0$$

$$t = \frac{1}{4}, \quad t = -2$$

$$e^x = \frac{1}{4}, \quad e^x = -2$$

$$x = \log \left( \frac{1}{4} \right) \quad x = \log (-2)$$

$$\therefore x = \log (1/4) \text{ or } -2 \log (2)$$

Math ISE-I

$$x^2 + x^{-2} = i$$

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

$$(x^2)^2 + 1 = ix^2$$

$$(x^2)^2 - ix^2 + 1 = 0$$

$$x^2 = y$$

$$y^2 - iy + 1 = 0$$

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

$$y = \frac{1 \pm i\sqrt{5}}{2}$$

$$x^2 = \left(\frac{1 \pm i\sqrt{5}}{2}\right)i$$

\* Hyperbolic function:- (hyperbola se derived hai)  
 (obtained from hyperbola).

$\sinh x, \cosh x, \tanh x, \operatorname{cosech} x, \coth x, \operatorname{sech} x$

$$\textcircled{1} \quad \sinh x = \frac{e^x - e^{-x}}{2}$$

$$\textcircled{2} \quad \cosh x = \frac{e^x + e^{-x}}{2}$$

$$\textcircled{3} \quad \tanh x = \frac{\sinh x}{\cosh x}$$

$$= \frac{e^x - e^{-x}}{e^x + e^{-x}}$$

$$e^{ix} = \cos x + i \sin x$$

$$e^{-ix} = \cos x - i \sin x$$

subtracting,

$$e^{ix} - e^{-ix} = 2i \sin x$$

$$\sin x = \frac{e^{ix} - e^{-ix}}{2i}$$

$$\text{adding, } e^{ix} + e^{-ix} = 2 \cos x$$

$$\cos x = \frac{e^{ix} + e^{-ix}}{2}$$

## ② Relation between Circular and hyperbolic function

$$\text{① } \sin x = \frac{e^{ix} - e^{-ix}}{2i}$$

put  $x$  by  $ix$

$$\sin(ix) = \frac{e^{-x} - e^x}{2i}$$

$$= -\frac{1}{i} \left[ \frac{e^x - e^{-x}}{2} \right]$$

$$= \frac{i^2}{i} \sinh x$$

$$\sin(ix) = i \sinh x$$

$$\text{② } \cos x = \frac{e^{ix} + e^{-ix}}{2}$$

Replace  $x$  by  $ix$

$$\cos(ix) = \frac{e^{-x} + e^x}{2}$$

$$\cos(ix) = \cosh x$$

$$\textcircled{3} \tan(i\cosh x) = \frac{\sin(ix)}{\cos(ix)} = i \frac{\sinh x}{\cosh x} = i \tanh x$$

$$\tanh(ix) = i \tanh x$$

\* Identities of hyperbolic function

$$\textcircled{1} \cosh^2 x - \sinh^2 x = 1$$

$$\cosh^2 x = (\cosh x)^2$$

$$\textcircled{2} 1 - \coth^2 x = -\operatorname{csch}^2 x$$

$$\textcircled{3} 1 - \tanh^2 x = \operatorname{sech}^2 x$$

$$\textcircled{4} \textcircled{a} \sinh 2x = 2 \sinh x \cosh x$$

$$\begin{aligned} \textcircled{4} \textcircled{b} \cosh 2x &= \cosh^2 x + \sinh^2 x \\ &= 1 + 2 \sinh^2 x \text{ or } 2 \sinh^2 x + 1 \\ &= 2 \cosh^2 x - 1 \end{aligned}$$

$$\textcircled{5} \tanh 2x = \frac{2 \tanh x}{1 + \tanh^2 x}$$

$$\textcircled{5} \sinh(A \pm B) = \sinh A \cosh B \pm \cosh A \sinh B$$

$$\textcircled{6} \cosh(A \pm B) = \cosh A \cosh B \pm \sinh A \sinh B$$

Q1. If  $\tanh x = 2/3$ , find value of  $x$  and  $\cosh 2x$ .  
Given,

$$\tanh x = 2/3$$

$$\frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{2}{3}$$

$$\text{i.e. } \frac{e^x - 1/e^x}{e^x + 1/e^x} = \frac{2}{3}$$

$$\text{i.e. } 3(e^{2x} - 1) = 2(e^{2x} + 1)$$

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

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

$$e^{2x} = 5$$

$$2x = \log 5$$

$$x = \frac{1}{2} \log 5$$

$$x = \log \sqrt{5}$$

$$\cosh 2x = \frac{e^{2x} + e^{-2x}}{2} = \frac{s + 1/s}{2}$$

2. Prove that  $(\cosh xc - \sinh xc)^n = \cosh nx - \sinh nx$

Sol. LHS.

$$= (\cosh xc - \sinh xc)^n$$

$$= \left[ \left( \frac{e^x + e^{-x}}{2} \right) - \left( \frac{e^x - e^{-x}}{2} \right) \right]^n$$

$$= \left[ \frac{e^x}{2} + \frac{e^{-x}}{2} - \frac{e^x}{2} + \frac{e^{-x}}{2} \right]^n$$

$$= \left[ \frac{e^{-x}}{2} + \frac{e^{-x}}{2} \right]^n$$

$$= [e^{-x}]^n$$

$$= e^{-nx}$$

$$\text{RHS.} = \cosh nx - \sinh nx$$

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

$$= \left( \frac{e^{nx} + e^{-nx}}{2} \right) - \left( \frac{e^{nx} - e^{-nx}}{2} \right)$$

$$= \frac{e^{nx}}{2} + \frac{e^{-nx}}{2} - \frac{e^{nx}}{2} + \frac{e^{-nx}}{2}$$

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

$$= e^{-nx}$$

$$\therefore (\cosh nx - \sinh nx)^n = \cosh nx - \sinh nx.$$

② Solve eq.  $s \sinh x - \cosh x = s$ , & find  $\tanh x$

or

if  $s \sinh x - \cosh x = s$ , find  $\tanh x$ .

Sol: Given eq. is

$$s \sinh x - \cosh x = s$$

$$s \left( \frac{e^x - e^{-x}}{2} \right) - \left( \frac{e^x + e^{-x}}{2} \right) = s$$

$$se^x - se^{-x} - e^x - e^{-x} = 10$$

$$4e^x - 6e^{-x} = 10$$

$$4e^{2x} - 6 = 10e^x$$

$$2e^{2x} - 5e^x - 3 = 0$$

$$2e^{2x} - 6e^x + e^x - 3 = 0$$

$$2e^x(e^x - 3) + 1(e^x - 3) = 0$$

$$(e^x - 3)(2e^x + 1) = 0$$

$$e^x = 3$$

$$\boxed{x = \log 3}$$

$$2e^x + 1 = 0$$

$$x = \log(-1/2)$$

When  $e^x = 3$

$$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{3 - 1/3}{3 + 1/3} = \frac{8}{10} = \frac{4}{5}$$

$$(Q4) \text{ If } \tanh x = 1 \quad p + \cosh 2x = 5/3$$

$$\tanh x = \frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{1}{2}$$

$$\Rightarrow 2(e^x - e^{-x}) = e^x + e^{-x}$$

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

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

$$\boxed{e^{2x} = 3}$$

$$\cosh 2x = \frac{e^{2x} + e^{-2x}}{2} = \frac{3 + 1/3}{2} = \frac{10/3}{2}$$

$$= 5/3$$

$$\boxed{T_p = 0}$$

$$2. \cosh x + \sinh x$$

$$\cosh x = \frac{e^x + e^{-x}}{2}, \sinh x = \frac{e^x - e^{-x}}{2}$$

$$= e^x$$

$$\sin(ix) = i \sinh x$$

$$\cos(ix) = \cosh x$$

$$2. \frac{d(\cosh 3t)}{dt} = \frac{d(\cos(i3t))}{dt} = \frac{d(\cos(i3t))}{d(i3t)} \cdot \frac{d(i3t)}{dt}$$

$$= -\sin(i3t) \cdot 3i = -3i \sin(i3t)$$

$$= -3i i \sinh 3t = 3 \sinh 3t$$

3.  $\tanh(\log \sqrt{5})$

$$= \frac{e^{\log \sqrt{5}} - e^{-\log \sqrt{5}}}{e^{\log \sqrt{5}} + e^{-\log \sqrt{5}}} = \frac{\sqrt{5} - 1/\sqrt{5}}{\sqrt{5} + 1/\sqrt{5}}$$

$$= \frac{\sqrt{5}-1}{\sqrt{8}} \times \frac{\sqrt{5}}{\sqrt{5}+1} = \frac{4}{6} = \frac{2}{3}$$

4.  $2 \sinh\left[\frac{A+B}{2}\right] \sinh\left[\frac{A-B}{2}\right]$

$$\cos(A+B) - \cos(A-B)$$

$$= -2 \sin A \sin B$$

$$\cos(B) - \cos(A)$$

$$\cos(A-B) - \cos(A+B)$$

$$= 2 \sin A \sin B$$

$$\cosh A - \cosh B$$

5.  $\cosh^5 x = \left[ \frac{e^x + e^{-x}}{2} \right]^5$

$$\cos(ix) = \cosh x$$

sol.

$$= \frac{1}{16 \times 2} [e^x + e^{-x}]^5$$

$$= \frac{1}{32} \left[ \frac{e^{2x} + 1}{e^x} \right]^5$$

$$= [\cos(ix)]^5$$

1.

2. If  $\cosh x = \sec \theta$ , prove that

- (i)  $x = \log(\sec \theta + \tan \theta)$  (ii)  $\theta = \pi/2 - 2\tan^{-1}(e^{-x})$  (iii)  $\sinh x = \tan \theta$   
 (iv)  $\tanh x = \sin \theta$  (v)  $\tanh x/2 = \pm \tan \theta/2$
- Given,

$$\cosh x = \sec \theta$$

$$x = \cosh^{-1}(\sec \theta)$$

$$= \log [\sec \theta + \sqrt{\sec^2 \theta - 1}]$$

$$x = \log(\sec \theta + \tan \theta)$$

$$[e^x = \sec \theta + \tan \theta]$$

$$[e^{-x} = \sec \theta - \tan \theta]$$

Now,

$$e^{-x} = \sec \theta - \tan \theta$$

$$= \frac{1}{\cos \theta} - \frac{\sin \theta}{\cos \theta}$$

$$= \frac{1 - \sin \theta}{\cos \theta}$$

$$= \frac{1 - \cos(\pi/2 - \theta)}{\sin(\pi/2 - \theta)}$$

$$= \frac{2\sin^2(\pi/4 - \theta/2)}{2\sin(\pi/4 - \theta/2)\cos(\pi/4 - \theta/2)}$$

$$e^{-x} = \frac{\sin(\pi/4 - \theta/2)}{\cos(\pi/4 - \theta/2)}$$

$$e^{-x} = \tan(\pi/4 - \theta/2)$$

$$\tan^{-1}(e^{-x}) = \frac{\pi}{4} - \frac{\theta}{2}$$

$$\frac{\theta}{2} = \frac{\pi}{4} - \tan^{-1}(e^{-x})$$

$$\boxed{\theta = \frac{\pi}{2} - 2\tan^{-1}(e^{-x})}$$

①  $\because \cosh x = \sec \theta$

$$\cosh x = \frac{1}{\cos \theta}$$

$$\frac{1 + \tanh^2 x/2}{1 - \tanh^2 x/2} = \frac{1}{1 - \tan^2 \theta/2}$$

$$1 + \tanh^2 x/2 = \frac{1 + \tan^2 \theta/2}{1 - \tan^2 \theta/2}$$

On comparison,

$$\tanh^2 x/2 = \tan^2 \theta/2$$

$$\tanh x/2 = \pm \tan \theta/2$$

Q. Prove that  $\tan^{-1} \left[ i \left( \frac{x-a}{x+a} \right) \right] = -\frac{i}{2} \log \left( \frac{a}{x} \right)$

let  $\tan^{-1} \left[ i \left( \frac{x-a}{x+a} \right) \right] = y$

$$\sin \theta = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

i.e.  $i \left( \frac{x-a}{x+a} \right) = \tan y$

$$i \left( \frac{x-a}{x+a} \right) = \frac{e^{iy} - e^{-iy}}{i(e^{iy} + e^{-iy})}$$

$$\cos \theta = \frac{e^{i\theta} + e^{-i\theta}}{2}$$

$$\tan \theta = \frac{e^{i\theta} - e^{-i\theta}}{i(e^{i\theta} + e^{-i\theta})}$$

$$i^2 \left( \frac{x-a}{x+a} \right) = \frac{e^{iy} - e^{-iy}}{e^{iy} + e^{-iy}}$$

$$-1 \left( \frac{x-a}{x+a} \right) = \frac{e^{2iy} - 1}{e^{2iy} + 1}$$

$$\frac{\left( \frac{a-x}{a+x} \right)}{-1} = \frac{e^{2iy} - 1}{e^{2iy} + 1}$$

$$\left( \frac{a-x}{a+x} \right) (e^{2iy} + 1) = e^{2iy} - 1$$

$$\left[ \left( \frac{a-x}{a+x} \right) e^{2iy} + \left( \frac{a-x}{a+x} \right) \right] = e^{2iy} - 1$$

$$\left[ \frac{a-x}{a+x} - 1 \right] e^{2iy} = -1 - \left( \frac{a-x}{a+x} \right)$$

$$\left[ \frac{\frac{a-x}{a+x} - 1}{a+x} \right] e^{2iy} = \frac{\frac{a-x}{a+x} - 1}{a+x}$$

$$e^{2iy} = \frac{a}{x}$$

$$2iy = \log(a/x)$$

$$iy = \frac{1}{2} \log(a/x)$$

$$y = \frac{1}{2i} \log(a/x)$$

$$y = -\frac{i}{2} \log\left(\frac{a}{x}\right)$$

Capital Log is different from log

$$\tan^{-1}\left(i\left(\frac{x-a}{ax+a}\right)\right) = -\frac{i}{2} \log\left(\frac{a}{x}\right)$$

another method

$$LHS = \tan^{-1}\left[i\left(\frac{x-a}{ax+a}\right)\right]$$

$$\text{Put } x = ae^y$$

$$= \tan^{-1}\left[i\left(\frac{e^y - 1}{e^y + 1}\right)\right]$$

$$\text{multiply by } e^{-y/2}$$

$$= \tan^{-1}\left[i\left(\frac{e^{y/2} - e^{-y/2}}{e^{y/2} + e^{-y/2}}\right)\right]$$

$$= \tan^{-1}[i \tanh y/2]$$

$$x = ae^y$$

$$= \tan^{-1}[\tan(iy/2)]$$

$$= iy/2$$

$$= \frac{i}{2} \log \frac{x}{a}$$

$$= -\frac{i}{2} \log \frac{a}{x}$$

\* logarithmic function. for complex numbers

$$\textcircled{1} \quad \log z = \log_e z$$

$$\textcircled{1} \quad \log z = \log(x+iy) = \log \sqrt{x^2+y^2} + i \tan^{-1}\left(\frac{y}{x}\right)$$

$$\textcircled{2} \quad \arg z = \frac{1}{2} \log(x^2+y^2) + i \tan^{-1}\left(\frac{y}{x}\right)$$

$$\textcircled{2} \quad \log(x+iy) = \log \sqrt{x^2+y^2} - i \tan^{-1}\left(\frac{y}{x}\right)$$

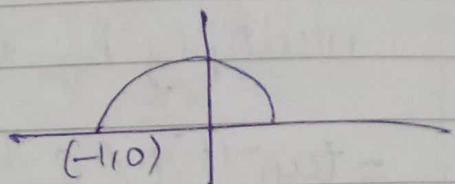
$$\textcircled{3} \quad \log(x+iy) = 2n\pi i + \log(x+y)$$

$$= -\log \sqrt{x^2+y^2} + i(2n\pi + \tan^{-1}(y/x))$$

$$\textcircled{4} \quad \log(x-iy) = \log \sqrt{x^2+y^2} - i(2n\pi + \tan^{-1}(y/x))$$

$$5. \quad \log(-1) = \log(-1) = \log e^i$$

$$\log(-1) = \log\left(\frac{-1+iy}{\sqrt{1+y^2}}\right)$$



$$= \log \sqrt{1+0} + i \tan^{-1}\left(\frac{0}{-1}\right)$$

$$= 0 + i\pi$$

$$= 0 + i\pi$$

$$\log(-1) = \pi i$$

Date

8/10/23  $\log(x+iy) = \log \sqrt{x^2+y^2} + i \tan^{-1}\left(\frac{y}{x}\right)$

Q1 Evaluate the value of  $\log_2(-3)$ 

Sol.

$$\log_2(-3) = \frac{\log(-3)}{\log 2}$$

$$= \frac{\log(-3+iy)}{\log 2}$$

$$= \frac{\log \sqrt{9+0} + i \tan^{-1}(0/-3)}{\log 2}$$

$$= \frac{\log \sqrt{9} + i\pi}{\log 2}$$

$$= \frac{\log 3 + i\pi}{\log 2}$$

② Prove that  $i^i$  is real and hence find value of

$$\sin(\log i^i)$$

Ans. let  $z = i^i$

taking log on both side

$$\log z = \log i^i$$

$$= i \log i$$

$$= i \log(0+i) \\ = i [\log \sqrt{0+1} + i \tan^{-1}(\frac{1}{0})]$$

$$= i(\log 1 + i\pi/2)$$

$$= i(i\pi/2)$$

$$\log z = -\pi/2$$

$$z = e^{-\pi i/2}$$

$$x+iy = e^{-\pi i/2} + 0i$$

$$x = e^{-\pi i/2}, y = 0$$

$\therefore (i)^i$  is real.

$$\cos(ix) = \cosh x$$

$$\sin(iy) = i \sinh y$$

①  $\sin(x+iy) = \sin x \cos(iy) + \cos x \sin(iy)$   
 $= \sin x \cosh y + i \cos x \sinh y$

②  $\cos(x+iy) = \cos x \cos(iy) - \sin x \sin(iy)$   
 $= \cos x \cosh y - i \sin x \sinh y$

③ Show that  $\log \left[ \frac{\cos(x+iy)}{\cos(x-iy)} \right] = 2i \tan^{-1} \left( \frac{\tan x}{\tanh y} \right)$

Ans.

$$\therefore \log \left[ \frac{\cos(x+iy)}{\cos(x-iy)} \right] = \log \cos(x+iy) - \log \cos(x-iy)$$

$$= \log [\cos x \cosh y + i \sin x \sinh y] - \log [\cos x \cosh y - i \sin x \sinh y]$$

$$= \log \sqrt{\cos^2 x \cosh^2 y + \sin^2 x \sinh^2 y} + i \tan^{-1} \left( \frac{\sin x \sinh y}{\cos x \cosh y} \right)$$

$$- \left( \log \sqrt{\cos^2 x \cosh^2 y + \sin^2 x \sinh^2 y} - i \tan^{-1} \left( \frac{\sin x \sinh y}{\cos x \cosh y} \right) \right)$$

$$= 2i \tan^{-1} \left( \frac{\tan x}{\tanh y} \right)$$

④ Show that  $\tan \left\{ i \log \frac{(a-ib)}{(a+ib)} \right\} = \frac{2ab}{a^2-b^2}$

Ans.

$$\therefore \log \left( \frac{a-ib}{a+ib} \right) = \log(a-ib) - \log(a+ib)$$

$$= \left( \log \sqrt{a^2+b^2} - i \tan^{-1} \left( \frac{b}{a} \right) \right) - \left( \log \sqrt{a^2+b^2} + i \tan^{-1} \left( \frac{b}{a} \right) \right)$$

$$= -2i \tan^{-1} \left( \frac{b}{a} \right)$$

$$i \log\left(\frac{a-ib}{a+ib}\right) = 2 \tan^{-1}\left(\frac{b}{a}\right)$$

$$\begin{aligned} \tan\left\{i \log\left(\frac{a-ib}{a+ib}\right)\right\} &= \tan\left(2 \tan^{-1}\frac{b}{a}\right) \\ &= \frac{2 \tan\left(\tan^{-1}\frac{b}{a}\right)}{1 - \tan^2\left(\tan^{-1}\frac{b}{a}\right)} \\ &= \frac{2 \frac{b/a}{1 - (\tan(\tan^{-1} b/a))^2}}{1 - b^2/a^2} \\ &= \frac{2ab}{a^2 - b^2} \end{aligned}$$

(5) If  $\tan(\log(x+iy)) = a+ib$  and  $a^2+b^2 \neq 1$  then prove that.

$$\tan[\log(x^2+y^2)] = \frac{2a}{1-(a^2+b^2)}$$

Ans.

Sol.

$$\text{let, } \tan(\log(x+iy)) = a+ib$$

$$\log(x+iy) = \tan^{-1}(a+ib) \quad \text{--- (1)}$$

$$\log(x-iy) = \tan^{-1}(a-ib) \quad \text{--- (2)}$$

Adding (1) & (2)

$$\begin{aligned} \log(x+iy) + \log(x-iy) &= \tan^{-1}(a+ib) + \tan^{-1}(a-ib) \\ \log[(x+iy)(x-iy)] &= \tan^{-1}\left[\frac{(a+ib)+(a-ib)}{1 - (a+ib)(a-ib)}\right] \end{aligned}$$

$$\log(x^2 + y^2) = \tan^{-1} \left[ \frac{2a}{1 - (a^2 + b^2)} \right]$$

$$\tan(\log(x^2 + y^2)) = \frac{2a}{1 - (a^2 + b^2)} \quad [a^2 + b^2 \neq 1] \quad (1-i\sqrt{3})$$

⑥ Separate real and imaginary part of  $(1+i\sqrt{3})$

Ans.

$$\text{let } z = (1+i\sqrt{3})(1+i\sqrt{3})$$

$$\begin{aligned} \log z &= (1+i\sqrt{3}) \log(1+i\sqrt{3}) \\ &= (1+i\sqrt{3}) [\log \sqrt{1+3} + i \tan^{-1}(\sqrt{3}/1)] \\ &= (1+i\sqrt{3}) (\log 2 + i\pi/3) \end{aligned}$$

$$= \log 2 + i\pi/3 + i\sqrt{3} \log 2 - \sqrt{3}\pi/3$$

$$\log z = \left( \log 2 - \frac{\pi}{\sqrt{3}} \right) + i \left( \frac{\pi}{3} + \sqrt{3} \log 2 \right)$$

$$z = e^{(\log 2 - \pi/\sqrt{3})} + i(\pi/3 + \sqrt{3} \log 2)$$

$$\begin{aligned} x+iy &= e^{\log 2 - \pi/\sqrt{3}} \cdot e^{i(\pi/3 + \sqrt{3} \log 2)} \\ &= e^{\log 2 - \pi/\sqrt{3}} \left[ \cos(\pi/3 + \sqrt{3} \log 2) + i \sin(\pi/3 + \sqrt{3} \log 2) \right] \end{aligned}$$

$$= e^{\log 2 - \pi/\sqrt{3}} \left( \cos(\pi/3 + \sqrt{3} \log 2) \right) + i e^{\log 2 - \pi/\sqrt{3}} \left[ \sin(\pi/3 + \sqrt{3} \log 2) \right]$$

$$= \cos(\pi/3 + \sqrt{3} \log 2) e^{\log 2 - \pi/\sqrt{3}} + i \sin(\pi/3 + \sqrt{3} \log 2) e^{\log 2 - \pi/\sqrt{3}}$$

real part

imaginary part

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9/10/23

\* Maxima & minima of a function

$f(x, y)$  = given function

Q3)

Step I:  $\frac{\partial f}{\partial x} = ?$ ,  $\frac{\partial f}{\partial y} = ?$

Step II:  $\frac{\partial f}{\partial x} = 0$  and  $\frac{\partial f}{\partial y} = 0$

Solving above equation  
roots are  $(a_1, b_1), (a_2, b_2), (a_3, b_3)$

Step III:  $\gamma = \frac{\partial^2 f}{\partial x^2} = ?$

$s = \frac{\partial^2 f}{\partial x \partial y} = ?$

$t = \frac{\partial^2 f}{\partial y^2} = ?$

Step III:

Sr.no.	Point	$\gamma$	$s$	$t$	$\gamma t - s^2$	Conclusion
1	$(a_1, b_1)$				$> 0$	① $\gamma t - s^2 > 0 \& \gamma > 0, t > 0$ function is Minima
2	$(a_2, b_2)$				$> 0$	② $\gamma t - s^2 > 0 \& \gamma < 0, t < 0$ function is maxima
					$< 0$	neither Maxima nor Minima
					$= 0$	No conclusion (Saddle point)

Ex-16

① Test the following function  $xy(3a-x-y)$  for maxima & minima.

Ans. Let  $f(x,y) = xy(3a-x-y)$   
 $= 3axy - x^2y - xy^2$

Step ①:  $\frac{\partial f}{\partial x} = 3ay - 2xy - y^2$ ,  $\frac{\partial f}{\partial y} = 3ax - x^2 - 2xy$

Step ②:

$$\frac{\partial f}{\partial x} = 0$$

$$\frac{\partial f}{\partial y} = 0$$

$$3ay - 2xy - y^2 = 0$$

$$3ax - x^2 - 2xy = 0$$

$$y(3a - 2x - y) = 0$$

$$x(3a - x - 2y) = 0$$

$$\boxed{y=0,}$$

$$\boxed{x=0,}$$

$$3a - 2x - y = 0$$

$$3a - x - 2y = 0$$

$$\boxed{3a = 2x + y \quad \text{---} ①}$$

$$\boxed{3a = 2y + x \quad \text{---} ②}$$

① When  $y=0, x=0$ , then point is  $(0,0)$

② When  $y=0$ , then  $3a=2y+x$  is  
 $x=3a, (3a,0)$

③ When  $x=0$ , then  $3a=2x+y$  is  
 $y=3a, (0,3a)$

④ When  $3a=2x+y$  &  $3a=2y+x$   
 $\boxed{x=a, y=a}$   
 $\therefore (a,a)$  point.

Step (III):  $\frac{\partial^2 f}{\partial x^2} = -2y$ ,  $\frac{\partial^2 f}{\partial y^2} = -2x$ ,  $\frac{\partial^2 f}{\partial x \partial y} = 3a - 2x - 2y$

$$\gamma = \frac{\partial^2 f}{\partial x^2} = -2y, \frac{\partial^2 f}{\partial y^2} = -2x, \frac{\partial^2 f}{\partial x \partial y} = 3a - 2x - 2y = 5$$

Step ④

Sl.no	Points	$\gamma$	$\delta$	$\gamma\delta - \lambda^2$	Conclusion
1	(0,0)	0	0	$3a > 0$	saddle point
2	(3a,0)	0	-6a	$-9a^2 < 0$	saddle
3	(0,3a)	-6a	0	$-9a^2 < 0$	saddle
4	(a,a)	-2a	-2a	$-a > 0$	maxima

Maximum value at (a,a)

$$f(x,y) = xy(3a - x - y)$$

$$f(a,a) = a^2(3a - a - a)$$

$$f(a,a) = a^3$$

Saddle points: (0,0), (3a,0), (0,3a)

② Test the following function  $x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$  is maxima & minima.

Ans Let  $f(x,y) = x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$

$$\text{Step ①: } \frac{\partial f}{\partial x} = 3x^2 + 3y^2 - 30x + 72$$

$\frac{\partial f}{\partial x}$

$$\frac{\partial f}{\partial y} = 6xy - 30y$$

$\begin{matrix} 2 & 24 \\ 2 & 12 \\ 2 & 6 \\ 3 & 3 \\ 1 & \end{matrix}$

$$\text{Step ②: } \frac{\partial f}{\partial y} = 0, \quad \frac{\partial f}{\partial x} = 0$$

$$0 = 6xy - 30y$$

$$0 = y(6x - 30)$$

$$y=0 \quad x = 30$$

~~$x=0$~~

~~$x=5$~~

$$0 = 3x^2 + 3y^2 - 30x + 72$$

$$0 = x^2 + y^2 - 10x + 24 \quad \text{--- (1)}$$

When  $y=0, 3x^2 + 3y^2 - 30x + 72 = 0$  in (1)

$$x^2 - 10x + 24 = 0$$

$$x^2 - 12x + 2x + 24 = 0$$

$$x(x-12) + 2(x+12) = 0$$

$$(x+2)(x-12) = 0$$

$$x^2 - 6x - 4x + 24 = 0$$

$$x(x-6) - 4(x-6) = 0$$

$$(x-6)(x-4) = 0$$

$$\boxed{x=6, 4}$$

Point (6,0), (4,0)

Put  $x=s$  in -①

$$2s + y^2 - 50 + 24 = 0$$

$$y^2 - 1 = 0$$

$$y^2 = 1$$

$$y = \pm 1$$

Point (5,1), (5,-1)

Step IV  $\sigma = \frac{\partial^2 f}{\partial x^2} = 2x + (-10) \Rightarrow 6x - 30$

$$s = \frac{\partial^2 f}{\partial x \partial y} = 6y$$

$$t = \frac{\partial^2 f}{\partial y^2} = 6x - 30$$

Step V

Sr.no	Points.	$\sigma$	$s$	$t$	$\sigma t - s^2$	Conclusion
1	(6,0)					
2	(4,0)					
3	(5,1)					
4	(5,-1)					
5	(5,0)					

Date  
23/10/23

## \* Module - 4 Matrices

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \vdots & & & & \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix} \rightarrow m \times n$$

$$A = [a_{ij}]_{m \times n}$$

Upper diagonal matrix

$$\begin{bmatrix} \dots & 2 & 3 \\ 0 & \dots & 4 \\ 0 & 0 & \dots \end{bmatrix}$$

Lower diagonal matrix

$$\begin{bmatrix} \dots & 0 & 0 \\ 2 & \dots & 0 \\ 3 & 4 & \dots \end{bmatrix}$$

Symmetric Matrix : A square matrix  $A$  is said to be symmetric if.

$$A^T = A \text{ or } A' = A \text{ i.e. } a_{ij} = a_{ji}$$

② Skew symmetric matrix : A square matrix  $A$  is said to be skew symmetric if.

$$A^T = -A \text{ or } A' = -A \text{ i.e. } a_{ij} = -a_{ji}$$

Note = if  $i=j$

$$a_{ii} = -a_{ii}$$

$$a_{ii} + a_{ii} = 0$$

$$\boxed{2a_{ii} = 0}$$
$$\boxed{a_{ii} = 0}$$

$\Rightarrow$  diagonal element in skew symmetric is 0  
 Result Every square matrix A can be express as a sum of symmetric and skew symmetric matrix.

$$A = \frac{1}{2}(A + A^T) + \frac{1}{2}(A - A^T) \text{ or } A = \frac{1}{2}(A + A') + \frac{1}{2}(A - A')$$

$$P + Q \quad P + Q$$

$\downarrow$  symmetric       $\downarrow$  skew-symmetric.

Ex - 29

- ① Express matrix A as the sum of symmetric & skew symmetric Matrix, where

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

Given,

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$A^T = \begin{bmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{bmatrix}$$

Now,

$$A = \frac{1}{2}(A + A^T) + \frac{1}{2}(A - A^T) \quad \text{--- ①}$$

$$P = \frac{1}{2}(A + A^T)$$

$$= \frac{1}{2} \left( \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} + \begin{bmatrix} 1 & 4 & 7 \\ 2 & 3 & 8 \\ 3 & 6 & 9 \end{bmatrix} \right)$$

$$= \frac{1}{2} \begin{bmatrix} 2 & 6 & 10 \\ 6 & 10 & 14 \\ 10 & 14 & 18 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 3 & 5 \\ 3 & 5 & 7 \\ 5 & 7 & 9 \end{bmatrix}$$

$$Q = \frac{1}{2} (A - A^T)$$

\* Hermitian and skew Hermitian Matrix

Given,

$$A = [\text{complex element}]_{m \times m}$$

$$A = [a_{ij}]_{m \times m}$$

$$\bar{A} = [\text{Replace } i \text{ by } -i]_{m \times m}$$

$$A^H = (\bar{A})^T$$

① A matrix  $A$  is said to be a Hermitian matrix if  $A^H = A$  i.e.,  $a_{ij} = \bar{a}_{ji}$

② A matrix  $A$  is said to be a skew Hermitian matrix if

$$A^H = -A$$

$$\text{i.e. } a_{ij} = -\bar{a}_{ji}$$

Result: Every square matrix  $A$  can be expressed as sum of Hermitian and skew Hermitian matrix.

$$A = \frac{1}{2}(A + A^H) + \frac{1}{2}(A - A^H)$$

$$A = R + Q \xrightarrow{\text{Hermitian}} \text{skew Hermitian matrix}$$

① Express matrix A as the sum of Hermitian and skew-Hermitian matrix, where.

Given,

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

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

$$A^0 = (\bar{A})^T$$

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

$$\therefore A = \frac{1}{2}(A + A^0) + \frac{1}{2}(A - A^0)$$

$$A = P + Q \quad \text{--- (1)}$$

$$P = \frac{1}{2}(A + A^0)$$

$$= \frac{1}{2} \left( \begin{bmatrix} 3i & -1+i & 3-2i \\ 1+i & -i & 1+2i \\ -3-2i & -1+2i & 0 \end{bmatrix} + \begin{bmatrix} -3i & 1-i & -3+2i \\ -1-i & i & -1-2i \\ 3+2i & 1-2i & 0 \end{bmatrix} \right)$$

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

$$\boxed{P = 0}$$

$$Q = \frac{1}{2} (A - A^T)$$

$$= \frac{1}{2} \left[ \begin{bmatrix} 3i & -1+i & 3-2i \\ 1+i & -i & 1+2i \\ -3-2i & -1+2i & 0 \end{bmatrix} - \begin{bmatrix} -3i & 1-i & -3+2i \\ -1-i & i & -1-2i \\ 3+2i & 1-2i & 0 \end{bmatrix} \right]$$

$$= \frac{1}{2} \begin{bmatrix} 6i & -2+2i & 6-4i \\ 2+2i & -2i & 2+4i \\ -6-4i & -2+4i & 0 \end{bmatrix}$$

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

(2) Express matrix A as the sum of hermitian and skew hermitian matrix, where.

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

(ii) Reduce the Matrix normal form and find its rank where.

$$A = \begin{bmatrix} 2 & 1 & 3 & 4 \\ 3 & -1 & 2 & 2 \\ 4 & 1 & 0 & -1 \\ 9 & 1 & 5 & 6 \end{bmatrix}$$

$$C_1 \leftrightarrow C_2$$

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ -1 & 3 & 2 & 2 \\ 1 & 4 & 0 & -1 \\ 1 & 9 & 5 & 6 \end{bmatrix}$$

$$R_2 + R_1, R_3 - R_1, R_4 - R_1$$

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 5 & 5 & 6 \\ 0 & 2 & -3 & -5 \\ 0 & 7 & 2 & 2 \end{bmatrix}$$

$$C_2 - 2C_1, C_3 - 3C_1, C_4 - 4C_4$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 5 & 5 & 6 \\ 0 & 2 & -3 & -5 \\ 0 & 7 & 2 & 2 \end{bmatrix}$$

$$R_2 - 2R_3$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 11 & 16 \\ 0 & 2 & -3 & -5 \\ 0 & 7 & 2 & 2 \end{bmatrix}$$

$$R_3 - 2R_2, R_4 - 7R_2$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 11 & 16 \\ 0 & 0 & -25 & -37 \\ 0 & 0 & -75 & -110 \end{bmatrix}$$

$$C_3 - 11C_2, C_4 - 16C_2$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -25 & -37 \\ 0 & 0 & -75 & -110 \end{bmatrix}$$

$$R_4 - 3R_3$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -25 & -37 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$(C_3 \times \frac{-1}{25})$$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & -37 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$C_4 + 37C_3$$

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

$$A = I_4$$

$$e(A) = 4$$

\* Reduction of matrix into PAQ normal form

$$\textcircled{1} \quad A = [a_{ij}]_{m \times n}$$

$$A = I_m A I_n$$

$$\textcircled{2} \quad A = [a_{ij}]_{3 \times 3}$$

$$\text{i.e. } A = I_3 A I_3$$

$$\textcircled{3} \quad \text{i.e. } A = [a_{ij}]_{4 \times 3}$$

$$A = I_4 A I_3$$

$$\textcircled{4} \quad \text{i.e. } A = [a_{ij}]_{3 \times 4}$$

$$A = I_3 A I_4$$

Consider:

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}_{3 \times 3}$$

$$a_1 \neq 1$$

Then by row analysis

$$a_2 \neq 0$$

$$a_3 \neq 0$$

$$\text{Let } A = I_3 A I_3$$

$$\begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} A \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Pre matrix

Post matrix

LHS ko normal form me lane ke liye

- ① When apply row transformation in LHS, then same transformation apply in Pre matrix A and not in Post matrix.
- ② When applying column transformation in LHS, then same transformation apply in post matrix A & not in Pre matrix A.

① Find non-singular Matrices P and Q such that PAQ is in normal form

Sol. Given,  $A = \begin{bmatrix} 1 & 2 & 3 & -4 \\ 2 & 1 & 4 & -5 \\ -1 & -5 & -5 & 7 \end{bmatrix}_{3 \times 4}$

$$\text{Let } A = I_3 A I_4$$

$$\begin{bmatrix} 1 & 2 & 3 & -4 \\ 2 & 1 & 4 & -5 \\ -1 & -5 & -5 & 7 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} A \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$$R_2 - 2R_1, R_3 + R_1$$

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

$$C_2 - 2C_1, C_3 - 3C_1, C_4 + 4C_1$$

$$\left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & -3 & -2 & 3 \\ 0 & -3 & -2 & 3 \end{array} \right] = \left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 \end{array} \right] A \left[ \begin{array}{cccc} 1 & -2 & -3 & 4 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

$R_3 - R_2$

$$\left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & -3 & -2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right] = \left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -1 & 1 & 0 \end{array} \right] A \left[ \begin{array}{cccc} 1 & -2 & -3 & 4 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

$$C_2 \times -\frac{1}{3}$$

$$\left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & 1 & -2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right] = \left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -1 & 1 & 0 \end{array} \right] A \left[ \begin{array}{cccc} 1 & 2/3 & -3 & 4 \\ 0 & -1/3 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

$$C_3 + 2C_2, C_4 - 3C_2$$

$$\left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right] = \left[ \begin{array}{cccc} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -1 & 1 & 0 \end{array} \right] A \left[ \begin{array}{cccc} 1 & 2/3 & -5/3 & 2 \\ 0 & -1/3 & -2/3 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{array} \right]$$

i.e.  $\begin{bmatrix} I_2 & 0 \\ 0 & 0 \end{bmatrix} = P A Q$

$$\operatorname{e}(A) = 2$$

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

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

P & Q depends on operation of matrix Z it can differ from one person to other

Q1. Examine the function  $f(x, y) = x^4 + y^4 - x^2 - y^2 + 1$  for extreme values and also find maximum & minimum value.

Date

25/10/23 Orthogonal Matrix.

A square matrix A is said to be orthogonal if

$$AAT = I = A^T A$$

$$\text{Inverse of } A = A^T \\ \text{i.e. } A^{-1} = A^T$$

$$|A^T| = |A|$$

Ex 31

① show that if A is orthogonal, then  $|A| = \pm 1$   
let A be orthogonal matrix, then

$$AAT = I$$

$$|AAT| = |I|$$

$$|A| |A^T| = 1$$

$$|A| \cdot |A| = 1$$

$$|A|^2 = 1$$

$$|A| = \pm 1$$

$$\therefore |AB| = |A| |B|$$

$$\therefore |A^T| = |A|$$

② show that matrix is orthogonal and find its inverse

$$\text{where } A = \frac{1}{9} \begin{bmatrix} -8 & 4 & 1 \\ 1 & 4 & -8 \\ 4 & 7 & 4 \end{bmatrix}$$

$$\text{Given } A = \frac{1}{9} \begin{bmatrix} -8 & 4 & 1 \\ 1 & 4 & -8 \\ 4 & 7 & 4 \end{bmatrix}$$

$$A^T = \frac{1}{9} \begin{bmatrix} -8 & 1 & 4 \\ 4 & 4 & 7 \\ 1 & -8 & 4 \end{bmatrix}$$

$$A \cdot A^T = \frac{1}{9} \begin{bmatrix} -8 & 4 & 1 \\ 1 & 4 & -8 \\ 4 & 7 & 4 \end{bmatrix} \cdot \frac{1}{9} \begin{bmatrix} -8 & 1 & 4 \\ 4 & 4 & 7 \\ 1 & -8 & 4 \end{bmatrix}$$

$$= \frac{1}{81} \begin{bmatrix} 81 & 0 & 0 \\ 0 & 81 & 0 \\ 0 & 0 & 81 \end{bmatrix}$$

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

Find  $a, b, c$  and  $A^{-1}$  if  $A = \frac{1}{3} \begin{bmatrix} 1 & 2 & a \\ 2 & 1 & b \\ 2 & -2 & c \end{bmatrix}$  is orthogonal.

$$A^T = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ a & b & c \end{bmatrix}$$

$$A \cdot A^T = \frac{1}{3} \begin{bmatrix} 1 & 2 & a \\ 2 & 1 & b \\ 2 & -2 & c \end{bmatrix}_{3 \times 3} \cdot \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ a & b & c \end{bmatrix}_{3 \times 3}$$

$$= \frac{1}{9} \begin{bmatrix} 1+4+a^2 & 2+2+ab & 2+(-4)+ac \\ 2+2+ba & 4+1+b^2 & 4-2+bc \\ 2+(−4)+ac & 4-2+bc & 4+4+c^2 \end{bmatrix}$$

$$= \frac{1}{9} \begin{bmatrix} 1+a^2 & 4+ab & -2+ac \\ 4+ba & 1+b^2 & 2+bc \\ -2+ac & 2+bc & 8+c^2 \end{bmatrix}$$

$$1 = \frac{1}{9}(s+a^2), 1 = \frac{1}{9}[s+b^2], 1 = \frac{1}{9}(s+c^2)$$

$$9-s=a^2, 9-s=b^2, 9-s=c^2 \\ 4=a^2, 4=b^2, c^2=1 \\ a=\pm 2, b=\pm 1, c=\pm 1$$

$$A^{-1} = A^T = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ \pm 2 & \pm 2 & \pm 1 \end{bmatrix}$$

### \* Unitary Matrix

Square matrix  $A$  is said to be unitary if

$$AA^O = I = A^O A$$

Inverse,  $A = A^O$

$$\text{i.e. } A^{-1} = A^O$$

Ex 32

① Show that  $A$  is unitary and find  $A^{-1}$  where  $A =$

$$A = \begin{bmatrix} \frac{1+i}{2} & \frac{-1+i}{2} \\ \frac{1+i}{2} & \frac{1-i}{2} \end{bmatrix}$$

Ans.

Let

$$A = \frac{1}{2} \begin{bmatrix} 1+i & -1+i \\ 1+i & 1-i \end{bmatrix}$$

$$A = \frac{1}{2} \begin{bmatrix} 1+i & -1+i \\ 1+i & 1-i \end{bmatrix}$$

$$\bar{A} = \frac{1}{2} \begin{bmatrix} 1-i & -1-i \\ 1-i & 1+i \end{bmatrix}$$

$$A^0 = (\bar{A})^\Gamma$$

$$A^0 = \frac{1}{2} \begin{bmatrix} 1-i & 1-i \\ -1-i & 1+i \end{bmatrix}$$

$$\text{Now } AA^0 = \frac{1}{4} \begin{bmatrix} 1+i & -1+i \\ 1+i & 1-i \end{bmatrix} \begin{bmatrix} 1-i & 1-i \\ -1-i & 1+i \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} (1+i)(1-i) + (-1+i)(-1-i) & (1+i)(1-i) + (-1+i)(1+i) \\ (1+i)(1-i) + (1-i)(-1-i) & (1+i)(1-i) + (1-i)(1+i) \end{bmatrix}$$

$$= \frac{1}{4} \begin{bmatrix} (1-i+i+1) + (1+i-i+1) & 1+i + -[1+i] \\ (1+i) + -[1+i] & (1+i) + (1+i) \end{bmatrix}$$

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

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

$\therefore A$  is unitary matrix.

② Given  $A = \begin{bmatrix} 0 & 1+2i \\ -1+2i & 0 \end{bmatrix}$ , show that  $(I-A)(I+A)^{-1}$  is a unitary matrix.

Ans. Given,

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

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

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

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

$$|I+A| = \begin{vmatrix} 1 & 1+2i \\ -1+2i & 1 \end{vmatrix} = 1 - (-1+2i)(1-2i)$$

$$= 1 + (1+4) = 6$$

Cofactor of  $|I+A|$  =  $\begin{bmatrix} +1 & 1+2i \\ -1-2i & 1 \end{bmatrix}$

$\text{adj}(I+A) = \begin{bmatrix} 1 & -1-2i \\ 1-2i & 1 \end{bmatrix}$

Transposed  
Cofactor.

$$(I+A)^{-1} = \frac{1}{6} \begin{bmatrix} 1 & -1-2i \\ 1-2i & 1 \end{bmatrix}$$

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

$$= \frac{1}{6} \begin{bmatrix} 1 & -1-2i \\ 1-2i & 1 \end{bmatrix} \begin{bmatrix} 1 & -1-2i \\ 1-2i & 1 \end{bmatrix}$$

$$= \frac{1}{6} \begin{bmatrix} 1 - (1+4) & -1-2i - 1-2i \\ 1-2i + 1-2i & -(1+4) + 1 \end{bmatrix}$$

$$= \frac{1}{6} \begin{bmatrix} -4 & -2-4i \\ 2-4i & -4 \end{bmatrix}$$

$$= \frac{1}{3} \begin{bmatrix} -2 & -1-2i \\ 1-2i & -2 \end{bmatrix}$$

$$B = \frac{1}{3} \begin{bmatrix} -2 & -1-2i \\ 1-2i & -2 \end{bmatrix}$$

$$\bar{B} = \frac{1}{3} \begin{bmatrix} -2 & -1+2i \\ 1+2i & -2 \end{bmatrix}$$

$$B^0 = (\bar{B})^T$$

$$B^0 = \frac{1}{3} \begin{bmatrix} -2 & 1+2i \\ -1+2i & -2 \end{bmatrix}$$

$$BB^0 = \frac{1}{9} \begin{bmatrix} -2 & -1-2i \\ 1-2i & -2 \end{bmatrix} \begin{bmatrix} -2 & 1+2i \\ -1+2i & -2 \end{bmatrix}$$

$$= \frac{1}{9} \begin{bmatrix} 4 + (-4 - 1) & -2 - 4i + 2 + 4i \\ -2 - 4i + 2 + 4i & 1 + 4 + 4 \end{bmatrix}$$

$$= \frac{1}{9} \begin{bmatrix} 9 & 0 \\ 0 & 9 \end{bmatrix}$$

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

date The rank of the matrix  
10/23

The rank of the matrix A is said to be  $\sigma$  if possesses the following properties.

(1) there is atleast one non-zero minor of order  $\sigma$ .

(2) Every minor of order greater than  $\sigma$  is zero. The rank of matrix A is denoted by  $r(A)$ .

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}_{3 \times 3}$$

(1)  $|A| \neq 0$

$\therefore$  rank of A = 3

② If  $|A|=0$  and atleast one minor of order 2 is non-zero

$$e(A) = 2 \quad \text{minor} = \begin{vmatrix} a_1 & b_1 \\ a_2 & b_2 \end{vmatrix}_{2 \times 2} \text{ or } \begin{vmatrix} b_2 & c_2 \\ b_3 & c_3 \end{vmatrix}_{2 \times 2}$$

③ If  $|A|=0$  and every minor of order 2 = 0  $\therefore e(A)=1$

To reduce the matrix into Echelon form.

$$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}$$

By  $R_2 - R_1$  &  $R_3 - R_1$

$$= \begin{bmatrix} 1 & b_1 & c_1 \\ 0 & b_2' & c_2' \\ 0 & b_3' & c_3' \end{bmatrix}$$

$$= \begin{bmatrix} 1 & b_1 & c_1 \\ 0 & b_2' & c_2' \\ 0 & 0 & 0 \text{ or } c_3'' \end{bmatrix}$$

if  $c_{33}=0 \quad e(A)=2$   
 if  $c_{33}=c_3'' \quad e(A)=3$

$\therefore e(A) = \text{number of non-zero rows}$

Ex 33

① Evaluate  $e(A)$  of matrix into Echelon form.

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

Ans. By  $R_2 \rightarrow R_2 + 2R_1$  &  $R_3 \rightarrow R_3 - R_1$

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

$R_2 \rightarrow R_2/3$

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

$R_3 \rightarrow R_3 + 2R_2$  &  $R_4 \rightarrow R_4 - R_2$

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

$\epsilon(A) = \text{no. of non-zero row}$   
 $\epsilon(A) = 2$

\* Reduce the matrix into normal form or canonical form

$$A = \begin{bmatrix} a_{11} & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}_{3 \times 3}$$

$R_2 - R_1, R_3 - R_1$

$$= \begin{bmatrix} 1 & b_1 & c_1 \\ 0 & b_2' & c_2' \\ 0 & b_3' & c_3' \end{bmatrix} \quad \text{apply column transformation using } a_1 \neq 1$$

By  $C_2 - C_1$  &  $C_3 - C_1$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & b_2' & c_2' \\ 0 & b_3' & c_3' \end{bmatrix} \quad \text{into 1}$$

$R_3 - 2 \rightarrow 0$

$$= \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & c_2' \\ 0 & 0 & c_3'' \end{bmatrix}$$

By  $C_3 - C_2$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1080 \end{bmatrix}$$

no. of non-zero rows = 3 if  $a_{33}=1$   
 $r(A) = 3$

if  $a_{33}=0$  then,  $r(A)=2$

$$A = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} I_2 & 0 \\ 0 & 0 \end{bmatrix}$$

Ex 34

① Reduce the Matrix into Normal form and find its rank where  $A =$

Ans. Let  $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & -1 \\ 3 & 1 & 1 \end{bmatrix}$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & -1 & -1 \\ 3 & 1 & 1 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - R_1, R_3 \rightarrow R_3 - 3R_1$$

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

$$R_1 \leftrightarrow R_2 \leftrightarrow R_3, R_2 \rightarrow R_2 + R_1, R_3 \rightarrow R_3 + R_2$$

$$C_2 \rightarrow C_2 - C_1, C_3 \rightarrow C_3 - C_1$$

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

$$By R_3 \rightarrow R_3 - R_2$$

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

$$By C_3 \rightarrow C_3 - C_2$$

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

By  $R_2 \rightarrow R_2 / -2$

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

$$\therefore A = \begin{bmatrix} I_2 & 0 \\ 0 & 0 \end{bmatrix} \quad \therefore e(A) = 2$$

② Reduce the matrix into normal form and find its rank

Sol.:  $A \neq I_3$  Let  $A = \begin{bmatrix} 0 & 1 & -3 & -1 \\ 1 & 0 & 4 & 3 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix}$

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

By  $R_1 \leftrightarrow R_2$

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

$R_3 \rightarrow R_3 - 3R_1$  &  $R_4 \rightarrow R_4 - R_1$

$$A = \begin{bmatrix} 1 & 0 & 4 & 3 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -12 & -7 \\ 0 & 1 & -6 & -3 \end{bmatrix}$$

By  $C_3 \rightarrow C_3 - 4C_1$

$$A = \begin{bmatrix} 1 & 0 & 0 & 3 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -12 & -7 \\ 0 & 1 & -6 & -3 \end{bmatrix}$$

$C_4 \rightarrow C_4 - 3C_1$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -12 & -7 \\ 0 & 1 & -6 & -3 \end{bmatrix}$$

By  $R_3 - R_2, R_4 - R_2$

$$= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & -3 & -1 \\ 0 & 0 & -9 & -6 \\ 0 & 0 & -3 & -2 \end{bmatrix}$$

$C_3 + 3C_2 \& C_4 + C_2$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -9 & -6 \\ 0 & 0 & -3 & -2 \end{bmatrix}$$

By  $R_4 - \frac{1}{3}R_3$

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -9 & -6 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$C_4 + 9, C_4 + 6$

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

$$A = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{C_4 - C_3} \text{Row } 4 \leftrightarrow \text{Row } 3$$

$$\text{r}(A) = 3$$

② Find non-singular matrices P and Q such that PAQ is in normal form and find  $A^{-1}$  and  $e(A)$  where.

Ans Given,  $A = \begin{bmatrix} 1 & 3 & 3 \\ 1 & 4 & 3 \\ 1 & 3 & 4 \end{bmatrix}$   $3 \times 3$

let  $A = I_3 A I_3$

$$\begin{bmatrix} 1 & 3 & 3 \\ 1 & 4 & 3 \\ 1 & 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} A \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

By  $R_2 - R_1$  and  $R_3 - R_1$

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

If  $e(A) = \text{order of matrix } (A)$  then  $A^{-1}$  exists,  
else  $e(A) \neq \text{order of matrix } (A)$  then  $A^{-1}$  never exists.

By  $C_2 - 3C_1$ , &  $C_3 - 3C_1$ ,

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

i.e.  $I_3 = PAQ$  ————— ①

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

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

Echelon form.

$$\left[ \begin{array}{ccc|c} 1 & & & \\ 0 & 1 & & \\ 0 & 0 & 1 & \\ & & & 1080 \end{array} \right]$$

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go like this

rank of  $A = 3$ , i.e.,  $e(A) = 3$

rank of  $A = \text{order of matrix } A$   
 $3=3$

$\therefore A^{-1}$  exist.

from equation — (1)

$$P^{-1}I_3 = P^{-1}PAQ$$

$$P^{-1} = I_3AQ$$

$$P^{-1} = AQ$$

$$A^{-1}P^{-1} = A^{-1}AQ$$

$$A^{-1}P^{-1} = I_3Q$$

$$A^{-1}P^{-1} = Q$$

$$A^{-1}P^{-1}P = QP$$

$$A^{-1}I_3 = QP$$

$$| A^{-1} = QP |$$

$2x + 3y = 5 \rightarrow \text{non-homogeneous equation}$

$2x + 3y = 0 \rightarrow \text{homogeneous equation}$ .

\* Non-homogeneous linear equation P & Q such that  $PAQ$  is in normal form.

$$\text{Given, } a_1x + b_1y + c_1z = d_1 \quad \text{— (1)}$$

$$a_2x + b_2y + c_2z = d_2 \quad \text{— (2)}$$

$$a_3x + b_3y + c_3z = d_3 \quad \text{— (3)}$$

In matrix form,

$$\begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$$
$$AX = B$$

$$A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 1 \\ 1 & 1 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 8 \\ 6 \\ 5 \end{bmatrix} \quad [A : B] = \left[ \begin{array}{ccc|c} 1 & 2 & 1 & 8 \\ 2 & 4 & 1 & 6 \\ 1 & 1 & 1 & 5 \end{array} \right]$$

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Reduce matrix A into Echelon form

$$\left[ \begin{array}{ccc|c} 1 & b_1 & c_1 & x \\ 0 & 1 & c_2' & y \\ 0 & 0 & 1000 & z \end{array} \right] \Rightarrow \left[ \begin{array}{c|c} d_1 & x \\ d_2' & y \\ d_3'' & z \end{array} \right] \quad \begin{aligned} d_2' &= d_2 - d_1 \\ d_3'' &= d_3' - d_2' \\ d_3' &= d_3 - d_2 \end{aligned}$$

Rank of A = ?

Rank of  $[A : B]$  = ?

- ① If Rank of A  $\neq$  Rank of  $[A : B]$   
 $\Rightarrow$  System is inconsistent  
 $\Rightarrow$  No solution is obtained.

- ② If Rank of A = Rank of  $[A : B]$   
 $\Rightarrow$  system is consistent  
 $\Rightarrow$  solution is obtained.

a)  $\therefore$  rank of A = number of unknown  
 $\quad \quad \quad \boxed{s = n}$

$\therefore$  unique solution is obtained.

b)  $\therefore$  rank of A < number of unknown  
 $\quad \quad \quad s < n$

infinite solution or many solution.

- ① Discuss the consistency of the system and if consistent solve the equation.

$$x + y + z = 6$$

$$x + 2y + 3z = 14$$

$$2x + 4y + 7z = 30$$

Ans: In matrix form

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 2 & 4 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 14 \\ 30 \end{bmatrix}$$

$$AX = B$$

By  $R_2 - R_1$  &  $R_3 - 2R_1$ ,

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 2 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 8 \\ 18 \end{bmatrix}$$

By  $R_3 - 2R_2$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 8 \\ 2 \end{bmatrix}$$

rank of  $A = 3$

rank of  $[A : B] = 3$

$\therefore$  rank of  $A =$  rank of  $[A : B]$   
 $3 = 3$

$\therefore$  system is consistent

$\because$  rank of  $A =$  number of unknown

$$r = n$$

$$3 = 3$$

$\therefore$  Unique solution is obtained.

$$x + y + z = 6 \quad \text{--- (1)}$$

$$y + 2z = 8 \quad \text{--- (2)}$$

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

② Discuss the consistency of the system and if consistent solve the equation

$$x + y + z = 5$$

$$x + 2y + 3z = 10$$

$$x + 2y + 3z = 8$$

in matrix form

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 5 \\ 10 \\ 8 \end{bmatrix} \text{ i.e. } AX=B$$

By  $R_2 - R_1$  &  $R_3 - R_1$

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

By  $R_3 - R_2$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 5 \\ 5 \\ 2 \end{bmatrix}$$

rank of  $A = 2$

rank of  $[A : B] = 3$

rank of  $A \neq$  rank of  $[A : B]$

∴ system is inconsistent.

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③ Discuss the consistency of the system and if consistent solve the equation.

$$x - 2y + z - w = 2, \quad x + 2y + 4w = 1, \quad 4x - z + 3w = -1$$

Ans. In matrix form

$$\begin{bmatrix} 1 & -2 & 1 & -1 \\ 1 & 2 & 0 & 4 \\ 4 & -1 & -1 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}$$

i.e.  $AX=B$

By  $R_2 - R_1, R_3 - 4R_1$ ,

$$\begin{array}{c|ccccc} 1 & -2 & +1 & -1 & & x \\ 0 & 4 & -1 & 5 & & y \\ 0 & 8 & -5 & 7 & & z \\ \hline & & & & 3 \times 4 & w \end{array} \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ -9 \end{bmatrix}_{3 \times 1}$$

By  $R_3 - 2R_2$

$$\begin{array}{c|ccccc} 1 & -2 & +1 & -1 & & x \\ 0 & 4 & -1 & 5 & & y \\ 0 & 0 & -3 & -3 & & z \\ \hline & & & & 3 \times 4 & w \end{array} \begin{bmatrix} x \\ y \\ z \\ w \end{bmatrix} = \begin{bmatrix} 2 \\ -1 \\ -7 \end{bmatrix}$$

By

$\therefore$  rank of  $A = 3$

$\therefore$  rank of  $[A:B] = 3$

rank of  $A =$  rank of  $[A:B]$   
 $3=3$

$\therefore$  system is consistent.

$\therefore 3 < 4$

$\therefore$  infinite solution is obtained.

$\therefore n-\alpha = 4-3=1$  Linear independent solution is obtained.

Inequation form

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

$$4y - z + 5w = -1 \quad \text{--- (2)}$$

$$-3z - 3w = -7 \quad \text{--- (3)}$$

$$\text{Put } w=t$$

from (3)  
 $-3z - 3t = 7$   
 $z = \frac{7 - 3t}{3}$

from (2)

$$4y = -1 + (12 - 5z)$$

$$4y = -1 + \left( \frac{7 - 3t}{3} \right) - st$$

$$y = \frac{4 - 18t}{12}$$

$$z = \frac{2 - 9t}{6}$$

from (1)  
from (2)

$$x = 2 + 2y - z + w$$

$$x = 2 + 2\left(\frac{4 - 18t}{12}\right) - \left(\frac{7 - 3t}{3}\right) + t$$

$$x = \frac{-3t}{3}$$

$$\therefore \boxed{x =}$$

Ex 37

① Investigate for what value of  $\lambda$  and  $\mu$  the system of equation.

$$2x + 3y + 5z = 9, \quad 7x + 3y - 2z = 3,$$

$$2x + 3y + \lambda z = \mu$$
 have ① no solution.

② Unique solution ③ infinite solution.

Ans.

Let the matrix form be

$$\left[ \begin{array}{ccc|c} 2 & 3 & 5 & 9 \\ 7 & 3 & -2 & 3 \\ 2 & 3 & \lambda & \mu \end{array} \right] \quad \text{④ Unique solution:-}$$

① rank of  $A = \text{rank of } [A:B]$   
 ②  $\lambda \neq 5$   
 ③  $\mu = 9$

$\lambda \neq 5, \mu$  have any value

$$AX = B$$

By  $R_2 - 3R_1$

$$\left[ \begin{array}{ccc|c} 2 & 3 & 5 & 9 \\ 1 & -6 & -17 & -24 \\ 2 & 3 & \lambda & \mu \end{array} \right] \quad \text{⑤ Infinite solution}$$

① rank of  $A = \text{rank of } [A:B]$   
 ②  $\lambda < n$   
 $\lambda < 3$

By  $R_2 \leftrightarrow R_1$

$$\left[ \begin{array}{ccc|c} 1 & -6 & -17 & -24 \\ 2 & 3 & 5 & 9 \\ 2 & 3 & \lambda & \mu \end{array} \right] \quad \lambda = 5, \mu = 9$$

By  $R_2 - 2R_1, R_3 - 2R_1$

$$\left[ \begin{array}{ccc|c} 1 & -6 & -17 & -24 \\ 0 & 15 & 39 & 57 \\ 0 & 15 & \lambda + 34 & \mu + 48 \end{array} \right]$$

By  $R_3 - R_2$

$$\left[ \begin{array}{ccc|c} 1 & -6 & -17 & -24 \\ 0 & 15 & 39 & 57 \\ 0 & 0 & \lambda - 5 & \mu - 9 \end{array} \right]$$

⑥ No solution:

rank of  $A \neq \text{rank of } [A:B]$

$$\lambda = 5$$

i.e.  $\lambda \neq 5$  and  $\mu \neq 9$

② determine the value of  $\lambda$  so that equation  
 $x + y + z = 1$ ,  $x + 2y + 4z = \lambda$ ,  $x + 4y + 10z = \lambda^2$  have a solution and solve  
them for each value of  $\lambda$

Ans. In matrix form

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda \\ \lambda^2 \end{bmatrix}$$

$$Ax = B$$

By  $R_2 - R_1$ ,

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 1 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda - 1 \\ \lambda^2 - 1 \end{bmatrix}$$

them for each value of  $\lambda$

Ans. In matrix form

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda - 1 \\ \lambda^2 \end{bmatrix}$$

$$AX = B$$

By  $R_2 - R_1$ ,

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 1 & 4 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda - 1 \\ \lambda^2 \end{bmatrix}$$

By  $R_3 - R_1$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 3 & 9 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda - 1 \\ \lambda^2 - 1 \end{bmatrix}$$

By  $R_3 - 3R_2$

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ \lambda - 1 \\ \lambda^2 - 1 - 3\lambda + 3 \end{bmatrix} \quad -③$$

$\therefore$  system have a solution

rank of  $A$  = rank of  $[A : B]$

$$2=2$$

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

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

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

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

$$\underline{\lambda = 2, 1}$$

Put  $\lambda = 1$  in ③

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 4 & 10 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$$

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

$$y + 3z = 0 \quad \text{--- (2)}$$

put  $z = t$

$$y = -3t$$

$$\therefore x - 3t + t = 1$$

$$\boxed{x = 1 + 2t}$$

put  $z = t$  in (3)

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}$$

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

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

put  $z = t$

$$y = 1 - 3t$$

$$\therefore x + 1 - 3t + t = 1$$

$$\boxed{x = 2t}$$

### \* Linear Dependent and Independent of vectors.

① Linear dependent vectors: A set of  $\alpha$  vectors

$x_1, x_2, x_3, \dots, x_r$  is said to be linear dependent if there exist a scalar  $k_1, k_2, k_3, \dots, k_r$  (not all zero) such that  $k_1 x_1 + k_2 x_2 + \dots + k_r x_r = 0$   $\rightarrow$  at least one not equal to zero.

② Linear independent vector: A set of  $\alpha$  vectors  $x_1, x_2, x_3, \dots, x_r$  is said to linearly independent if  $\exists$  a scalars  $k_1, k_2, k_3, \dots, k_r$  (all zero) such that  $k_1 x_1 + k_2 x_2 + \dots + k_r x_r = 0$ .

Ex. 39

① Examine whether the following vectors are linearly dependent or independent.

(1, 1, 1, 3), (1, 2, 3, 4), (2, 3, 4, 7)

Sol: let  $x_1 = (1, 1, 1, 3)$

$x_2 = (1, 2, 3, 4)$

$x_3 = (2, 3, 4, 7)$

Consider Matrix Equation.

$$k_1 x_1 + k_2 x_2 + k_3 x_3 = 0$$

$$\text{i.e } k_1(1, 1, 1, 3) + k_2(1, 2, 3, 4) + k_3(2, 3, 4, 7) = (0, 0, 0, 0)$$

$$k_1 + k_2 + 2k_3 = 0 \quad \text{--- (1)}$$

$$k_1 + 2k_2 + 3k_3 = 0 \quad \text{--- (2)}$$

$$k_1 + 3k_2 + 4k_3 = 0 \quad \text{--- (3)}$$

$$3k_1 + 4k_2 + 7k_3 = 0 \quad \text{--- (4)}$$

In matrix form,

$$\begin{bmatrix} 1 & 1 & 2 \\ 1 & 2 & 3 \\ 1 & 3 & 4 \\ 3 & 4 & 7 \end{bmatrix}_{4 \times 3} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \\ 3x1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}_{4 \times 1}$$

By  $R_2 - R_1$ ,  $R_3 - R_1$ ,  $R_4 - 3R_1$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 2 & 2 \\ 0 & +1 & 1 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \\ 3x1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

By  $R_3 - 2R_2$  &  $R_4 - R_2$

$$\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} k_1 \\ k_2 \\ k_3 \\ 3x1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

rank of A = 2 = r

number of unknown = 3 = n

Result:

① if  $r = n$

$\Rightarrow$  zero solution then linearly independent,  $k_1, k_2, k_3 = 0$

② if  $r < n$

$\Rightarrow$  non-zero solution

$$\therefore r < n$$

$$2 < 3$$

$\therefore$  non-zero solution  
is obtained.

$\because n - r = 3 - 2 = 1$  linear independent solution is obtained.

$$k_1 + k_2 + 2k_3 = 0 \quad \textcircled{5}$$

$$k_2 + k_3 = 0 \quad \textcircled{6}$$

Put  $k_3 = t$

$$k_2 = -t$$

$$k_1 + (-t) + 2t = 0$$

$$k_1 = -t$$

$\therefore k_1, k_2, k_3$  not all zero.

$\therefore$  Vectors  $x_1, x_2, x_3$  are linearly dependent.

$$k_1 x_1 + k_2 x_2 + k_3 x_3 = 0$$

$$-tx_1 - tx_2 + tx_3 = 0$$

$$-x_1 - x_2 + x_3 = 0$$

$$\boxed{x_3 = x_1 + x_2}$$

② Examine the following set of vectors are linearly dependent or independent.

$$(1, 2, -1, 0), (1, 3, 1, 2), (4, 2, 1, 0), (6, 1, 0, 1)$$

Ans. Let

$$x_1 = (1, 2, -1, 0)$$

$$x_3 = (4, 2, 1, 0)$$

$$x_2 = (1, 3, 1, 2)$$

$$x_4 = (6, 1, 0, 1)$$

Matrix equation is

$$k_1 x_1 + k_2 x_2 + k_3 x_3 + k_4 x_4 = 0$$

$$\text{i.e. } k_1(1, 2, -1, 0) + k_2(1, 3, 1, 2) + k_3(4, 2, 1, 0) + k_4(6, 1, 0, 1) = (0, 0, 0, 0)$$

$$\left[ \begin{array}{cccc} 1 & 1 & 4 & 6 \\ 2 & 3 & 2 & 1 \\ -1 & 1 & 1 & 0 \\ 0 & 2 & 0 & 1 \end{array} \right] \left[ \begin{array}{c} k_1 \\ k_2 \\ k_3 \\ k_4 \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right]$$

$$R_2 - 2R_1, R_3 + R_1$$

$$\left[ \begin{array}{cccc} 1 & 1 & 4 & 6 \\ 0 & 1 & -6 & -11 \\ 0 & 2 & 5 & 6 \\ 0 & 2 & 0 & 1 \end{array} \right] \left[ \begin{array}{c} k_1 \\ k_2 \\ k_3 \\ k_4 \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right]$$

$$R_3 - 2R_2, R_4 - 2R_2$$

$$\left[ \begin{array}{cccc} 1 & 1 & 4 & 6 \\ 0 & 1 & -6 & -11 \\ 0 & 0 & 17 & 28 \\ 0 & 0 & 12 & 23 \end{array} \right] \left[ \begin{array}{c} k_1 \\ k_2 \\ k_3 \\ k_4 \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right]$$

$$\text{By } R_4 - \frac{12}{17} R_3$$

$$\left[ \begin{array}{cccc} 1 & 1 & 4 & 6 \\ 0 & 1 & -6 & -11 \\ 0 & 0 & 17 & 28 \\ 0 & 0 & 0 & 55/17 \end{array} \right] \left[ \begin{array}{c} k_1 \\ k_2 \\ k_3 \\ k_4 \end{array} \right] = \left[ \begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \end{array} \right]$$

$$r=4, n=4$$

$$r=n$$

$\therefore$  zero-solution is obtained.

$$k_1 = k_2 = k_3 = k_4 = 0$$

Vectors are linearly independent.

## Module-06 Numerical Integration

$$y = f(x) [a, b] \quad h = \frac{b-a}{n}$$

$$x: a, a+h, a+2h, a+3h, \dots, b$$

$$f(x): y_0, y_1, y_2, y_3, \dots, y_n$$

$$\Delta f(x):$$

① Forward difference operator ( $\Delta$ )

$$y_1 - y_0, y_2 - y_1, y_3 - y_2$$

$$\text{def } \Delta f(x) = f(x+h) - f(x)$$

② Backward difference operator ( $\nabla$ )

def by

$$\nabla f(x) = f(x) - f(x-h)$$

$$\Delta$$

$$\textcircled{3} \quad f(x+h) = Ef(x)$$

$$\textcircled{4} \quad f(x-h) = E^{-1}f(x)$$

$$\hookrightarrow \text{operator } \Delta^{-1} = \nabla$$

$$\textcircled{5} \quad \Delta = E - 1 \quad \text{or} \quad E = 1 + \Delta$$

$$\textcircled{6} \quad \nabla = 1 - E^{-1} \quad \text{or} \quad E^{-1} = 1 - \nabla$$

$$\epsilon \circ f(x) = f(x+2h)$$

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Ex52

- ① Find value of ①  $\Delta e^{ax}$  ②  $\Delta^2 e^{ax}$ , ③  $\nabla \log x$

Ans. Given,

$$f(x) = e^{ax}, f(x+h) = e^{a(x+h)}$$

$$\Delta = E - 1$$

$$\Delta f(x) = (E - 1)f(x)$$

$$\Delta f(x) = Ef(x) - f(x)$$

$$\Delta f(x) = f(x+h) - f(x)$$

$$\Delta e^{ax} = e^{a(x+h)} - e^{ax}$$

$$= e^{ax} \cdot e^{ah} - e^{ax}$$

$$= e^{ax} (e^{ah} - 1)$$

$$\Delta e^{ax} = e^{ax} (e^{ah} - 1)$$

You can also use direct formula.

- ② Given,  $f(x) = e^x$

$$\Delta = E - 1$$

$$\Delta^2 = (E - 1)^2$$

$$\Delta^2 = E^2 - 2E + 1$$

$$\Delta^2 f(x) = E^2 f(x) - 2Ef(x) + f(x)$$

$$\Delta^2 e^x = f(x+2h) - 2f(x+h) + f(x)$$

$$\Delta^2 e^x = e^{x+2h} - 2e^{x+h} + e^x$$

$$= e^x \cdot e^{2h} - 2e^x \cdot e^h + e^x$$

$$= e^x (e^{2h} - 2e^h + 1)$$

$$= e^x (e^h - 1)^2$$

2nd order derivative

- ③  $f(x) = \log x, f(x+h) = \log(x+h)$

$$\Delta = E - 1$$

$$\Delta f(x) = Ef(x) - f(x)$$

$$= f(x+h) - f(x)$$

$$= \log(x+h) - \log x$$

$$= \log\left(\frac{x+h}{x}\right)$$

Q Show that  $(1+\Delta)(1-\nabla) = 1$

Ans.  $\because 1 + \Delta = E$

$1 - \nabla = E^{-1}$

$LHS = (1+\Delta)(1-\nabla)$

$$\begin{aligned} &= E \cdot E^{-1} \\ &= E \cdot \frac{1}{E} \\ &= 1 \end{aligned}$$

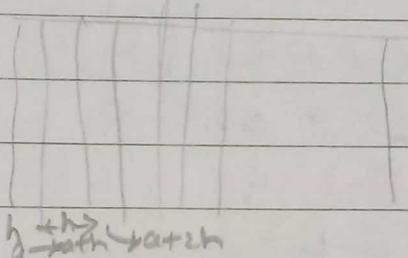
RHS

$\Delta f(x) = f(x+h) - f(x)$

$$\begin{aligned} \Delta^2 f(x) &= \Delta(\Delta f(x+h) - f(x)) \\ &= \Delta f(x+h) - \Delta f(x) \\ &= f(x+h+h) - f(x+h) \\ &\quad - f(x+h) + f(x) \\ &= f(x+2h) - 2f(x+h) \\ &\quad + f(x) \end{aligned}$$

\*  $\int_a^b f(x) dx$  into  $n$  subintervals.

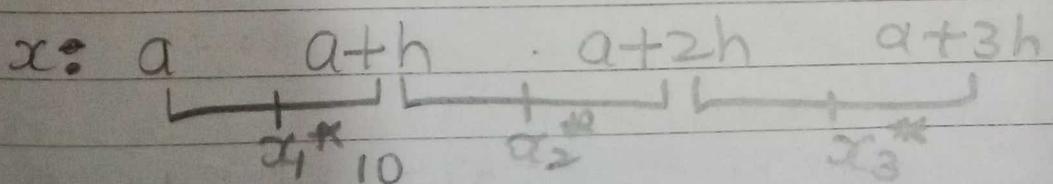
$$h = \frac{b-a}{n}$$



① Rectangular method or Mid point Method.

$$\int_a^b f(x) dx = h [f(x_1^*) + f(x_2^*) + f(x_3^*) + \dots + f(x_n^*)]$$

where  $x_i^*$  is the mid point of subinterval.



① Evaluate:  $\int_0^1 \frac{1}{1+x^2} dx$  by using rectangular method.

Ans.  $a=0, b=1$

$$h = \frac{b-a}{n} = \frac{10-0}{10} = 1$$

$x$ : Sub-interval:  $(0,1), (1,2), (2,3), (3,4), (4,5), (5,6), (6,7), (7,8), (8,9), (9,10)$ .

$x_i$ : Midpoint:	0.5	1.5	2.5	3.5	4.5	5.5	6.5	7.5
	$x_1^*$	$x_2^*$	$x_3^*$	$x_4^*$	$x_5^*$	$x_6^*$	$x_7^*$	$x_8^*$
	8.5	9.5						
	$x_9^*$	$x_{10}^*$						
$f(x_i^*)$ :	0.8	0.307	0.137	0.075	0.047	0.032	0.023	
	0.017	0.0136	0.0109					

$$= 1 [0.8 + 0.307 + 0.137 + 0.075 + 0.047 + 0.032 \\ + 0.023 + 0.01 + 0.0136 + 0.0109].$$

$$\int_0^1 \frac{1}{1+x^2} dx \approx 1.46$$

Evaluate:  $\int_0^2 x^2 dx$  by using rectangular Method

with 4 subintervals.

$$a=0, b=2, n=4$$

$$h = \frac{b-a}{n} = \frac{2-0}{4} = 0.5$$

4 subinterval:  $[0, 0.5], [0.5, 1.0], [1.0, 1.5], [1.5, 2.0]$ .

$x_i$ : mid point : 0.25 0.75 1.25 1.75

$$f(x_i^*): 0.0625 \quad 0.5625 \quad 1.5625 \quad 3.0625$$

$$\approx 0.5 [0.0625 + 0.5625 + 1.5625 + 3.0625] \\ \approx 2.625$$

## Trapezoidal Rule

 $b$ 

$$\int_a^b f(x) dx = \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

$$= \frac{h}{2} [x + 2R]$$

where  $x = y_0 + y_n$ 

$$R = y_1 + y_2 + \dots + y_{n-1}$$

Q.  $\int_{0.2}^{1.4} (\sin x - \log x + e^x) dx$  using Trapezoidal Rule.

 $0.2$ 

$$h = \frac{b-a}{n} = \frac{1.4 - 0.2}{6} = \frac{1.2}{6} = 0.2$$

$$x: 0.2 \quad 0.4 \quad 0.6 \quad 0.8 \quad 1.0 \quad 1.2 \quad 1.4$$

$$\downarrow \quad \downarrow \quad \downarrow \quad \downarrow \quad \downarrow \quad \downarrow \quad \downarrow$$

$$x_0 \quad x_1 \quad x_2 \quad x_3 \quad x_4 \quad x_5 \quad x_6$$

$$y = f(x) = 2.83 \quad 2.41 \quad 2.34 \quad 2.46 \quad 2.73 \quad 3.15 \quad 3.74$$

By Trapezoidal Rule

$$\int_a^b f(x) dx = \frac{h}{2} [x + 2R]$$

$$= \frac{h}{2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)]$$

$\pi/2$ 

② Evaluate:  $\int_0^{\pi/2} \sin x dx$  by using Trapezoidal Rule

Ans Here,  $a=0, b=\pi/2, f(x) = \sin x$

$$h = \frac{b-a}{n} = \frac{\pi/2 - 0}{n} = \frac{\pi/2}{6} = \frac{\pi}{12}$$

$$x: 0 \quad \frac{\pi}{12} \quad \frac{\pi}{6} \quad \frac{\pi}{4} \quad \frac{\pi}{3} \quad \frac{5\pi}{12} \quad \frac{\pi}{2}$$

$$y \text{ midpoint: } \frac{\pi}{24} \quad \frac{\pi}{8} \quad \frac{5\pi}{24} \quad \frac{7\pi}{24} \quad \frac{9\pi}{24} \quad \frac{11\pi}{24}$$

$$y : 1 \quad 0.98 \quad 0.954 \quad 0.900 \quad 0.826 \quad 0.737 \quad 0.636$$

$$y_0 \quad y_1 \quad y_2 \quad y_3 \quad y_4 \quad y_5 \quad y_6$$

By Trapezoidal Rule

$$\int_a^b f(x) dx = \frac{h}{2} [x + 2R]$$

$$\int_0^{\pi/2} \sin x dx = \frac{\pi}{12 \times 2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)]$$

$$= \frac{\pi}{24} [(1 + 0.636) + 2(0.98 + 0.954 + 0.900 + 0.826 + 0.737)]$$

$$= 1.365$$

③ The velocity of train start from rest is given by following Table the time being reckoned in minutes from the start and velocity in km/hr.

Time :	3	6	9	12	15	18
Velocity :	22	29	31	20	4	0

Estimate approximate distance covered in 18 minutes by Trapezoidal Rule.

$$\text{Ans. } \text{velocity} = \frac{ds}{dt}$$

$$v = \frac{ds}{dt}$$

18

$$S = \int v dt$$

velocity of train start from rest i.e.  $v=0$

$$S = \int_0^t v dt = 0$$

	$x_0$	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$
Time:	0	3	6	9	12	15	18

Velocity:	0	22	29	31	20	4	0
	$y_0$	$y_1$	$y_2$	$y_3$	$y_4$	$y_5$	$y_6$

$h = 3$  minutes

$$= \frac{3}{60} \text{ hrs.} = \frac{1}{20} = 0.05 \text{ hrs}$$

By trapezoidal rule

$$\begin{aligned} \int_a^b f(x) dx &= \frac{h}{2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)] \\ &= \frac{0.05}{2} [0 + 2(106)] \\ &= \frac{0.05}{2} \times 212 \\ &= 5.3 \end{aligned}$$

Simpson  $\frac{1}{3}$ rd rule:

$$\begin{aligned} \int_a^b f(x) dx &= \frac{h}{3} [(y_0 + y_n) + 4(y_1 + y_3 + y_5 + \dots + y_{n-3}) \\ &\quad + 2(y_2 + y_4 + \dots + y_{n-2})] \\ &= \frac{h}{3} [x + 40 + 2E] \end{aligned}$$

even subintervals.

## Simpson's $\frac{3}{8}$ th Rule:

$$\int_a^b f(x) dx = \frac{3h}{8} [(y_0 + y_n) + 3(y_1 + y_2 + y_4 + y_5 + \dots + y_{n-1}) + 2(y_3 + y_6 + \dots + y_{n-3})]$$

$\rightarrow y_6$  nahi hoga  
even intervals & multiple of 3.  $n=6, 12$

Ex S6 Evaluate  $\int_{0.2}^{1.4} (\sin x - \log_e x + e^x) dx$  by using

- ① Simpson 1/3<sup>rd</sup> rule
- ② Simpson 3/8<sup>th</sup> rule

Ans.

$$a=0.2, b=1.4, f(x) = \sin x - \log x + e^x$$

$$h = \frac{b-a}{n} = \frac{1.4-0.2}{n} = \frac{1.2}{6} = 0.2$$

$$x: 0.2 \ 0.4 \ 0.6 \ 0.8 \ 1.0 \ 1.2 \ 1.4$$

$$y: 2.834 \ 2.41 \ 2.34 \ 2.46 \ 2.73 \ 3.15 \ 3.74$$

$$\int_a^b f(x) dx = \frac{h}{3} [(y_0 + y_6) + 4(y_1 + y_3 + y_5) + 2(y_2 + y_4)]$$

$$\begin{aligned} \int_{0.2}^{1.4} f(x) dx &= \frac{3 \times 0.2}{3} [(6.57) + 4(2.41 + 2.46 + 3.15) \\ &\quad + 2(2.34 + 2.74)] \\ &= 3.2529 \end{aligned}$$

Simpson's 3/8<sup>th</sup> rule

$$\int_a^b f(x) dx = \frac{3h}{8} [(y_0 + y_6) + 3(y_1 + y_2 + y_4 + y_5) + 2(y_3)]$$

$$= \frac{3(6.2)}{8} [(2.834 + 3.74) + 3( ) + 2(2.46)]$$

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Date Before this in PPS notebook

7/11/23 (2) Evaluate  $\int_4^{5.2} \log x dx$  by Simpson's  $\frac{1}{3}$  rule.

Ans: Here  $a = 4$ ,  $b = 5.2$ ,  $f(x) = \log x$

$$h = \frac{b-a}{n} = \frac{5.2-4}{6} = \frac{1.2}{6} = 0.2$$

$x:$	4	4.2	4.4	4.6	4.8	5.0	5.2
$x_0$	$x_1$	$x_2$	$x_3$	$x_4$	$x_5$	$x_6$	
$y_0$	$y_1$						

$yf(x): 1.386 \quad 1.435 \quad 1.481 \quad 1.526 \quad 1.568 \quad 1.609 \quad 1.648$

By Simpson's  $\frac{1}{3}$  rule.

$$\int_a^b f(x) dx = h \left[ \frac{y_0 + y_6}{3} + \frac{4(y_1 + y_3 + y_5)}{3} + (y_2 + y_4) \cdot 2 \right]$$
$$= 1.82746$$

Ex 57.

- (1) The velocity of a train starts from rest is given by the following table. The time being reckoned in minutes from start and speed in km/hour

Time: 0 3 6 9 12 15 18

Velocity: 0 22 24 31 20 4 0  
 $y_0$   $y_1$   $y_2$   $y_3$   $y_4$   $y_5$   $y_6$

Estimate approximately the distance covered in 18 minutes by Simpson's  $\frac{1}{3}$  rule.

Ans.

$$V = \frac{ds}{dt}$$

$$s = \int ds = \int V dt$$

$$\therefore x_i: 0 \quad \frac{1}{2} \quad \frac{1}{2} \quad \frac{3}{2} \quad \frac{1}{2} \quad \frac{5}{2} \quad \frac{3}{2}$$
$$y_i: 0 \quad 22 \quad 24 \quad 31 \quad 20 \quad 4 \quad 0$$

$$n = \text{diff} = 3 \text{ min} = \frac{3}{60} = \frac{1}{20} \text{ hrs.}$$

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3/10

$$\int_0^{1/20} v dt = \frac{1/20}{3} [(0+0) + 4(22+31+4) + 2(29+20)] \\ = \frac{1}{60} [228 + 98] = \frac{326}{60} = 5.43$$

Ex 58 1.4

① Evaluate  $\int_{0.2}^{\pi/2} (\sin x - \log x + e^x) dx$  by using Simpson's  $\frac{3}{8}$  rule

② Evaluate  $\int_0^{\pi/2} \sin x dx$  using Simpson's  $\frac{3}{8}$  rule.  
done completed.

E 59

① Find the volume of solid of revolution formed by rotating about the  $x$ -axis bounded by the lines  $x=0$ ,  $x=1.5$ ,  $y=0$  and the curve passing through

$X: 0 \quad 0.25 \quad 0.50 \quad 0.75 \quad 1.0 \quad 1.25 \quad 1.50$

$y: 1 \quad 0.9655 \quad 0.9195 \quad 0.8215 \quad 0.7081 \quad 0.5812 \quad 0.5799$

$y_0 \quad y_1 \quad y_2 \quad y_3 \quad y_4 \quad y_5 \quad y_6$

By using Simpson 3/8th Rule.

$$\rightarrow \text{volume} = \pi (\text{Area})$$

$$= 3.14 (\text{Area})$$

$$\int dV = \int_{1.50}^{\pi/2} \pi \text{Area} dx$$

$$V = \int_{0}^{b} \pi \text{Area} dx$$

$0 \quad b$

$$\text{Area} = \int_a^b y^2 dx = \frac{3h}{8} [(y_0+y_6) + 3(y_1+y_2+y_4+y_5) + 2(y_3)]$$

$$= \frac{3 \times 0.25}{8} [(0.5799+1) + 3(0.9655+0.9195+0.7081 + 0.5812) + 2(0.8215)]$$

value  
7/11/23

## Module - OS Gamma function

$$\textcircled{1} \quad \Gamma n = \int_0^\infty e^{-x} \cdot x^{n-1} dx$$

$$\textcircled{2} \quad \Gamma n+1 = \int_0^\infty e^{-x} \cdot x^n dx$$

$$\textcircled{3} \quad \Gamma n+1 = n \Gamma n \quad (\text{subtract } \overset{\text{os}}{+1})$$

$$= n \cdot (n-1) \Gamma n-1$$

$$= n(n-1)(n-2) \dots 3.2.1$$

$$\Gamma n+1 = n!$$

$$\text{or } \Gamma n = (n-1)!$$

$$\textcircled{4} \quad \Gamma 4 = 4!$$

$$= 4 \cdot 3 \cdot 2 \cdot 1 = 24$$

$$\textcircled{5} \quad \Gamma 7 = 6!$$

$$= 6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1$$

$$\textcircled{6} \quad \Gamma -3 \text{ value does not exist}$$

$$\textcircled{7} \quad \Gamma 3/2 = 1/2 \Gamma 1/2$$

$$= \frac{1}{2} \sqrt{\pi} = \frac{\sqrt{\pi}}{2}$$

$$\Gamma 1/2 = \sqrt{\pi}$$

$$\textcircled{8} \quad \Gamma \frac{5}{2} = \frac{3}{2} \Gamma 3/2$$

$$= \frac{3}{2} \cdot \frac{1}{2} \Gamma 1/2 = \frac{3}{4} \sqrt{\pi}$$

$$\textcircled{9} \quad \sqrt{\frac{7}{2}} = \frac{\frac{5}{2} \cdot \frac{3}{2} \cdot \frac{1}{2}}{2} \sqrt{\frac{1}{2}}$$

$$= \frac{15}{8} \sqrt{\pi}$$

$$\sqrt{n} = \frac{\sqrt{n+1}}{n} \rightarrow \text{use for } \sqrt{\frac{-\text{ive}}{\text{negative}}}$$

$$\textcircled{10} \quad \sqrt{-\frac{3}{2}} = \frac{\sqrt{-\frac{1}{2}}}{-\frac{3}{2}}$$

$$= \frac{\sqrt{\frac{1}{2}}}{-\frac{3}{2} \cdot -\frac{1}{2}}$$

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

je  
23 \* Result:  $\frac{\sqrt{1-p}}{\sin p\pi} = \frac{\pi}{\sqrt{2}}$

$$\text{Ex } \sqrt{\frac{1}{4}} \sqrt{\frac{3}{4}} = \sqrt{\frac{1}{4}} \sqrt{1 - \frac{1}{4}}$$

$$= \frac{\pi}{\sin \frac{\pi}{4}} = \frac{\pi}{\sqrt{2}} - \sqrt{2}\pi$$

Ex 4.1

Prove that  $\sqrt{\frac{3-x}{2}} \sqrt{\frac{3+x}{2}} = \left(\frac{1}{2} - x^2\right) \operatorname{Tsec} \pi x$ , provided  $-1 < x < 1$

$$= \sqrt{1 + \frac{1}{2} - x} \sqrt{1 + \frac{1}{2} + x}$$

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

$$= \left(\frac{1}{2} - x\right) \sqrt{\frac{1}{2} - x} \cdot \left(\frac{1}{2} + x\right) \sqrt{\frac{1}{2} + x}$$

$$= \left(\frac{1}{4} - x^2\right) \sqrt{\frac{1}{2} - x} \sqrt{\frac{1}{2} + x}$$

$$= \left(\frac{1}{4} - x^2\right) \sqrt{\frac{1}{2} - x} \sqrt{1 - \left(\frac{1}{2} - x\right)}$$

$$P = \frac{1}{2} - x$$

$$= \left(\frac{1}{4} - x^2\right) \frac{\pi}{\sin\left(\frac{1}{2} - x\right)\pi}$$

$$= \left(\frac{1}{4} - x^2\right) \frac{\pi}{\sin\left(\frac{\pi}{2} - x\pi\right)}$$

$$= \left(\frac{1}{4} - x^2\right) \frac{\pi}{\cos\pi x}$$

$$= \left(\frac{1}{4} - x^2\right) \pi \sec\pi x$$

To find the integration of  $\int_{-\infty}^{\infty} e^{-x^2} dx$ ,  $\int_{-\infty}^{\infty} e^{-x^m} dx$ ,  $\int_{-\infty}^{\infty} e^{-\sqrt{x}} dx$

② Prove that  $\int_0^{\infty} \frac{e^{-\sqrt{x}}}{x^{7/4}} dx = \frac{8}{3} \sqrt{\pi}$

$$I \triangleq \int_0^{\infty} \frac{e^{-\sqrt{x}}}{x^{7/4}} dx$$

$$= \int_0^{\infty} e^{-\sqrt{x}} \cdot x^{-7/4} dx$$

$$\text{Put } \sqrt{x} = t$$

$$x = t^2$$

$$dx = 2tdt$$

when  $x=0, t=0$

$x=\infty, t=\infty$

$$= \int_0^\infty e^{-t} (t^2)^{-7/4} 2t dt$$

$$= 2 \int_0^\infty e^{-t} \cdot t^{-7/2} \cdot t dt$$

$$= 2 \int_0^\infty e^{-t} \cdot t^{-5/2} dt$$

$$= 2 \sqrt{\frac{5}{2} + 1}$$

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

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

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

$$= \frac{2\pi}{3/4} = \frac{8\pi}{3}$$

③ Evaluate  $\int_{-7}^{\infty} -4x^2 dx$

Ans. Let  $I = \int_0^6 -4x^2 dx$

$$\text{Put } 7^{-4x^2} = e^{-t}$$

Taking log on both side

$$-4x^2 \log 7 = -t \log e$$

$$x^2 = \frac{t}{4 \log 7}$$

$$x = \frac{t^{1/2}}{2 \sqrt{\log 7}}$$

$$dx = \frac{1}{4} \frac{t^{-1/2}}{\sqrt{\log 7}} dt$$

$$x=0, t=0$$

$$x=\infty, t=\infty$$

$$= \int_0^\infty e^{-t} \cdot \frac{1}{4 \sqrt{\log 7}} t^{-1/2} dt$$

$$= \frac{1}{4 \sqrt{\log 7}} \int_0^\infty e^{-t} t^{-1/2} dt$$

$$= \frac{1}{4 \sqrt{\log 7}} \sqrt{-\frac{1}{2} + 1}$$

$$= \frac{\sqrt{\pi}}{4 \sqrt{\log 7}}$$

$$Q \int_0^1 (\log x)^m dx$$

put  $\log x = -t$   
 $x = e^{-t}$

(+) Prove that  $\int_0^1 (x \log x)^4 dx = \frac{4!}{5^5}$

Ans.

Let  $I = \int_0^1 (x \log x)^4 dx$   
 $= \int_0^1 x^4 (\log x)^4 dx$

put  $\log x = -t$   
 $x = e^{-t}$   
 $dx = -e^{-t} dt$

when  $x=0, t=\infty$   
 $x=1, t=0$

$$\begin{aligned} &= \int_0^\infty (e^{-t})^4 \cdot (-t)^4 \cdot (-e^{-t} dt) \\ &= - \int_0^\infty e^{-4t} \cdot t^4 \cdot e^t dt \\ &= \int_0^\infty e^{-st} \cdot t^4 dt \end{aligned}$$

put  $st = u$

$t = u/s$

$dt = \frac{du}{s}$

When  $t=0, u=0$   
 $t=\infty, u=\infty$

$$= \int_0^\infty e^{-u} \left(\frac{u}{s}\right)^4 \frac{du}{s}$$

$$= \frac{1}{s^5} \int_0^\infty e^{-u} u^4 du$$

$$= \frac{1}{s^5} \Gamma(4+1)$$

$$= \frac{4!}{s^5}$$

$$= \frac{4!}{3^5}$$

### \* Beta-function

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

$$\textcircled{1} \quad B(m, n) = B(n, m)$$

$$\textcircled{2} \quad B(m, n) = \frac{\Gamma(m) \Gamma(n)}{\Gamma(m+n)}$$

$$\textcircled{3} \quad B(m, n) = 2 \int_0^{\pi/2} \sin^{2n-1} \theta \cos^{2m-1} \theta d\theta$$

$$x = \sin^2 \theta \quad dx = 2 \sin \theta \cos \theta d\theta$$

$$= (\sin^2 \theta)^{m-1} \cdot \sin \theta$$

$$= \sin^{2m-2+1} \theta$$

$$= \sin^{2m-1} \theta$$

$$\textcircled{+} \quad \int_0^{\pi/2} \sin^p \theta \cos^q \theta d\theta = \frac{1}{2}$$

$$\begin{array}{|c|c|} \hline p+1 & q+1 \\ \hline 2 & 2 \\ \hline \end{array} \quad \frac{p+q+2}{2}$$

$$\textcircled{1} \quad \text{Evaluate } \int_0^2 x^4 (8-x^3)^{-1/3} dx$$

$$\text{Ans. Let } I = \int_0^2 x^4 (8-x^3)^{-1/3} dx$$

$$\text{Put } x^3 = 8t$$

$$x = 2t^{1/3}$$

$$dx = \frac{2}{3} t^{-2/3} dt$$

$$x=0, t=0$$

$$x=2, t=1$$

$$= \int_0^1 (2t^{1/3})^4 \cdot (8-8t) \cdot \frac{2}{3} t^{-2/3} dt$$

$$= \int_0^1 2^4 t^{4/3} \cdot 8^{-1/3} (1-t)^{-1/3} \cdot \frac{2}{3} t^{-2/3} dt$$

$$= 2^4 \cdot (2^3)^{-1/3} \cdot \frac{2}{3} \int_0^1 t^{2/3} (1-t)^{-1/3} dt$$

$$= 2^4 \cdot \frac{1}{2} \cdot \frac{2}{3} \int_0^1 t^{5/3-1} (1-t)^{5/3-1} dt$$

$$= \frac{24}{3} B\left(\frac{5}{3}, \frac{2}{3}\right)$$

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$$= \frac{16}{3} B\left(\frac{5}{3}, \frac{2}{3}\right)$$

$$= \frac{16}{3} \cdot \frac{\Gamma\left(\frac{5}{3}\right) \Gamma\left(\frac{2}{3}\right)}{\Gamma\left(\frac{5}{3} + \frac{2}{3}\right)}$$

$$= \frac{16}{3} \frac{\Gamma\left(\frac{5}{3}\right) \Gamma\left(\frac{2}{3}\right)}{\Gamma\left(\frac{7}{3}\right)}$$

$$= \frac{16}{3} \cdot \frac{\frac{2}{3} \Gamma\left(\frac{2}{3}\right) \Gamma\left(\frac{2}{3}\right)}{\frac{4}{3} \times \frac{1}{3} \Gamma\left(\frac{1}{3}\right)}$$

$$= \frac{32}{4} \frac{\left(\Gamma\left(\frac{2}{3}\right)\right)^2}{\Gamma\left(\frac{1}{3}\right)}$$

$$= 16 \frac{8 \left(\Gamma\left(\frac{2}{3}\right)\right)^2}{\Gamma\left(\frac{1}{3}\right)}$$

$$\textcircled{2} \text{ Show that } \int_0^1 \sqrt{1-x^2} dx \cdot \int_0^{1/2} \sqrt{2y-(2y)^2} dy = I$$

$$\text{Ans. Let } I = \int_0^1 \sqrt{1-x^2} dx \cdot \int_0^{1/2} \sqrt{2y-(2y)^2} dy.$$

$$I = I_1 \cdot I_2$$

$$\text{Now, } I_1 = \int_0^1 \sqrt{1-x^2} dx$$

$$\text{Put } \sqrt{x} = t$$

$$x = t^2$$

$$dx = 2t dt$$

$$x=0, t=0$$

$$x=1, t=1$$

$$= \int_0^1 \sqrt{1-t} \cdot 2t dt$$

$$= 2 \int_0^1 t(1-t)^{1/2} dt$$

$$= 2 \int_0^1 t^{2-1}(1-t)^{3/2-1} dt$$

$$= B(2, 3/2)$$

$$I_2 = \int_0^1 \sqrt{2y - (2y)^2} dy$$

$$\text{Put } 2y = t$$

$$y = t/2$$

$$dy = \frac{dt}{2}$$

$$y=0, t=0$$

$$y=1/2, t=1$$

$$= \int_0^1 \sqrt{t} \cdot \sqrt{1-t} \cdot \frac{1}{2} dt$$

$$= \frac{1}{2} \int_0^1 t^{1/2}(1-t)^{1/2} dt$$

$$= \frac{1}{2} \int t^{3/2-1} (1-t)^{3/2-1} dt$$

$$I_2 = \frac{1}{2} B(3/2, 3/2)$$

from ①

$$I = 2B\left(\frac{1}{2}, \frac{3}{2}\right) \cdot \frac{1}{2} B\left(\frac{3}{2}, \frac{3}{2}\right)$$

$$= \frac{\sqrt{2} \sqrt{3/2}}{\sqrt{7/2}} \cdot \frac{\sqrt{3/2} \cdot \sqrt{3/2}}{\sqrt{3}}$$

$$= \frac{\sqrt{3/2} \cdot \sqrt{3/2} \cdot \cancel{\sqrt{3/2}} \cdot \cancel{\sqrt{3/2}}}{\sqrt{7/2} \cdot \sqrt{3/2} \cdot \sqrt{3/2} \cdot 2 \cdot 1}$$

$$= \frac{1 \cdot 1/2 \sqrt{\pi} \cdot 1/2 \sqrt{\pi}}{\sqrt{7/2} \cdot \sqrt{3/2} \cdot 2 \cdot 1}$$

$$= \frac{\pi}{5 \cdot 3 \cdot 2}$$

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

Result:

① Another form of Beta function

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

② Duplication formula

$$\Gamma m \sqrt{m+\frac{1}{2}} = \frac{\pi \sqrt{2m}}{2^{2m-1}} = \frac{\pi \sqrt{2m}}{2^{2m-1}}$$

Ex. 44

$$\text{① Prove that } \int_0^\infty \frac{x^s}{(2+3x)^{16}} dx = \frac{s! 9!}{2^{10} \cdot 3^6 \cdot 15!}$$

$$\text{Let } I = \int_0^\infty \frac{x^s}{(2+3x)^{16}} dx$$

$$\text{Put } 3x=2t$$

$$x = \frac{2t}{3}$$

$$dx = \frac{2}{3} dt$$

$$\begin{aligned} \text{When } x=0, t &= 0 \\ x=\infty, t &= \infty \end{aligned}$$

$$= \int_0^\infty \frac{\left(\frac{2}{3}t\right)^s}{(2+2t)^{16}} \cdot \frac{2}{3} dt$$

$$= \left(\frac{2}{3}\right)^s \cdot \frac{1}{2^{16}} \cdot \frac{2}{3} \cdot \int_0^\infty \frac{t^s}{(1+t)^{16}} dt$$

$$= \frac{2^s}{3^s} \cdot \frac{1}{2^{16}} \cdot \frac{2}{3} \int_0^\infty \frac{t^{s-1}}{(1+t)^{16+s}} dt$$

$$= \frac{1}{2^{10}} \cdot \frac{1}{3^6} \cdot B(6, 10)$$

$$= \frac{1}{2^{10}} \cdot \frac{1}{3^6} \cdot \frac{\Gamma(6) \cdot \Gamma(10)}{\Gamma(16)}$$

$$= \frac{1}{2^{10}} \cdot \frac{1}{3^6} \cdot \frac{s! 9!}{15!}$$

$$= \frac{519!}{2^{10} \cdot 3^6 \cdot 15!}$$

② Prove that  $B(m, n) = \int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$  and hence

$$\int_0^1 \frac{x^2 + x^3}{(1+x)^7} dx$$

$$\text{Ans. } \because B(m, n) = \int_0^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$= \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$B(m, n) = \int_0^1 \frac{x^{m-1}}{(1+x)^{m+n}} dx + I_1 \quad \dots \quad (1)$$

$$\text{where } I_1 = \int_1^\infty \frac{x^{m-1}}{(1+x)^{m+n}} dx$$

$$\text{Put } x = 1/t$$

$$dx = -\frac{1}{t^2} dt$$

$$\begin{aligned} \text{when } x=1, t=1 \\ x=\infty, t=0 \end{aligned}$$

$$\therefore I_1 = \int_1^0 \frac{\left(\frac{1}{t}\right)^{m-1}}{\left(1 + \frac{1}{t}\right)^{m+n}} \cdot \left(-\frac{1}{t^2}\right) dt$$

$$= \int_0^1 \frac{t^{1-m} \cdot t^{m+n} \cdot t^{-2}}{(t+1)^{m+n}} dt$$

$$= \int_0^1 \frac{t^{n-1}}{(1+t)^{m+n}} dt$$

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

$$I_1 = \int_0^1 \frac{x^{n-1}}{(1+x)^{m+n}} dx$$

from ①

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

$$= \int_0^1 \frac{x^{m-1} + x^{n-1}}{(1+x)^{m+n}} dx$$

$$\therefore \int_0^1 \frac{x^2 + x^3}{(1+x)^7} dx = \int_0^1 \frac{x^{3-1} + x^{4-1}}{(1+x)^{3+4}} dx$$

$$= B(3, 4)$$

$$= \frac{\Gamma 3 \Gamma 4}{\Gamma 7} = \frac{2! 3!}{6!}$$

Date

16.11.23

Simpson  $\frac{1}{3}$ rd  $\rightarrow n = \text{even } n = 4, 6, 8, 10, \dots$ Simpson  $\frac{3}{8}$ th  $\rightarrow n = \text{even but multiple of 3 i.e. } n = 6, 12, \dots$ Trapezoidal  $\rightarrow n = \text{even or odd}$ 

$$\text{Q3 Prove that } B(n + \frac{1}{2}, n + \frac{1}{2}) = \frac{\sqrt{n + 1/2}}{2^{2n} \sqrt{n + 1}} \sqrt{\pi}$$

Ans.

$$\therefore B(n + \frac{1}{2}, n + \frac{1}{2}) = \frac{\cancel{n + \frac{1}{2}} \cdot \cancel{n + \frac{1}{2}}}{\cancel{2n + 1}}$$

$$= \frac{\sqrt{n + 1/2} \sqrt{n + 1/2}}{\sqrt{n + \frac{1}{2}} + \sqrt{n + \frac{1}{2}}}$$

$$= \frac{\sqrt{n + 1/2} \cdot \sqrt{n + 1/2}}{\sqrt{2n + 1}}$$

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

By Duplication formula,

$$\Gamma m \sqrt{m + 1/2} = \frac{\sqrt{\pi}}{2^{2m-1}} \sqrt{2m}$$

$$\frac{\sqrt{m + 1/2}}{\sqrt{2m}} = \frac{\sqrt{\pi}}{2^{2m-1}} \cdot \frac{1}{\sqrt{m}}$$

∴ from (1)

$$= \frac{\sqrt{n + 1/2}}{2^n} \cdot \frac{\sqrt{\pi}}{2^{2n-1} \sqrt{n}}$$

$$= \frac{\sqrt{n + 1/2} \sqrt{\pi}}{(2 \cdot 2^{2n-1}) \cdot (n \sqrt{n})}$$

$$= \frac{(n+1)^{1/2}}{2^{2n}} \cdot \frac{\sqrt{\pi}}{\Gamma(n+1)}$$

Ex 45

① Show that  $\int_0^a \sqrt{\frac{x^3}{a^3 - x^3}} dx = \frac{a\sqrt{\pi}\Gamma(5/6)}{\Gamma(1/3)}$

Ans. Let  $I = \int_0^a \sqrt{\frac{x^3}{a^3 - x^3}} dx$

$$= \int_0^a \frac{x^{3/2}}{(a^3 - x^3)^{1/2}} dx$$

$$= \int_0^a x^{3/2} (a^3 - x^3)^{-1/2} dx$$

Put  $x^3 = a^3 t$   
 $x = a t^{1/3}$

$$dx = \frac{a}{3} t^{-2/3} dt$$

$$x=0, t=0$$

$$x=a, t=1$$

$$= \int_0^1 (at^{1/3})^{3/2} \cdot (a^3 - a^3 t)^{-1/2} \cdot \frac{a}{3} t^{-2/3} dt$$

$$= a^{3/2} \cdot a^{-3/2} \cdot \frac{a}{3} \int_0^1 t^{1/2} (1-t)^{-1/2} \cdot t^{-2/3} dt$$

$$= \frac{a}{3} \int_0^1 t^{-1/6} (1-t)^{-1/2} dt$$

$$= \frac{a}{3} \int_0^1 t^{5/6-1} (1-t)^{1/2-1} dt$$

$$= \frac{a}{3} B(5/6, 1/2)$$

$$= \frac{a}{3} \frac{\sqrt{5/6} \cdot \sqrt{1/2}}{\Gamma(5/6 + 1/2)}$$

$$= \frac{a}{3} \cdot \frac{\sqrt{5/6} \cdot \sqrt{\pi}}{\sqrt{4/3}}$$

$$= \frac{a}{3} \cdot \frac{\sqrt{5/6} \cdot \sqrt{\pi}}{\frac{1}{\sqrt{3}} \cdot \sqrt{1/3}}$$

$$= a \sqrt{\pi} \frac{\sqrt{5/6}}{\sqrt{1/3}}$$

(2) Prove that  $\int_s^9 \sqrt[4]{(9-x)(x-s)} dx = 2 \left( \frac{\sqrt{1/4}}{3\sqrt{\pi}} \right)^2$

Ans. Let  $I = \int_s^9 \sqrt[4]{(9-x)(x-s)} dx$

rule:

$$= \text{Put } 9-x \text{ or } x-s = (9-s)t$$

$(\text{upper limit} - \text{lower limit})$

$$\therefore x-s = 4t$$

$$x = 4t+s$$

$$dx = 4dt$$

$$x = 9 \quad ; \quad t = 1 \\ x = 5 \quad ; \quad t = 0$$

$$= \int_0^1 \sqrt[4]{(9 - 4t - s) \cdot 4t} \cdot 4dt$$

$$= \int_0^1 \sqrt[4]{(4 - 4t) \cdot 4t} \cdot 4dt$$

$$= \int_0^1 \sqrt[4]{4(1-t)4t} \cdot 4dt$$

$$= 4 \cdot (16)^{1/4} \int_0^1 t^{1/4} \cdot (1-t)^{1/4} dt$$

$$= 4 \cdot 2 \int_0^1 t^{5/4-1} \cdot (1-t)^{5/4-1} dt$$

$$= 8 \cdot B\left(\frac{5}{4}, \frac{5}{4}\right)$$

$$= 8 \cdot \frac{\sqrt{5/4} \cdot \sqrt{5/4}}{\sqrt{5/4 + 5/4}}$$

$$= 8 \cdot \frac{\sqrt{5/4} \cdot \sqrt{5/4}}{\sqrt{5/2}}$$

$$= \frac{8 \cdot \frac{1}{4} \sqrt{1/4} \cdot \frac{1}{4} \sqrt{1/4}}{\frac{3}{2} \cdot \frac{1}{2} \sqrt{\pi}} = \frac{2 (\sqrt{1/4})^2}{3\sqrt{\pi}}$$

Tutorial - 06

③  $\int_0^1 (\log x)^4 dx$

④ Prove that,

$$\int_0^1 \frac{x^{3/2}}{\sqrt{3-x}} dx \cdot \int_0^1 \frac{dx}{\sqrt{1-x^{1/4}}} = \frac{432\pi}{35}$$

Tutorial - 07

Q1. Evaluate  $\Delta^2 \left( \frac{1}{x} \right)$

Q2. Evaluate  $\int_0^4 x^3 dx$  by Rectangular method.

Q3. Evaluate  $\int_{-1}^1 \frac{1}{1+x^2} dx$  by using Trapezoidal rule

Q4. Evaluate  $\int_{-3}^3 x^4 dx$  by (1) Simpson 1/3<sup>rd</sup> Rule  
(2) Simpson 3/8<sup>th</sup> Rule