

DEPARTMENT OF MATHEMATICS & SC

ENGINEERING MATHEMATICS-III

DIPLOMA 3RD SEMESTER

LEARNING MATERIAL

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Unit-2 Complex Numbers

* $x^2 + 1 = 0$

$x^2 = -1$
 $x = \sqrt{-1}$

$i^2 = i \cdot i = \sqrt{-1} \cdot \sqrt{-1} = -1$

$i^3 = i^2 \cdot i = -1 \times i = -i$

$i^4 = i^2 \cdot i^2 = -1 \times -1 = 1$

$i^5 = i^4 \cdot i = 1 \cdot i = i$

$i^6 = i^4 \cdot i^2 = 1 \cdot -1 = -1$

$i^7 = i^4 \cdot i^3 = 1 \cdot -i = -i$

Definition

⇒ The number which is expressed in the form of $x + iy$ / $a + ib$, where $a, b \in \mathbb{R}$ or $x, y \in \mathbb{R}$ and $i = \sqrt{-1}$

e.g. $6 + 0i$, $5 - 3i$, $2i$

⇒ The complex number is denoted by "z". i.e. $z = a + ib$

⇒ Each complex number have two parts, one is Real (R) and other is Imaginary (I).

If $z = x + iy$,

Then, $x \rightarrow$ Real part

$y \rightarrow$ Imaginary part

$R(z) = x$ or $I(z) = y$.

⇒ If a complex number is purely Real then it's imaginary part is zero.

e.g. $z = 2, 5, -4, \dots$ etc

⇒ If a complex number is purely Imaginary then it's real part is zero.

eg. $-2i, 3i, \dots$ etc.

Algebraic Sum of two complex no.

let

$$z_1 = x_1 + iy_1$$
$$z_2 = x_2 + iy_2$$

$$\therefore z_1 + z_2 = \underbrace{(x_1 + x_2)}_{\text{Real}} + i \underbrace{(y_1 + y_2)}_{\text{Imaginary}}$$

$$z_1 = 3 + 5i$$

$$z_2 = 2 - 3i$$

$$z_1 + z_2 = (3+2) + (5-3)i$$
$$= 5 + 2i$$

Difference of two complex no.

let,

$$z_1 = x_1 + iy_1$$
$$z_2 = x_2 + iy_2$$

$$z_1 - z_2 = (x_1 - x_2) + i(y_1 - y_2)$$

$$z_1 = 3 - 5i$$

$$z_2 = 1 + 2i$$

$$z_1 - z_2 = (3-1) + i(-5-2)$$
$$= 2 + (-7)i$$
$$= 2 - 7i$$

* Multiplication of two complex No.

Let, $z_1 = a_1 + ib_1$ and $z_2 = a_2 + ib_2$

$$\begin{aligned} \text{then } z_1 z_2 &= (a_1 + ib_1) \\ &= a_1(a_2 + ib_2) + ib_1(a_2 + ib_2) \\ &= a_1 a_2 + ia_1 b_2 + ib_1 a_2 + i^2 b_1 b_2 \\ &= a_1 a_2 + ia_1 b_2 + ib_1 a_2 - b_1 b_2 \\ &= \underbrace{(a_1 a_2 - b_1 b_2)}_{\text{Real}} + i \underbrace{(a_1 b_2 + b_1 a_2)}_{\text{Imaginary}} \end{aligned}$$

∴ Multiplication of 2 complex No. is a complex No.

* Division of two complex No

$$z_1 = x_1 + iy_1$$

$$z_2 = x_2 + iy_2$$

$$\therefore \frac{z_1}{z_2} = \frac{x_1 + iy_1}{x_2 + iy_2} \times \frac{x_2 - iy_2}{x_2 - iy_2}$$

Real no.

$$= \frac{(x_1 + iy_1)(x_2 - iy_2)}{(x_2)^2 - (iy_2)^2}$$

$$= \frac{x_1(x_2 - iy_2) + iy_1(x_2 - iy_2)}{x_2^2 - i^2 y_2^2}$$

$$= \frac{x_1 x_2 - ix_1 y_2 + iy_1 x_2 - i^2 y_1 y_2}{x_2^2 - i^2 y_2^2}$$

$$= \frac{x_1 x_2 - ix_1 y_2 + iy_1 x_2 + y_1 y_2}{x_2^2 + y_2^2}$$

$$= \frac{x_1 x_2 + y_1 y_2}{x_2^2 + y_2^2} + i \frac{x_2 y_1 - x_1 y_2}{x_2^2 + y_2^2}$$

Conjugate of complex No.

- ⇒ The conjugate of a complex No. is obtained from a complex No. by changing the sign of imaginary parts.
- ⇒ It is denoted by the symbol \bar{z} .
- ⇒ Double conjugate of a complex number remain gives same complex number.

e.g. $z = 2 - 5i$
 Ex-1 $\bar{z} = 2 + 5i$ complex conjugate
 $\overline{(\bar{z})} = 2 - 5i$

Ex-2 $z_1 = -3 + 4i$
 $\bar{z}_1 = -3 - 4i$

properties of conjugate

(1) $\overline{z_1 + z_2} = \bar{z}_1 + \bar{z}_2$

e.g. $z_1 = 4 + 3i$
 $z_2 = 6 + 4i$

L.H.S $\overline{z_1 + z_2}$
 $\overline{z_1 + z_2} = 4 + 3i + 6 + 4i$
 $= 10 + 7i$

$\overline{z_1 + z_2} = 10 - 7i$

L.H.S = R.H.S

R.H.S $\bar{z}_1 = 4 - 3i$
 $\bar{z}_2 = 6 - 4i$

$\bar{z}_1 + \bar{z}_2 = 4 - 3i + 6 - 4i$
 $= 10 - 7i$

(2) $\overline{z_1 z_2} = \bar{z}_1 \cdot \bar{z}_2$

(3) $\overline{\left(\frac{z_1}{z_2}\right)} = \frac{\bar{z}_1}{\bar{z}_2}$

(4) $z \cdot \bar{z} = |z|^2$

(5) $R(z) = \frac{1}{2}(z + \bar{z})$

$z = 5 - 4i$
 $\bar{z} = 5 + 4i$

$z + \bar{z} = 10$

$\therefore \frac{1}{2}(z + \bar{z}) = \frac{1}{2} \times 10 = 5$

L.H.S = R.H.S

* Modulus of a complex No. -

If $z = a + ib$ be a complex No., then the modulus of z is written as $|z|$ is a real number.

e.g. $z = a + ib$
 $|z| = \sqrt{a^2 + b^2}$

(1) $z = 3 + 2i$
 $|z| = \sqrt{(3)^2 + (2)^2}$

Properties

(1) $|z| = |\bar{z}|$

e.g. $z = 3 + 4i$
 $|z| = \sqrt{(3)^2 + (4)^2}$
 $= \sqrt{9 + 16}$
 $= \sqrt{25}$
 $= 5 \in \mathbb{R}$

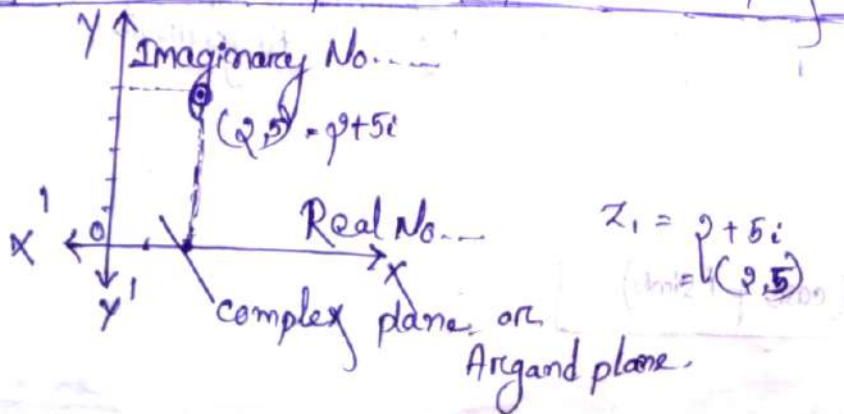
$\bar{z} = 3 - 4i$
 $|\bar{z}| = \sqrt{(3)^2 + (-4)^2}$
 $= \sqrt{9 + 16}$
 $= \sqrt{25}$
 $= 5 \in \mathbb{R}$

Complex Number as an order pair: -

→ we know the complex number is $x + iy$, where $x, y \in \mathbb{R}$. The complex number uniquely represented by an order pair of (x, y) .

e.g. $z = (3, 4) = 3 + 4i$
 $z = (2, -3) = 2 - 3i$

* Geometrical representation of a complex number



⇒ The plane on which a complex number are represented is known as complex plane or argand plane.

IMP

* Polar form of a complex number

$$z = a + ib$$

• (a, b)

Here, $\sin \theta = \frac{p}{h} = \frac{b}{r}$.

$$\cos \theta = \frac{b}{h} = \frac{a}{r}$$

from equation (1) -

$$a = r \cos \theta$$

$$b = r \sin \theta$$

Squaring both equation and adding.

$$a^2 = r^2 \cos^2 \theta$$

$$b^2 = r^2 \sin^2 \theta$$

$$a^2 + b^2 = r^2 (\cos^2 \theta + \sin^2 \theta)$$

$$a^2 + b^2 = r^2 (1)$$

$$a^2 + b^2 = r^2$$

$$r = \sqrt{a^2 + b^2} = |z|$$

Dividing both equation (1) with (2)

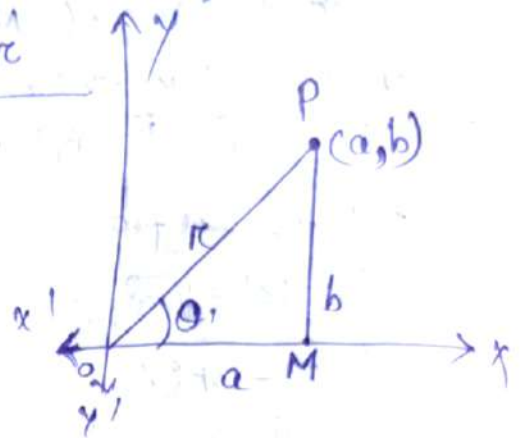
$$\frac{\sin \theta}{\cos \theta} = \frac{\frac{b}{r}}{\frac{a}{r}} = \frac{b}{a}$$

$$\Rightarrow \tan \theta = \frac{b}{a}$$

$$\Rightarrow \theta = \tan^{-1} \frac{b}{a} \quad \text{Amplitude or Argument}$$

$z = a + ib$
polar form

$$z = r (\cos \theta + i \sin \theta)$$



Ex-1 Convert the complex numbers ⁽¹⁺ⁱ⁾ into polar form.

Solnⁿ

let, $z = 1+i = r(\cos\theta + i\sin\theta)$ ————— (1)

$$r = \sqrt{1^2 + 1^2}$$

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

$$= \sqrt{2}$$

$$\theta = \tan^{-1} \frac{1}{1} = \tan^{-1} 1$$

$$\theta = 45^\circ = \frac{\pi}{4}$$

∴ Hence, $z = (1+i) = \sqrt{2} \left(\cos \frac{\pi}{4} + i \sin \frac{\pi}{4} \right)$

② let, $z = -1 + i\sqrt{3} = r(\cos\theta + i\sin\theta)$ ————— (1)

$$r = \sqrt{(-1)^2 + (\sqrt{3})^2}$$

$$= \sqrt{1+3}$$

$$= \sqrt{4} = 2$$

$$\theta = \tan^{-1} \frac{\sqrt{3}}{-1}$$

$$\theta = \tan^{-1} -\sqrt{3}$$

$$\theta = 120^\circ = \frac{2\pi}{3}$$

∴ Hence, $z = (-1 + i\sqrt{3}) = 2 \left(\cos \frac{2\pi}{3} + i \sin \frac{2\pi}{3} \right)$

Inverse of a complex No. -

$z = a+ib$ be a complex Number.
Then their inverse is denoted by " z^{-1} " or " $1/z$ ".

Solⁿ

$$z = a+ib$$

$$\frac{1}{z} = \frac{1}{a+ib}$$

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

$$= \frac{a-ib}{a^2 - (ib)^2} = \frac{a-ib}{a^2 - i^2b^2} = \frac{a-ib}{a^2 - (-1)b^2} = \frac{a-ib}{a^2 + b^2}$$

e.g - Find the inverse of complex No.

$$z = 1+i$$

Solⁿ

$$z = 1+i$$

$$\frac{1}{z} = \frac{1}{1+i}$$

$$= \frac{1(1-i)}{(1+i)(1-i)}$$

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

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

$$= \frac{1-i}{1+1}$$

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

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

e.g - Find the value of $\frac{1}{(2+3i)^2}$

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

$$= \frac{1}{(2^2 + (3i)^2 + 2 \cdot 2 \cdot 3i)}$$

$$= \frac{1}{4+9i^2+12i}$$

$$= \frac{1}{4+9(-1)+12i}$$

$$= \frac{1}{4-9+12i}$$

$$= \frac{1}{-5+12i}$$

$$= \frac{1}{(-5+12i)(-5-12i)}$$

$$= \frac{-5-12i}{(-5)^2 - (12i)^2}$$

$$= \frac{-5-12i}{25 - 144i^2}$$

$$= \frac{-5-12i}{25 + 144}$$

$$= \frac{-5-19i}{169}$$

$$= \frac{-5}{169} - i\left(\frac{19}{169}\right)$$

eg-3 find the real and imaginary part of a complex no.

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

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

$$= \frac{3(4-3i) - 2i(4-3i)}{(4)^2 - (3i)^2}$$

$$= \frac{12-9i-8i+6i^2}{16-9i^2}$$

$$= \frac{12-17i+6(-1)}{16-9(-1)}$$

$$= \frac{12-17i-6}{16-(-9)}$$

$$= \frac{6-17i}{16+9}$$

$$= \frac{6-17i}{25}$$

$$= \frac{6}{25} - i\left(\frac{17}{25}\right)$$

$$R(z) = \frac{6}{25}$$

$$I(z) = \frac{-17}{25}$$

$z = \frac{a+ib}{c+id}$

to find real and imag part

real part
imag part

Cube Root of a complex No. / Cube root of unity

Let

$$\sqrt[3]{1} = x$$

Cubing both sides:-

$$1 = x^3$$

$$x^3 - 1 = 0 \quad [a^3 - b^3 = (a-b)(a^2 + ab + b^2)]$$

$$\Rightarrow (x-1)(x^2 + x + 1) = 0$$

$$\Rightarrow (x-1)(x^2 + x + 1) = 0$$

Either, $x-1=0$ or $x^2 + x + 1 = 0$ - Quadratic Eqⁿ.

$$x = 1$$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \quad a=1, b=1, c=1$$

$$= \frac{-1 \pm \sqrt{1^2 - 4 \cdot 1 \cdot 1}}{2 \cdot 1}$$

$$= \frac{-1 \pm \sqrt{1-4}}{2}$$

$$= \frac{-1 \pm \sqrt{-3}}{2}$$

$$= \frac{-1 \pm \sqrt{3}i}{2}$$

$$\begin{array}{l} \boxed{x = \frac{-1 + \sqrt{3}i}{2} = \omega} \\ \boxed{x = \frac{-1 - \sqrt{3}i}{2} = \omega^2} \\ \boxed{x = 1} \end{array}$$

\therefore Hence, $1, \omega, \omega^2$ are the cube root of unity.

Note-1 The sum of cube root of unity is zero.

i.e. $1 + \omega + \omega^2 = 0$

(*) The values of ~~$\omega^3 = 1$~~

(3) from the relation $1 + \omega + \omega^2 = 0$

we get, $1 + \omega = -\omega^2$

$1 + \omega^2 = -\omega$

$\omega + \omega^2 = -1$

IMP

Express in the form of $a + ib$.

(i) $\frac{3+5i}{2-3i}$ (ii) $\frac{(1+i)^2}{3-i}$

$z = \frac{3+5i(2+3i)}{(2-3i)(2+3i)}$

$= \frac{3(2+3i)+5i(2+3i)}{(2^2-(3i)^2)}$

$= \frac{6+9i+10i+15i^2}{4-9i^2}$

$= \frac{6+19i+15(-1)}{4-9(-1)}$

$= \frac{6+19i-15}{4+9}$

$= \frac{6+19i-15}{13}$

$= \frac{-9+19i}{13}$

$= -\frac{9}{13} + i \frac{19}{13}$

$= \frac{(1)^2 + 2 \cdot 1 \cdot i + (i)^2}{3-i}$

$= \frac{1+2i+(-1)}{3-i}$

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

$= \frac{2i(3+i)}{(3-i)(3+i)}$

$= \frac{6i+2i^2}{(3^2-(i)^2)}$

$= \frac{6i+2(-1)}{9-(-1)}$

$= \frac{6i-2}{9+1}$

$= \frac{6i-2}{10}$

$= \frac{6i}{10} - \frac{2}{10}$

$\left[\frac{6i}{10} - \frac{2}{10} \right]$

$\left[\frac{6i}{10} - \frac{2}{10} \right]$

QNP

Express...with rational denominator:-

$$\begin{aligned}
 \textcircled{i} \quad & \frac{1}{3-\sqrt{-5}} \\
 &= \frac{1}{3-\sqrt{5}i} \\
 &= \frac{1}{(3-\sqrt{5}i)(3+\sqrt{5}i)} \\
 &= \frac{3+\sqrt{5}i}{(3)^2 - (\sqrt{5}i)^2} \\
 &= \frac{3+\sqrt{5}i}{9-5i^2} \\
 &= \frac{3+\sqrt{5}i}{9-5(-1)} \\
 &= \frac{3+\sqrt{5}i}{9+5} \\
 &= \frac{3+\sqrt{5}i}{14}
 \end{aligned}$$

* Prove that

$$\begin{aligned}
 \text{(i)} \quad & (1-\omega+\omega^2)^5 + (1-\omega^2+\omega)^5 = 32 \\
 \text{(ii)} \quad & (1+5\omega+9\omega^2)^6 = (1+9\omega+5\omega^2)^6 = 729 \\
 \text{(iii)} \quad & (1-\omega+\omega^2)^7 + (1+\omega-\omega^2)^7 = 128
 \end{aligned}$$

$$\begin{aligned}
 \text{L.H.S.} \\
 \textcircled{i} \quad & (1-\omega+\omega^2)^5 + (1-\omega^2+\omega)^5 \\
 &= (1+\omega^2-\omega)^5 + (1+\omega-\omega^2)^5 \\
 &= (-\omega-\omega)^5 + (-\omega^2-\omega^2)^5 \\
 &= \cancel{(-2)^5} + \dots \\
 &= (-2\omega)^5 + (-2\omega^2)^5 \\
 &= -32\omega^5 + -32\omega^{10} \\
 &= -32(\omega^5 + \omega^{10}) \\
 &= -32[\omega^3 \cdot \omega^2 + (\omega^3)^3 \cdot \omega]
 \end{aligned}$$

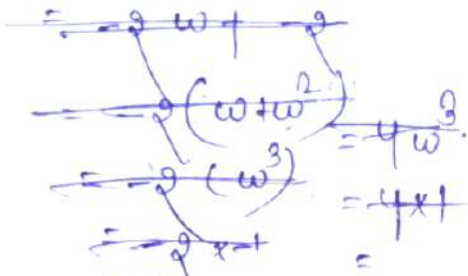
$$\begin{aligned}
 \textcircled{ii} \quad & (1-\omega+\omega^2)^7 + (1+\omega-\omega^2)^7 \\
 &= (1+\omega^2-\omega)^7 + (1+\omega-\omega^2)^7 \\
 &= (-\omega-\omega)^7 + (-\omega^2-\omega^2)^7 \\
 &= (-2\omega)^7 + (-2\omega^2)^7 \\
 &= -128\omega^7 + -128\omega^{14} \\
 &= -128(\omega^7 + \omega^{14}) \\
 &= -128[(\omega^3)^2 \cdot \omega + (\omega^3)^4 \cdot \omega] \\
 &= -128[1 \cdot \omega + 1 \cdot \omega^2] \\
 &= -128[\omega + \omega^2] \\
 &= -128(-1) = 128
 \end{aligned}$$

69/128

IMP

(iii) $(1-\omega+\omega^2) + (1+\omega-\omega^2) = 4$

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



$$\begin{aligned} &= -2(\omega + \omega^2) \\ &= -2 \times 1 \\ &= -2 \times 1 \\ &= 4 \end{aligned}$$

(ii) $(2+5\omega+2\omega^2)^6$

$$\begin{aligned} &= (2+2\omega+3\omega+2\omega^2)^6 \\ &= (2+2\omega+2\omega^2+3\omega)^6 \\ &= [2(1+\omega+\omega^2)+3\omega]^6 \\ &= [3\omega]^6 \\ &= 729\omega^6 \\ &= 729(\omega^3)^2 \\ &= 729(1)^2 \\ &= 729 \end{aligned}$$

IMP

(iv) $(1-\omega+\omega^2) \times (1+\omega-\omega^2) = 4$

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

$$\begin{aligned} &= 4\omega \cdot \omega^2 \\ &= 4\omega^3 \\ &= 4 \times 1 \\ &= 4 \end{aligned}$$

$(2+2\omega+5\omega^2)^6$

$$\begin{aligned} &= (2+2\omega+2\omega^2+3\omega^2)^6 \\ &= [2(1+\omega+\omega^2)+3\omega^2]^6 \\ &= [3\omega^2]^6 \\ &= 729\omega^{12} \\ &= 729(\omega^3)^4 \\ &= 729(1)^4 \\ &= 729 \end{aligned}$$

$$\begin{array}{r} 81 \\ 243 \\ \hline 729 \end{array}$$

$$\begin{aligned}
 \textcircled{iv} (1-\omega)(1-\omega^2)(1-\omega^4)(1-\omega^8) &= 9 \\
 &= (1-\omega)(1-\omega^2)(1-\omega^3 \cdot \omega)(1-(\omega^3)^2 \cdot \omega) \\
 &= (1-\omega)(1-\omega^2)(1-\omega)(1-\omega^2) \\
 &= (1-\omega)^2 (1-\omega^2)^2 \\
 &= [(1-\omega)(1-\omega^2)]^2 \\
 &= [1-\omega^2-\omega+\omega^3]^2 \\
 &= [1-\omega^2-\omega+1]^2 \\
 &= [2-(\omega^2+\omega)]^2 \\
 &= [2+1]^2 \\
 &= (3)^2 \\
 &= 9
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{vi} (1+5\omega^2+\omega^4)(1+5\omega+\omega^2)(5+\omega+\omega^2) &= 64 \\
 &= (1+5\omega^2+\omega^4) \cdot (1+5\omega+\omega^2) \cdot (5+\omega+\omega^2) \\
 &= (1+4\omega^2+\omega^4)(1+4\omega+\omega^2)(5+\omega+\omega^2) \\
 &= (1+4\omega^2+\omega^2 \cdot \omega)(1+4\omega+\omega+\omega^2)(1+4+\omega+\omega^2) \\
 &= (1+\omega^2+\omega+4\omega^2)(1+\omega+\omega^2+4\omega)(1+\omega+\omega^2+4) \\
 &= (4\omega^2)(4\omega)(4) \\
 &= 64\omega^3
 \end{aligned}$$

$$\begin{aligned}
 \cancel{64} &= 64 \times 1 \\
 \cancel{64} &= 64 \times \omega^3
 \end{aligned}$$

$$\begin{aligned}
 \textcircled{v} (2-\omega)(2-\omega^2)(2-\omega^4)(2-\omega^8) & \\
 &= (2-\omega)(2-\omega^2)(2-(\omega^3) \cdot \omega)(2-(\omega^3)^2 \cdot \omega) \\
 &= (2-\omega)(2-\omega^2)(2-\omega)(2-\omega^2) \\
 &= (2-\omega)^2 (2-\omega^2)^2 \\
 &= [(2-\omega)(2-\omega^2)]^2 \\
 &= [4-2\omega^2-2\omega+\omega^2]^2 \\
 &= [4-\omega-\omega^3]^2 \\
 &= 4 \\
 &= [4-2\omega^2+2\omega+\omega^3]^2 \\
 &= [4-2\omega^2+2\omega+1]^2 \\
 &= [5-2(\omega^2+\omega)]^2 \\
 &= [5-2(-1)]^2 \\
 &= [5+2]^2 \\
 &= (7)^2 \\
 &= 49
 \end{aligned}$$

IMP

Square Root of a complex No.

let, $z = a + ib$

$\sqrt{a+ib} = x+iy$
by squaring both sides:-

$$\Rightarrow a+ib = (x+iy)^2$$

$$\Rightarrow a+ib = x^2 + i^2 y^2 + 2x \cdot iy$$

$$\Rightarrow a+ib = x^2 + (-1)y^2 + i2xy$$

$$\Rightarrow a+ib = x^2 - y^2 + i2xy$$

$$x^2 - y^2 = a \quad 2xy = b$$

$$x = \pm \sqrt{\frac{a + \sqrt{a^2 + b^2}}{2}}$$

$$x = \pm \sqrt{\frac{\operatorname{Re}(z) + |z|}{2}}$$

$$y = \pm \sqrt{\frac{\sqrt{a^2 + b^2} - a}{2}}$$

$$y = \pm \sqrt{\frac{|z| - \operatorname{Re}(z)}{2}}$$

* find a square root of $3+4i$

Solⁿ let, $\sqrt{3+4i} = x+iy$
squaring both sides:-

$$3+4i = (x+iy)^2$$

$$3+4i = x^2 + i^2 y^2 + i2xy$$

$$3+4i = x^2 + (-1)y^2 + i2xy$$

$$3+4i = x^2 - y^2 + i2xy$$

on comparing both sides we get

$$x^2 - y^2 = 3$$

$$2xy = 4$$

we know $(x^2 + y^2)^2 = (x^2 - y^2)^2 + 4x^2 y^2$

$$= 3^2 + 4^2 = 9 + 16 = 25$$

$$x^2 + y^2 = \sqrt{25} = 5 \quad \text{--- (1)}$$

adding equation (1) and (2)

$$x^2 - y^2 = 3$$

$$x^2 + y^2 = 5$$

$$2x^2 = 8$$

$$x^2 = 4$$

$$x = \pm 2$$

$$x = \sqrt{4} = \pm 2$$

$$x^2 + y^2 = 5$$

$$4 + y^2 = 5$$

$$y^2 = 5 - 4$$

$$y^2 = 1$$

$$y = \pm 1$$

$$y = \pm 1$$

Hence, $\therefore \sqrt{3+4i} = x+iy = 2 \pm i$

Q) Find a square root of $-5 + 12i\sqrt{-1}$.

$$x+iy = \sqrt{-5+12i}$$

$$(\sqrt{-1}=i)$$

~~$$\sqrt{-5+12i} = x+iy$$~~

$$\Rightarrow \sqrt{-5+12i} = x+iy$$

$$\Rightarrow -5+12i = (x+iy)^2$$

$$\Rightarrow -5+12i = (x^2 + i^2y^2 + 2xyi)$$

$$\Rightarrow -5+12i = x^2 - y^2 + i2xy$$

$$\Rightarrow -5+12i = x^2 - y^2 + i2xy$$

comparing both the side :-

$$x^2 - y^2 = -5 \quad (1)$$

$$2xy = 12 \quad (2)$$

We know,

$$\begin{aligned}(x^2 + y^2)^2 &= (x^2 - y^2)^2 + 4x^2y^2 \\ &= (-5)^2 + (12)^2 \\ &= 25 + 144 \\ &= 169\end{aligned}$$

$$(x^2 + y^2)^2 = 169$$

$$x^2 + y^2 = \sqrt{169} = \pm 13$$

adding equation (1) and (2).

$$\begin{array}{r}x^2 - y^2 = -5 \\ x^2 + y^2 = 13 \\ \hline 2x^2 = 18 \\ x^2 = 9 \\ x = \sqrt{9} \\ x = \pm 3\end{array}$$

$$x^2 - y^2 = 5$$

$$(3)^2 - y^2 = 5$$

$$9 - y^2 = 5$$

$$-y^2 = 5 - 9$$

$$y^2 = 4$$

$$y = \sqrt{4} = \pm 2$$

$$\therefore \sqrt{-5 + 12i} = x + iy = 3 \pm 2i$$

H.W

- (a) $-15-8i$
- (b) $-8+\sqrt{-1}$
- (c) $-i$
- (d) $1+4\sqrt{3}i$

$$\frac{995}{64} \\ \hline 989$$

(a) $-15-8i$

$$\begin{aligned} \Rightarrow \sqrt{-15-8i} &= x+iy \\ \Rightarrow -15-8i &= (x+iy)^2 \\ \Rightarrow -15-8i &= x^2+(iy)^2+2 \cdot x \cdot iy \\ \Rightarrow -15-8i &= x^2+i^2y^2+i2xy \\ \Rightarrow -15-8i &= x^2-y^2+i2xy \\ \Rightarrow -15-8i &= x^2-y^2+i2xy \end{aligned}$$

$$\begin{aligned} x^2-y^2 &= -15 & 2xy &= -8 \end{aligned}$$

$$x^2-y^2 = -15 \quad \text{--- (1)}$$

$$2xy = -8 \quad \text{--- (2)}$$

$$\begin{aligned} (x^2+y^2)^2 &= (x^2-y^2)^2 + 4x^2y^2 \\ &= (-15)^2 + (-8)^2 \\ &= 995 + 64 \\ &= 989 \end{aligned}$$

$$(x^2+y^2)^2 = 989$$

$$x^2+y^2 = \sqrt{989} = 17 \quad \text{--- (3)}$$

adding equation (1) and (3)

$$\begin{array}{r} x^2-y^2 = -15 \\ x^2+y^2 = 17 \\ \hline 2x^2 = 2 \\ x^2 = 1 \\ x = \pm 1 \end{array}$$

$$x = 1$$

$$\begin{aligned} x^2-y^2 &= -15 \\ \Rightarrow x^2-y^2 &= -15 \\ \Rightarrow x^2 &= -15-y^2 \\ \Rightarrow x^2 &= +16 \\ \Rightarrow x &= \sqrt{16} \\ \Rightarrow x &= 4 \end{aligned}$$

$$\begin{aligned} x^2-y^2 &= -15 \\ (x-y)(x+y) &= -15 \\ -6-y^2 &= -15 \\ -y^2 &= -15+6 \\ -y^2 &= -9 \\ y^2 &= 9 \\ y &= \sqrt{9} \\ &= \pm 3 \end{aligned}$$

$$\begin{aligned} \therefore \sqrt{-15-8i} &= x+iy \\ &= 1+4i \end{aligned}$$

$$\textcircled{b} \quad -8 + \sqrt{-1}$$

$$= -8 - 1i$$

$$\Rightarrow \sqrt{-8 - i} = x + iy$$

$$\Rightarrow -8 - i = (x + iy)^2$$

$$\Rightarrow -8 - i = x^2 + (iy)^2 + 2 \cdot x \cdot iy$$

$$\Rightarrow -8 - i = x^2 + i^2 y^2 + i 2xy$$

$$\Rightarrow -8 - i = x^2 + (-1)y^2 + i 2xy$$

$$\Rightarrow -8 - i = x^2 - y^2 + i 2xy$$

$$\begin{aligned} x^2 - y^2 &= -8 & 2xy &= -1 \\ x^2 - y^2 &= -8 & \text{--- (1)} \\ 2xy &= -1 & \text{--- (2)} \end{aligned}$$

~~$$x^2 - y^2 = -8$$~~

$$\begin{aligned} (x + y)^2 &= (x - y)^2 + 4xy \\ &= (-8)^2 + 4(-1) \\ &= 64 + 1 \\ &= 65 \end{aligned}$$

~~$$(x + y)^2 = 65$$~~

~~$$x + y = \sqrt{65}$$~~

~~$$(x + y)^2 = 65$$~~

$$\Rightarrow x + y = \sqrt{65}$$

$$x + y = \sqrt{65}$$

~~$$x - y = -8$$~~

$$2x = \sqrt{65} - 8$$

$$x = \frac{\sqrt{65} - 8}{2}$$

$$x = \sqrt{\frac{\sqrt{65} - 8}{2}}$$

$$\begin{aligned} x^2 + y^2 &= \sqrt{65} \\ x - y &= -8 \\ \hline 2y^2 &= \sqrt{65} + 8 \\ y^2 &= \frac{\sqrt{65} + 8}{2} \\ y &= \sqrt{\frac{\sqrt{65} + 8}{2}} \end{aligned}$$

$$\textcircled{c} -i$$

$$= 0 - i$$

$$\sqrt{0-i} = x+iy$$

$$\Rightarrow -i = (x+iy)^2$$

$$\Rightarrow -i = (x^2 + (iy)^2 + 2 \cdot x \cdot iy)$$

$$\Rightarrow -i = x^2 + i^2 y^2 + i 2xy$$

$$\Rightarrow -i = x^2 + (-1)y^2 + i 2xy$$

$$\Rightarrow -i = x^2 - y^2 + i 2xy$$

$$x^2 - y^2 = 0 \quad 2xy = -1 \quad (2)$$

$$(x^2 + y^2)^2 = (x^2 - y^2)^2 + 4x^2 y^2$$

$$= 0 + (-1)^2$$

$$= 1$$

$$(x^2 + y^2)^2 = 1$$

$$x^2 + y^2 = \sqrt{1} = \pm 1$$

$$x^2 - y^2 = 0$$

$$x^2 + y^2 = 1$$

$$\hline 2x^2 = 1$$

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

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

$$x^2 - y^2 = 0$$

$$\Rightarrow (\sqrt{\frac{1}{2}})^2 - y^2 = 0$$

$$\Rightarrow \frac{1}{2} - y^2 = 0$$

$$\Rightarrow y^2 = \frac{1}{2}$$

$$\Rightarrow y = \sqrt{\frac{1}{2}}$$

$$\therefore \sqrt{-i} = x+iy = \sqrt{\frac{1}{2}} + i\sqrt{\frac{1}{2}}$$

(d) $1 + 4\sqrt{3}i$

$$\Rightarrow \sqrt{1 + 4\sqrt{3}i} = x + iy$$

$$\Rightarrow 1 + 4\sqrt{3}i = (x + iy)^2$$

$$\Rightarrow 1 + 4\sqrt{3}i = (x^2 + i^2y^2) + 2 \cdot x \cdot iy$$

$$\Rightarrow 1 + 4\sqrt{3}i = x^2 + i^2y^2 + i2xy$$

$$\Rightarrow 1 + 4\sqrt{3}i = x^2 + (-1)y^2 + i2xy$$

$$\Rightarrow 1 + 4\sqrt{3}i = x^2 - y^2 + i2xy$$

$$x^2 - y^2 = 1 \quad \text{--- (1)} \quad 2xy = 4\sqrt{3} \quad \text{--- (2)}$$

$$(x^2 + y^2)^2 = (x^2 - y^2)^2 + 4x^2y^2$$

$$= (1)^2 + (4\sqrt{3})^2$$

$$= 1 + 16 \times 3$$

$$= 1 + 48$$

$$= 49$$

$$(x^2 + y^2)^2 = 49$$

$$x^2 + y^2 = \sqrt{49} = \pm 7$$

$$x^2 - y^2 = 1$$

$$x^2 + y^2 = 7$$

$$2x^2 = 8$$

$$x^2 = \frac{8}{2} = 4$$

$$x = \sqrt{4}$$

$$x = \pm 2$$

$$x^2 - y^2 = 1$$

$$x^2 - y^2 = 1$$

$$4 - y^2 = 1$$

$$-y^2 = 1 - 4$$

$$-y^2 = -3$$

$$y = \sqrt{3}$$

$$y = \sqrt{3}$$

$$\therefore \sqrt{1 + 4\sqrt{3}i} = x + iy = 2 + \sqrt{3}i$$

Q) Find the square root of a complex number $-8-6i$.

$$\sqrt{-8-6i} = x + iy$$

$$\Rightarrow -8-6i = (x+iy)^2$$

$$\Rightarrow -8-6i = x^2 + 2x \cdot iy + (iy)^2$$

$$\Rightarrow -8-6i = x^2 + 2ixy + i^2y^2$$

$$\Rightarrow -8-6i = x^2 + i2xy + (-1)y^2$$

$$\Rightarrow -8-6i = x^2 + i2xy - y^2$$

$$\Rightarrow -8-6i = x^2 - y^2 + i2xy$$

$$x^2 - y^2 = -8$$

$$2xy = -6$$

$$\begin{aligned} (x^2 + y^2)^2 &= (x^2 - y^2)^2 + 4x^2y^2 \\ &= (-8)^2 + (-6)^2 \\ &= 64 + 36 \\ &= 100 \end{aligned}$$

$$(x^2 + y^2)^2 = 100$$

$$x^2 + y^2 = \sqrt{100} = 10$$

$$x^2 + y^2 = 10$$

$$x^2 - y^2 = -8$$

$$2x^2 = 2$$

$$x^2 = 1$$

$$x = \pm 1$$

$$x^2 - y^2 = -8$$

$$1 - y^2 = -8$$

$$-y^2 = -9$$

$$y^2 = 9$$

$$y = \pm 3$$

$$y = 3$$

$$y = -3$$

$$\sqrt{-8-6i} =$$

$$\therefore x \pm 1 \pm 3i$$

Amplitude/Argument θ , $Z = 1 + \sqrt{3}i$

$$= \tan^{-1} (b/a)$$

$$= \tan^{-1} \frac{\sqrt{3}}{1}$$

$$= \tan^{-1} \sqrt{3}$$

$$= \frac{\pi}{3}$$

* Find the multiplicative inverse of a complex no.

$$Z = (2 + \sqrt{3}i)^2$$



~~$z = 2 + \sqrt{3}i$~~

$$= (2)^2 + (\sqrt{3}i)^2 + 2 \cdot 2 \cdot \sqrt{3}i$$

$$= 4 + 3i^2 + 4\sqrt{3}i$$

$$= 4 + 3(-1) + 4\sqrt{3}i$$

$$= 4 - 3 + 4\sqrt{3}i$$

$$= 1 + 4\sqrt{3}i$$

$$\frac{1}{Z} = \frac{1}{(1 + 4\sqrt{3}i)}$$

$$= \frac{1(1 - 4\sqrt{3}i)}{(1 + 4\sqrt{3}i)(1 - 4\sqrt{3}i)}$$

$$= \frac{1 - 4\sqrt{3}i}{(1)^2 - (4\sqrt{3}i)^2}$$

$$= \frac{1 - 4\sqrt{3}i}{1 - 48i^2}$$

$$= \frac{1 - 4\sqrt{3}i}{1 - 48(-1)}$$

$$= \frac{1 - 4\sqrt{3}i}{1 + 48}$$

$$= \frac{1 - 4\sqrt{3}i}{49}$$

$$= \frac{1 - 4\sqrt{3}i}{49}$$

$$49$$

Find the real part of x and y : —

$$(x+iy)(2-3i) = 4+i$$

$$\Rightarrow x+iy = \frac{4+i(2+3i)}{(2-3i)(2+3i)}$$

$$\Rightarrow x+iy = \frac{8+12i+2i+3i^2}{(2)^2-(3i)^2}$$

$$\Rightarrow x+iy = \frac{8+14i+3(-1)}{4-9i^2}$$

$$\Rightarrow x+iy = \frac{8+14i-3}{4-9(-1)}$$

$$\Rightarrow x+iy = \frac{8-3+14i}{4+9}$$

$$\Rightarrow x+iy = \frac{5+14i}{13}$$

$$x = \frac{5}{13} \quad y = +\frac{14}{13}i$$

IMP

De Moivre's Theorem

① If ' n ' is an integer

Then ' n ' is zero, or positive or Negative
The statement is $(\cos \theta + i \sin \theta)^n$

$$= \cos n\theta + i \sin n\theta.$$

② If ' n ' is a fraction or Natural no. Then the

De Moivre's theorem is $(\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$
 $(\cos \theta - i \sin \theta)^n = \cos n\theta - i \sin n\theta$

Note:-

$$(1) \cos n\theta + i \sin n\theta \neq \cos n\theta - i \sin n\theta$$

$$(2) \cos 0 + i \sin 0 = 1 \quad (n=0)$$

$$(3) \cos \frac{\pi}{2} + i \sin \frac{\pi}{2} = i \quad (n=1, \theta=\frac{\pi}{2})$$

$$\cos n\theta + i \sin n\theta$$

$$= \cos \frac{\pi}{2} + i \sin \frac{\pi}{2}$$

$$= 0 + i \times 1$$

$$= i$$

$$(4) \cos \pi + i \sin \pi = -1 \quad (n=1, \theta=\pi)$$

$$\cos \pi + i \sin \pi$$

$$= -1 + i \times 0$$

$$= -1$$

$$(5) \cos \frac{\pi}{2} - i \sin \frac{\pi}{2} = -i$$

QHP If $r + \frac{1}{r} = \rho \cos \theta$ then show that

$$(a) r^n + \frac{1}{r^n} = \rho \cos n\theta$$

$$(b) r^n - \frac{1}{r^n} = \rho i \sin n\theta$$

$$r + \frac{1}{r} = \rho \cos \theta$$

$$\Rightarrow \frac{r^2 + 1}{r} = \rho \cos \theta$$

$$\Rightarrow r^2 + 1 = \rho r \cos \theta \quad \{ \sin^2 \theta + \cos^2 \theta = 1 \}$$

$$\Rightarrow r^2 + \sin^2 \theta + \cos^2 \theta = \rho r \cos \theta$$

$$\Rightarrow r^2 = \rho r \cos \theta + \cos^2 \theta = -\sin^2 \theta \quad [\because i^2 = -1]$$

$$\Rightarrow (r - \cos \theta)^2 = -i^2 \sin^2 \theta = (i \sin \theta)^2$$

$$\Rightarrow r - \cos \theta = i \sin \theta$$

$$r = i \sin \theta + \cos \theta$$

$$r = \cos \theta + i \sin \theta$$

By De Moivre's Theorem

$$z^n = (\cos \theta + i \sin \theta)^n$$

$$= \cos n\theta + i \sin n\theta.$$

$$\begin{aligned} \cos(-\theta) &= \cos \theta \\ \sin(-\theta) &= -\sin \theta \end{aligned}$$

$$\frac{1}{z^n} = \frac{1}{(\cos \theta + i \sin \theta)^n} = (\cos \theta + i \sin \theta)^{-n}$$

$$= \cos(-n\theta) + i \sin(-n\theta)$$

$$= \cos n\theta - i \sin n\theta.$$

$$\therefore z^n + \frac{1}{z^n} = \cos n\theta + i \sin n\theta + \cos n\theta - i \sin n\theta$$

$$= 2 \cos n\theta \quad (\text{proved})$$

(ii)

$$z + \frac{1}{z} = 2 \cos \theta$$

$$\Rightarrow \frac{z^2 + 1}{z} = 2 \cos \theta.$$

$$\Rightarrow z^2 + 1 = 2z \cos \theta.$$

$$\Rightarrow z^2 + \sin^2 \theta + \cos^2 \theta = 2z \cos \theta.$$

$$\Rightarrow z^2 - 2z \cos \theta + \cos^2 \theta = -\sin^2 \theta.$$

$$\Rightarrow (z - \cos \theta)^2 = -\sin^2 \theta.$$

$$\Rightarrow (z - \cos \theta)^2 = (i \sin \theta)^2.$$

$$\Rightarrow z - \cos \theta = i \sin \theta.$$

$$\Rightarrow z = \cos \theta + i \sin \theta.$$

By De Moivre's theorem

$$z^n = (\cos \theta + i \sin \theta)^n$$

$$= \cos n\theta + i \sin n\theta$$

$$\frac{1}{z^n} = \frac{1}{(\cos \theta + i \sin \theta)^n} = (\cos \theta + i \sin \theta)^{-n}$$

$$= \cos(-n\theta) + i \sin(-n\theta)$$

$$= \cos n\theta - i \sin n\theta.$$

$$z^n - \frac{1}{z^n}$$

$$\begin{aligned} &= (\cos \eta_0 + i \sin \eta_0) \cdot (\cos \eta_0 - i \sin \eta_0) \\ &= \cos^2 \eta_0 + i \sin \eta_0 \cos \eta_0 - \cos \eta_0 i \sin \eta_0 + \sin^2 \eta_0 \\ &= 2i \sin \eta_0 \cos \eta_0 \end{aligned}$$

□

UNIT-1 Matrices.

It is the arrangement of numbers by row and column in a rectangular array.

e.g. $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mm} \end{bmatrix}$ $m \rightarrow \text{Row}$
 $n \rightarrow \text{Column}$

\Rightarrow It is denoted by $[a_{ij}]$ or (a_{ij}) .
 \Rightarrow It also denoted by Capital Alphabate.

Types of matrix

Square Matrix :- ~~The~~ Number of Rows equal to number of Column.

Let, A be a Square matrix. If it has same number of row and columns.

e.g. - $A = \begin{bmatrix} 9 & 3 \\ 1 & 0 \end{bmatrix}$ leading / main diagonal.
 2×2

Lower triangular matrix :- A Square matrix is said to be Lower triangular matrix, if all the elements above the main diagonal are zero.

Ex:- $A = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 3 & 0 \\ 4 & 5 & 6 \end{bmatrix}$ - Lower triangular matrix.
 3×3

Upper triangular matrix :- A Square matrix is said to be upper triangular matrix, if all the elements below the main diagonal are zero.

Ex:- $B = \begin{bmatrix} 2 & 5 & -6 \\ 0 & 3 & 1 \\ 0 & 0 & 5 \end{bmatrix}$ - Upper triangular matrix.
 3×3

Symmetric Hermitian Matrix - A square matrix is called symmetric if it satisfies $A^T = A$

e.g.

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

$$\therefore A^T = A$$

$$A^T = \begin{bmatrix} 2 & 4 \\ 4 & 3 \end{bmatrix}$$

e.g. $B = \begin{bmatrix} 1 & 2 & -3 \\ 2 & -2 & 4 \\ -3 & 4 & 3 \end{bmatrix}$

$$B^T = \begin{bmatrix} 1 & 2 & -3 \\ 2 & -2 & 4 \\ -3 & 4 & 3 \end{bmatrix}$$

$$\therefore B^T = B$$

Skew Symmetric Matrix - A square matrix is called skew symmetric matrix if it satisfies $A^T = -A$

e.g.

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

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

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

$$\therefore A^T = -A$$

Rank of a matrix

Rank of a matrix is obtained by row operation, then the number of non-zero rows gives the rank of a matrix

ml

e.g. - find the rank of a matrix $\begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{bmatrix}$

Solⁿ

Let, $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{bmatrix}$ $R_2 \rightarrow R_2 - 2R_1$
 $R_3 \rightarrow R_3 - 3R_1$

$R \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & -2 \\ 0 & -2 & -4 \end{bmatrix}$ $R_3 \rightarrow R_3 - 2R_2$
 $R_3 \rightarrow R_3 - 2R_2$

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

Hence, rank of matrix $A = 2$.

\Rightarrow The rank of a matrix is denoted by $r(A)$ or $\rho(A)$, where 'A' is a matrix.

\Rightarrow Rank of a matrix i.e. $r(A) \leq$ (number of rows, number of columns)
i.e. $r(A) \leq \min(m, n)$

\Rightarrow Rank of $A =$ Rank of A^T .

H.W

Find the rank of the matrix $\begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 2 \\ 2 & 6 & 5 \end{bmatrix}$

$A = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 2 \\ 2 & 6 & 5 \end{bmatrix}$ $R_2 \rightarrow R_2 - R_1$
 $R_3 \rightarrow R_3 - R_1 \times 2$

$= \begin{bmatrix} 1 & 2 & 3 \\ 0 & 2 & -1 \\ 0 & 2 & -1 \end{bmatrix}$ $R_3 \rightarrow R_3 - R_2$

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

$\rho = (2)$

Hence, rank of matrix $A = 2$.

Q) Find the rank of the matrix $\begin{bmatrix} 3 & -1 & 2 \\ -6 & 11 & 4 \\ -3 & 17 & 2 \end{bmatrix}$

Let,

$$A = \begin{bmatrix} 3 & -1 & 2 \\ -6 & 11 & 4 \\ -3 & 17 & 2 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 + R_1 \end{array}$$

$$= \begin{bmatrix} 3 & -1 & 2 \\ 0 & 9 & 8 \\ 0 & 16 & 4 \end{bmatrix} \quad R_3 \rightarrow 2 \times R_3 - R_2$$

$$= \begin{bmatrix} 3 & -1 & 2 \\ 0 & 9 & 8 \\ 0 & 0 & 0 \end{bmatrix}$$

$\therefore \rho(A) = 2$

Q) Find the rank of the matrix $\begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 2 \\ 2 & 6 & 5 \end{bmatrix}$

Let,

$$B = \begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 2 \\ 2 & 6 & 5 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$= \begin{bmatrix} 1 & 2 & 3 \\ 0 & 2 & -1 \\ 0 & 2 & -1 \end{bmatrix} \quad R_3 \rightarrow R_3 - R_2$$

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

$\therefore \rho(B) = 2$

a) Find the rank of matrix

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

Let,

$$A = \begin{bmatrix} 1 & 3 & 2 & 5 & 1 \\ 2 & 2 & 1 & 6 & 3 \\ 1 & 1 & 2 & 3 & -1 \\ 0 & 2 & 5 & 2 & 3 \end{bmatrix}$$

$$\begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 3 & 2 & 5 & 1 \\ 0 & 0 & -1 & -4 & 1 \\ 0 & 2 & 0 & -2 & -2 \\ 0 & 2 & 5 & 2 & 3 \end{bmatrix}$$

$$\begin{array}{l} R_3 \rightarrow 2 \times R_3 - R_2 \\ R_4 \rightarrow \cancel{2 \times R_4 + R_2} \\ \quad \quad R_4 + R_3 \end{array}$$

$$\sim \begin{bmatrix} 1 & 3 & 2 & 5 & 1 \\ 0 & 0 & -1 & -4 & 1 \\ 0 & 0 & 0 & -10 & -4 \\ 0 & 0 & 5 & 0 & 1 \end{bmatrix}$$

$$R_4 \rightarrow R_4 - R_3$$

$$\sim \begin{bmatrix} 1 & 3 & 2 & 5 & 1 \\ 0 & 0 & -1 & -4 & 1 \\ 0 & 0 & 0 & -10 & -4 \\ 0 & 0 & 5 & 0 & 1 \end{bmatrix}$$

$$\therefore \rho(A) = 3$$

$$\rho(A) = 3$$

2) Find the rank of matrix = $\begin{bmatrix} 1 & 1 & -1 \\ 2 & -3 & 4 \\ 3 & -2 & 3 \end{bmatrix}$

Let,

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

$$\begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 3R_1 \end{array}$$

$$= \begin{bmatrix} 1 & 1 & -1 \\ 0 & -5 & 6 \\ 0 & -5 & 6 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$= \begin{bmatrix} 1 & 1 & -1 \\ 0 & -5 & 6 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\therefore \rho(A) = 2$$

410

3) Find the rank of matrix $A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 2 & 2 & 2 \end{bmatrix}$

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

$$\begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

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

$$\therefore \rho(A) = 1$$

Q) Find the rank of the matrix = $A = \begin{bmatrix} -1 & -2 & 3 \\ 6 & 12 & 6 \\ 5 & 10 & 5 \end{bmatrix}$

Let,

$$A = \begin{bmatrix} -1 & -2 & 3 \\ 6 & 12 & 6 \\ 5 & 10 & 5 \end{bmatrix}$$

$$= \begin{bmatrix} -1 & -2 & 3 \\ 0 & 0 & 24 \\ 0 & 0 & 20 \end{bmatrix}$$

$$\begin{matrix} R_2 \rightarrow R_2 + 6 \times R_1 \\ R_3 \rightarrow R_3 + 5 \times R_1 \end{matrix}$$

Date-9/08/23 $\therefore \rho(A) = 3$

2) $\begin{bmatrix} 1 & 9 & 3 \\ 9 & 5 & 6 \\ 7 & 8 & 9 \\ 0 & 2 & 1 \end{bmatrix}$

$$A = \begin{bmatrix} 1 & 9 & 3 \\ 9 & 5 & 6 \\ 7 & 8 & 9 \\ 0 & 2 & 1 \end{bmatrix}$$

$$\begin{matrix} R_2 \rightarrow R_2 - 9R_1 \\ R_3 \rightarrow R_3 - 7R_1 \end{matrix}$$

$$= \begin{bmatrix} 1 & 9 & 3 \\ 0 & -13 & -21 \\ 0 & -6 & -12 \\ 0 & 2 & 1 \end{bmatrix}$$

$$\begin{matrix} R_3 \rightarrow R_3 + 3R_2 \\ R_4 \rightarrow 3R_4 + R_3 \end{matrix}$$

$$= \begin{bmatrix} 1 & 9 & 3 \\ 0 & -13 & -21 \\ 0 & -6 & -12 \\ 0 & 0 & -9 \end{bmatrix}$$

$\therefore \rho(A) = 4$

① If rank of the matrix is equal to the order of the matrix then the matrix is invertible.
 ② If rank of the matrix is less than the order of the matrix then the matrix is not invertible.
 ③ If rank of the matrix is greater than the order of the matrix then the matrix is not invertible.

Solu.
System of linear equation

Homogeneous $ax + by + cz = 0$
 e.g. $x + 2y - 3z = 0$

Non-homogeneous $ax + by + cz = d$
 e.g. $2x - 3y + 4z = 5$

$a_1x + b_1y + c_1z = d_1$ ————— ①
 $a_2x + b_2y + c_2z = d_2$ ————— ②
 $a_3x + b_3y + c_3z = d_3$ ————— ③

The given equation written in matrix form by $Ax = B$.

$A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}$ ← co-efficient matrix

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

$B = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$

Augmented Matrix (K)

$K = [A|B]$

$K = \left[\begin{array}{ccc|c} a_1 & b_1 & c_1 & d_1 \\ a_2 & b_2 & c_2 & d_2 \\ a_3 & b_3 & c_3 & d_3 \end{array} \right]$

A → coefficient matrix
 K → Augmented matrix

- ① If rank of (A) = rank of (K) = Number of unknown.
- ② System of linear eqⁿ is consistent and have a unique solution.
- ③ If rank of (A) = rank of (K) < No. of unknown.
 → equation is consistent but it has an infinite solution.
- ④ If rank of (A) ≠ rank of (K)
 → equation is inconsistent and No. solution.

Solve,

$$x + 2y - z = 3$$

$$3x - y + 2z = 1$$

$$2x - 3y + 3z = 2$$

The given equation can be written by matrix form $Ax = B$.

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

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

$$B = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} \hline 1 & 2 & -1 & 3 \\ 3 & -1 & 2 & 1 \\ 2 & -3 & 3 & 2 \\ \hline \end{array} \right]$$

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

$$\begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & -6 & 5 & -4 \\ \hline \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & -1 & 3 \\ 0 & -7 & 5 & -8 \\ 0 & 1 & 0 & 4 \\ \hline \end{array} \right]$$

$$\left. \begin{array}{l} \therefore r(A) = 3 \\ r(K) = 3 \end{array} \right\} = (\text{No. of unknowns})$$

\therefore Hence, the system of equation is consistent & It has a unique solⁿ.

Soln

$$\begin{aligned}x + 2y - z &= 3 \quad \text{--- (1)} \\ -7y + 5z &= -8 \quad \text{--- (2)} \\ y &= 4 \quad \text{--- (3)}\end{aligned}$$

$$\begin{aligned}-7y + 5z &= -8 \\ -7 \times 4 + 5z &= -8 \\ -28 + 5z &= -8 \\ 5z &= -8 + 28 \\ 5z &= 20 \\ z &= \frac{20}{5} \\ z &= 4\end{aligned}$$

$$\begin{aligned}x + 2y - z &= 3 \\ x + 2 \times 4 - 4 &= 3 \\ x + 8 - 4 &= 3 \\ x + 4 &= 3 \\ x &= 3 - 4 \\ x &= -1\end{aligned}$$

~~$7y + 5z = -8$~~

Hence $x = -1$, $y = 4$ and $z = 4$.

H.W

- ⑧ Test for consistency and solve $5x + 3y + 7z = 4$, $3x + 26y + 2z = 9$, $7x + 9y + 10z = 5$
- ⑨ Test for consistency and solve $2x - 3y + 7z = 5$, $3x + y - 3z = 13$, $2x + 19y - 47z = 32$

⑧ —

$$\begin{aligned}5x + 3y + 7z &= 4 \\ 3x + 26y + 2z &= 9 \\ 7x + 9y + 10z &= 5\end{aligned}$$

Hence,

$$A = \begin{bmatrix} 5 & 3 & 7 \\ 3 & 26 & 2 \\ 7 & 9 & 10 \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 4 \\ 9 \\ 5 \end{bmatrix}$$

* check whether the following system of equation is consistent
Solve it if it is consistent.

$$4x + 3y + 2z = -7, \quad 2x + y - 4z = -1, \quad x + 2y + z = 1$$

$$\begin{aligned} 4x + 3y + 2z &= -7 \\ 2x + y - 4z &= -1 \\ x + 2y + z &= 1 \end{aligned}$$

$$A = \begin{bmatrix} 4 & 3 & 2 \\ 2 & 1 & -4 \\ 1 & 2 & 1 \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} -7 \\ -1 \\ 1 \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 4 & 3 & 2 & -7 \\ 2 & 1 & -4 & -1 \\ 1 & 2 & 1 & 1 \end{array} \right]$$

$$\begin{aligned} R_2 &\rightarrow 2R_2 - R_1 \\ R_3 &\rightarrow 4R_3 - R_1 \end{aligned}$$

$$= \left[\begin{array}{ccc|c} 4 & 3 & 2 & -7 \\ 0 & -1 & -10 & -9 \\ 0 & 5 & 2 & -3 \end{array} \right]$$

$$R_3 \rightarrow R_3 + 5R_2$$

$$= \left[\begin{array}{ccc|c} 4 & 3 & 2 & -7 \\ 0 & -1 & -10 & -9 \\ 0 & 0 & -48 & -48 \end{array} \right]$$

$$\xrightarrow{R_3}$$

op

$$R(A) = 3$$

$$R(B) = 3$$

$$= \left[\begin{array}{ccc|c} 4 & 3 & 2 & -7 \\ 2 & 1 & -4 & -1 \\ 1 & 2 & 1 & 1 \end{array} \right] \quad R_3 \leftrightarrow R_1$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 2 & 1 & -4 & -1 \\ 4 & 3 & 2 & -7 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 4R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 0 & -3 & -6 & -3 \\ 0 & -5 & -2 & -11 \end{array} \right] \quad R_3 \rightarrow 5R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & 1 & 1 \\ 0 & -3 & -6 & -3 \\ 0 & -5 & -2 & -30 \end{array} \right] \quad \begin{array}{l} R(A) = 3 \\ R(K) = 3 \end{array}$$

\therefore equation is consistent and it has unique solution.

$$\begin{aligned} x + 2y + z &= 1 \\ -3y - 6z &= -3 \end{aligned}$$

$$\times 12y = +30$$

$$y = \frac{30}{12} = \frac{5}{2}$$

$$\text{put } y = \frac{5}{2}$$

$$-3y - 6z = -3$$

$$-3 \times \frac{5}{2} - 6z = -3$$

$$-15/2 - 6z = -3$$

$$-6z = -3 + 15/2 = \frac{-6+15}{2} = \frac{9}{2}$$

$$z = \frac{9/2}{-6} = \frac{9}{-12} = -\frac{3}{4}$$

$$x + 2y + z = 1$$

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

$$x + 5 - \frac{3}{4} = 1$$

$$\begin{array}{r} 12 \overline{) 30} \quad 2.5 \\ \underline{24} \\ 60 \\ \underline{60} \\ 0 \end{array}$$

$$x + \frac{5}{4} - \frac{3}{4} = 1$$

$$\Rightarrow x + \frac{20-3}{4} = 1$$

$$\Rightarrow x + \frac{17}{4} = 1$$

$$\Rightarrow x = 1 - \frac{17}{4}$$

$$\Rightarrow x = \frac{4-17}{4}$$

$$\Rightarrow x = -\frac{13}{4}$$

2) test the consistency,

$$x - 5y + 3z = -1$$

$$2x - y - z = 5$$

$$5x - 7y + z = 2$$

② $A = \begin{bmatrix} 1 & -5 & 3 \\ 2 & -1 & -1 \\ 5 & -7 & 1 \end{bmatrix}$

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

$$B = \begin{bmatrix} -1 \\ 5 \\ 2 \end{bmatrix}$$

$$R = \left[\begin{array}{ccc|c} 1 & -5 & 3 & -1 \\ 2 & -1 & -1 & 5 \\ 5 & -7 & 1 & 2 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$R_3 \rightarrow R_3 - 5R_1$$

$$= \left[\begin{array}{ccc|c} 1 & -5 & 3 & -1 \\ 0 & 9 & -7 & 7 \\ 0 & 18 & -14 & 7 \end{array} \right]$$

$$R_3 \rightarrow R_3 - 2R_2$$

$$= \left[\begin{array}{ccc|c} 1 & -5 & 3 & -1 \\ 0 & 9 & -7 & 7 \\ 0 & 0 & 0 & -7 \end{array} \right]$$

$$R(A) = 2$$

$$R(K) = 3$$

$\therefore A$ is inconsistent.

Q) For what values of λ , does the system.

$$A = \begin{bmatrix} -1 & 2 & 1 \\ 3 & -1 & 2 \\ 0 & 1 & \lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

$$\begin{cases} -x + 2y + z = 1 \\ 3x - y + 2z = 1 \\ y + \lambda z = 1 \end{cases}$$

has (i) no solutions (ii) unique solⁿ (iii) more than one solⁿ.

Solⁿ

$$R = \left[\begin{array}{ccc|c} -1 & 2 & 1 & 1 \\ 3 & -1 & 2 & 1 \\ 0 & 1 & \lambda & 1 \end{array} \right] \quad R_2 \rightarrow R_2 + 3R_1$$

$$= \left[\begin{array}{ccc|c} -1 & 2 & 1 & 1 \\ 0 & 5 & 5 & 4 \\ 0 & 1 & \lambda & 1 \end{array} \right] \quad R_3 \rightarrow 5R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} -1 & 2 & 1 & 1 \\ 0 & 5 & 5 & 4 \\ 0 & 0 & 5\lambda - 5 & 1 \end{array} \right]$$

(i) If $\lambda = 1$, then $5\lambda - 5 = 0$

Rank of $A = 2$

Rank of $k = 3$

\therefore It is inconsistent so it has no solution.

(ii) If $\lambda \neq 1$, any number

Rank of $A = 3$
Rank of $k = 3$] = Number of known.

\therefore It is consistent so it has unique values.

(iii) Hence there one solution

The system of linear equation does not satisfies the rank condition of solution.

Q) for what values of λ and μ do the system of equation

$$\begin{aligned} x+y+z &= 6 \\ x+2y+3z &= 10 \\ x+2y+\lambda z &= \mu \end{aligned}$$

- (i) no solⁿ (ii) unique solⁿ (iii) infinite solⁿ.

Solⁿ the above equation can be written in matrix form $AX=B$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 2 & \lambda \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 6 \\ 10 \\ \mu \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 1 & 2 & 3 & 10 \\ 1 & 2 & \lambda & \mu \end{array} \right]$$

$$\begin{aligned} R_2 &\rightarrow R_2 - R_1 \\ R_3 &\rightarrow R_3 - R_1 \end{aligned}$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 1 & \lambda-1 & \mu-6 \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & \lambda-3 & \mu-10 \end{array} \right]$$

$$\begin{aligned} \lambda &\neq 3 \\ \mu &= 10 \end{aligned}$$

(i) If $\lambda = 3$, but $\mu \neq 10$,

\therefore Rank of $K = 3$
Rank of $A = 2$

So, it is inconsistent and it has no solution.

(ii) $\lambda \neq 3$, any value.

$\mu = 10$, any value.

Then, so Rank of $A = 3$
Rank of $K = 3$

So it is consistent and it has unique solution.

(ii)

$$\lambda = 3$$

$$M = 10$$

Then, rank of $A = 2$
rank of $K = 2$

\therefore It is consistent and it has infinite solution.

IMP
Q

$$2x + 3y + 5z = 9, \quad 7x + 3y - 2z = 8, \quad 2x + 3y + \lambda z = 11,$$

$$A = \begin{bmatrix} 2 & 3 & 5 \\ 7 & 3 & -2 \\ 2 & 3 & \lambda \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 9 \\ 8 \\ 11 \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 2 & 3 & 5 & 9 \\ 7 & 3 & -2 & 8 \\ 2 & 3 & \lambda & 11 \end{array} \right] \quad R_1 \rightarrow \frac{1}{2}R_1$$

$$= \left[\begin{array}{ccc|c} 1 & \frac{3}{2} & \frac{5}{2} & \frac{9}{2} \\ 7 & 3 & -2 & 8 \\ 2 & 3 & \lambda & 11 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - 7R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & \frac{3}{2} & \frac{5}{2} & \frac{9}{2} \\ 0 & -\frac{5}{2} & -\frac{39}{2} & -\frac{47}{2} \\ 0 & 0 & \lambda - 5 & 4 - 9 \end{array} \right]$$

(i) If $\lambda = 5, M \neq 9$.

$$\text{Rank of } A = 2$$

$$\text{Rank of } K = 3$$

So, it is inconsistent and it has no solution.

(ii)

If $\lambda \neq 5, M \neq 9$

$$\text{Then, Rank of } A = 3$$

$$\text{Rank of } K = 3$$

\therefore It is consistent and it has unique solution.

(iii)

$$\lambda = 5$$

$$M = 9$$

Rank of A = 2

Rank of K = 2

∴ It is consistent and it has infinite values

Date - 16/08/23

Q/ Determine the value of λ then set of

$$3x_1 + x_2 - \lambda x_3 = 0$$

$$4x_1 - 2x_2 - 3x_3 = 0$$

$$2\lambda x_1 + 4x_2 + \lambda x_3 = 0$$

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

$R_1 \rightarrow \frac{1}{3} \times R_1$

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

$R_2 \rightarrow R_2 - 4R_1$
 $R_3 \rightarrow R_3 - 2\lambda R_1$

$$= \left[\begin{array}{ccc|c} 1 & \frac{1}{3} & -\frac{\lambda}{3} & 0 \\ 0 & -\frac{10}{3} & -\frac{(1+4\lambda)}{3} & 0 \\ 0 & \frac{12-2\lambda}{3} & \frac{\lambda+2\lambda^2}{3} & 0 \end{array} \right]$$

$$\begin{matrix} \lambda^2 \\ -10 \\ 2 \end{matrix}$$

$$x + y + z = 6$$

$$x + 2y + 3z = 10$$

$$x + 2y + \lambda z = 11$$

$$K = \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 1 & 2 & 3 & 10 \\ 1 & 2 & \lambda & 11 \end{array} \right] \begin{array}{l} R_2 \rightarrow R_2 - R_1 \\ R_3 \rightarrow R_3 - R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 1 & \lambda - 1 & 5 \end{array} \right] R_3 \rightarrow R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & \lambda - 3 & 1 \end{array} \right]$$

(i) $\therefore \lambda \neq 3$ or $11 \neq 10$

$R(A) = 3 = R(K)$ (No. of unknowns)

\therefore consistent & unique solution.

(ii) $\lambda = 3$

$11 \neq 10$, $R(A) = 2$
 $R(K) = 3$

$R(A) \neq R(K)$

\therefore It is not consistent.

(iii) $\lambda = 3$

$11 = 10$ $R(A) = 2$
 $R(K) = 2$

$R(A) = R(K)$ (not equal to unknowns)

\therefore consistent & infinite solution.

Rouché's Theorem:-

If the system of equation is consistent of the rank of co-efficient matrix (A) is equal to the rank of augmented matrix (K) otherwise the system of equation is inconsistent.

$$\text{Rank of } A = \text{Rank of } K \text{ (consistent)}$$

$$\text{Rank of } A \neq \text{Rank of } K \text{ (Inconsistent)}$$

* Determine the value of ' λ ' for which the system of equation may pass non-trivial soln.

$$3x_1 + x_2 - \lambda x_3 = 0, \quad 4x_1 - 2x_2 - 3x_3 = 0 \\ 2\lambda x_1 + 4x_2 + \lambda x_3 = 0.$$

Q19

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

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

$$\begin{array}{l} R_2 \rightarrow R_2 + 2R_1 \\ R_3 \rightarrow R_3 - 4R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & 3 & -\lambda & 0 \\ 0 & 10 & -3-2\lambda & 0 \\ 0 & 2\lambda-12 & 5\lambda & 0 \end{array} \right]$$

$$\begin{cases} x \Rightarrow z + 3y - \lambda z = 0 \\ \Rightarrow 10y + (-3-2\lambda)z = 0 \\ \Rightarrow (2\lambda-12)y + 5\lambda z = 0 \end{cases}$$

$$\Rightarrow 50\lambda - [(-3-2\lambda)(2\lambda-12)] = 0$$

$$\Rightarrow 50\lambda - [-6\lambda + 36 - 4\lambda^2 + 24\lambda] = 0$$

$$\Rightarrow 50\lambda + 6\lambda - 36 + 4\lambda^2 - 24\lambda = 0$$

$$\Rightarrow \frac{4\lambda^2}{4} + \frac{32\lambda}{4} - \frac{36}{4} = 0$$

$$\Rightarrow \lambda^2 + 8\lambda - 9 = 0$$

$$\Rightarrow \lambda^2 + 9\lambda - \lambda - 9 = 0$$

$$\Rightarrow \lambda(\lambda+9) - 1(\lambda+9) = 0$$

$$\Rightarrow (\lambda+9)(\lambda-1) = 0$$

$$\lambda + 9 = 0, \lambda - 1 = 0$$

$$\lambda = -9, \lambda = 1.$$

$$x + 3y - z = 0 \quad \text{--- (1)}$$

$$10y - 5z = 0 \quad \text{--- (2)}$$

$$-10y + 5z = 0 \quad \text{--- (3)}$$

From Eq (2)

$$+10y = +5z$$

$$y = \frac{5}{10}z = \frac{1}{2}z$$

$$\frac{y}{1} = \frac{z}{2} = \lambda$$

$$y = \lambda, z = 2\lambda$$

From equation (1) :-

$$x + 3y - z = 0$$

$$\Rightarrow x + 3\lambda - 2\lambda = 0$$

$$\Rightarrow x + \lambda = 0$$

$$\Rightarrow x = -\lambda$$

$$\Rightarrow \boxed{x = -\lambda}$$

$$x = -1$$

$$y = 1$$

$$z = 2$$

H.W
1- Rank of matrix

Rank of matrix is the largest order of the non-vanishing minor of that matrix.

$$\begin{aligned} 5x + 3y + 7z &= 4 \\ 3x + 26y + 9z &= 9 \\ 7x + 9y + 10z &= 5 \end{aligned}$$

$$A = \begin{bmatrix} 5 & 3 & 7 \\ 3 & 26 & 9 \\ 7 & 9 & 10 \end{bmatrix} \quad B = \begin{bmatrix} 4 \\ 9 \\ 5 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

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

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

$$= \left[\begin{array}{ccc|c} 1 & 3/5 & 7/5 & 4/5 \\ 3 & 26 & 9 & 9 \\ 7 & 9 & 10 & 5 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 3R_1$$

$$R_3 \rightarrow R_3 - 7R_1$$

$$\begin{aligned} \frac{26}{5} - \frac{9}{5} &= \frac{30}{5} \\ = \frac{180-9}{5} &= \frac{121}{5} \end{aligned}$$

$$= \left[\begin{array}{ccc|c} 1 & 3/5 & 7/5 & 4/5 \\ 0 & 12/5 & -11/5 & 33/5 \\ 0 & -11/5 & 1/5 & -3/5 \end{array} \right]$$

$$R_3 \rightarrow 11R_3 + R_2$$

$$\begin{aligned} \frac{9}{5} - \frac{9}{5} &= \frac{45-9}{5} \\ = \frac{10-21}{5} &= -\frac{11}{5} \end{aligned}$$

$$= \left[\begin{array}{ccc|c} 1 & 3/5 & 7/5 & 4/5 \\ 0 & 12/5 & -11/5 & 33/5 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\begin{aligned} \frac{10-21}{5} &= -\frac{11}{5} \\ \frac{10-21}{5} &= -\frac{11}{5} \\ \frac{10-49}{5} &= -\frac{39}{5} \\ \frac{5-28}{5} &= -\frac{23}{5} \end{aligned}$$

$$\begin{aligned} R(A) &= 2 \\ R(K) &= 3 \end{aligned}$$

∴ It is consistent but it has finite number of solutions.

$$\begin{aligned} x + \frac{3}{5}y + \frac{7}{5}z &= \frac{4}{5} \\ \frac{12}{5}y - \frac{11}{5}z &= \frac{33}{5} \end{aligned}$$

3) Define lower triangular matrix with an example.

→ A square matrix is said to be lower triangular matrix, if all the elements above the main diagonal are zero.

Ex -
$$\begin{bmatrix} -1 & 0 & 0 \\ 4 & 2 & 0 \\ 6 & 5 & 3 \end{bmatrix}$$

4) Determine the rank of matrix.

→
$$\begin{bmatrix} 3 & -1 & 9 \\ -6 & 2 & 4 \\ -3 & 1 & 2 \end{bmatrix} \quad R_1 \rightarrow R_1 \times \frac{1}{3}$$

=
$$\begin{bmatrix} 1 & -\frac{1}{3} & \frac{3}{3} \\ -6 & 2 & 4 \\ -3 & 1 & 2 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 + 6R_1 \\ R_3 \rightarrow R_3 + 3R_1 \end{array}$$

=
$$\begin{bmatrix} 1 & -\frac{1}{3} & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$

Rank of (A) = 2.

$$\begin{aligned} 2 - \frac{1}{3} \times 2 \\ = 2 - \frac{2}{3} \\ = 4 - \frac{2}{3} \\ = 0 \end{aligned}$$

$$\begin{aligned} 1 - \frac{1}{3} \times 1 \\ = 0 \\ 2 + 3 \times \frac{2}{3} \\ = 4 \end{aligned}$$

$$(5) \begin{cases} 4x + 3y + 9z = -7 \\ 2x + y - 4z = -1 \\ x + 2y + z = 1 \end{cases}$$

$$A = \begin{bmatrix} 4 & 3 & 9 \\ 2 & 1 & -4 \\ 1 & 2 & 1 \end{bmatrix} \quad B = \begin{bmatrix} -7 \\ -1 \\ 1 \end{bmatrix} \quad \text{or } \begin{bmatrix} -7 \\ -1 \\ 1 \end{bmatrix}$$

$$A \rightarrow \begin{bmatrix} 4 & 3 & 9 \\ 2 & 1 & -4 \\ 1 & 2 & 1 \end{bmatrix} \quad K = \begin{bmatrix} 4 & 3 & 9 & | & -7 \\ 2 & 1 & -4 & | & -1 \\ 1 & 2 & 1 & | & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 2 & 1 & -4 & | & -1 \\ 4 & 3 & 9 & | & -7 \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 2R_1 \\ R_3 \rightarrow R_3 - 4R_1 \end{array}$$

$$= \begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 0 & -3 & -6 & | & -3 \\ 0 & -5 & -2 & | & -11 \end{bmatrix} \quad R_3 \rightarrow 3R_3 - R_2$$

$$= \begin{bmatrix} 1 & 2 & 1 & | & 1 \\ 0 & -3 & -6 & | & -3 \\ 0 & -12 & 0 & | & -30 \end{bmatrix}$$

$$\left. \begin{array}{l} R(A) = 3 \\ R(K) = 3 \end{array} \right\} = \text{Number of unknowns}$$

\therefore It is consistent and it has unique solution.

$$x + 2y + z = 1$$

$$-3y - 6z = -3$$

$$+12y = -30$$

$$y = \frac{-30}{12} = \frac{-5}{2} = -\frac{5}{2}$$

$$-3y - 6z = -3$$

$$+ (3y + 6z) = +3$$

$$3 \times \frac{5}{2} + 6z = 3$$

$$\frac{15}{2} + 6z = 3$$

$$6z = \frac{3-15}{2}$$

$$6z = \frac{-12}{2}$$

$$6z = -6$$

$$z = \frac{-6}{6}$$

$$z = -1$$

$$x + 2y + z = 1$$

$$x + 2 \times 5 + (-1) = 1$$

$$x + 10 - 1 = 1$$

$$x + 10 = 2$$

$$x = 2 - 10$$

$$x = -8$$

$$x = -8$$

$$x = -8$$

$$x = -8$$

⑥ Find the rank of the matrix.

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \quad R_2 \rightarrow R_2 - R_1$$

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

$$R(A) = 1$$

Handwritten notes and matrices on the right side of the page, including a large matrix with a vertical line and some text.

$$\begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 4 & 6 & 8 & 10 \\ 3 & 6 & 9 & 12 & 15 \\ 4 & 8 & 12 & 16 & 20 \\ 5 & 10 & 15 & 20 & 25 \end{bmatrix}$$

Number of rows = 5

$$\begin{aligned} \textcircled{7} \quad & 2x + 3y + 4z = 2 \\ & 3x + 4y - 2z = 5 \\ & 4x + 6y + \lambda z = 11 \end{aligned}$$

$$A = \begin{bmatrix} 2 & 3 & 4 \\ 3 & 4 & -2 \\ 4 & 6 & \lambda \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 2 \\ 5 \\ 11 \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 2 & 3 & 4 & 2 \\ 3 & 4 & -2 & 5 \\ 4 & 6 & \lambda & 11 \end{array} \right] \quad R_1 \rightarrow R_1 \times \frac{1}{2}$$

$$= \left[\begin{array}{ccc|c} 1 & \frac{3}{2} & 2 & 1 \\ 3 & 4 & -2 & 5 \\ 4 & 6 & \lambda & 11 \end{array} \right] \quad \begin{array}{l} R_2 \rightarrow R_2 - 3R_1 \\ R_3 \rightarrow R_3 - 4R_1 \end{array}$$

$$= \left[\begin{array}{ccc|c} 1 & \frac{3}{2} & 2 & 1 \\ 0 & -\frac{1}{2} & -8 & 2 \\ 0 & 0 & \lambda - 8 & 11 - 1 \end{array} \right]$$

⊖ for no soln.
 $\lambda \neq 8$, but $H=1$.
 Then, $R(A) = 2$
 $R(K) = 3$

So there is no solution.

⊙ for infinite solution

$\lambda = 8$
 $H = 2$, then

$$R(A) = 2$$

$$R(K) = 2$$

So infinite solution possible.

⊙ for unique solution.

$\lambda \neq 8$
 $H \neq 2$

$$\text{Then } R(A) = 3$$

$$R(K) = 3$$

So there has unique solution.

$$\begin{aligned} 4 - 3 \times \frac{3}{2} &= 4 - \frac{9}{2} \\ &= \frac{8-9}{2} \\ &= -\frac{1}{2} \\ 6 - \frac{3}{2} \times 4 &= 6 - 6 \\ &= 0 \\ \lambda - 4 \times \frac{3}{2} &= \lambda - 6 \\ &= \lambda - 8 \\ 4 - 3 \times \frac{3}{2} &= 4 - \frac{9}{2} \\ &= \frac{8-9}{2} \\ &= -\frac{1}{2} \\ -2 - 3 \times \frac{3}{2} &= -2 - \frac{9}{2} \\ &= \frac{-4-9}{2} \\ &= -\frac{13}{2} \\ 5 - \frac{3}{2} \times 3 &= 5 - \frac{9}{2} \\ &= \frac{10-9}{2} \\ &= \frac{1}{2} \end{aligned}$$

$$\textcircled{9} A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \xrightarrow{R_2 \rightarrow R_2 - 2R_1} \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix}$$

$$R(A) = 1$$

$$\begin{aligned} (9) \quad x + y + z &= 6 \\ x + 2y + 3z &= 10 \\ x + 2y + \lambda z &= 4 \end{aligned}$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 3 \\ 1 & 2 & \lambda \end{bmatrix} \quad B = \begin{bmatrix} 6 \\ 10 \\ 4 \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 1 & 2 & 3 & 10 \\ 1 & 2 & \lambda & 4 \end{array} \right]$$

$$\begin{aligned} R_2 &\rightarrow R_2 - R_1 \\ R_3 &\rightarrow R_3 - R_1 \end{aligned}$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 1 & \lambda-1 & M-6 \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2$$

$$= \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 2 & 4 \\ 0 & 0 & \lambda-3 & M-10 \end{array} \right]$$

No solution

$$\begin{aligned} \lambda &= 3 \\ M &= 10 \end{aligned}$$

Unique solution

$$\begin{aligned} \lambda &\neq 3 \\ M &\neq 10 \end{aligned}$$

Infinite solution

$$\begin{aligned} \lambda &= 3 \\ M &= 10 \end{aligned}$$

$$\textcircled{10} A = \begin{bmatrix} 1 & 0 & 1 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \xrightarrow{R_2 \rightarrow R_2 + R_1} \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 1 \\ 0 & -1 & 1 \end{bmatrix} \xrightarrow{R_3 \rightarrow R_3 + R_2}$$

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

$$R(A) = 3$$

(11)

$$\begin{aligned} x + 2y - 3z &= 2 \\ 3x - y - 2z &= 1 \\ 2x + 3y - 5z &= k \end{aligned}$$

$$A = \begin{bmatrix} 1 & 2 & -3 \\ 3 & -1 & -2 \\ 2 & 3 & -5 \end{bmatrix} \quad x = \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad B = \begin{bmatrix} 2 \\ 1 \\ k \end{bmatrix}$$

$$K = \left[\begin{array}{ccc|c} 1 & 2 & -3 & 2 \\ 3 & -1 & -2 & 1 \\ 2 & 3 & -5 & k \end{array} \right]$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & -3 & 2 \\ 0 & -7 & 7 & -5 \\ 0 & -1 & -1 & k-4 \end{array} \right]$$

$$\begin{aligned} R_2 &\rightarrow R_2 - 3R_1 \\ R_3 &\rightarrow R_3 - 2R_1 \end{aligned}$$

$$\begin{aligned} -1 - 3 \times 2 & \\ -1 - 6 & \\ = -7 & \\ -2 + 9 & \\ = 7 & \\ 1 - 6 & \\ = -5 & \\ 3 - 4 & \\ = -1 & \\ -5 + 6 & \\ = 1 & \end{aligned}$$

$$k \neq 4$$

(12)

$$A = \begin{bmatrix} 1 & 3 \\ 3 & 9 \end{bmatrix} \quad R_2 \rightarrow R_2 - 3R_1$$

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

$$\therefore R(A) = 1$$

(13)

$$\begin{bmatrix} 1 & 2 & 3 \\ 1 & 4 & 2 \\ 2 & 6 & 5 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 4 & 2 \\ 1 & 2 & 3 \\ 2 & 6 & 5 \end{bmatrix} \quad R_2 \rightarrow R_2 - R_1$$

$$\begin{bmatrix} 1 & 4 & 2 \\ 0 & -2 & 1 \\ 0 & -2 & 1 \end{bmatrix}$$

matrix operations $A \rightarrow B$

(14) $2x + 3y + 5z = 9$
 $7x + 3y - 2z = 5$
 $2x + 3y + \lambda z = M$

$$A = \begin{bmatrix} 2 & 3 & 5 & | & 9 \\ 7 & 3 & -2 & | & 5 \\ 2 & 3 & \lambda & | & M \end{bmatrix} \quad R_1 \rightarrow R_1 \times \frac{1}{2}$$

$$= \begin{bmatrix} 1 & 3/2 & 5/2 & | & 9/2 \\ 7 & 3 & -2 & | & 5 \\ 2 & 3 & \lambda & | & M \end{bmatrix} \quad \begin{array}{l} R_2 \rightarrow R_2 - 7R_1 \\ R_3 \rightarrow R_3 - 2R_1 \end{array}$$

$$= \begin{bmatrix} 1 & 3/2 & 5/2 & | & 9/2 \\ 0 & -15/2 & -39/2 & | & -53/2 \\ 0 & 0 & \lambda - 5 & | & M - 9 \end{bmatrix}$$

No soln

$\lambda = 5$

$M \neq 9$

Unique solution

$\lambda \neq 5$

$M \neq 9$

Infinite soln

$\lambda = 5$
 $M = 9$

Differential Eqⁿ unit-3

Defⁿ: - A diff. Eqⁿ involving dependent variable, independent variable and derivatives of dependent variable w.r.t independent variable is called differential Eqⁿ.

eg. - $x^2 \frac{dy}{dx} + 3y = 0$

$$\left(\frac{dy}{dx}\right)^2 = 3x$$

* Order and degree of D.E

Order - The order of D.E is the highest order of derivatives present in a D.E.

eg. - $\left(\frac{dy}{dx}\right)^2 + 3\left(\frac{d^2y}{dx^2}\right) + 5y = 0$ - order - 2

$$\frac{dy}{dx} = \frac{3x+4}{\frac{dy}{dx}}$$

$$\Rightarrow \frac{dy}{dx} \cdot \frac{dy}{dx} = 3x+4$$

$$\Rightarrow \left(\frac{dy}{dx}\right)^2 = 3x+4 \quad \text{order - 1}$$

Degree of D.E :-

The degree of D.E is the highest power of highest order derivatives.

e.g. - $(\frac{dy}{dx})^2 + 3(\frac{d^2y}{dx^2}) + 5y = 0$ - order = 2
- degree = 1

$$\frac{d^2y}{dx^2} = K \left[1 + \left(\frac{dy}{dx}\right)^2 \right]$$

- order = 2
- degree = 1

IMP. Homogeneous D.E

A differential equation is of the form $\frac{dy}{dx} = \frac{f(x,y)}{g(x,y)}$, where $f(x,y)$ and $g(x,y)$ are homogeneous of same degree in x and y is called a homogeneous differential equation.

e.g. - $\frac{dy}{dx} = \frac{x^2 - y^2}{xy}$

General solution of Homogeneous and Non-Homogeneous Eqⁿ:-

$$x = C.F + P.I$$

Complementary factor (C.F)

Case-1

If the root of the equation is Real and Non-repeated,

C.F are $y_c = C_1 e^{m_1 x} + C_2 e^{m_2 x} + C_3 e^{m_3 x} + \dots$

Here, C_1, C_2, \dots, C_n are constant.

m_1, m_2, \dots, m_n are Real roots.

e.g. - Suppose the roots are 1, 2 & 3,

y_c or complementary factor = $C_1 e^x + C_2 e^{2x} + C_3 e^{3x}$

Case-2

If the root of the equation is Real and Repeated,
Let, $m_1 = m_2 = m_3$ are three roots.

$$y_c = (C_1 + C_2 x + C_3 x^2) e^{m_1 x}$$

e.g. Suppose the root of the equation is p, q, r .

$$y_c = (c_1 + c_2 x + c_3 x^2) e^{2x}$$

$$y_c = (c_1 + c_2 x + c_3 x^2) e^{2x} + c_3 e^{3x}$$

case-3

If the root of the equation is complex and non repeated.

Let, $m_1 = \alpha + i\beta, m_2 = \alpha - i\beta$.

C. For $y_c = e^{\alpha x} (c_1 \cos \beta x + c_2 \sin \beta x)$

e.g. Suppose $m_1 = 2 + 3i, m_2 = 2 - 3i$,

$$y_c = e^{2x} (c_1 \cos 3x + c_2 \sin 3x)$$

case-4

If the root of the equation is complex and repeated.

$$m_1 = \alpha + i\beta, m_2 = \alpha + i\beta = \alpha \pm i\beta$$

C. For $y_c = e^{\alpha x} \{ (c_1 + c_2 x) \cos \beta x + (c_3 + c_4 x) \sin \beta x \}$

e.g. $m_1 = 1 \pm 2i, m_2 = 1 \pm 2i$
 $\alpha = 1, \beta = 2$.

$$y_c = e^x \{ (c_1 + c_2 x) \cos 2x + (c_3 + c_4 x) \sin 2x \}$$

Ex-1

Solve $\frac{d^2 y}{dx^2} - 5 \frac{dy}{dx} + 6y = 0$

$$D^2 y - 5Dy + 6y = 0$$

$$y(D^2 - 5D + 6) = 0$$

$$\Rightarrow D^2 - 5D + 6 = 0$$

$$\Rightarrow (D^2 - 3D - 2D + 6) = 0$$

$$\Rightarrow D(D-3) - 2(D-3) = 0$$

$$\Rightarrow (D-3)(D-2) = 0$$

$$D = 3, D = 2$$

$$y_c = c_1 e^{3x} + c_2 e^{2x}$$

Solve $\frac{d^2x}{dy^2} - 8\frac{dx}{dy} + 16x = 0$

$$\Rightarrow D^2x - 8Dx + 16x = 0$$

$$\Rightarrow x(D^2 - 8D + 16) = 0$$

$$\Rightarrow D^2 - 8D + 16 = 0$$

$$\Rightarrow D^2 - 4D - 4D + 16 = 0$$

$$\Rightarrow D(D-4) - 4(D-4) = 0$$

$$\Rightarrow (D-4)(D-4) = 0$$

$$D = 4 \quad D = 4$$

$$y_c = (C_1 + C_2x) e^{4x}$$

① $\frac{d^2y}{dx^2} + 7\frac{dy}{dx} + 12y = 0$

② $\frac{d^2y}{dx^2} + 4\frac{dy}{dx} + 13y = 0$

③ $\frac{d^2y}{dx^2} - 3\frac{dy}{dx} + 2y = 0$

④ $\frac{d^2y}{dx^2} - 9\frac{dy}{dx} + y = 0$

⑤ $\frac{d^3y}{dx^3} - 6\frac{d^2y}{dx^2} + 11\frac{dy}{dx} - 6y = 0$

11.10
① $\frac{d^2y}{dx^2} + 7\frac{dy}{dx} + 12y = 0$

$$\Rightarrow D^2y + 7Dy + 12y = 0$$

$$\Rightarrow y(D^2 + 7D + 12) = 0$$

$$\Rightarrow D^2 + 7D + 12 = 0$$

$$\Rightarrow D^2 + 4D + 3D + 12 = 0$$

$$\Rightarrow D(D+4) + 3(D+4) = 0$$

$$\Rightarrow D+4 = 0 \Rightarrow D = -4 \quad D+3 = 0 \Rightarrow D = -3$$

$$(2) \frac{d^2y}{dx^2} + 4 \frac{dy}{dx} + 13y = 0$$

$$\Rightarrow D^2y + 4Dy + 13y = 0$$

$$\Rightarrow y(D^2 + 4D + 13) = 0$$

$$\Rightarrow D^2 + 4D + 13 = 0$$

$$D = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-4 \pm \sqrt{16 - 4 \cdot 13}}{2 \cdot 1}$$

$$= \frac{-4 \pm \sqrt{16 - 52}}{2}$$

$$= \frac{-4 \pm \sqrt{-36}}{2}$$

$$y_c = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$

$$(4) \frac{d^2y}{dx^2} - 2 \frac{dy}{dx} + y = 0$$

$$\Rightarrow D^2y - 2Dy + y = 0$$

$$\Rightarrow y(D^2 - 2D + 1) = 0$$

$$\Rightarrow D^2 - 2D + 1 = 0$$

$$\Rightarrow D^2 - 2D + 1 = 0$$

$$\Rightarrow D(D-1) - 1(D-1) = 0$$

$$\Rightarrow (D-1)(D-1) = 0$$

$$D-1 = 0 \quad D-1 = 0$$

$$D = 1 \quad D = 1$$

$$y_c = (C_1 + C_2 x) e^x$$

$$y_c = (C_1 e^{2x} + C_2 e^{3x} + C_3 e^x)$$

$$(3) \frac{d^2y}{dx^2} - 3 \frac{dy}{dx} + 2y = 0$$

$$\Rightarrow D^2y - 3Dy + 2y = 0$$

$$\Rightarrow y(D^2 - 3D + 2) = 0$$

$$\Rightarrow D^2 - 3D + 2 = 0$$

$$\Rightarrow D^2 - 2D - D + 2 = 0$$

$$\Rightarrow D(D-2) - 1(D-2) = 0$$

$$\Rightarrow (D-2)(D-1) = 0$$

$$D-2 = 0 \quad D-1 = 0$$

$$D = 2 \quad D = 1$$

$$y_c = (C_1 e^{2x} + C_2 e^x)$$

$$(5) \frac{d^3y}{dx^3} - 6 \frac{d^2y}{dx^2} + 11 \frac{dy}{dx} - 6y = 0$$

$$\Rightarrow D^3y - 6D^2y + 11Dy - 6y = 0$$

$$\Rightarrow y(D^3 - 6D^2 + 11D - 6) = 0$$

$$\Rightarrow D^3 - 6D^2 + 11D - 6 = 0$$

$$\Rightarrow D^3 - 2D^2 - 4D^2 + 8D + 3D - 6 = 0$$

$$\Rightarrow D^2(D-2) - 4D(D-2) + 3(D-2) = 0$$

$$\Rightarrow (D-2)(D^2 - 4D + 3) = 0$$

$$\Rightarrow D-2 = 0 \Rightarrow D = 2$$

$$D^2 - 4D + 3 = 0$$

$$D^2 - 3D - D + 3 = 0$$

$$\Rightarrow D(D-3) - 1(D-3) = 0$$

$$\Rightarrow (D-3)(D-1) = 0$$

$$\Rightarrow D = 3, 1$$

$$* \frac{d^2 y}{dx^2} + \frac{dy}{dx} + y = 0$$

$$D^2 y + D y + 1 y = 0 \quad D^2 + D + 1 = 0$$

$$D = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-1 \pm \sqrt{1 - 4 \cdot 1 \cdot 1}}{2 \cdot 1}$$

$$= \frac{-1 \pm \sqrt{1 - 4}}{2}$$

$$= \frac{-1 \pm \sqrt{-3}}{2}$$

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

$$\frac{-1 - \sqrt{3}i}{2}$$

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

$$a + ib$$

$$y_c = e^{-\frac{1}{2}x} \left(C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x \right)$$

$$* D^2 y + 4Dy + 3y = 0$$

$$\Rightarrow y(D^2 + 4D + 3) = 0$$

$$\Rightarrow D^2 + 4D + 3 = 0$$

$$\Rightarrow D^2 + 3D + D + 3 = 0$$

$$\Rightarrow D(D+3) + 1(D+3) = 0$$

$$\Rightarrow (D+3)(D+1) = 0$$

$$D = -3 \quad D = -1$$

$$y_c = C_1 e^{-3x} + C_2 e^{-x}$$

$$* \frac{d^3 y}{dx^3} + 2 \frac{d^2 y}{dx^2} + \frac{dy}{dx} = 0$$

$$\Rightarrow D^3 y + 2D^2 y + D y = 0$$

$$\Rightarrow y(D^3 + 2D^2 + D) = 0$$

$$\Rightarrow D^3 + 2D^2 + D = 0$$

$$\Rightarrow D(D^2 + 2D + 1) = 0$$

$$\Rightarrow D(D^2 + 2D + 1) = 0$$

$$\Rightarrow (D)^2 + 2 \cdot D \cdot 1 + (1)^2 = 0$$

$$\Rightarrow D \cdot (D+1)^2 = 0$$

$$\Rightarrow D = 0 \quad (D+1)(D+1) = 0$$

$$D+1=0 \quad D+1=0$$

$$D = -1 \quad D = -1$$

$$D = 0, -1, -1$$

$$y_c = C_1 e^{0x} + (C_2 + C_3 x) e^{-x}$$

$$= C_1 e^0 + (C_2 + C_3 x) e^{-x}$$

$$= C_1 + (C_2 + C_3 x) e^{-x}$$

$$0 = 1 + \dots = C_1 + (C_2 + C_3 x) e^{-x}$$

$$0 = (1 - C_1) + (1 - C_1) C_1$$

$$0 = (1 - C_1)(1 - C_1)$$

$$0 = 1 - C_1 \quad 0 = 1 - C_1$$

$$+ = C_1 \quad -1 = C_1$$

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

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

Particulars Integral

$$G.S = C.F + P.I$$

Note $D = \frac{d}{dx}$ (derivative)

e.g. $D(\sin x) = \cos x$ | $D(\cos x) = -\sin x$
 $D(e^x) = e^x$

$$\frac{1}{D} = \int f(x) dx \text{ (Integration)}$$

e.g. $\frac{1}{D}(\sin x) = -\cos x$

$$\begin{aligned} \frac{1}{D^2}(e^{2x}) &= \int \int e^{2x} dx \\ &= \int e^{2x} dx = \frac{1}{2} \int e^{2x} dx \\ &= \frac{1}{2} \times \frac{e^{2x}}{2} \\ &= \frac{e^{2x}}{4} \end{aligned}$$

Case-1

(Exponential Function)

Suppose $f(x) = e^{ax}$

$$P.I = \frac{e^{ax}}{f'(x)} = \frac{e^{ax}}{a}$$

If $f(x) = 0$

$$P.I = \frac{x \cdot e^{ax}}{f'(x)}$$

and so on.

e.g. Find P.I of $(2+3x+2)e^{ax}$

Soln $P.I = \frac{e^{ax}}{2+3x+2}$

$$= \frac{e^{ax}}{1+3x} = \frac{e^{ax}}{6}$$

e.g. - find P.I of $(D^2+16)e^{-4x}$

$$\begin{aligned} \text{P.I} &= \frac{e^{-4x}}{D^2+16} \\ &= \frac{e^{-4x}}{(-4)^2+16} \\ &= \frac{-e^{-4x}}{16+16} \\ &= \frac{-e^{-4x}}{32} \end{aligned}$$

e.g. - $(D^2-4)y = e^{2x}$

$$\Rightarrow (D^2-4)y = 0$$

$$\Rightarrow D^2-4 = 0$$

$$\Rightarrow D^2-2^2 = 0$$

$$\Rightarrow (D-2)(D+2) = 0$$

$$\Rightarrow D-2=0 \quad D+2=0$$

$$D=2 \quad D=-2$$

$$Y_c = (C_1 e^{2x}) + (C_2 e^{-2x})$$

$$\text{P.I} = \frac{e^{2x}}{D^2-4}$$

$$= \frac{x \cdot e^{2x}}{2D}$$

$$= \frac{x \cdot e^{2x}}{4}$$

$$\therefore \text{General solution} = Y_c + Y_p$$

$$= (C_1 e^{2x} + C_2 e^{-2x}) + \frac{x e^{2x}}{4}$$

e.g. - solve $(D-2)^2 = e^{2x}$

$$\text{C.F.} - (D-2)^2 = 0$$

$$(D-2)(D-2) = 0$$

$$\Rightarrow D=2 \quad D=2$$

$$Y_c = (C_1 + C_2 x) e^{2x}$$

$$\text{P.I} = \frac{e^{2x}}{(D-2)^2}$$

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

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

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

\therefore General solution = $Y_c + Y_p$

$$= (C_1 + C_2 x) e^{2x} + \frac{x^2 e^{2x}}{2}$$

* Solve $(D^2-4)y = e^{2x} + e^{-4x}$

$$\text{C.F.} = (D^2-4)y = 0$$

$$\Rightarrow D^2-4 = 0$$

$$\Rightarrow D^2-2^2 = 0$$

$$\Rightarrow (D+2)(D-2) = 0$$

$$\Rightarrow D=-2 \quad D=2$$

$$Y_c = (C_1 e^{2x} + C_2 e^{-2x})$$

$$P.I = y_p = \frac{e^{2x} + e^{-4x}}{D^2 - 4}$$

$$= \left(\frac{e^{2x}}{D^2 - 4} \right) + \left(\frac{e^{-4x}}{D^2 - 4} \right)$$

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

$$= \frac{1}{2D} e^{2x} + \frac{e^{-4x}}{16 - 4}$$

$$= \frac{1}{4} e^{2x} + \frac{e^{-4x}}{12}$$

$$\text{General Solution} = (C_1 e^{2x} + C_2 e^{-2x}) + \frac{1}{4} e^{2x} + \frac{e^{-4x}}{12}$$

* Solve - $D^2 y + 4Dy + 13y = 2x e^{-2x}$

$$C.F = (D^2 y + 4Dy + 13y = 0)$$

$$\Rightarrow y(D^2 + 4D + 13) = 0$$

$$\Rightarrow D^2 + 4D + 13 = 0$$

$$\Rightarrow a=1, b=4, c=13$$

$$= \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-4 \pm \sqrt{4^2 - 4 \cdot 1 \cdot 13}}{2 \cdot 1}$$

$$= \frac{-4 \pm \sqrt{16 - 52}}{2}$$

$$= \frac{-4 \pm \sqrt{-36}}{2}$$

$$= \frac{-4 \pm 6i}{2}$$

$$= \frac{-4 + 6i}{2} = \frac{-2 + 3i}{1}$$

$$= \frac{-4 - 6i}{2} = \frac{-2 - 3i}{1}$$

$$y_c = e^{-2x} (C_1 \cos 3x + C_2 \sin 3x)$$

$$\begin{aligned}
 P.I &= \frac{2e^{-x}}{D^2+4D+13} \\
 &= \frac{2e^{-x}}{(-1)^2+4(-1)+13} \\
 &= \frac{2e^{-x}}{14+13} \\
 &= \frac{2e^{-x}}{-3+13} \\
 &= \frac{2e^{-x}}{10} = \frac{e^{-x}}{5}
 \end{aligned}$$

∴ General Solution

$$= e^{-3x} (C_1 \cos 3x + C_2 \sin 3x) + \frac{e^{-x}}{5}$$

H.W

$$1 - (D^3 + 3D^2 + 3D + 1)y = e^{-x}$$

$$2 - \text{Solve } \frac{d^2y}{dx^2} + 3\frac{dy}{dx} - 10y = 6e^{4x}$$

$$3 - \text{Solve } y'' + 5y' + 6y = e^{-2x}$$

$$① (D^3 + 3D^2 + 3D + 1)y = e^{-x}$$

$$C.F = D^3 + 3D^2 + 3D + 1 = 0$$

$$\Rightarrow \cancel{D^3 + 3D^2 + 3D + 1} = 0$$

$$\Rightarrow \cancel{D^2(D+1)} + D(D+1)$$

$$\Rightarrow (D+1)^3 = 0$$

$$\Rightarrow (D+1)(D+1)(D+1) = 0 \left[y = (C_1 + C_2x + C_3x^2)e^{-x} \right]$$

$$P.I = \frac{e^{-x}}{(D+1)^3}$$

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

$$= \frac{x^2 \cdot e^{-x}}{3 \cdot 2(D+1)} = \frac{x^2 e^{-x}}{6(1+0)} = \frac{x^2 e^{-x}}{6}$$

$$\begin{aligned}
 (D+1)^3 &= D^3 + 3D^2 + 3D + 1 \\
 \therefore \text{General equation} &= (C_1 + C_2x + C_3x^2)e^{-x} + \frac{x^2 e^{-x}}{6}
 \end{aligned}$$

$$(2) \frac{d^2y}{dx^2} + 3\frac{dy}{dx} - 10y = 6e^{4x}$$

$$C.F. \Rightarrow D^2y + 3Dy - 10y = 0$$

$$\Rightarrow y(D^2 + 3D - 10) = 0$$

$$\Rightarrow D^2 + 3D - 10 = 0$$

$$\Rightarrow D^2 + 5D - 2D - 10 = 0$$

$$\Rightarrow D(D+5) - 2(D+5) = 0$$

$$\Rightarrow (D+5)(D-2) = 0$$

$$\Rightarrow D+5=0, D-2=0$$

$$D = -5, D = 2$$

$$y_c = (C_1 e^{-5x} + C_2 e^{2x})$$

$$P.I = \frac{6e^{4x}}{D^2 + 3D - 10}$$

$$= \frac{6e^{4x}}{4^2 + 3 \cdot 4 - 10}$$

$$= \frac{6e^{4x}}{16 + 12 - 10}$$

$$= \frac{6e^{4x}}{28 - 10}$$

$$= \frac{6e^{4x}}{18} = \frac{e^{4x}}{3}$$

General Solution

$$= C_1 e^{-5x} + C_2 e^{2x} + \frac{e^{4x}}{3}$$

$$\therefore \text{General solution} = C_1 e^{-5x} + C_2 e^{2x} + \frac{e^{4x}}{3}$$

$$(3) y'' + 5y' + 6y = e^{-2x}$$

$$C.F. \Rightarrow \frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 0$$

$$\Rightarrow D^2y + 5Dy + 6y = 0$$

$$\Rightarrow D^2y + 5Dy + 6y = 0$$

$$\Rightarrow y(D^2 + 5D + 6) = 0$$

$$\Rightarrow D^2 + 5D + 6 = 0$$

$$\Rightarrow D^2 + 3D + 2D + 6 = 0$$

$$\Rightarrow D(D+3) + 2(D+3) = 0$$

$$\Rightarrow (D+3)(D+2) = 0$$

$$D+3=0, D+2=0$$

$$D = -3, D = -2$$

$$y_c = (C_1 e^{-3x} + C_2 e^{-2x})$$

$$P.I = \frac{e^{-2x}}{D^2 + 5D + 6}$$

$$= \frac{e^{-2x}}{(-2)^2 + 5(-2) + 6}$$

$$= \frac{e^{-2x}}{4 - 10 + 6}$$

$$= \frac{1 \cdot e^{-2x}}{2D + 5}$$

$$= \frac{1 \cdot e^{-2x}}{2(-2) + 5}$$

$$= \frac{1 \cdot e^{-2x}}{-4 + 5}$$

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

Case-0 (Trigonometry form)

$$D \sin(ax+b) = a \cos(ax+b)$$

$$D^2 \sin(ax+b) = a \cos(ax+b) \\ = a [-\sin(ax+b) \cdot a] \\ = -a^2 \sin(ax+b)$$

To find the p.o.D:

$$\frac{1}{f(x)} \sin(ax+b) = \frac{1}{f(-a^2)} \sin(ax+b) \\ f(-a^2) = 0$$

Then

$$\frac{1}{f(x)} \sin(ax+b) = \frac{x \cdot \sin(ax+b)}{f'(x)}$$

Ex-1 Find p.o.D $(D^2 + D + 1)y = \sin 2x$

p.o.D \Rightarrow ~~$\frac{\sin 2x}{D^2 + D + 1}$~~ $y_p = \frac{\sin 2x}{D^2 + D + 1}$

\Rightarrow $\frac{\sin 2x}{(D-3)(D+3)}$

\Rightarrow $\frac{\sin 2x}{-4 + D + 1}$

\Rightarrow $\frac{\sin 2x (D+3)}{(D-3)(D+3)}$

\Rightarrow $\frac{\sin 2x (D+3)}{(D^2 - 9)}$

\Rightarrow $\frac{\sin 2x (D+3)}{(-9) - 9}$

$= \frac{\sin 2x (D+3)}{-4-9}$

$= \frac{D \sin 2x + 3 \sin 2x}{-13}$

$= \frac{2 \cos 2x + 3 \sin 2x}{-13}$

Ex-2

Evaluate P.I. of $\frac{1}{D^2+9} (4 \sin 3x)$

$$\Rightarrow Y_p = \frac{4 \sin 3x}{D^2+9} \quad (\text{Case, Resonance})$$

$$\Rightarrow \frac{4x^2 \sin 3x}{2D}$$

$$\Rightarrow \frac{2x \sin 3x}{D}$$

$$\Rightarrow \frac{1}{D} 2x \sin 3x$$

$$\Rightarrow 2x \cdot \frac{1}{D} \sin 3x$$

$$\Rightarrow 2x \int \sin 3x \, dx$$

$$\Rightarrow 2x \left(\frac{-\cos 3x}{3} \right)$$

$$\Rightarrow -\frac{2x}{3} (\cos 3x)$$

Q) Find the P.I. of $\frac{d^2y}{dx^2} + 5 \frac{dy}{dx} + 6y = \sin 2x$

$$\Rightarrow D^2y + 5Dy + 6y = \sin 2x$$

$$\Rightarrow y(D^2 + 5D + 6) = \sin 2x$$

$$\Rightarrow Y_p = \frac{\sin 2x}{D^2 + 5D + 6}$$

$$\Rightarrow Y_p = \frac{\sin 2x}{-4 + 5D + 6}$$

$$\Rightarrow Y_p = \frac{\sin 2x}{-4 + 5D + 6}$$

$$\Rightarrow Y_p = \frac{\sin 2x}{5D + 2}$$

$$y_p = \frac{5 \sin 2x (50-2)}{(2+50)(50-2)}$$

$$y_p = \frac{2 \sin 2x - 50 \sin 2x}{(2)^2 - (50)^2}$$

$$= \frac{2 \sin 2x - 50 \sin 2x}{50^2 - 4}$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{(50)^2 - (2)^2}$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{2500 - 4}$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{2500 - 4}$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{2500 - 4}$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{2500 - 4}$$

$$\frac{-100}{8} = -12.5$$

$$= \frac{50 \sin 2x - 2 \sin 2x}{-104}$$

$$= \frac{5 \times 2 \cos x - 2 \sin 2x}{-104}$$

$$= \frac{10 \cos x - 2 \sin 2x}{-104}$$

$$= \frac{5 \cos x - \sin 2x}{-52}$$

$$= \frac{5 \cos x - \sin 2x}{-52}$$

H.W

$$* \frac{d^2 y}{dx^2} - 5 \frac{dy}{dx} + 6y = 3 \sin x$$

$$* (D+4)y = \sin 3x$$

$$* (D^2 + D + 2)y = \cos x$$

$$* (D^2 - D)y = 4 \cos x$$

$$\begin{aligned}
 * (\mathcal{D}^2 + 4)y &= \sin 3x \\
 y_p &= \frac{\sin 3x}{\mathcal{D}^2 + 4} \\
 &= \frac{\sin 3x}{(\mathcal{D}^2 + 4)} \\
 &= \frac{\sin 3x}{-3^2 + 4} \\
 &= \frac{\sin 3x}{-9 + 4} \\
 &= \frac{\sin 3x}{-5}
 \end{aligned}$$

$$\begin{aligned}
 * (\mathcal{D}^4 + \mathcal{D}^3 + \mathcal{D}^2)y &= \cos x \\
 y_p &= \frac{\cos x}{\mathcal{D}^4 + \mathcal{D}^3 + \mathcal{D}^2} \\
 &= \frac{\cos x}{\mathcal{D}^2 \cdot \mathcal{D}^2 + \mathcal{D} \cdot \mathcal{D} + \mathcal{D}^2} \\
 &= \frac{\cos x}{-1 + \mathcal{D} + 1} \\
 &= \frac{\cos x}{\mathcal{D} + \mathcal{D}} \\
 &= \frac{\cos x}{-1 \cdot -1 + -1 \cdot \mathcal{D} + 1} \\
 &= \frac{\cos x}{1 - \mathcal{D} - 1} \\
 &= \frac{\cos x}{-\mathcal{D}} \\
 &= \frac{\cos x}{-\mathcal{D}} \\
 &= -\frac{1}{\mathcal{D}} \cos x \\
 &= -\frac{1}{\mathcal{D}} \cos x \\
 &= -\sin x \\
 &= -\sin x
 \end{aligned}$$

$$\begin{aligned}
 * (\mathcal{D}^3 - \mathcal{D})y &= 4 \cos x \\
 y_p &= \frac{4 \cos x}{\mathcal{D}^3 - \mathcal{D}} \\
 &= \frac{4 \cos x}{(\mathcal{D} \cdot \mathcal{D}) - \mathcal{D}} \\
 &= \frac{4 \cos x}{(-1 \cdot \mathcal{D}) - \mathcal{D}} \\
 &= \frac{4 \cos x}{-\mathcal{D} - \mathcal{D}} \\
 &= \frac{4 \cos x}{-2\mathcal{D}} \\
 &= \frac{2 \cos x}{-\mathcal{D}} \\
 &= -\frac{2 \cos x}{\mathcal{D}}
 \end{aligned}$$

$$\begin{aligned}
 &= -\frac{2}{\mathcal{D}} \cos x \\
 &= -2 \sin x \\
 &= -2 \sin x
 \end{aligned}$$

$$* \frac{d^2y}{dx^2} - 5 \frac{dy}{dx} + 6y = 3 \sin x$$

$$\Rightarrow D^2y - 5Dy + 6y = 3 \sin x$$

$$\Rightarrow y(D^2 - 5D + 6) = 3 \sin x$$

$$y_p = \frac{3 \sin x}{D^2 - 5D + 6}$$

$$= \frac{3 \sin x}{-1^2 - 5D + 6}$$

$$= \frac{3 \sin x}{-1 - 5D + 6}$$

$$= \frac{3 \sin x}{5 - 5D}$$

$$= \frac{3 \sin x (-5D - 5)}{(-5D + 5)(-5D - 5)}$$

$$= \frac{\cancel{15D} \sin x - 15 \sin x}{\cancel{15D} \sin x - 15 \sin x}$$

$$= \frac{3 \sin x (-5D - 5)}{(-5D)^2 - (5)^2}$$

$$= \frac{3 \sin x (-5D - 5)}{25D^2 - 25}$$

$$= \frac{3 \sin x (-5D - 5)}{25(-1) - 25}$$

$$= \frac{-15D \sin x - 15 \sin x}{-25 - 25}$$

$$= \frac{-15 \cos x - 15 \sin x}{-50}$$

$$= \frac{-15(\cos x + \sin x)}{-50} = \frac{3(\cos x + \sin x)}{10}$$

Solve

$$\text{* Solve } \frac{d^2y}{dx^2} + 5 \frac{dy}{dx} + 6y = e^{-2x} + \sin 2x$$

$$\text{C.F. } \Rightarrow D^2y + 5Dy + 6y = 0$$

$$\Rightarrow y(D^2 + 5D + 6) = 0$$

$$\Rightarrow D^2 + 5D + 6 = 0$$

$$\Rightarrow D^2 + 2D + 3D + 6 = 0$$

$$\Rightarrow D(D+2) + 3(D+2) = 0$$

$$\Rightarrow (D+2)(D+3) = 0$$

$$D+2=0 \quad D+3=0$$

$$D = -2 \quad D = -3$$

$$y_c = (C_1 e^{-2x} + C_2 e^{-3x})$$

$$\text{P.I.} = \frac{e^{-2x} + \sin 2x}{D^2 + 5D + 6}$$

$$= \frac{e^{-2x}}{D^2 + 5D + 6} + \frac{\sin 2x}{D^2 + 5D + 6}$$

$$= \frac{x \cdot e^{-2x}}{2D + 5} + \frac{\sin 2x}{(-2)^2 + 5D + 6}$$

$$= \frac{x \cdot e^{-2x}}{2(-2) + 5} + \frac{\sin 2x}{4 + 5D + 6}$$

$$= \frac{x \cdot e^{-2x}}{-4 + 5} + \frac{\sin 2x}{5D + 2}$$

$$= \frac{x \cdot e^{-2x}}{1} + \frac{\sin 2x (5D - 2)}{(5D + 2)(5D - 2)}$$

$$= x e^{-2x} + \frac{\sin 2x (5D - 2)}{(5D)^2 - (2)^2}$$

$$\begin{aligned}
&= x e^{-2x} + \frac{50 \sin 2x - 2 \sin 2x}{25x^2 - 4} \\
&= x e^{-2x} + \frac{5 \times 2 \cos 2x - 2 \sin 2x}{25(-2) - 4} \\
&= x e^{-2x} + \frac{10 \cos 2x - 2 \sin 2x}{25(-4) - 4} \\
&= x e^{-2x} + \frac{10 \cos 2x - 2 \sin 2x}{-100 - 4} \\
&= x e^{-2x} + \frac{10 \cos 2x - 2 \sin 2x}{-104}
\end{aligned}$$

$$\therefore y = y_c + y_p$$

$$= (C_1 e^{-2x} + C_2 e^{-3x}) + x e^{-2x} + \frac{10 \cos 2x - 2 \sin 2x}{-104}$$

solve $\frac{d^2 y}{dx^2} + 4y = e^x + \sin 3x$

C.F

$$\Rightarrow D^2 y + 4y = 0$$

$$\Rightarrow y(D^2 + 4) = 0$$

$$\Rightarrow D^2 + 4 = 0$$

$$\Rightarrow (D^2) + (2^2) = 0$$

$$\Rightarrow D^2 = -4$$

$$\Rightarrow D = \sqrt{-4}$$

$$= \sqrt{4}i$$

$$= \pm 2i$$

$$= 2i, -2i$$

$$y_c \Rightarrow e^0 (C_1 \cos 2x + C_2 \sin 2x)$$

$$\begin{aligned}
 y_p &= \frac{e^x + \sin 3x}{D^2 + 4} \\
 &= \frac{e^x}{D^2 + 4} + \frac{\sin 3x}{D^2 + 4} \\
 &= \frac{e^x}{(1)^2 + 4} + \frac{\sin 3x}{(-3)^2 + 4} \\
 &= \frac{e^x}{1+4} + \frac{\sin 3x}{-9+4} \\
 &= \frac{e^x}{5} + \frac{\sin 3x}{-5} \\
 &= \frac{e^x}{5} - \frac{\sin 3x}{5}
 \end{aligned}$$

$$\begin{aligned}
 y &= y_c + y_p \\
 &= (C_1 \cos 2x + C_2 \sin 2x) + \left(\frac{e^x}{5} - \frac{\sin 3x}{5} \right)
 \end{aligned}$$

Case-3

IMP Binomial Expansion.

$$(1+x)^1 = 1 + x + x^2 + x^3 + x^4 \dots \text{So on} \dots$$

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

$$(1+x)^2 = 1 + 2x + 3x^2 + 4x^3 + 5x^4 \dots \text{So on} \dots$$

$$(1+x)^3 = 1 + 3x + 4x^2 + 5x^3 + 6x^4 \dots \text{So on} \dots$$

Algebraic function
* $f(D)y = x^n$

$$\Rightarrow y_p = \frac{x^n}{f(D)}$$

Taking constant common from denominator.

Ex - Solve $(D^2+1)y = x$

C.F = $(D^2+1) = 0$

$D^2 = -1$

$D = \sqrt{-1}$

$= \pm 1i$

$= \pm i$

$y_c = (c_1 \cos x + c_2 \sin x)$

P.I = $\frac{x}{(D^2+1)}$

$= [1+D^2]^{-1} \cdot x$

$= [1 - D^2 + \dots] x$

$= x$

Ex - Solve $\frac{d^2y}{dx^2} - 4y = x^2$

C.F:- $D^2y - 4y = 0$

$y(D^2-4) = 0$

$D^2-4 = 0$

$D = 4$

$D = \sqrt{4}$

$= \pm 2$

$2, -2,$

$y_c = (c_1 e^{2x} + c_2 e^{-2x})$

Hence, General solution

$= (c_1 e^{2x} + c_2 e^{-2x}) + \frac{x^2}{-4} - \frac{2}{16}$

P.I = $D^2 y = x^2$

$y(D^2-4) = x^2$

$y_p = \frac{x^2}{D^2-4}$

$= \frac{x^2}{-4(1-\frac{D^2}{4})}$

$= \frac{1}{-4} [1 - \frac{D^2}{4}]^{-1} x^2$

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

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

$= \frac{1}{-4} [x^2 + \frac{x^2}{4} + 0 + \dots]$

$= \frac{x^2}{-4} [1 + \frac{1}{4}]$

$= -\frac{x^2}{4} - \frac{2}{16}$

* Solve $\frac{d^2y}{dx^2} + 4y = e^x + \sin 3x + x^2$

C.F: $\frac{d^2y}{dx^2} + 4y = 0$

$\Rightarrow y(D^2 + 4) = 0$

$\Rightarrow D^2 + 4 = 0$

$\Rightarrow D^2 = -4$

$\Rightarrow D = \pm 2i$

$y_c = (C_1 \cos 2x + C_2 \sin 2x)$

∴ General Solution =
 $(C_1 \cos 2x + C_2 \sin 2x) +$
 $\frac{e^x}{5} + \frac{\sin 3x}{-5} + \frac{x^2}{4} + \frac{2}{16}$

* Solve,
 $(D^2 + 3D + 2)y = x^2$

C.F = $D^2 + 3D + 2 = 0$

$\Rightarrow D^2 + 2D + D + 2 = 0$

$\Rightarrow D(D+2) + 1(D+2) = 0$

$\Rightarrow (D+2)(D+1) = 0$

$D = -2, D = -1$

$y_c = (C_1 e^{-2x} + C_2 e^{-x})$

P.T = $D^2y + 4y = e^x + \sin 3x + x^2$

$\Rightarrow y(D^2 + 4) = e^x + \sin 3x + x^2$

$\Rightarrow y_p = \frac{e^x + \sin 3x + x^2}{D^2 + 4}$

$\Rightarrow \frac{e^x}{D^2 + 4} + \frac{\sin 3x}{D^2 + 4} + \frac{x^2}{D^2 + 4}$

$\Rightarrow \frac{e^x}{1^2 + 4} + \frac{\sin 3x}{-3^2 + 4} + \frac{x^2}{4(1 + \frac{D^2}{4})}$

$\Rightarrow \frac{e^x}{5} + \frac{\sin 3x}{-9 + 4} + \frac{1}{4} (1 + \frac{D^2}{4})^{-1} \cdot x^2$

$\Rightarrow \frac{e^x}{5} + \frac{\sin 3x}{-5} + \frac{1}{4} (x^2 + \frac{2}{4})$

$\Rightarrow \frac{e^x}{5} + \frac{\sin 3x}{-5} + \frac{x^2}{4} + \frac{2}{16}$

P.T = $\frac{x^2}{D^2 + 3D + 2}$

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

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

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

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

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

$$= \frac{1}{8} \left(\frac{4x^2 - 4 - 12x + 18}{4} \right)$$

$$= \frac{4x^2 - 4 - 12x + 18}{8}$$

$$= \frac{4x^2 - 12x + 14}{8}$$

$$= \frac{2(2x^2 - 6x + 7)}{8}$$

$$= \frac{2x^2 - 6x + 7}{4}$$

$$* \frac{d^3y}{dx^3} - \frac{d^2y}{dx^2} - 6 \frac{dy}{dx} = 1+x^2$$

$$\text{C.P.} \Rightarrow D^3y - D^2y - 6Dy = 0$$

$$\Rightarrow y(D^3 - D^2 - 6D) = 0$$

$$\Rightarrow D^3 - D^2 - 6D = 0$$

$$\Rightarrow D(D^2 - D - 6) = 0$$

$$\Rightarrow D^2 - D - 6 = 0$$

$$\boxed{D=0}$$

$$\Rightarrow D^2 - 3D + 2D - 6 = 0$$

$$\Rightarrow D(D-3) + 2(D-3) = 0$$

$$\Rightarrow (D-3)(D+2) = 0$$

$$D = 3, D = -2$$

$$y_c = (C_1 + C_2 e^{3x} + C_3 e^{-2x})$$

General solution

$$= (C_1 e^{-2x} + C_2 e^{3x}) + \frac{2x^2 - 6x + 7}{4}$$

$$P.D. =$$

$$\frac{1+x^2}{D^3 - D^2 - 6D}$$

$$= \frac{1+x^2}{D(D^2 - D - 6)}$$

$$= \frac{1+x^2}{-6D(1 + \frac{D-D^2}{6})}$$

$$= \frac{1+x^2}{-6D \left[1 + \frac{D-D^2}{6} \right]}$$

$$= \frac{1}{-6D} \left[1 + \frac{D-D^2}{6} \right]^{-1} \cdot (1+x^2)$$

$$= \frac{1}{-6D} \left[1 - \left(\frac{D-D^2}{6} \right) + \left(\frac{D-D^2}{6} \right)^2 \right]^{-1} (1+x^2)$$

$$= \frac{1}{-6D} \left[(1+x^2) - \left(\frac{D-D^2}{6} \right) (1+x^2) + \left(\frac{D^2-D}{36} \right) (1+x^2) \right]$$

$$= \frac{1}{-6D} \left[(1+x^2) - \frac{2x-2}{6} + \frac{2-0}{36} \right]$$

$$= \frac{1}{-6D} \left[(1+x^2) - \frac{2x-2}{6} + \frac{2}{36} \right]$$

$$= \frac{1}{-6D} \left(\frac{36 + 36x^2 - 12x + 12 + 2}{36} \right)$$

$$= \frac{1}{-6D} \left[\frac{2(18 + 18x^2 - 6x + 6 + 1)}{36} \right]$$

~~$$= \frac{1}{-6D} \left[1 + x^2 - \frac{1x}{3} \right]$$~~

$$= \frac{1}{-6D} \left(\frac{18x^2 - 6x + 25}{18} \right)$$

$$= \frac{1}{-108} \times \frac{1}{D} (18x^2 - 6x + 25)$$

$$= \frac{1}{-108} \int (18x^2 - 6x + 25) dx$$

$$= \frac{1}{-108} \left(18 \left(\frac{x^3}{3} \right) - 6 \frac{x^2}{2} + 25x \right)$$

$$= \frac{1}{-108} (6x^3 - 3x^2 + 25x)$$

General solution = $(C_1 + C_2 e^{3x} + C_3 e^{-2x}) + \frac{1}{-108} (6x^3 - 3x^2 + 25x)$

* Solve $\frac{d^3y}{dx^3} + 2\frac{d^2y}{dx^2} + \frac{dy}{dx} - e^{2x} + \sin 2x + x$

P.I. $D^3y + 2D^2y + Dy = e^{2x} + \sin 2x + x$

$\Rightarrow y(D^3 + 2D^2 + D) = e^{2x} + \sin 2x + x$

$\Rightarrow Y_p = \frac{e^{2x} + \sin 2x + x}{D^3 + 2D^2 + D}$

$\Rightarrow Y_p = \frac{e^{2x}}{D^3 + 2D^2 + D} + \frac{\sin 2x}{D^3 + 2D^2 + D} + \frac{x}{D^3 + 2D^2 + D}$

$= \frac{e^{2x}}{D^2 + 2D + 1} + \frac{\sin 2x}{D^2 + 2D + 1} + \frac{x}{D(D^2 + 2D + 1)}$

$= \frac{e^{2x}}{8 + 8 + 1} + \frac{\sin 2x}{-2 \cdot D + 8 - 2 + D} + \frac{x}{D(1 + 8 + 2D)}$

$= \frac{e^{2x}}{18} + \frac{\sin 2x}{-4D - 8 + D} + \frac{1}{D} (1 + D^2 + 2D)^{-1} x$

$= \frac{e^{2x}}{18} + \frac{\sin 2x (-3D + 8)}{(-3D - 8)(-3D + 8)} + \frac{1}{D} [x \frac{(D^2 + 2D)^{-1}}{(D^2 + 2D)^{-1}}$

$= \frac{e^{2x}}{18} + \frac{-3D \sin 2x + 8 \sin 2x}{(-3D)^2 - (8)^2} + \frac{1}{D} [x \frac{1}{(D^2 + 2D)^{-1}} - (0 + 2)]$

$= \frac{e^{2x}}{18} + \frac{-3D \sin 2x + 8 \sin 2x}{9D^2 - 64} + \frac{1}{D} (1 - 2)$

$= \frac{e^{2x}}{18} + \frac{-3D \sin 2x + 8 \sin 2x}{9(-2)^2 - 64} + \frac{1}{D} (-2x)$

$= \frac{e^{2x}}{18} + \frac{-3D \sin 2x + 8 \sin 2x}{9x - 4 - 64} + \frac{1}{D} (-2x)$

$= \frac{e^{2x}}{18} + \frac{-6 \cos 2x + 8 \sin 2x}{-100} + \frac{x^2}{2} - 2x$

Rule

$$\text{If } f(D)y = e^{ax} v$$

where, v is any function

$$y_p = \frac{e^{ax} \cdot v}{f(D)}$$

$$= \frac{e^{ax} \cdot v}{f(D+a)}$$

Ex-1

$$\text{Solve } \frac{d^2y}{dx^2} + 5 \frac{dy}{dx} + 6y = e^{-2x} \sin 2x$$

$$D^2y + 5Dy + 6y = e^{-2x} \sin 2x$$

$$y(D^2 + 5D + 6) = e^{-2x} \sin 2x$$

$$y_p = \frac{e^{-2x} \sin 2x}{D^2 + 5D + 6}$$

$$= \frac{e^{-2x} \sin 2x}{(D-2)^2 + 5(D-2) + 6} \sin 2x$$

$$= \frac{e^{-2x} \sin 2x}{D^2 - 4D + 4 + 5D - 10 + 6} \sin 2x$$

$$= \frac{e^{-2x} \sin 2x}{D + 0} \sin 2x$$

$$= \frac{\sin 2x}{-2+0} e^{-2x}$$

$$= e^{-2x} \left(\frac{\sin 2x}{-4+0} \right)$$

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

$$= e^{-2x} \left(\frac{\sin 2x(D+4)}{(D-4)(D+4)} \right)$$

$$= e^{-2x} \left(\frac{D \sin 2x + 4 \sin 2x}{D^2 - 4^2} \right)$$

$$= e^{-2x} \left(\frac{2 \cos 2x + 4 \sin 2x}{D^2 - 4^2} \right)$$

$$= e^{-2x} \left(\frac{2 \cos 2x + 4 \sin 2x}{-4 - 16} \right)$$

$$= e^{-2x} \left(\frac{2 \cos 2x + 4 \sin 2x}{-20} \right)$$

$$= e^{-2x} \left(\frac{2(\cos 2x + 2 \sin 2x)}{-20} \right)$$

$$= e^{-2x} \left(\frac{\cos 2x + 2 \sin 2x}{-10} \right)$$

a) Solve, $D^2 y + 2y = e^x \cdot \cos 2x$

$$y(D^2 + 2) = e^x \cos 2x$$

$$y_p = \frac{e^x \cos 2x}{D^2 + 2}$$

$$= \left(\frac{e^x}{(D+1)^2 + 2} \right) \cos 2x$$

$$= \left(\frac{e^x}{D^2 + 2D + 1 + 2} \right) \cos 2x$$

$$= \left(\frac{e^x}{D^2 + 2D + 3} \right) \cos 2x$$

$$= \left(\frac{\cos 2x}{D^2 + 2D + 3} \right) e^x$$

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

$$= \left(\frac{\cos 2x}{-4 + 2D + 3} \right) e^x$$

$$= \left(\frac{\cos 2x}{2D - 1} \right) e^x$$

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

$$= \left(\frac{2D \cos 2x + \cos 2x}{(2D)^2 - (1)^2} \right) e^x$$

$$= \left(\frac{2x \cdot 2 \sin 2x + \cos 2x}{4x^2 - 1} \right) e^x$$

$$= \left(\frac{4 \sin 2x + \cos 2x}{4x^2 - 1} \right) e^x$$

$$= \left(\frac{4 \sin 2x + \cos 2x}{4x - 1 - 1} \right) e^x$$

$$= \frac{4 \sin 2x + \cos 2x}{-10 - 1} e^x$$

$$= \left(\frac{4 \sin 2x + \cos 2x}{-11} \right) e^x$$

Q IMP

$$\frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} + y = x^2 e^x$$

$$D^2 y - 2 D y + y = x^2 e^x$$

$$y(D^2 - 2D + 1) = x^2 e^x$$

$$y_p = \frac{x^2 e^x}{D^2 - 2D + 1}$$

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

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

$$= \left(\frac{x^2 e^x}{D^2} \right) x^2$$

$$= \left(\frac{x^3}{D^2} \right) e^x$$

$$= \left(\frac{1}{D^2} x^3 \right) e^x$$

$$= \left(\frac{1}{3 \cdot 4} x^4 \right) e^x$$

$$= \left(\frac{x^4}{12} \right) e^x$$

$$\int \frac{x^3}{3} dx = \frac{1}{3} \int x^3 dx$$

$$= \frac{1}{3} \frac{x^4}{4}$$

$$= \frac{x^4}{12}$$

Q. Find the C.F. of $(D^2+3)y = e^{2x}$

$$\begin{aligned}
 P.I &= \frac{e^{2x}}{D^2+3} \\
 &= \frac{e^{2x}}{2^2+3} \\
 &= \frac{e^{2x}}{8+3} \\
 &= \frac{e^{2x}}{11}
 \end{aligned}$$

C.F. = $D^2+3=0$
 $D^2 = -3$
 $D = \sqrt{-3}$
 $= +\sqrt{3}i \quad -\sqrt{3}i$

~~$D^2+3=0$~~
 $D^2 = -3$
 $D^2 \cdot D = -3x1$

Q. Solve $\frac{dy}{dx^2} + 2y = e^x \cos 2x$

$$\begin{aligned}
 D^2y + 2y &= e^x \cos 2x \\
 y(D^2+2) &= e^x \cos 2x
 \end{aligned}$$

C.F. = $D^2+2=0$
 $D^2 = -2$
 $D = \sqrt{-2}$
 $= +\sqrt{2}i$
 $= +\sqrt{2}i \quad = -\sqrt{2}i$

$y_c = (C_1 \cos \sqrt{2}x + C_2 \sin \sqrt{2}x)$

P.I = $\frac{e^x \cos 2x}{D^2+2}$
 ~~$\frac{e^x \cos 2x}{D^2+2}$~~
 $\frac{e^x \cos 2x}{D^2+2}$

$\frac{e^x \cos 2x}{(D+1)^2+2}$

$\frac{e^x \cos 2x}{D^2+2D+1+2}$

$\frac{\cos 2x}{D^2+2D+3} e^x$

$$\begin{aligned}
 &= \frac{\cos 2x}{-2^2 + 2D + 1} e^x \\
 &= \frac{\cos 2x}{-4 + 2D + 1} e^x \\
 &= \frac{\cos 2x}{2D - 3} e^x \\
 &= \frac{\cos 2x (2D + 3)}{(2D - 3)(2D + 3)} e^x \\
 &= \frac{2D \cos 2x + 3 \cos 2x}{(2D)^2 - (3)^2} e^x
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{-2 \cdot 2 \sin 2x + 3 \cos 2x}{4D^2 - 9} e^x \\
 &= \frac{-4 \sin 2x + 3 \cos 2x}{4(-2)^2 - 9} e^x \\
 &= \frac{-4 \sin 2x + 3 \cos 2x}{4x - 4 - 9} e^x \\
 &= \frac{-4 \sin 2x + 3 \cos 2x}{-16 - 9} e^x \\
 &= \frac{-4 \sin 2x + 3 \cos 2x}{-25} e^x
 \end{aligned}$$

General solution = $(C_1 \cos \sqrt{2} x + C_2 \sin \sqrt{2} x)$
 $+ \frac{-4 \sin 2x + 3 \cos 2x}{-25} e^x$

Q4) Find the complimentary function if the roots of the auxiliary eqⁿs are $-0, -2, -2, -2$.

$$\Rightarrow \cancel{2x^3 - 2x^2 - 2x = 0}$$

$$\Rightarrow \cancel{(C_1 + C_2)}$$

$$= C_1(C_2 + C_3 + C_4 x^2) e^{-2x}$$

Q5) Find the particular integrals of the differential eqⁿ:-

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = x e^x \sin x$$

$$\Rightarrow D^2y - 2Dy + y = x e^x \sin x$$

$$\Rightarrow y(D^2 - 2D + 1) = x e^x \sin x$$

$$C.F. = D^2 - 2D + 1 = 0$$

$$\Rightarrow D^2 - D - D + 1 = 0$$

$$\Rightarrow D(D-1) - 1(D-1) = 0$$

$$\Rightarrow (D-1)(D-1) = 0$$

$$\Rightarrow D-1=0 \quad D-1=0$$

$$D=1 \quad D=1$$

$$y_c = (C_1 + C_2 e^x) e^x$$

$$P.I. = \frac{x e^x \sin x}{D^2 - 2D + 1}$$

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

$$\frac{x e^x \sin x}{D^2 - 2D + 1} = \frac{x e^x \sin x}{D^2 - 2D + 1}$$

$$\frac{x e^x \sin x}{D^2 - 2D + 1} = \frac{x e^x \sin x}{D^2 - 2D + 1}$$

$$\frac{x e^x \sin x}{D^2 - 2D + 1} = \frac{x e^x \sin x}{D^2 - 2D + 1}$$

Q6) P.I of $(D^2 + 16)y = e^{-4x}$

$$= \frac{e^{-4x}}{D^2 + 16}$$

$$= \frac{e^{-4x}}{(4)^2 + 16}$$

$$= \frac{e^{-4x}}{16 + 16}$$

$$= \frac{e^{-4x}}{32}$$

$$Q7) (D^2 + 5D + 6)y = e^{-2x} \sin 2x$$

$$C.F = D^2 + 5D + 6 = 0 \cdot e^{-2x} \sin 2x$$

$$= D^2 + 3D + 2D + 6 = 0$$

$$= D(D+3) + 2(D+3) = 0$$

$$= (D+3)(D+2) = 0$$

$$= (D+3) = 0 \quad (D+2) = 0$$

$$D = -3$$

$$D = -2$$

$$Y_c = (C_1 e^{-3x} + C_2 e^{-2x})$$

$$P.I = \frac{e^{-2x} \sin 2x}{D^2 + 5D + 6}$$

$$= \frac{e^{-2x} \sin 2x}{D^2 + 5D + 6}$$

$$= \frac{1 \cdot e^{-2x} \sin 2x}{2D + 5}$$

$$= \frac{1 \cdot e^{-2x} (2D - 5) \sin 2x}{(2D + 5)(2D - 5)}$$

$$= \frac{1 \cdot e^{-2x} \sin 2x}{2x - 2x + 5}$$

$$= \frac{1 \cdot e^{-2x} \sin 2x}{-4 + 5}$$

$$= \frac{1 \cdot e^{-2x} \sin 2x}{1}$$

$$P.I = \frac{e^{-2x} \sin 2x}{D^2 + 5D + 6}$$

$$= \frac{e^{-2x} \sin 2x}{(D-2)^2 + 5(D-2) + 6}$$

$$= \frac{e^{-2x} \sin 2x}{D^2 - 4D + 4 + 5D - 10 + 6}$$

$$= \frac{e^{-2x} \sin 2x}{D^2 + D + 10 - 10}$$

$$= \frac{e^{-2x} \sin 2x}{D^2 + D}$$

$$= \frac{\sin 2x \cdot e^{-2x}}{D^2 + D}$$

$$= \frac{\sin 2x \cdot e^{-2x}}{-2^2 + D}$$

$$= \frac{\sin 2x \cdot e^{-2x}}{D - 4}$$

$$= \frac{\sin 2x (D+4) \cdot e^{-2x}}{(D-4)(D+4)}$$

$$= \frac{D \sin 2x + 4 \sin 2x \cdot e^{-2x}}{(D)^2 - (4)^2}$$

$$= \frac{-\cos 2x + 4 \sin 2x \cdot e^{-2x}}{-2 - 16}$$

$$= \frac{-\cos 2x + 4 \sin 2x \cdot e^{-2x}}{-20}$$

$$Q.8) (D^2 - 2D - 3)y = e^{3x} + \sin x$$

$$C.F. = D^2 - 2D - 3 = 0$$

$$\Rightarrow D^2 - 3D + D - 3 = 0$$

$$\Rightarrow D(D-3) + 1(D-3) = 0$$

$$\Rightarrow (D-3)(D+1) = 0$$

$$\Rightarrow D-3=0 \quad D+1=0$$

$$D=3 \quad D=-1$$

$$y_c = (C_1 e^{3x}) + (C_2 e^{-x})$$

$$P.I = \frac{e^{3x} + \sin x}{D^2 - 2D - 3}$$

$$= \frac{e^{3x}}{D^2 - 2D - 3} + \frac{\sin x}{D^2 - 2D - 3}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D^2 - \cancel{2} D - \cancel{3}} + \frac{\sin x}{-1^2 - 2D - 3}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D - \cancel{3}} = \frac{e^{3x}}{D - 3} + \frac{\sin x}{-1 - 2D - 3}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D - \cancel{3}} + \frac{\sin x}{-2D - 4}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{\sin x (-2D + 4)}{(-2D - 4)(-2D + 4)}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{-2D \sin x + 4 \sin x}{(-2D)^2 - 4^2}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{-2 \cos x + 4 \sin x}{4D^2 - 16}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{-2 \cos x + 4 \sin x}{4x^2 - 16}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{-2 \cos x + 4 \sin x}{-4 - 16}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} + \frac{-2 \cos x + 4 \sin x}{-20}$$

$$= \frac{\cancel{1} e^{3x}}{\cancel{1} D} - \frac{2 \cos x - 4 \sin x}{20}$$

∴ General solution

$$= (C_1 e^{3x} + C_2 e^{-x}) + \frac{\cancel{1} e^{3x}}{\cancel{1} D} - \frac{2 \cos x - 4 \sin x}{20}$$

Q.9) c.f. of $(D^2 + 2D - 15)y = \sin 3x$
 $(D^2 + 2D - 15)y = \sin 3x$

$$D^2 + 2D - 15 = 0$$

$$D^2 + 5D - 3D - 15 = 0$$

$$D(D+5) - 3(D+5) = 0$$

$$(D+5)(D-3) = 0$$

$$D+5=0 \quad D-3=0$$

$$D = -5 \quad D = 3$$

$$y_c = (C_1 e^{-5x}) + (C_2 e^{3x})$$

Q.10) solve $(D^2 + 4D + 3)y = e^{-x} \sin x$.

$$c.f. = D^2 + 4D + 3 = 0$$

$$\Rightarrow D^2 + 3D + D + 3 = 0$$

$$\Rightarrow D(D+3) + 1(D+3) = 0$$

$$\Rightarrow (D+3)(D+1) = 0$$

$$D+3=0 \quad D+1=0$$

$$D = -3 \quad D = -1$$

$$y_c = (C_1 e^{-3x}) + (C_2 e^{-x})$$

$$P.I = \frac{e^{-x} \sin x}{D^2 + 4D + 3}$$

$$= \frac{e^{-x} \sin x}{D^2 + 4D + 3}$$

$$= \frac{\cancel{x} e^{-x} \sin x}{\cancel{2D+4}} = \frac{e^{-x} \sin x}{(D+1)^2 + 4(D-1) + 3}$$

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

$$= \frac{e^{-x} \sin x}{D^2 + 2D + 1 - 1}$$

$$= \frac{\sin x}{2D + 2} e^{-x}$$

$$= \frac{\sin x}{2D + 2} e^{-x}$$

$$= \frac{\sin x}{2D-1} e^{-x}$$

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

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

$$= \frac{2 \cos x + \sin x}{4D^2 - 1} e^{-x}$$

$$= \frac{2 \cos x + \sin x}{4(-1)^2 - 1} e^{-x}$$

$$= \frac{2 \cos x + \sin x}{-4-1} e^{-x}$$

$$= \frac{2 \cos x + \sin x}{-5} e^{-x}$$

General solution

$$= C_1 e^{-3x} + C_2 e^{-x} + \frac{2 \cos x + \sin x}{-5} e^{-x}$$

Q11)

$$\frac{d^2 y}{dx^2} - y = 0$$

$$D^2 y - y = 0$$

$$y(D^2 - 1) = 0$$

C.F $D^2 - 1 = 0$

$$D^2 = 1$$

$$D = \pm 1$$

$$= \pm 1$$

$$= +1 \quad -1$$

$$y_c = (C_1 e^x + C_2 e^{-x})$$

$$\text{Q12) } \frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = e^{2x}$$

$$\Rightarrow Dy - 5Dy + 6y = e^{2x}$$

$$\Rightarrow y(D^2 - 5D + 6) = e^{2x}$$

$$P.F = \frac{e^{2x}}{D^2 - 5D + 6}$$

$$= \frac{e^{2x}}{2D - 5}$$

$$= \frac{e^{2x}}{2 \cdot 2 - 5}$$

$$= \frac{e^{2x}}{4 - 5}$$

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

$$C.F = D^2 - 5D + 6 = 0$$

$$\Rightarrow D^2 - 3D - 2D + 6 = 0$$

$$\Rightarrow D(D-3) - 2(D-3) = 0$$

$$\Rightarrow (D-3)(D-2) = 0$$

$$D = 3 \quad D = 2$$

$$y_c = (C_1 e^{3x} + C_2 e^{2x})$$

$$\text{General solution} = (C_1 e^{3x} + C_2 e^{2x}) + \frac{e^{2x}}{-1}$$

$$\text{Q13) } (D^2 + 4)y = x^2 + \sin^2 x$$

$$C.F = D^2 + 4 = 0$$

$$\Rightarrow D^2 = -4$$

$$\Rightarrow D = \sqrt{-4}$$

$$= \pm 2i$$

$$= +2i = -2i$$

$$y_c = (C_1 \cos 2x + C_2 \sin 2x)$$

$$\text{General solution}$$

$$= (C_1 \cos 2x + C_2 \sin 2x) +$$

$$\frac{x^2}{4} - \frac{1}{8} + \frac{\sin^2 x}{3}$$

$$P.F = \frac{x^2 + \sin^2 x}{D^2 + 4}$$

$$= \frac{x^2}{D^2 + 4} + \frac{\sin^2 x}{D^2 + 4}$$

$$= \frac{x^2}{4(1 + \frac{D^2}{4})} + \frac{\sin^2 x}{-1 + 4}$$

$$= \frac{x^2}{4(1 + \frac{D^2}{4})} + \frac{\sin^2 x}{-1 + 4}$$

$$= \frac{1}{4} (1 + \frac{D^2}{4})^{-1} x^2 + \frac{\sin^2 x}{3}$$

$$= \frac{1}{4} (x^2 - \frac{D^2 x^2}{4} + (\frac{D^2 x^2}{4})^2) + \frac{\sin^2 x}{3}$$

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

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

$$= \frac{x^2}{4} - \frac{1}{8} + \frac{\sin^2 x}{3}$$

$$Q.14) (D^2 - 2D + 2)y = \cos 3x$$

$$C.F. = D^2 - 2D + 2 = 0$$

$$\cancel{D^2 - 2D + 2 = 0}$$

$$\Rightarrow D(D-1) + 2 = 0$$

$$a=1, b=-2, c=2$$

$$= \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-(-2) \pm \sqrt{(-2)^2 - 4 \cdot 1 \cdot 2}}{2 \cdot 1}$$

$$= \frac{2 \pm \sqrt{4-8}}{2}$$

$$= \frac{2 \pm \sqrt{-4}}{2} \quad \alpha \pm i\beta$$

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

$$= \frac{2+2i}{2} \text{ or } \frac{2-2i}{2}$$

$$y_c = e^{2x} (C_1 \cos 3x + C_2 \sin 3x)$$

$$Q.15) \frac{d^2 y}{dx^2} - 5 \frac{dy}{dx} + 6y = e^{4x}$$

$$\Rightarrow \frac{D^2 y}{dx^2} - 5Dy + 6y = e^{4x}$$

$$\Rightarrow y(D^2 - 5D + 6) = e^{4x}$$

$$C.F. = D^2 - 5D + 6 = 0$$

$$\Rightarrow D^2 - 3D - 2D + 6 = 0$$

$$\Rightarrow D(D-3) - 2(D-3) = 0$$

$$\Rightarrow (D-3)(D-2) = 0$$

$$(D=3)(D=2)$$

$$y_c = (C_1 e^{3x} + C_2 e^{2x})$$

$$P.I = \frac{e^{4x}}{D^2 - 5D + 6}$$

$$= \frac{4x e^{4x}}{(4)^2 - 5 \cdot 4 + 6}$$

$$= \frac{4x e^{4x}}{16 - 20 + 6}$$

$$= \frac{4x e^{4x}}{22 - 20}$$

$$= \frac{4x e^{4x}}{2}$$

$$\text{General sol} = (C_1 e^{3x} + C_2 e^{2x}) + \frac{4x e^{4x}}{2}$$

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

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

Solve $y'' + 3y' + 2y = 4 \cos^2 x$

C.F

$$D^2 y + 3Dy + 2y = 0$$

$$\Rightarrow y(D^2 + 3D + 2) = 0$$

$$\Rightarrow D^2 + 3D + 2 = 0$$

$$\Rightarrow D^2 + D + 2D + 2 = 0$$

$$\Rightarrow D(D+1) + 2(D+1) = 0$$

$$\Rightarrow (D+1)(D+2) = 0$$

$$D = -1 \quad D = -2$$

$$y_c = C_1 e^{-x} + C_2 e^{-2x}$$

P.I.

$$y_p = \frac{4 \cos^2 x}{D^2 + 3D + 2}$$

$$= \frac{4 \left[\frac{1 + \cos 2x}{2} \right]}{D^2 + 3D + 2}$$

$$= \frac{2 [1 + \cos 2x]}{D^2 + 3D + 2}$$

$$= \frac{2 \cdot x^0}{D^2 + 3D + 2} + \frac{2 \cos 2x}{D^2 + 3D + 2}$$

$$= \frac{x^0}{2 \left(\frac{1 + D^2 + 3D}{2} \right)} + \frac{2 \cos 2x}{2 + 3D + 2}$$

$$= \frac{x^0}{2 \left[1 + \frac{D^2 + 3D}{2} \right]} + \frac{2 \cos 2x}{3D + 2}$$

$$= \left[x^0 - \left(\frac{D^2 + 3D}{2} \right) x^0 \right] + \frac{2 \cos 2x (3D + 2)}{(3D + 2)(3D + 2)}$$

$$= \left[\frac{1}{x} \right] + \frac{6D \cos 2x + 4 \cos 2x}{(3D)^2 - 12}$$

$$= \left[\frac{1}{x} \right] + \frac{6 + 2 \sin 2x + 4 \cos 2x}{9D^2 - 4}$$

$$= \left[\frac{1}{x} \right] + \frac{-12 \sin 2x + 4 \cos 2x}{9(-2)^2 - 4}$$

$$= \frac{1}{x} + \frac{-12 \sin 2x + 4 \cos 2x}{-36 - 4}$$

$$= \frac{1}{x} + \frac{-12 \sin 2x + 4 \cos 2x}{-40}$$

$$d) \frac{d^2 y}{dx^2} - 2 \frac{dy}{dx} + y = x e^x \sin x$$

$$P.D = D^2 y - 2Dy + y = x e^x \sin x$$

$$\Rightarrow y(D^2 - 2D + 1) = x e^x \sin x$$

$$y_p = \frac{x e^x \sin x}{D^2 - 2D + 1}$$

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

$$= x \sin x \frac{e^x}{D^2 + 2D + 1 - 2D - 2 + 1}$$

$$= x \sin x \frac{e^x}{D^2 - 1}$$

$$= x \sin x \frac{e^x}{D^2}$$

$$= e^x \frac{x \sin x}{D^2}$$

$$= e^x \frac{1}{D} x \sin x$$

$$= \frac{e^x}{D} \cdot \frac{1}{D} x \sin x$$

$$= \frac{e^x}{D} \left\{ x \int \sin x \, dx - \left(\frac{d}{dx} x \int \sin x \, dx \right) dx \right\}$$

$$= \frac{e^x}{D} \left\{ -x \cos x - \int (1 \cdot x - \cos x) dx \right\}$$

$$= \frac{e^x}{D} \left\{ -x \cos x + \sin x \right\}$$

$$= e^x \left\{ \frac{1}{D} \sin x - x \cos x \right\}$$

$$= e^x \left\{ \int \sin x \, dx - \left[x \cos x \, dx - \left(\frac{d}{dx} x \cos x \, dx \right) dx \right] \right\}$$

$$= e^x \left\{ -\cos x - \left(x \sin x - \int (1 \cdot x \sin x) dx \right) \right\}$$

$$= e^x \left\{ -\cos x - x \sin x + (-\cos x) \right\}$$

$$= e^x \left\{ -\cos x - x \sin x - \cos x \right\}$$

$$= e^x \left\{ -2 \cos x - x \sin x \right\}$$

Partial differential equation

→ The partial diff is the relation between the independent and dependent variable.

→ If 'z' is a function of two variables 'x' and 'y' then its Partial derivatives are -

$$\begin{array}{ccc} \frac{\partial z}{\partial x} = p & \frac{\partial^2 z}{\partial x^2} = r & \frac{\partial^2 z}{\partial x \partial y} = s \\ \frac{\partial z}{\partial y} = q & \frac{\partial^2 z}{\partial y^2} = t & \frac{\partial^2 z}{\partial y \partial x} = s \end{array}$$

* Formation of a partial differential eq (PDE) / Elimination of Arbitrary constant

Solve $z = ax + by + a^2 + b^2$

Soln $z = ax + by + a^2 + b^2$

$$p = \frac{\partial z}{\partial x} = a$$

$$q = \frac{\partial z}{\partial y} = b$$

∴ Hence $z = xp + qy + p^2 + q^2$

Ex-2

Solve $z = f(x^2 - y^2)$

$$z = f(x^2 - y^2)$$

$$p = \frac{\partial z}{\partial x}$$

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

$$= f'(x^2 - y^2) \frac{\partial}{\partial x} (x^2 - y^2)$$

$$= f'(x^2 - y^2) 2x$$

$$= 2x f'(x^2 - y^2) \quad \text{--- (1)}$$

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

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

$$= f'(x^2 - y^2) \frac{\partial}{\partial y} (x^2 - y^2)$$

$$= f'(x^2 - y^2) (-2y)$$

$$= -2y f'(x^2 - y^2) \quad \text{--- (2)}$$

∴ Dividing eqn (1) and (2)

$$\Rightarrow \frac{p}{q} = \frac{xy f'(xy^2)}{-xy f'(x^2-y^2)}$$

$$\Rightarrow \frac{p}{q} = \frac{-x}{y}$$

$$\Rightarrow py = -qx$$

$$\Rightarrow py + qx = 0$$

Ex-3 solve $z = f\left(\frac{xy}{z}\right)$

$$\begin{aligned} p = \frac{\partial z}{\partial x} &= \frac{d}{dx} f\left(\frac{xy}{z}\right) \\ &= f'\left(\frac{xy}{z}\right) \frac{\partial}{\partial x} \frac{xy}{z} \\ &= f'\left(\frac{xy}{z}\right) \frac{y}{z} \frac{\partial}{\partial x} x \\ &= f'\left(\frac{xy}{z}\right) \frac{y}{z} \\ &= \frac{y}{z} f'\left(\frac{xy}{z}\right) \end{aligned}$$

$$\begin{aligned} q = \frac{\partial z}{\partial y} &= \frac{d}{dy} f\left(\frac{xy}{z}\right) \\ &= f'\left(\frac{xy}{z}\right) \frac{\partial}{\partial y} \frac{xy}{z} \\ &= f'\left(\frac{xy}{z}\right) x \frac{\partial}{\partial y} \frac{1}{z} \\ &= \frac{x}{z} f'\left(\frac{xy}{z}\right) \end{aligned}$$

Dividing eqn (1) and (2)

$$\Rightarrow \frac{p}{q} = \frac{\frac{y}{z} f'\left(\frac{xy}{z}\right)}{\frac{x}{z} f'\left(\frac{xy}{z}\right)}$$

$$\Rightarrow \frac{p}{q} = \frac{y}{x}$$

$$\Rightarrow px = qy$$

$$\Rightarrow px - qy = 0$$

$$\Rightarrow px - qy = 0$$

IMP

$$Q) z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

$$\begin{aligned}
 p &= \frac{\partial}{\partial x} \frac{x^2}{a^2} + \frac{\partial}{\partial y} \frac{y^2}{b^2} \\
 &= \frac{\partial}{\partial x} \frac{x^2}{a^2} + \frac{\partial}{\partial y} \frac{y^2}{b^2} \\
 &= \frac{1}{a^2} 2x + 0 \\
 &= 2x \frac{1}{a^2} \\
 &= \frac{2x}{a^2}
 \end{aligned}$$

~~$$\begin{aligned}
 x_p &= \frac{2x}{a^2} \\
 y_p &= \frac{2y}{b^2} \\
 z &= \frac{x^2}{a^2} + \frac{y^2}{b^2}
 \end{aligned}$$~~

$$\begin{aligned}
 q &= \frac{\partial}{\partial y} \frac{x^2}{a^2} + \frac{\partial}{\partial y} \frac{y^2}{b^2} \\
 &= \frac{\partial}{\partial y} \frac{x^2}{a^2} + \frac{\partial}{\partial y} \frac{y^2}{b^2} \\
 &= 0 + \frac{1}{b^2} \frac{\partial}{\partial y} y^2 \\
 &= \frac{1}{b^2} 2y \\
 &= 2y \frac{1}{b^2} \\
 &= \frac{2y}{b^2}
 \end{aligned}$$

$$x_p = \frac{2x}{a^2} \quad y_p = \frac{2y}{b^2}$$

$$z = x_p + y_p$$

Linear. Eqⁿ of 1st order -

→ A linear. differential Eqⁿ of 1st order is known as Lagrange's linear. Eqⁿ is of the form.

$$Pp + Qq = R$$

To solve the linear. D.E

$$Pp + Qq = R \text{ is } f(u,v) = 0 \text{ or } g(u,v) = 0.$$

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

* Solve $p\sqrt{x} + q\sqrt{y} = \sqrt{z}$
here $P = \sqrt{x}$
 $Q = \sqrt{y}$

$$R = \sqrt{z}$$

It's auxiliary equation is :-

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

First comparing 1st and 2nd

$$\frac{dx}{\sqrt{x}} = \frac{dy}{\sqrt{y}}$$

Integrating both sides -

$$\Rightarrow \int \frac{dx}{\sqrt{x}} = \int \frac{dy}{\sqrt{y}}$$

$$\Rightarrow \int \frac{1}{x^{1/2}} dx = \int \frac{1}{y^{1/2}} dy$$

$$\Rightarrow \int x^{-1/2} dx = \int y^{-1/2} dy$$

$$\Rightarrow \int \frac{x^{-1/2+1}}{-1/2+1} dx = \int \frac{y^{-1/2+1}}{-1/2+1} dy$$

$$\Rightarrow \frac{x^{1/2}}{1/2} = \frac{y^{1/2}}{1/2}$$

$$\Rightarrow \sqrt{x} = \sqrt{y}$$

$$\Rightarrow \sqrt{x} - \sqrt{y} = 0 \quad \text{--- } \textcircled{1}$$

Again comparing 2nd and 3rd -

$$\frac{dy}{\sqrt{y}} = \frac{dz}{\sqrt{z}}$$

$$\Rightarrow \int \frac{dy}{\sqrt{y}} = \int \frac{dz}{\sqrt{z}}$$

$$\Rightarrow \int \frac{dy}{y^{1/2}} = \int \frac{dz}{z^{1/2}}$$

$$\Rightarrow \int y^{-1/2} dy = \int z^{-1/2} dz$$

$$\Rightarrow \frac{y^{-1/2+1}}{-1/2+1} = \frac{z^{-1/2+1}}{-1/2+1}$$

$$\Rightarrow \frac{y^{1/2}}{1/2} = \frac{z^{1/2}}{1/2}$$

$$\Rightarrow \cancel{y^{1/2}} = \cancel{z^{1/2}}$$

$$\Rightarrow \sqrt{y} - \sqrt{z} = 0 \quad \text{--- (2)}$$

$$\therefore \phi(\sqrt{y} - \sqrt{z}, \sqrt{y} - \sqrt{z}) = 0.$$

* Solve $pyz + qzx = xy$.

$$pyz + qzx = xy.$$

Here, $p = yz$, $q = zx$, $R = xy$.

Then the auxiliary equation is -

$$\frac{dx}{yz} = \frac{dy}{zx} = \frac{dz}{xy}.$$

On comparing 1st and 2nd ratio-

$$\frac{dx}{y^2} = \frac{dy}{xy}$$

$$\Rightarrow dx \cdot x^2 = dy \cdot y^2$$

$$\Rightarrow x dx = y dy$$

$$\Rightarrow \int x dx = \int y dy$$

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

$$\Rightarrow x^2 - y^2 = 0 \quad \text{--- (1)}$$

On comparing 2nd and 3rd ratio-

$$\frac{dy}{zy} = \frac{dz}{xy}$$

$$\Rightarrow dy \cdot xy = dz \cdot zy$$

$$\Rightarrow xy^2 = yz^2$$

$$\Rightarrow y^2 = z^2$$

$$\Rightarrow \frac{y^2}{2} = \frac{z^2}{2}$$

$$\therefore \phi(x^2 - y^2, y^2 - z^2) = 0 \Rightarrow x^2 - z^2 = 0 \quad \text{--- (2)}$$

Ex-3

Solve $p \tan x + q \tan y = \tan z$

$$P = \tan x \quad Q = \tan y \quad R = \tan z$$

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

Comparing 1st and 2nd :-

$$\Rightarrow \frac{dx}{\tan x} = \frac{dy}{\tan y}$$

$$\Rightarrow \int \frac{dx}{\tan x} = \int \frac{dy}{\tan y}$$

$$\Rightarrow \int \cot x dx = \int \cot y dy$$

$$\Rightarrow \log(\sin x) = \log(\sin y)$$

$$\Rightarrow \log(\sin x) - \log(\sin y) = 0$$

$$\Rightarrow \log \frac{\sin x}{\sin y} = 0 \quad \text{--- (1)}$$

Comparing (1) and (3).

$$\frac{dy}{\tan y} = \frac{dz}{\tan z}$$

$$\Rightarrow \int \cot y \, dy = \int \cot z \, dz$$

$$\Rightarrow \ln(\sin y) = \ln(\sin z)$$

$$\Rightarrow \ln(\sin y) - \ln(\sin z) = 0$$

$$\Rightarrow \ln \frac{(\sin y)}{(\sin z)} = 0 \quad \text{--- (2)}$$

$$\therefore \left(\ln \frac{\sin x}{\sin y}, \ln \frac{\sin y}{\sin z} \right)$$

Solve. $(y+z)p - (z+x)q = x-y$

$$\Rightarrow (y+z)p - (z+x)q = x-y$$

$P = y+z$, $Q = -(z+x)$, $R = x-y$
Then the Auxiliary eqⁿ is

$$\frac{dx}{y+z} = \frac{dy}{-(z+x)} = \frac{dz}{x-y}$$

$$\therefore \frac{dx - dy + dz}{y+z - z - x + x - y} \quad \text{Here, } P' = 1, Q' = 1, R' = 1$$

$$PP' + QQ' + RR' = y+z + (-z-x) + x-y = 0$$

$$\text{Then, } P' dx + Q' dy + R' dz = 0$$

$$\Rightarrow dx + dy + dz = 0$$

$$\Rightarrow \int dx + \int dy + \int dz = 0$$

$$\Rightarrow x + y + z = C_1 \quad \text{--- (1)}$$

$$P'' = x, Q'' = y, R'' = -z$$

$$PP'' + QQ'' + RR'' = (y+z)x + (-z-x)y + (x-y)z$$
$$= xy + xz - zy - xy - xz + yz = 0$$

$$P'' dx + Q'' dy + R'' dz = 0$$

$$\Rightarrow \int x dx + \int y dy - \int z dz = 0$$

$$\Rightarrow \frac{x^2}{2} + \frac{y^2}{2} - \frac{z^2}{2} = C_2 \quad \text{--- (2)}$$

$$\Rightarrow \frac{x^2 + y^2 - z^2}{2} = C_2$$

$$\Rightarrow x^2 + y^2 - z^2 = 2C_2 \quad \text{--- (2)}$$

$$\Rightarrow \phi(x+y+z, x^2+y^2-z^2)$$

IMP Solve. $x(y-z)p + y(z-x)q = z(x-y)$

$$P = x(y-z), Q = y(z-x), R = z(x-y)$$

Hence, $p' = 1, q' = 1, r' = 1$

$$\Rightarrow PP' + QQ' + RR' = xy - xz + yz - xy + zx - yz = 0$$

Then $P dx + Q dy + R dz = 0$

$$\Rightarrow dx + dy + dz = 0$$

$$\Rightarrow \int dx + \int dy + \int dz = 0$$

$$\Rightarrow x + y + z = C_1 \quad \text{--- (1)}$$

$$P'' = \frac{1}{x}, Q'' = \frac{1}{y}, R'' = \frac{1}{z}$$

$$PP'' + QQ'' + RR'' = \frac{x(y-z)}{x} + \frac{y(z-x)}{y} + \frac{z(x-y)}{z} = y - z + z - x + x - y = 0$$

$$P'' dx + Q'' dy + R'' dz = 0$$

$$\Rightarrow \int \frac{1}{x} dx + \int \frac{1}{y} dy + \int \frac{1}{z} dz = 0$$

$$\therefore \phi(x+y+z, \log xyz)$$

$$\Rightarrow \log x + \log y + \log z = C_2 \quad \text{--- (2)}$$

$$\Rightarrow \log xyz = C_2$$

$$\Rightarrow xyz = C_3$$

* Solve $x^2(y-z)p + y^2(z-x)q = z^2(x-y)$

$$P = x^2(y-z) \quad Q = y^2(z-x) \quad R = z^2(x-y)$$

$$\frac{dx}{x^2(y-z)} = \frac{dy}{y^2(z-x)} = \frac{dz}{z^2(x-y)}$$

$$P' = \frac{1}{x}, \quad Q' = \frac{1}{y}, \quad R' = \frac{1}{z}$$

$$\Rightarrow PP' + QQ' + RR' = 0$$

$$\Rightarrow x^2(y-z) \times \frac{1}{x} + y^2(z-x) \times \frac{1}{y} + z^2(x-y) \times \frac{1}{z} = 0$$

$$\Rightarrow x(y-z) + y(z-x) + z(x-y) = 0$$

$$\Rightarrow xy - xz + yz - yx + zx - yz = 0$$

Then,

$$\frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz = C_1$$

$$\Rightarrow \int \frac{1}{x} dx + \int \frac{1}{y} dy + \int \frac{1}{z} dz = C_1$$

$$\Rightarrow \ln x + \ln y + \ln z = C_1$$

$$\Rightarrow \ln xyz = \ln C_1$$

$$\Rightarrow xyz = C_1 \quad \text{--- (1)}$$

$$P'' = \frac{1}{x^2}, \quad Q'' = \frac{1}{y^2}, \quad R'' = \frac{1}{z^2}$$

$$\begin{aligned} \Rightarrow PP'' + QQ'' + RR'' &= \frac{x^2(y-z)}{x^2} + \frac{y^2(z-x)}{y^2} + \frac{z^2(x-y)}{z^2} \\ &= y-z + z-x + x-y \\ &= 0 \end{aligned}$$

Then,

$$\frac{1}{x^2} dx + \frac{1}{y^2} dy + \frac{1}{z^2} dz = C_2$$

$$\Rightarrow \int \frac{1}{x^2} dx + \int \frac{1}{y^2} dy + \int \frac{1}{z^2} dz = C_2$$

$$\Rightarrow \int x^{-2} dx + \int y^{-2} dy + \int z^{-2} dz = C_2$$

$$\Rightarrow \frac{x^{-2+1}}{-2+1} + \frac{y^{-2+1}}{-2+1} + \frac{z^{-2+1}}{-2+1} = C_2$$

$$\Rightarrow \frac{x^{-1}}{-1} + \frac{y^{-1}}{-1} + \frac{z^{-1}}{-1} = C_2$$

$$\Rightarrow -\frac{1}{x} + -\frac{1}{y} + -\frac{1}{z} = C_2$$

$$\Rightarrow -\left(\frac{1}{x} + \frac{1}{y} + \frac{1}{z}\right) = C_2 \quad \text{--- (2)}$$

$$\therefore \phi(x, y, z) = \frac{1}{x} + \frac{1}{y} + \frac{1}{z}$$

* Solve $x(y^2 - z^2)p + y(z^2 - x^2)q - z(x^2 - y^2)r = 0$

$$P = y^2 - z^2, Q = z^2 - x^2, R = -(x^2 - y^2)$$

$$\Rightarrow x(y^2 - z^2)p + y(z^2 - x^2)q = z(x^2 - y^2)r$$

$$\frac{dx}{x(y^2 - z^2)} = \frac{dy}{y(z^2 - x^2)} = \frac{dz}{z(x^2 - y^2)}$$

$$P' = \frac{1}{x}, Q' = \frac{1}{y}, R' = \frac{1}{z}$$

$$\bullet PP' + QQ' + RR'$$

$$= x(y^2 - z^2) + y(z^2 - x^2) + z(x^2 - y^2)$$

$$= xy^2 - xz^2 + yz^2 - yx^2 + zx^2 - zy^2$$

$$= y^2 - z^2 + z^2 - x^2 + x^2 - y^2$$

$$= 0$$

Then, $\frac{1}{x}dx + \frac{1}{y}dy + \frac{1}{z}dz = 0$

$$\Rightarrow \int \frac{1}{x}dx + \int \frac{1}{y}dy + \int \frac{1}{z}dz = 0$$

$$\Rightarrow \ln x + \ln y + \ln z = \ln c$$

$$\Rightarrow \ln xyz = \ln c$$

$$\Rightarrow xyz = c$$

$$p'' = x, \quad q'' = y, \quad r'' = z$$

$$\Rightarrow x[x(y^2 - z^2)] + y[y(z^2 - x^2)] + z[z(x^2 - y^2)]$$

$$= x(xy^2 - xz^2) + y(yz^2 - yx^2) + z(zx^2 - zy^2)$$

$$\Rightarrow xy^2 - xz^2 + yz^2 - yx^2 + zx^2 - zy^2$$

$$= 0.$$

Then, $x dx + y dy + z dz = 0$

$$\Rightarrow \int x dx + \int y dy + \int z dz = 0$$

$$\Rightarrow \frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2} = 0$$

$$\Rightarrow \frac{x^2 + y^2 + z^2}{2} = 0$$

$$\Rightarrow x^2 + y^2 + z^2 = 0 \quad \text{--- (3)}$$

$$\therefore \phi(xyz, x^2 + y^2 + z^2)$$

Laplace Transformation (Unit-4)

If the Laplace Transformation of $f(s)$ is $f(t)$ i.e.

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

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt, \text{ where 's' is a variable.}$$

Some fundamental formulae—

$$(1) \mathcal{L}\{1\} = \frac{1}{s}$$

$$(2) \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}\{t\} = \frac{1}{s^2}$$

$$\mathcal{L}\{t^2\} = \frac{2}{s^3}$$

$$\mathcal{L}\{t^3\} = \frac{6}{s^4}$$

$$(3) \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

Ex - $\mathcal{L}\{e^{2t}\} = \frac{1}{s-2}$

$$(4) \mathcal{L}\{e^{-at}\} = \frac{1}{s+a}$$

$$\mathcal{L}\{e^{-3t}\} = \frac{1}{s+3}$$

$$(5) \mathcal{L}\{\sin(at+b)\}$$

$$= \frac{a}{s^2+a^2}$$

Ex-1

$$\mathcal{L}\{\sin 2t\}$$

$$= \frac{2}{s^2+2^2} = \frac{2}{s^2+4}$$

$$(6) \mathcal{L}\{\cos(at+b)\} = \frac{s}{s^2+a^2}$$

Ex

$$\mathcal{L}\{\cos(3t+1)\}$$

$$= \frac{1 \cdot s}{s^2+3^2} = \frac{s}{s^2+9}$$

$$(7) \mathcal{L}\{\sinh at\}$$

$$= \frac{a}{s^2-a^2}$$

$$(8) \mathcal{L}\{\cosh at\}$$

$$= \frac{s}{s^2+a^2}$$

$$\left\{ \begin{array}{l} \cosh at = \frac{e^{at} + e^{-at}}{2} \\ \sinh at = \frac{e^{at} - e^{-at}}{2} \end{array} \right.$$

$$\begin{aligned}
 1) \quad L\{8\} &= \frac{8}{s} \\
 2) \quad L\{e^{4t}\} &= \frac{1}{s-4} \\
 3) \quad L\{4e^{5t}\} &= 4L\{e^{5t}\} \\
 &= 4 \times \frac{1}{s-5} \\
 &= \frac{4}{s-5}
 \end{aligned}$$

$$\begin{aligned}
 4) \quad L\{3 \sin 3t\} &= 3L\{\sin 3t\} \\
 &= 3 \times \frac{3}{s^2+3^2} \\
 &= \frac{9}{s^2+9} \\
 5) \quad L\{2 \cosh 2t\} &= 2L\{\cosh 2t\} \\
 &= 2 \times \frac{s}{s^2-2^2} \\
 &= \frac{2s}{s^2-4}
 \end{aligned}$$

Ex-1

Find the Laplace transform of

$$\begin{aligned}
 &1 + 2t^3 - 4e^{3t} + 5e^{-t} \\
 \Rightarrow L\{1 + 2t^3 - 4e^{3t} + 5e^{-t}\} \\
 \Rightarrow L\{1\} + L\{2t^3\} - L\{4e^{3t}\} + L\{5e^{-t}\} \\
 \Rightarrow \frac{1}{s} + 2L\{t^3\} - 4L\{e^{3t}\} + 5L\{e^{-t}\} \\
 \Rightarrow \frac{1}{s} + 2 \times \frac{6}{s^4} - 4\left(\frac{1}{s-3}\right) + 5\left(\frac{1}{s+1}\right) \\
 \Rightarrow \frac{1}{s} + \frac{12}{s^4} - \frac{4}{s-3} + \frac{5}{s+1}
 \end{aligned}$$

Ex-2

Find the Laplace transform of

$$\begin{aligned}
 &3 \cosh 4t + 4 \sin 3t \\
 \Rightarrow L\{3 \cosh 4t\} + L\{4 \sin 3t\} \\
 \Rightarrow 3L\{\cosh 4t\} + 4L\{\sin 3t\} \\
 \Rightarrow 3 \times \frac{s}{s^2-4^2} + 4 \times \frac{3}{s^2+3^2} \\
 \Rightarrow \frac{3s}{s^2-16} + \frac{12}{s^2+9}
 \end{aligned}$$

$$\Rightarrow \frac{3s(s^2+9) + 12(s^2-16)}{(s^2-16)(s^2+9)}$$

$$\Rightarrow \frac{3s^3 + 27s + 12s^2 - 192}{(s^2-16)(s^2+9)}$$

$$\Rightarrow \frac{3s^3 + 12s^2 + 27s - 192}{(s^2-16)(s^2+9)}$$

Ex Find $L\{t - \sinh 2t\}$

$$\Rightarrow L\{t\} - L\{\sinh 2t\}$$

$$\Rightarrow \frac{1}{s^2} - \frac{2}{s^2 - 4}$$

$$\Rightarrow \frac{s^2 - 2^2 - 2s^2}{s^2(s^2 - 2^2)}$$

$$\Rightarrow \frac{\cancel{s^2} - 4 - \cancel{s^2}}{s^2 - s^2} \Rightarrow \frac{-s^2 - 4}{s^2(s^2 - 4)}$$

$$\Rightarrow \frac{-4 - s^2}{s^2 - 4s^2} \Rightarrow \frac{-(s^2 + 4)}{s^2(s^2 - 4)}$$

IMP
Ex-4

find $L\{(\sin t - \cos t)^2\}$

$$= L\{(\sin t - \cos t)^2\}$$

$$= L\{\sin^2 t + \cos^2 t - 2 \sin t \cdot \cos t\}$$

$$= L\{1 - \sin 2t\}$$

$$= \frac{1}{s} - \frac{2}{s^2 + 2^2}$$

$$= \frac{1}{s} - \frac{2}{s^2 + 4}$$

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

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

11)

(a) $3e^{-2t} - 2e^{3t}$

(b) $t^2 - 3t + 4$

(c) $\cos(at+b)$

(d) $t - \sinh t$

IMP

(e) $\sin t \cdot \cos 3t$

(1) (a) $3e^{-2t} - 2e^{3t}$
 $= 3 \mathcal{L}(e^{-2t}) - 2 \mathcal{L}(e^{3t})$

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

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

$= \frac{(s-3)3 - 2(s+2)}{(s+2)(s-3)}$

$= \frac{3s-9-2s-4}{(s+2)(s-3)}$

$= \frac{s-13}{(s+2)(s-3)}$

(b) $\mathcal{L}(t^2 - 3t + 4)$

$= \mathcal{L}(t^2) - 3\mathcal{L}(t) + \mathcal{L}(4)$

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

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

(c) $\mathcal{L}(\cos(at+b))$

$= \frac{s}{s^2+a^2}$

(d) $t - \sinh t$

$= \frac{1}{s^2} - \frac{2}{s^2-4}$

$$\begin{aligned}
 & \mathcal{L} \{ \sin 2t \cdot \cos 3t \} \\
 &= \frac{1}{2} [\sin(2t+3t) + \sin(2t-3t)] \\
 &= \frac{1}{2} [\sin 5t + \sin(-t)] \\
 &= \frac{1}{2} [\sin 5t - \sin t] \\
 \therefore \mathcal{L} \{ \sin 2t \cdot \cos 3t \} \\
 &= \frac{1}{2} \mathcal{L} \{ \sin 5t - \sin t \} \\
 &= \frac{1}{2} \mathcal{L} \{ \sin 5t \} - \mathcal{L} \{ \sin t \} \\
 &= \frac{1}{2} \left\{ \frac{5}{s^2+25} - \frac{1}{s^2+1} \right\}
 \end{aligned}$$

$$\begin{aligned}
 \sin(A+B) &= \sin A \cos B + \cos A \sin B \\
 \sin(A-B) &= \sin A \cos B - \cos A \sin B
 \end{aligned}$$

$$\sin(A+B) + \sin(A-B) = 2 \sin A \cos B$$

$$\Rightarrow \left\{ \frac{1}{2} [\sin(A+B) + \sin(A-B)] \right\} = \sin A \cos B$$

$$\sin(-\theta) = -\sin \theta$$

$$* \mathcal{L} \{ \cos at \cdot \cos bt \}$$

$$\Rightarrow \frac{1}{2} [\cos(A+B) + \cos(A-B)] = \cos A \cdot \cos B$$

$$\begin{aligned}
 \cos(A+B) &= \cos A \cos B - \sin A \sin B \\
 \cos(A-B) &= \cos A \cos B + \sin A \sin B
 \end{aligned}$$

$$\cos(A+B) + \cos(A-B) = 2 \cos A \cdot \cos B$$

$$\Rightarrow \cos at \cdot \cos bt$$

$$\Rightarrow \frac{1}{2} [\cos(at+bt) + \cos(at-bt)]$$

$$\Rightarrow \frac{1}{2} [\cos(a+b)t + \cos(a-b)t]$$

$$\Rightarrow \left\{ \frac{1}{2} [\cos(A+B) + \cos(A-B)] \right\} = \cos A \cdot \cos B$$

$$\therefore \mathcal{L} \{ \cos at \cdot \cos bt \} = \frac{1}{2} \mathcal{L} [\cos(a+b)t + \cos(a-b)t]$$

$$= \frac{1}{2} \left\{ \mathcal{L} [\cos(a+b)t] + \mathcal{L} [\cos(a-b)t] \right\}$$

$$= \frac{1}{2} \left[\frac{s}{s^2+(a+b)^2} + \frac{s}{s^2+(a-b)^2} \right]$$

* Find $\mathcal{L}\{\cos^2 at\}$

$$= \mathcal{L}\{\cos^2 at\}$$

$$= \mathcal{L}\left\{\frac{1 + \cos 2at}{2}\right\}$$

$$= \frac{1}{2} \mathcal{L}\{1 + \cos 2at\}$$

$$= \frac{1}{2} [\mathcal{L}\{1\} + \mathcal{L}\{\cos 2at\}]$$

$$= \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2 + 4a^2} \right]$$

$$= \frac{1}{2} \left[\frac{s^2 + 4a^2 + s^2}{s(s^2 + 4a^2)} \right]$$

$$= \frac{1}{2} \left[\frac{2s^2 + 4a^2}{s(s^2 + 4a^2)} \right]$$

$$= \frac{2s^2 + 4a^2}{2s(s^2 + 4a^2)} = \frac{2(s^2 + 2a^2)}{2s(s^2 + 4a^2)}$$

$$= \frac{s^2 + 2a^2}{s(s^2 + 4a^2)}$$

$$\cos 2\theta = 2\cos^2\theta - 1 \quad 1 + \cos 2\theta = 2\cos^2\theta$$

$$\frac{1 + \cos 2\theta}{2} = \cos^2\theta$$

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

$$\Rightarrow \cos 2\theta - 1 = -2\sin^2\theta$$

$$\Rightarrow -(1 - \cos 2\theta) = -2\sin^2\theta$$

$$\Rightarrow 1 - \cos 2\theta = 2\sin^2\theta$$

$$\Rightarrow \sin^2\theta = \frac{1 - \cos 2\theta}{2}$$

imp find $\mathcal{L}\{\sin^2 3t\}$

soln $\mathcal{L}\{\sin^2 3t\}$

$$= \mathcal{L}\left\{\frac{1 - \cos 6t}{2}\right\}$$

$$= \frac{1}{2} \mathcal{L}\{1 - \cos 6t\}$$

$$= \frac{1}{2} [\mathcal{L}\{1\} - \mathcal{L}\{\cos 6t\}]$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 36} \right]$$

$$= \frac{1}{2} \left[\frac{s^2 + 36 - s^2}{s(s^2 + 36)} \right]$$

$$= \frac{1}{2} \left[\frac{36}{s(s^2 + 36)} \right]$$

$$= \frac{18}{s(s^2 + 36)}$$

$$\text{IMP } \mathcal{L}\{\sin^3 at\}$$

$$= \mathcal{L}\{\sin^3 at\}$$

$$= \mathcal{L}\left\{\frac{3 \sin at - \sin 3at}{4}\right\}$$

$$= \frac{1}{4} \mathcal{L}\{3 \sin at - \sin 3at\}$$

$$= \frac{1}{4} [3 \mathcal{L}\{\sin at\} - \mathcal{L}\{\sin 3at\}]$$

$$= \frac{1}{4} \left[\frac{3a}{s^2 + a^2} - \frac{3a}{s^2 + 9a^2} \right]$$

$$= \frac{1}{4} \left[\frac{3a}{s^2 + a^2} - \frac{3a}{s^2 + 9a^2} \right]$$

$$\sin 3\theta = 3 \sin \theta - 1 \sin^3 \theta$$

$$\Rightarrow \sin 3\theta - 3 \sin \theta = -1 \sin^3 \theta$$

$$\Rightarrow + (3 \sin \theta - \sin 3\theta) = +1 \sin^3 \theta$$

$$\Rightarrow \frac{3 \sin \theta - \sin 3\theta}{4} = \sin^3 \theta$$

$$\mathcal{L}\{\cos^3 pt\}$$

$$= \frac{4 \cos p \theta - 3 \cos^3 \theta}{4}$$

$$\mathcal{L}\{\cos^3 2t\}$$

$$\cos 3\theta = 4 \cos^3 \theta - 3 \cos \theta$$

$$= \mathcal{L}\left\{\frac{3 \cos 2t + \cos 6t}{4}\right\} \quad 4 \cos^3 \theta = \cos 3\theta + 3 \cos \theta$$

$$= \mathcal{L}\left\{\frac{3 \cos 2t + \cos 6t}{4}\right\} \quad \cos^3 \theta = \frac{\cos 3\theta + 3 \cos \theta}{4}$$

$$= \frac{1}{4} \mathcal{L}\{3 \cos 2t + \cos 6t\}$$

$$= \frac{1}{4} [3 \mathcal{L}\{\cos 2t\} + \mathcal{L}\{\cos 6t\}]$$

$$= \frac{1}{4} \left[3 \times \frac{s}{s^2 + 4} + \frac{s}{s^2 + 36} \right]$$

$$= \frac{1}{4} \left[\frac{3s}{s^2 + 4} + \frac{s}{s^2 + 36} \right]$$

~~cos 3θ~~

First shifting theorem:-

$$\text{If } L\{f(t)\} = f(s)$$

$$\Rightarrow L\{e^{at} f(t)\} = f(s-a), s-a > 0$$

Ex-1

$$(1) L\{2\} = \frac{2}{s}$$

$$L\{e^{at} \cdot 2\} = \frac{2}{s-a}$$

$$(2) L\{\sin pt\}$$

$$= \frac{p}{s^2 + p^2}$$

$$L\{e^{at} \cdot \sin pt\}$$

$$= \frac{p}{(s-a)^2 + p^2}$$

$$= \frac{p}{s^2 - 2as + a^2 + p^2}$$

$$= \frac{p}{s^2 - 2s + 5}$$

IMP
Ex-1

Find the Laplace of $e^{2t} \cdot t^5$

$$= L\{t^5\} = \frac{5!}{s^{5+1}}$$

$$= \frac{120}{s^6}$$

$$L\{e^{2t} \cdot t^5\}$$

$$= \frac{120}{(s-2)^6}$$

Ex-2

$$L\{e^{at} \cdot \cos at\}$$

$$= L\{\cos at\}$$

$$= \frac{s}{s^2 + a^2}$$

$$\therefore L\{e^{at} \cdot \cos at\}$$

$$= \frac{s-a}{(s-a)^2 + a^2}$$

$$= \frac{s-a}{s^2 + a^2 - 2sa + a^2}$$

$$= \frac{s-a}{s^2 + a^2 - 2sa}$$

$$\text{Ex-1 } \mathcal{L}\{e^{2t} \cdot \sin^2 t\}$$

$$= \mathcal{L}\{\sin^2 t\} = \mathcal{L}\left\{\frac{1 - \cos 2t}{2}\right\}$$

$$= \frac{1}{2} \mathcal{L}\{1 - \cos 2t\}$$

$$= \frac{1}{2} \mathcal{L}\{1\} - \mathcal{L}\{\cos 2t\}$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

$$= \frac{1}{2} \left[\frac{s^2 + 4 - s^2}{s(s^2 + 4)} \right]$$

$$= \frac{1}{2} \left[\frac{4}{s(s^2 + 4)} \right]$$

$$= \frac{2}{s(s^2 + 4)}$$

$$\therefore \mathcal{L}\{e^{2t} \cdot \sin^2 t\} = \frac{1}{2[(s-3)^3 + (s-3)]}$$

$$= \frac{1}{2(s^3 - 27 + 9s^2 - 27s + s - 3)}$$

$$= \frac{1}{2(s^3 - 9s^2 - 26s - 30)}$$

$$\star \mathcal{L}\{e^{-t} \sin 4t\}$$

$$= \mathcal{L}\{\sin 4t\}$$

$$= \frac{4}{s^2 + 16}$$

$$= \mathcal{L}\{e^{-t} \sin 4t\}$$

$$= \frac{4}{(s+1)^2 + 16}$$

$$\begin{aligned}
 \text{(i)} \quad e^{2t} t^5 &= \mathcal{L}\{e^{2t} t^5\} \\
 &= \mathcal{L}\{t^5\} \\
 &= \frac{5!}{s^{5+1}} \\
 &= \frac{120}{s^6} \\
 \mathcal{L}\{e^{2t} t^5\} &= \frac{120}{(s-2)^6}
 \end{aligned}$$

$$\begin{aligned}
 \text{(iii)} \quad e^{3t} \sin^2 t &= \mathcal{L}\{e^{3t} \sin^2 t\} \\
 &= \mathcal{L}\{\sin^2 t\} \\
 &= \mathcal{L}\left\{\frac{1-\cos 2t}{2}\right\} \\
 &= \frac{1}{2} \mathcal{L}\{1-\cos 2t\} \\
 &= \frac{1}{2} [\mathcal{L}\{1\} - \mathcal{L}\{\cos 2t\}] \\
 &= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2+4} \right] \\
 &= \frac{1}{2} \left[\frac{s+1-s}{s(s^2+4)} \right] \\
 &= \frac{1}{2} \left[\frac{1}{s(s^2+4)} \right] \\
 &= \frac{1}{2} \left[\frac{1}{(s-3)(s+3)} \right]
 \end{aligned}$$

$$\begin{aligned}
 \text{(ii)} \quad e^t (3 \sinh 2t - 2 \cosh 3t) &= \mathcal{L}\{3 \sinh 2t - 2 \cosh 3t\} \\
 &= \mathcal{L}\{3 \sinh 2t\} - 2 \mathcal{L}\{\cosh 3t\} \\
 &= 3 \mathcal{L}\{\sinh 2t\} - 2 \mathcal{L}\{\cosh 3t\} \\
 &= 3 \times \frac{2}{s^2-4} - 2 \times \frac{s}{s^2+9} \\
 &= \frac{6}{s^2-4} - \frac{2s}{s^2+9} \\
 &= \mathcal{L}\{e^t (3 \sinh 2t - 2 \cosh 3t)\}
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{6}{s^2-4} - \frac{2s}{s^2+9} \\
 &= \frac{6}{(s+2)(s-2)} - \frac{2(s+1)}{(s+1)^2+9} \\
 &= \frac{6}{s^2+2s+1-4} - \frac{2s+2}{s^2+2s+1+9} \\
 &= \frac{6}{s^2+2s-3} - \frac{2s+2}{s^2+2s+10} \\
 &= \frac{1}{2(s^2+9)}
 \end{aligned}$$

$$= \mathcal{L}\{e^{3t} \sin^2 t\}$$

$$= \frac{1}{2 \left[(s-3)^2 + (s-3) \right]}$$

$$= \frac{1}{2 \left[s^2 + 9s - 27s + 27 + s - 3 \right]}$$

$$= \frac{1}{2 \left[s^2 + 9s - 26s + 24 \right]}$$

$$(iv) e^{-4t} \cos t \sin 2t$$

$$= \mathcal{L}\{\cos t \cdot \sin 2t\}$$

$$= \frac{1}{2} \mathcal{L}\{\sin(A+B) + \sin(A-B)\}$$

$$= \frac{1}{2} \mathcal{L}\{\sin(t+2t) + \sin(t-2t)\}$$

$$= \frac{1}{2} \mathcal{L}\{\sin 3t + \sin(-t)\}$$

$$= \frac{1}{2} \mathcal{L}\{\sin 3t - \sin t\}$$

$$= \frac{1}{2} \left[\mathcal{L}\{\sin 3t\} - \mathcal{L}\{\sin t\} \right]$$

$$= \frac{1}{2} \left[\frac{3}{s^2+9} - \frac{1}{s^2+1} \right]$$

$$= \frac{1}{2} \left[\frac{3(s^2+1) - 1(s^2+9)}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{1}{2} \left[\frac{3s^2+3 - s^2-9}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{1}{2} \left[\frac{2s^2-6}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{1}{2} \left[\frac{2(s^2-3)}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{1}{2} \left[\frac{2(s^2-3)}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{1}{2} \left[\frac{2(s^2-3)}{(s^2+9)(s^2+1)} \right]$$

$$= \frac{s^2-3}{(s^2+9)(s^2+1)}$$

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

* Transforms of $[t^n f(t)]$, $n=1, 2, \dots, \infty$

$$\text{If } L\{f(t)\}$$

$$= f(s)$$

$$\Rightarrow L\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} f(s)$$

$$\text{e.g.} - L\{t f(t)\} = (-1) \frac{d}{ds} f(s)$$

$$= -\frac{d}{ds} f(s)$$

$$L\{t^2 f(t)\} = (-1)^2 \frac{d^2}{ds^2} f(s)$$

$$= \frac{d^2}{ds^2} f(s)$$

$$\text{e.g.} - L\{t \cdot \sin at\}$$

$$= L\{\sin at\} = \frac{a}{a^2 + s^2} = \frac{a}{s^2 + a^2}$$

$$L\{t \cdot \sin at\} = -\frac{d}{ds} \left(\frac{a}{s^2 + a^2} \right)$$

$$= \left[\frac{(s^2 + a^2) \frac{d}{ds} (a) - a \frac{d}{ds} (s^2 + a^2)}{(s^2 + a^2)^2} \right]$$

$$= \left[\frac{-a \cdot 2s}{(s^2 + a^2)^2} \right]$$

$$= \frac{-2as}{(s^2 + a^2)^2}$$

Ex-2

$$L\{t \cdot e^{-t} \cdot \sin 4t\}$$

$$= L\{\sin 4t\}$$

$$= \frac{4}{s^2+16}$$

$$= L\{t \cdot \sin 4t\}$$

$$= -\frac{d}{ds} \left[\frac{4}{s^2+16} \right]$$

$$= - \left[\frac{(s^2+16) \frac{d}{ds} 4 - 4 \frac{d}{ds} (s^2+16)}{(s^2+16)^2} \right]$$

$$= - \left[\frac{-4 \cdot 2s}{(s^2+16)^2} \right]$$

$$= \frac{8s}{(s^2+16)^2}$$

$$\therefore L\{e^{-t} t \sin 4t\}$$

$$= \frac{8(s+1)}{(s+1)^4 + 256 + 32(s+1)^2}$$

$$* L\{t e^{2t} \cdot \sin 2t\}$$

$$= L\{\sin 2t\}$$

$$= \frac{2}{s^2+4}$$

$$L\{t \sin 2t\}$$

$$= -\frac{d}{ds} \left[\frac{2}{s^2+4} \right]$$

$$= - \left[\frac{(s^2+4) \frac{d}{ds} 2 - 2 \frac{d}{ds} (s^2+4)}{(s^2+4)^2} \right]$$

$$= - \left[\frac{-2 \times 2s}{(s^2+4)^2} \right]$$

$$= \frac{4s}{(s^2+4)^2}$$

$$L\{t \cdot e^{2t} \sin 2t\}$$

$$= \frac{4(s+2)}{[(s+2)^2+4]^2}$$

$$= \frac{4s+8}{(s^2+4s+4+4)^2}$$

$$= \frac{4s+8}{(s^2+4s+8)^2}$$

$$= \frac{4s+8}{(s^2+4s+8)^2}$$

$$\# L\{t \cdot \sin 3t \cdot \cos 2t\}$$

$$= L\{\sin 3t \cdot \cos 2t\} \quad \text{[sin(A+B) + sin(A-B)]}$$

$$= L\left\{\frac{1}{2} \sin 5t + \sin t\right\}$$

$$= \frac{1}{2} L\{\sin 5t + \sin t\}$$

$$= \frac{1}{2} [L\{\sin 5t\} + L\{\sin t\}]$$

$$= \frac{1}{2} \left[\frac{5}{s^2+25} + \frac{1}{s^2+1} \right]$$

$$\therefore L\{t \sin 3t \cdot \cos 2t\}$$

$$= -\frac{d}{ds} \left\{ \frac{1}{2} \left[\frac{5}{s^2+25} + \frac{1}{s^2+1} \right] \right\}$$

$$= -\frac{d}{ds} \left\{ \frac{1}{2} \left[\frac{5}{s^2+25} + \frac{1}{s^2+1} \right] \right\}$$

$$= -\frac{1}{2} \left[\frac{d}{ds} \frac{5}{s^2+25} + \frac{d}{ds} \frac{1}{s^2+1} \right]$$

$$= -\frac{1}{2} \left[\frac{(s^2+25) \frac{d}{ds} 5 - 5 \frac{d}{ds} (s^2+25)}{(s^2+25)^2} + \frac{(s^2+1) \frac{d}{ds} 1 - 1 \frac{d}{ds} (s^2+1)}{(s^2+1)^2} \right]$$

$$= -\frac{1}{2} \left[\frac{-5 \times 2s}{(s^2+25)^2} + \frac{-1 \times 2s}{(s^2+1)^2} \right]$$

$$= -\frac{1}{2} \left[\frac{-10s}{(s^2+25)^2} + \frac{-2s}{(s^2+1)^2} \right]$$

$$= \frac{5s}{(s^2+25)^2} + \frac{s}{(s^2+1)^2}$$

* $L\{t \cdot e^{-t} \cos ht\}$

~~*~~ $L\{t \sin^2 t\}$

~~*~~ $L\{t^2 \cdot e^{at} \cos t\}$

* $L\{t \cdot e^{-t} \cos ht\}$

$$= L\{\cos ht\}$$

$$= \frac{s}{s^2+1}$$

$$= \frac{s}{s^2+1}$$

$$= L\{t \cdot \cos ht\}$$

$$= -\frac{d}{ds} \left\{ \frac{s}{s^2+1} \right\}$$

$$= \frac{(s^2+1) \frac{d}{ds} s - s \frac{d}{ds} (s^2+1)}{(s^2+1)^2}$$

$$= \frac{s^2+1 - s \times 2s}{(s^2+1)^2} = \frac{s^2+1-2s^2}{(s^2+1)^2} = -\frac{s^2-1}{(s^2+1)^2} = \frac{s^2-1}{(s^2+1)^2}$$

$$\therefore L\{t \cdot e^{-t} \cos ht\}$$

$$= \frac{(s^2+1)-1}{[(s^2+1)^2]}$$

$$\mathcal{L}\{t \cdot \sin^2 t\}$$

$$= \mathcal{L}\left\{t \cdot \frac{1 - \cos 2t}{2}\right\}$$

$$= \mathcal{L}\left\{\frac{1 - \cos 2t}{2}\right\}$$

$$= \frac{1}{2} \mathcal{L}\{1 - \cos 2t\}$$

$$= \frac{1}{2} [\mathcal{L}\{1\} - \mathcal{L}\{\cos 2t\}]$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

$$= \frac{1}{2} \left[\frac{s+1-s^2}{s(s^2+1)} \right] = \frac{1}{2} [t \cdot \sin^2 t]$$

$$= \frac{1}{2} \left[\frac{1}{s(s^2+1)} \right]$$

$$\mathcal{L}\{t \cdot \sin^2 t\}$$

$$= \frac{1}{2} \frac{d}{ds} \left[\frac{1}{s(s^2+1)} \right]$$

$$= \frac{1}{2} \frac{s(s^2+1) \frac{d}{ds} 1 - 1 \frac{d}{ds} s(s^2+1)}{[s(s^2+1)]^2}$$

$$= \frac{1}{2} \frac{s(s^2+1) - s(3s^2+1)}{[s(s^2+1)]^2}$$

$$= \frac{1}{2} \frac{d}{ds} \left[\frac{1}{s} - \frac{s}{s^2+4} \right]$$

$$= \frac{1}{2} \left[\frac{d}{ds} \frac{1}{s} - \frac{d}{ds} \frac{s}{s^2+4} \right]$$

$$= \frac{1}{2} \left[-\frac{1}{s^2} - \frac{(s^2+4) \frac{d}{ds} s - s \frac{d}{ds} (s^2+4)}{(s^2+4)^2} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s^2} - \frac{(s^2+4) \cdot 1 - s \cdot 2s}{(s^2+4)^2} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s^2} + \frac{(s^2+4) - 2s^2}{(s^2+4)^2} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s^2} + \frac{-s^2+4}{(s^2+4)^2} \right]$$

Transform of $\frac{1}{t} \cdot f(t)$

$$\text{If } L[f(t)] = f(s)$$

$$\Rightarrow L\left[\frac{1}{t} \cdot f(t)\right] = \int_0^{\infty} e^{-st} f(s) ds = \int_0^{\infty} f(s) ds$$

Ex-1

$$L\left\{\frac{e^{-at} - e^{-bt}}{t}\right\}$$

$$= L\left\{e^{-at} - e^{-bt}\right\}$$

$$= L\left\{e^{-at}\right\} - L\left\{e^{-bt}\right\}$$

$$= \frac{1}{s+a} - \frac{1}{s+b}$$

$$\therefore L\left\{\frac{1}{t} \left(e^{-at} - e^{-bt}\right)\right\}$$

$$= \int_0^{\infty} \left(\frac{1}{s+a} - \frac{1}{s+b}\right) ds$$

$$= \int_0^{\infty} \frac{1}{s+a} ds - \int_0^{\infty} \frac{1}{s+b} ds$$

$$= \left[\log(s+a) \right]_0^{\infty} - \left[\log(s+b) \right]_0^{\infty}$$

$$= (\log \infty - \log a) - (\log \infty - \log b)$$

$$= -\log a + \log b$$

$$= \log b - \log a$$

$$= \log \frac{b}{a}$$

JH
Ex-2

Find $L \left\{ \frac{\cos 2t - \cos 3t}{t} \right\}$

Soln $L \{ \cos 2t - \cos 3t \}$

$= L \{ \cos 2t \} - L \{ \cos 3t \}$

$= \frac{s}{s^2+4} - \frac{s}{s^2+9}$

$\therefore L \left\{ \frac{1}{t} (\cos 2t - \cos 3t) \right\}$

$= \int_s^\infty \left(\frac{s}{s^2+4} - \frac{s}{s^2+9} \right) ds$

$= \int_s^\infty \frac{s}{s^2+4} ds - \int_s^\infty \frac{s}{s^2+9} ds$

$= \int_s^\infty \frac{1/2 dt}{t} - \int_s^\infty \frac{1/2 dv}{v}$

$= \int_s^\infty \frac{1}{2} \frac{dt}{t} - \int_s^\infty \frac{1}{2} \frac{dv}{v}$

$= \frac{1}{2} [\log t]_s^\infty - \frac{1}{2} [\log v]_s^\infty$

$= \frac{1}{2} [\log (s^2+4)]_s^\infty - \frac{1}{2} [\log (s^2+9)]_s^\infty$

$= \frac{1}{2} (\log \infty - \log (s^2+4)) - \frac{1}{2} (\log \infty - \log (s^2+9))$

$= \frac{1}{2} (\log (s^2+4)) + \frac{1}{2} (\log (s^2+9))$

$= \frac{1}{2} [-\log (s^2+4) + \log (s^2+9)]$

$= \frac{1}{2} \left[\log \frac{(s^2+9)}{(s^2+4)} \right]$

let $t = s^2+4$ when $t = \infty$ $s = \infty$ when $t = s^2+4$
 $\frac{dt}{ds} = 2s$
 $\Rightarrow \frac{1}{2} \frac{dt}{ds} = s$
 $\Rightarrow \frac{1}{2} dt = s ds$

$v = s^2+9$
 $\frac{dv}{ds} = 2s$
 $\frac{1}{2} dv = s ds$

Ex 7-3

$$\begin{aligned} & \mathcal{L}\left\{\frac{1-e^{-at}}{t}\right\} \\ &= \mathcal{L}\{1-e^{-at}\} \\ &= \mathcal{L}\{1\} - \mathcal{L}\{e^{-at}\} \\ &= \frac{1}{s} - \frac{1}{s-a} \end{aligned}$$

$$\begin{aligned} & \mathcal{L}\left\{\frac{1}{t}(1-e^{-at})\right\} \\ &= \mathcal{L}\left\{\frac{1}{t}\left(\frac{1}{s} - \frac{1}{s-a}\right)\right\} \end{aligned}$$

$$= \int_s^{\infty} \frac{1}{s} ds - \int_s^{\infty} \frac{1}{s-a} ds$$

$$= \left[\log s\right]_s^{\infty} - \left[\log(s-a)\right]_s^{\infty}$$

$$= (\log \infty - \log s) - (\log \infty - \log(s-a))$$

$$= -\log s + \log(s-a)$$

$$= \log \frac{(s-a)}{s}$$

~~(3) $\mathcal{L}\{\cos at\}$~~

(4) $\mathcal{L}\left\{\frac{\cos at - \cos bt}{t}\right\}$

(2) $\mathcal{L}\left\{\frac{1 - \cos pt}{t}\right\}$

(3) $\mathcal{L}\left\{\frac{1 - e^{-at}}{t}\right\}$

(4) $\mathcal{L}\left\{\frac{\sin^2 t}{t}\right\}$

* Find $\mathcal{L}\left\{\frac{\sin t}{t}\right\}$
 $= \mathcal{L}\{\sin at\}$

$$= \frac{a}{s^2 + a^2}$$

$$\therefore \mathcal{L}\left\{\frac{1}{t} \sin at\right\}$$

$$= \int_s^{\infty} \left(\frac{a}{s^2 + a^2}\right) ds$$

$$= \int_s^{\infty} \frac{a}{a^2 + s^2} ds$$
$$= \left[\tan^{-1}\left(\frac{s}{a}\right)\right]_s^{\infty}$$

$$= \tan^{-1} \infty - \tan^{-1}(s/a)$$

$$= \frac{\pi}{2} - \tan^{-1}(s/a)$$

$$= \cot^{-1}(s/a)$$

$$* \text{ Find } \mathcal{L} \left\{ \frac{e^{-t} \sin t}{t} \right\}$$

$$= \mathcal{L} \{ e^{-t} \sin t \}$$

$$= \mathcal{L} \{ \sin t \}$$

$$= \frac{1}{s^2 + 1}$$

$$\mathcal{L} \left\{ \frac{e^{-t} \sin t}{t} \right\}$$

$$= \frac{1}{(s^2 + 1)^2 + 1}$$

$$\therefore \mathcal{L} \left\{ \frac{1}{t} e^{-t} \sin t \right\}$$

$$= \int_s^{\infty} \frac{1}{(s^2 + 1)^2 + 1} ds$$

$$= \left[\tan^{-1}(s+1) \right]_s^{\infty}$$

$$= \tan^{-1} \infty - \tan^{-1}(s+1)$$

$$= \frac{\pi}{2} - \tan^{-1}(s+1)$$

$$= \cot^{-1}(s+1)$$

$$* \mathcal{L} \left\{ \frac{\cos at - \cos bt}{t} \right\}$$

$$= \mathcal{L} \{ \cos at - \cos bt \}$$

$$= \mathcal{L} \{ \cos at \} - \mathcal{L} \{ \cos bt \}$$

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

$$= \mathcal{L} \left\{ \frac{1}{t} \left(\frac{s}{s^2 + a^2} - \frac{s}{s^2 + b^2} \right) \right\}$$

$$= \frac{1}{t} \left(\frac{s}{s^2 + a^2} \right) - \frac{1}{t} \left(\frac{s}{s^2 + b^2} \right)$$

$$= \frac{(s-a)}{(s^2+a^2)^2}$$

$$= \int_s^{\infty} \frac{s}{s^2 + a^2} ds - \int_s^{\infty} \frac{s}{s^2 + b^2} ds$$

$$= \left[\frac{dt}{\frac{2}{t}} \right]_s^{\infty} - \left[\frac{dv}{\frac{2}{v}} \right]_s^{\infty}$$

$$= \frac{1}{2} \left[\frac{dt}{t} \right]_s^{\infty} - \frac{1}{2} \left[\frac{dv}{v} \right]_s^{\infty}$$

$$= \frac{1}{2} \left[\frac{dt}{s^2 + a^2} \right]_s^{\infty} - \frac{1}{2} \left[\frac{dv}{s^2 + b^2} \right]_s^{\infty}$$

$$\boxed{v = s^2 - b^2}$$

$$s = s^2 + a^2$$

$$\frac{dt}{ds} = \frac{d}{ds} s^2 + \frac{d}{ds} a^2$$

$$\frac{dt}{ds} = 2s$$

$$dt = 2s \times ds$$

$$\frac{dt}{2} = s ds$$

$$= \frac{1}{2} dt = s ds$$

$$= \frac{1}{2} \left[\log(s^2+a^2) \right]_s^\infty - \frac{1}{2} \left[\log(s^2+b^2) \right]_s^\infty$$

$$= \frac{1}{2} \left[\log \infty - \log(s^2+a^2) \right] - \frac{1}{2} \left[\log \infty - \log(s^2+b^2) \right]$$

$$= \frac{1}{2} \left[-\log(s^2+a^2) + \log(s^2+b^2) \right]$$

$$= \frac{1}{2} \log \frac{(s^2+b^2)}{(s^2+a^2)}$$

$$= \frac{1}{2} \left[\log \frac{(s^2+b^2)}{(s^2+a^2)} \right]$$

$$= [-\log s] - \frac{1}{2} [\log \infty - \log(s^2+4)]$$

$$= -\log s - \frac{1}{2} [-\log(s^2+4)]$$

$$= -\log s + \frac{1}{2} \log(s^2+4)$$

$$= \frac{1}{2} \frac{\log(s^2+4)}{s}$$

$$* \mathcal{L} \left\{ \frac{1 - \cos at}{t} \right\}$$

$$= \mathcal{L} \{ 1 - \cos at \}$$

$$= \mathcal{L} \{ 1 \} - \mathcal{L} \{ \cos at \}$$

$$= \frac{1}{s} - \frac{s}{s^2+4}$$

$$\mathcal{L} \left\{ \frac{1}{t} (1 - \cos at) \right\}$$

$$= \mathcal{L} \left\{ \frac{1}{t} \left(\frac{1}{s} - \frac{s}{s^2+4} \right) \right\}$$

$$= \frac{1}{t} \left(\frac{1}{s} - \frac{s}{s^2+4} \right)$$

$$= \int_s^\infty \frac{1}{s} ds - \int_s^\infty \frac{s}{s^2+4} ds$$

$$= \left[\log s \right]_s^\infty - \frac{1}{2} \left[\frac{dt}{t} \right]_s^\infty$$

$$= \left[\log \infty - \log s \right] - \frac{1}{2} \left[\frac{dt}{s^2+4} \right]_s^\infty$$

$$= \left[-\log s \right] - \frac{1}{2} \left[\log s^2+4 \right]_s^\infty$$

$$t = s^2+4$$

$$\frac{dt}{ds} = \frac{d}{ds} s^2 + \frac{d}{ds} 4$$

$$\frac{dt}{ds} = 2s$$

$$dt = 2s ds$$

$$\frac{dt}{2} = s ds$$

$$\frac{1}{2} dt = s ds$$

$$\begin{aligned}
 & \mathcal{L} \left\{ \frac{1 - e^{-at}}{t} \right\} \\
 &= \mathcal{L} \{ 1 - e^{-at} \} \\
 &= \mathcal{L} \{ 1 \} - \mathcal{L} \{ e^{-at} \} \\
 &= \frac{1}{s} - \frac{1}{s+a}
 \end{aligned}$$

$$= \frac{1}{s} - \frac{1}{s+a}$$

$$\mathcal{L} \left\{ \frac{1}{t} (1 - e^{-at}) \right\}$$

$$= \int_0^{\infty} \frac{1 - e^{-at}}{s} ds$$

$$= \int_0^{\infty} \frac{1}{s} - \frac{1}{s+a}$$

$$= \int_0^{\infty} \frac{1}{s} - \int_0^{\infty} \frac{1}{s+a}$$

$$= [\log s]_0^{\infty} - [\log(s+a)]_0^{\infty}$$

$$= (\log \infty - \log s) - (\log \infty - \log(s+a))$$

$$= -\log s - (-\log(s+a))$$

$$= -\log s + \log(s+a)$$

$$= \log \frac{(s+a)}{s}$$

$$* \mathcal{L} \left\{ \frac{\sin^2 t}{t} \right\}$$

$$= \mathcal{L} \{ \sin^2 t \}$$

$$= \mathcal{L} \left\{ \frac{1 - \cos 2t}{2} \right\}$$

$$= \frac{1}{2} \mathcal{L} \{ 1 - \cos 2t \}$$

$$= \frac{1}{2} (\mathcal{L} \{ 1 \} - \mathcal{L} \{ \cos 2t \})$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

$$* \mathcal{L} \left\{ \frac{1}{t} \sin^2 t \right\}$$

$$= \int_0^{\infty} \frac{1 - \cos 2t}{2s} ds$$

$$= \frac{1}{2} \int_0^{\infty} \frac{1}{s} - \frac{\cos 2t}{s}$$

$$= \frac{1}{2} [\log s]_0^{\infty} - \frac{1}{2} \left[\frac{dt}{t} \right]_0^{\infty}$$

$$= \frac{1}{2} [\log \infty - \log s] - \frac{1}{2} \left[\frac{dt}{s^2 + 4} \right]_0^{\infty}$$

$$= \frac{1}{2} [-\log s] - \frac{1}{2} \left[\log \frac{(s^2 + 4)}{s} \right]$$

$$\begin{aligned}
 & \frac{dt}{ds} = \frac{ps}{s} \\
 & dt = ps ds \\
 & \frac{1}{2} dt = \frac{1}{2} ps ds
 \end{aligned}$$

$$= \frac{1}{2} [-\log s] - \frac{1}{2} [\log \infty - \log(s^2+4)]$$

$$= \frac{1}{2} [-\log s] - \frac{1}{2} [-\log(s^2+4)]$$

$$= \frac{1}{2} [-\log s + \log(s^2+4)] = \frac{1}{2} [\frac{1}{2} \log(s^2+4) - \log s]$$

$$= -\frac{1}{4} [\log s + \log(s^2+4)] = \frac{1}{4} \log \frac{(s^2+4)}{s}$$

$$= \frac{1}{4} \log \frac{(s^2+4)}{s}$$

change of scale property :-

By Defⁿ of Laplace $L\{f(t)\} = f(s)$

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

$$* \int_0^{\infty} t \cdot e^{-st} \cdot \sin t dt$$

Solution $\int_0^{\infty} t \cdot e^{-st} \sin t dt$ (Have $s=3$)

$$= L\{\sin t\}$$

$$= \frac{1}{s^2+1}$$

$$= L\{t \sin t\}$$

$$= -\frac{d}{ds} \left(\frac{1}{s^2+1} \right)$$

$$= -\frac{(s^2+1) \frac{d}{ds} 1 - 1 \frac{d}{ds} (s^2+1)}{(s^2+1)^2}$$

$$= -\frac{\cancel{(s^2+1)} - 1 \times 2s}{(s^2+1)^2}$$

$$= \frac{2s}{(s^2+1)^2}$$

$$= \int_0^{\infty} t \cdot e^{-3t} \cdot \sin t dt$$

$$= \frac{2s}{(s^2+1)^2}$$

$$= \frac{2 \times 3}{(3^2+1)^2}$$

$$= \frac{6}{(9+1)^2} = \frac{6}{100} = \frac{3}{50}$$

$$\int_0^{\infty} t \cdot e^{-st} \cdot \cos t \, dt$$

$$= \mathcal{L}\left\{t \cos t\right\}$$

$$= \frac{s}{s^2 + 1}$$

$$= \mathcal{L}\left\{t \cos t\right\}$$

$$= -\frac{d}{ds} \frac{s}{s^2 + 1}$$

$$= -\frac{(s^2 + 1) \frac{d}{ds} s - s \frac{d}{ds} (s^2 + 1)}{(s^2 + 1)^2}$$

$$= -\frac{(s^2 + 1) - s \times 2s}{(s^2 + 1)^2}$$

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

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

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

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

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

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

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

$$= \frac{3}{25}$$

Inverse Laplace

By definition of Laplace.

$$L\{f(t)\} = f(s)$$

$$\Rightarrow f(t) = L^{-1}\{f(s)\}$$

e.g. - $L\{1\} = 1/s$

$$\Rightarrow L^{-1}\{1/s\} = 1$$

e.g. - $L\{t\} = 1/s^2$

$$\Rightarrow L^{-1}\{1/s^2\} = t$$

* $L\{e^{at}\} = \frac{1}{s-a}$

$$\Rightarrow L^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$$

Inverse Formula

1. $L^{-1}\left\{\frac{1}{s}\right\} = 1$

2. $L^{-1}\left\{\frac{1}{s^2}\right\} = t$

3. $L^{-1}\left\{\frac{s}{s^2+a^2}\right\} = \cos at$

4. $L^{-1}\left\{\frac{a}{s^2+a^2}\right\} = \sin at$

5. $L^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$

6. $L^{-1}\left\{\frac{1}{s+a}\right\} = e^{-at}$

7. $L^{-1}\left\{\frac{s}{s^2-a^2}\right\} = \cosh at$

8. $L^{-1}\left\{\frac{a}{s^2-a^2}\right\} = \sinh at$

$$\ast \mathcal{L}^{-1} \left\{ \frac{a}{s^2 + a^2} \right\} = \sin at$$

$$\ast \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + a^2} \right\} = \frac{1}{a} \sin at$$

$$\ast (i) \mathcal{L}^{-1} \left\{ \frac{p}{p^2 + 4} \right\} = \sin 2t$$

$$(ii) \mathcal{L}^{-1} \left\{ \frac{1}{p^2 + 4} \right\} = \frac{1}{2} \sin 2t$$

Ex-1

Find inverse Laplace of following :-

$$(i) \frac{3}{s+3}$$

$$\text{Solun} = \mathcal{L}^{-1} \left\{ \frac{3}{s+3} \right\}$$

$$\begin{aligned} \text{and vice} &= \left\{ \frac{3}{s+3} \right\} = \frac{3 \sin^{-1} \left\{ \frac{1}{s+3} \right\}}{s+3} \\ &= 3 e^{-3t} \\ &= 3 e^{-3t} \end{aligned}$$

$$(ii) \frac{2s}{s^2 + 9}$$

$$= 2 \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 9} \right\}$$

$$\begin{aligned} &= 2 \cos 3t \\ &= 2 \cos 3t \end{aligned}$$

$$(iii) \frac{2(s-1)}{s^2 + 8} = \frac{2s}{s^2 + 8} - \frac{1}{s^2 + 8}$$

$$= 2 \mathcal{L}^{-1} \left\{ \frac{s-1}{s^2 + 8} \right\} = 2 \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 8} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + 8} \right\}$$

$$= 2 \times \cos \sqrt{8}t - \frac{1}{\sqrt{8}} \sin \sqrt{8}t$$

$$\textcircled{iv} \frac{3s-4}{16-s^2}$$

$$= \frac{3s}{16-s^2} - \frac{4}{16-s^2}$$

$$= -3 \mathcal{L}^{-1} \left\{ \frac{1}{s^2-16} \right\} - \mathcal{L}^{-1} \left\{ \frac{4}{s^2-16} \right\}$$

$$= -3 \cosh 4t + \sinh 4t$$

$$= -3 \cosh 4t + \sinh 4t$$

⑤

$$\mathcal{L}^{-1} \left\{ \frac{3s}{s^2+2s-8} \right\}$$

$$= 3 \mathcal{L}^{-1} \left\{ \frac{s}{(s^2+2s+1)-9} \right\}$$

$$= 3 \mathcal{L}^{-1} \left\{ \frac{s}{(s+1)^2-3^2} \right\}$$

$$= 3 \mathcal{L}^{-1} \left\{ \frac{s+1-1}{(s+1)^2-3^2} \right\}$$

$$= 3 \left[\mathcal{L}^{-1} \left\{ \frac{s+1}{(s+1)^2-3^2} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{(s+1)^2-3^2} \right\} \right]$$

$$= 3 \left[e^{-t} \cosh 3t - \frac{1}{3} e^{-t} \sinh 3t \right]$$

$$* \mathcal{L}^{-1} \left(\frac{3s-7}{s^2-2s-3} \right)$$

$$= \mathcal{L}^{-1} \left(\frac{3s}{s^2-2s-3} \right) - \mathcal{L}^{-1} \left(\frac{7}{s^2-2s-3} \right)$$

$$= \mathcal{L}^{-1} \left(\frac{3s}{(s-2s+1)^2-4} \right) - 7 \mathcal{L}^{-1} \left(\frac{1}{(s-2s+1)^2-4} \right)$$

$$= 3 \mathcal{L}^{-1} \left(\frac{(s-1)+1}{(s-1)^2-2^2} \right) - 7 \mathcal{L}^{-1} \left(\frac{1}{(s-1)^2-2^2} \right)$$

$$= 3 \times \left(e^t \cosh 2t - 7 e^t \frac{1}{2} \sinh 2t \right)$$

$$= 3 e^t \cosh 2t - \frac{7}{2} e^t \sinh 2t$$

$$= 3 \times \left(\mathcal{L}^{-1} \left(\frac{s-1}{(s-1)^2-2^2} \right) + \mathcal{L}^{-1} \left(\frac{1}{(s-1)^2-2^2} \right) \right) - \frac{7}{2} e^t \sinh 2t$$

$$= 3 \times \left(e^t \cosh 2t + \frac{1}{2} e^t \sinh 2t \right) - \frac{7}{2} e^t \sinh 2t$$

$$= 3 \left[e^t \cosh 2t + \frac{1}{2} e^t \sinh 2t \right] - \frac{7}{2} e^t \sinh 2t$$

$$= 3 \left[e^t \cosh 2t + \frac{1}{2} e^t \sinh 2t \right] - \frac{7}{2} e^t \sinh 2t$$

Inverse Laplace by partial fraction:-

Case-1

If the denominator is linear but not repeated,

$$* \mathcal{L}^{-1} \left\{ \frac{1}{(s-1)(s-2)} \right\}$$

$$= \frac{A}{s-1} + \frac{B}{s-2}$$

Case-2

If the denominator is linear but repeated,

$$* \mathcal{L}^{-1} \left\{ \frac{1}{(s-a)^2} \right\}$$

$$= \frac{A}{s-a} + \frac{B}{(s-a)^2} + \frac{C}{(s-a)^3} + \dots$$

Case-3

If the denominator is quadratic but non-repeated,

$$* \mathcal{L}^{-1} \left\{ \frac{1}{(s^2-a)(s^2-b)} \right\}$$

$$= \frac{Ax+B}{s^2-a} + \frac{Cx+D}{s^2-b}$$

Case-4

If the denominator is quadratic but repeated,

$$* \mathcal{L}^{-1} \left\{ \frac{1}{(s^2-a)^2(s^2-b)} \right\} = \frac{Ax+B}{s^2-a} + \frac{Cx+D}{(s^2-a)^2} + \frac{Ex+F}{s^2-b}$$

* Find $\mathcal{L}^{-1}\left\{\frac{s^2+s-2}{s(s+3)(s-2)}\right\}$

$$= \frac{s^2+s-2}{s(s+3)(s-2)} = \frac{A}{s} + \frac{B}{s+3} + \frac{C}{s-2}$$

$$= \frac{A(s+3)(s-2) + Bs(s-2) + Cs(s+3)}{s(s+3)(s-2)}$$

$$\therefore s^2+s-2 = A(s+3)(s-2) + Bs(s-2) + Cs(s+3) \quad \text{--- (1)}$$

\therefore $s=0$ put in equation (1)

$$\Rightarrow s^2+s-2 = A(s+3)(s-2) + Bs(s-2) + Cs(s+3)$$

$$\Rightarrow -2 = A(-6) + 0 + 0$$

$$\Rightarrow +2 = +6A$$

$$\Rightarrow A = \frac{2}{6} = \frac{1}{3}$$

$s+3=0$
 $s=-3$ put in equation (1) :-

$$\Rightarrow s^2+s-2 = A(s+3)(s-2) + Bs(s-2) + Cs(s+3)$$

$$\Rightarrow 9-3-2 = \cancel{A(0)} + B(-3)(-5)$$

$$\Rightarrow 4 = +B \cdot -3(-5)$$

$$\Rightarrow 4 = B(15)$$

$$\Rightarrow B = \frac{4}{15}$$

$s-2=0$
 $s=2$ put in equation (1) :-

$$\Rightarrow s^2+s-2 = A(s+3)(s-2) + Bs(s-2) + Cs(s+3)$$

$$\Rightarrow 4+2-2 = 0 + 0 + C \cdot 2(2+3)$$

$$\Rightarrow y = C(2 \times 5)$$

$$\Rightarrow y = C \times 10$$

$$\Rightarrow C = \frac{2}{10} = \frac{1}{5}$$

Hence,
$$\frac{s^2 + s - 2}{s(s+3)(s-2)} = \frac{1/3}{s} + \frac{4/5}{s+3} + \frac{2/5}{s-2}$$

By taking inverse Laplace transformation :-

$$\Rightarrow \mathcal{L}^{-1} \left\{ \frac{s^2 + s - 2}{s(s+3)(s-2)} \right\} = \mathcal{L}^{-1} \left\{ \frac{1/3}{s} \right\} + \mathcal{L}^{-1} \left\{ \frac{4/5}{s+3} \right\} + \mathcal{L}^{-1} \left\{ \frac{2/5}{s-2} \right\}$$

$$= \frac{1}{3} \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} + \frac{4}{5} \mathcal{L}^{-1} \left\{ \frac{1}{s+3} \right\} + \frac{2}{5} \mathcal{L}^{-1} \left\{ \frac{1}{s-2} \right\}$$

$$= \frac{1}{3} \times 1 + \frac{4}{5} e^{-3t} + \frac{2}{5} e^{2t}$$

$$= \frac{1}{3} + \frac{4}{5} e^{-3t} + \frac{2}{5} e^{2t}$$

$$* \mathcal{L}^{-1} \left\{ \frac{s^2 - 10s + 13}{(s-7)(s^2 - 5s + 6)} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{s^2 - 10s + 13}{(s-7)(s^2 - 3s + 6)} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{s^2 - 10s + 13}{(s-7)(s-2)(s-3)} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{s^2 - 10s + 13}{(s-7)(s-2)(s-3)} \right\} = \frac{A}{s-7} + \frac{B}{s-2} + \frac{C}{s-3}$$

$$= \frac{A(s-2)(s-3) + B(s-7)(s-3) + C(s-7)(s-2)}{(s-7)(s-2)(s-3)}$$

$$s^2 - 10s + 13 = A(s-2)(s-3) + B(s-7)(s-3) + C(s-7)(s-2)$$

$$\begin{cases} s-7=0 \\ s=7 \end{cases}$$

$$s^2 - 10s + 13 = A(s-7)(s-3) + B(s-7)(s-3) + C(s-7)(s-3)$$

$$\Rightarrow 7^2 - 10 \cdot 7 + 13 = A(7-3)(7-3)$$

$$\Rightarrow 49 - 70 + 13 = A(5)(4)$$

$$\Rightarrow 62 - 70 = A \times 20$$

$$\Rightarrow -8 = 20A$$

$$\Rightarrow \frac{-8}{20} = A$$

$$\Rightarrow A = -\frac{2}{5}$$

$$\begin{cases} s-2=0 \\ s=2 \end{cases}$$

$$s^2 - 10s + 13 = A(s-2)(s-3) + B(s-7)(s-3) + C(s-7)(s-2)$$

$$\Rightarrow 2^2 - 10 \cdot 2 + 13 = B(2-7)(2-3)$$

$$\Rightarrow 4 - 20 + 13 = B(-5)(-1)$$

$$\Rightarrow -20 + 17 = B \times 5$$

$$\Rightarrow -3 = 5B$$

$$\Rightarrow B = -\frac{3}{5}$$

$$\begin{cases} s-3=0 \\ s=3 \end{cases}$$

$$s^2 - 10s + 13 = A(s-2)(s-3) + B(s-7)(s-3) + C(s-7)(s-2)$$

$$\Rightarrow 3^2 - 10 \cdot 3 + 13 = C(3-7)(3-2)$$

$$\Rightarrow 9 - 30 + 13 = C(3-7)(3-2)$$

$$\Rightarrow 22 - 30 = C(-4)(1)$$

$$\Rightarrow 4s = 40 + 4$$

$$\Rightarrow c = \frac{4}{4} = 1$$

$$\Rightarrow c = 1$$

Hence,

$$\frac{s^2 - 10s + 13}{(s-7)(s-2)(s-3)}$$

$$\frac{s^2 - 10s + 13}{(s-7)(s-2)(s-3)} = \frac{-2/5}{s-7} + \frac{-3/5}{s-2} + \frac{2}{s-3}$$

By taking inverse Laplace transformation -

$$= \mathcal{L}^{-1}\left\{\frac{-2/5}{s-7}\right\} + \mathcal{L}^{-1}\left\{\frac{-3/5}{s-2}\right\} + \mathcal{L}^{-1}\left\{\frac{2}{s-3}\right\}$$

$$= -\frac{2}{5} \mathcal{L}^{-1}\left\{\frac{1}{s-7}\right\} + -\frac{3}{5} \mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} + 2 \mathcal{L}^{-1}\left\{\frac{1}{s-3}\right\}$$

$$= -\frac{2}{5} e^{7t} + -\frac{3}{5} e^{2t} + 2e^{3t}$$

$$= -\frac{2}{5} e^{7t} - \frac{3}{5} e^{2t} + 2e^{3t}$$

* Find $\mathcal{L}^{-1}\left\{\frac{1+s}{(s+2)(s^2-1)}\right\}$

* Find $\mathcal{L}^{-1}\left\{\frac{s}{(s-3)(s^2+4)}\right\}$

$$\frac{s}{(s-3)(s^2+4)} = \frac{A}{s-3} + \frac{Bs+C}{s^2+4}$$

$$= \frac{A(s^2+4) + Bs + C(s-3)}{(s-3)(s^2+4)}$$

$$= A(s^2+4) + (Bs+C)(s-3) \quad \text{--- (1)}$$

$$s-3=0$$

$$s=3$$

Put in equation (1) :-

$$3 = A(9+4)$$

$$3 = A(13)$$

$$\boxed{A = \frac{3}{13}}$$

Comparing the coefficient of s^2 :-

$$\Rightarrow 0 = A + B$$

$$\Rightarrow 0 = \frac{3}{13} + B$$

$$\Rightarrow \boxed{B = -\frac{3}{13}}$$

Comparing the coefficient of s :-

$$\Rightarrow 1 = -3B + C$$

$$\Rightarrow 1 = -3 \times \frac{-3}{13} + C$$

$$\Rightarrow 1 = \frac{9}{13} + C$$

$$\Rightarrow C = \frac{1 - \frac{9}{13}}$$

$$\Rightarrow C = \frac{13-9}{13}$$

$$\Rightarrow C = \frac{4}{13}$$

Hence,

$$\frac{\beta}{(s-3)(s^2+4)} = \frac{\frac{3}{13}}{s-3} + \frac{-\frac{3}{13}s + \frac{4}{13}}{s^2+4}$$

$$= \mathcal{L}^{-1} \left\{ \frac{\frac{3}{13}}{s-3} \right\} + \mathcal{L}^{-1} \left\{ \frac{-\frac{3}{13}s + \frac{4}{13}}{s^2+4} \right\}$$

$$= \frac{3}{13} \mathcal{L}^{-1} \left\{ \frac{1}{s-3} \right\} + \mathcal{L}^{-1} \left\{ \frac{-\frac{3}{13}s}{s^2+4} \right\} + \mathcal{L}^{-1} \left\{ \frac{\frac{4}{13}}{s^2+4} \right\}$$

$$\begin{aligned}
&= \frac{3}{13} e^{3t} + \frac{-3}{13} \mathcal{L}^{-1} \left\{ \frac{s}{s^2+4} \right\} + \frac{4}{13} \mathcal{L}^{-1} \left\{ \frac{1}{s^2+4} \right\} \\
&= \frac{3}{13} e^{3t} + \frac{-3}{13} \cos 2t + \frac{4}{13} \cdot \frac{1}{2} \sin 2t \\
&= \frac{3}{13} e^{3t} - \frac{3}{13} \cos 2t + \frac{2}{13} \sin 2t
\end{aligned}$$

(1) Find $\mathcal{L}^{-1}(e^{-2t} \sin t)$

$$= \mathcal{L}^{-1}(\sin t)$$

$$= \frac{1}{s^2 + 1}$$

$$\mathcal{L}^{-1}(e^{-2t} \sin t)$$

$$= \mathcal{L}^{-1}\left(\frac{1}{s^2 + 1}\right)$$

$$= \frac{1}{(s+2)^2 + 1}$$

$$= \frac{1}{s^2 + 4s + 4 + 1}$$

$$= \frac{1}{s^2 + 4s + 5}$$

(2) Find $\mathcal{L}^{-1}\left(\frac{3s+1}{(s+1)(s^2+1)}\right)$

$$= \frac{3s+1}{(s+1)(s^2+1)} = \frac{A}{s+1} + \frac{Bs+C}{s^2+1}$$

$$= \frac{A(s^2+1) + (Bs+C)(s+1)}{(s+1)(s^2+1)}$$

$$= \frac{A(s^2+1) + (Bs+C)(s+1)}{(s+1)(s^2+1)}$$

$$= \frac{A(s^2+1) + (Bs+C)(s+1)}{(s+1)(s^2+1)}$$

$$s+1=0$$

$$s=-1$$

$$3s+1 = A(s^2+1) + (Bs+C)(s+1)$$

$$\Rightarrow 3(-1)+1 = A(-1^2+1)$$

$$\Rightarrow -3+1 = A(1+1)$$

$$\Rightarrow -2 = A(2)$$

$$\Rightarrow A = -\frac{2}{2}$$

$$\Rightarrow A = -1$$

comparing the coefficient of s^2 :-

$$\Rightarrow 0 = A+B$$

$$\Rightarrow -A = B$$

$$\Rightarrow B = -(-1)$$

$$\Rightarrow B = 1$$

comparing the coefficient of s :-

$$\Rightarrow 3 = B+C$$

$$\Rightarrow C = 3-B$$

$$\Rightarrow C = 3-1$$

$$\Rightarrow C = 2$$

$$\frac{3s+1}{(s+1)(s^2+1)} = \frac{A}{s+1} + \frac{Bs+C}{s^2+1}$$

$$= \frac{-1}{s+1} + \frac{1s+2}{s^2+1}$$

$$\mathcal{L}^{-1}\left\{\frac{3s+1}{(s+1)(s^2+1)}\right\} = \mathcal{L}^{-1}\left\{\frac{-1}{s+1}\right\} + \mathcal{L}^{-1}\left\{\frac{1s+2}{s^2+1}\right\}$$

$$= e^{-t} + \mathcal{L}^{-1}\left\{\frac{1s}{s^2+1}\right\} + \mathcal{L}^{-1}\left\{\frac{2}{s^2+1}\right\}$$

$$= e^{-t} + \mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\} + 2\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}$$

$$= e^{-t} + 1 \times \cos t + 2 \times \sin t$$

$$= e^{-t} + \cos t + 2 \sin t$$

$$(3) \mathcal{L}^{-1}\left(\frac{e^{2t} \sin 3t}{t}\right)$$

$$= \mathcal{L}^{-1}(\sin 3t)$$

$$= \frac{3}{s^2+9}$$

$$\mathcal{L}^{-1}\left(\frac{1}{4} \sin 3t\right)$$

$$= \int_0^{\infty} \sin 3t \, ds$$

$$= \int_0^{\infty} \frac{3}{s^2+9} \, ds$$

$$= \int_0^{\infty} \tan^{-1} \frac{s}{3} \, ds$$

$$= \tan^{-1} \infty - \tan^{-1} \frac{s}{3}$$

$$= \frac{\pi}{4} - \tan^{-1} \frac{s}{3}$$

$$= \cot^{-1} \frac{s}{3}$$

Gamma function

Defⁿ - Gamma function is a function of single real variable and it is denoted by $\Gamma(n)$. and defined as gamma of n .

$$\Gamma(n) = \int_0^{\infty} x^{n-1} e^{-x} dx$$

Properties

(i) $\Gamma(0) = \infty$

(ii) $\Gamma(1) = 1$ and $\Gamma(1/2) = \sqrt{\pi}$

(iii) $\Gamma(n+1) = n\Gamma(n)$

e.g. $\Gamma(3) = \Gamma(2+1) = 2\Gamma(2)$

(iv) $\Gamma(n+1) = n!$

e.g. $\Gamma(3) = \Gamma(2+1) = 2! = 2 \times 1 = 2$ (3, 2)

Ex-1 $\Gamma(5/2)$
 $= \Gamma(5/2)$
 $= \Gamma(3/2 + 1)$
 $= \frac{3}{2} \Gamma(3/2)$
 $= \frac{3}{2} \Gamma(1/2 + 1)$
 $= \frac{3}{2} \times \frac{1}{2} \Gamma(1/2)$
 $= \frac{3}{4} \Gamma(1/2)$
 $= \frac{3}{4} \times \sqrt{\pi}$
 $= \frac{3\sqrt{\pi}}{4}$

Ex-2 $\Gamma(4.5)$
 $= \Gamma(45/10)$
 $= \Gamma(7/2 + 1)$
 $= \frac{7}{2} \Gamma(7/2)$
 $= \frac{7}{2} \times \frac{5}{2} \Gamma(5/2)$
 $= \frac{35}{4} \times \frac{3}{2} \Gamma(3/2)$
 $= \frac{105}{8} \times \frac{1}{2} \Gamma(1/2)$
 $= \frac{105\sqrt{\pi}}{16}$
 $= \frac{105\sqrt{\pi}}{16}$

$$\frac{3}{2} + 1 = \frac{3+2}{2} = \frac{5}{2}$$

$$\frac{45}{10} - 1 = \frac{45-10}{10} = \frac{35}{10} = \frac{7}{2}$$

$$\frac{35}{10} + 1 = \frac{35+10}{10} = \frac{45}{10} = \frac{9}{2}$$

$$\frac{45}{10} - 1 = \frac{35}{10} = \frac{7}{2}$$

$$\frac{35}{10} + 1 = \frac{45}{10} = \frac{9}{2}$$

$$\frac{45}{10} - 1 = \frac{35}{10} = \frac{7}{2}$$

$$\frac{35}{10} + 1 = \frac{45}{10} = \frac{9}{2}$$

$$\frac{7}{2} - 1 = \frac{5}{2}$$

$$\frac{5}{2} + 1 = \frac{7}{2}$$

$$\frac{7}{2} - 1 = \frac{5}{2}$$

$$\frac{5}{2} + 1 = \frac{7}{2}$$

$$\frac{7}{2} - 1 = \frac{5}{2}$$

$$\frac{5}{2} + 1 = \frac{7}{2}$$

$$\text{Ex 3 } \frac{\Gamma(7/3)}{\Gamma(4/3)}$$

$$\Gamma(7/3)$$

$$= \cancel{1/3} \Gamma(4/3 + 1)$$

$$= 1/3 \Gamma(4/3)$$

$$= \cancel{1/3} \cdot 1/3 \Gamma(1/3 + 1)$$

$$= 1/3 \times 1/3 \Gamma(1/3)$$

$$= 1/9 \Gamma(1/3)$$

$$\Gamma(4/3)$$

$$= \cancel{1/3} \Gamma(1/3 + 1)$$

$$= 1/3 \Gamma(1/3)$$

$$\begin{aligned}
 (5) \quad & \mathcal{L}(e^t \sin^2 3t) \\
 &= \mathcal{L}(\sin^2 3t) \\
 &= \mathcal{L}\left(\frac{1 - \cos 6t}{2}\right) \\
 &= \mathcal{L}\left(\frac{1 - \cos 6t}{2}\right) \\
 &= \frac{1}{2} \mathcal{L}(1 - \cos 6t) \\
 &= \frac{1}{2} [\mathcal{L}(1) - \mathcal{L}(\cos 6t)] \\
 &= \frac{1}{2} \times \left[\frac{1}{s} - \frac{s}{s^2 + 36} \right] \\
 &= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 36} \right]
 \end{aligned}$$

$$\begin{aligned}
 (7) \quad & \mathcal{L}(t \cos at) \\
 &= \mathcal{L}(\cos at) \\
 &= \frac{2}{s^2 + a^2} \\
 & \mathcal{L}(t \cos at) \\
 &= -\frac{d}{ds} \left(\frac{2}{s^2 + a^2} \right) \\
 &= -\frac{(s^2 + a^2) \frac{d}{ds} 2 - 2 \frac{d}{ds} (s^2 + a^2)}{(s^2 + a^2)^2} \\
 &= -\frac{(s^2 + a^2) \cdot 0 - 2 \times 2s}{(s^2 + a^2)^2} \\
 &= -\frac{(s^2 + a^2) \cdot 0 - 4s}{(s^2 + a^2)^2} \\
 &= -\frac{0 - 4s}{(s^2 + a^2)^2} \\
 &= \frac{4s}{(s^2 + a^2)^2}
 \end{aligned}$$

$$\begin{aligned}
 (6) \quad & \mathcal{L}(\sin^2 t) \\
 &= \mathcal{L}\left(\frac{1 - \cos 2t}{2}\right) \\
 &= \frac{1}{2} \mathcal{L}(1 - \cos 2t) \\
 &= \frac{1}{2} [\mathcal{L}(1) - \mathcal{L}(\cos 2t)] \\
 &= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right] \\
 &= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]
 \end{aligned}$$

$$\begin{aligned}
 (8) \quad & \mathcal{L}\left(\frac{\sin 2t}{t}\right) \\
 &= \mathcal{L}(\sin 2t) \\
 &= \frac{2}{s^2 + 4} \\
 & \mathcal{L}\left(\frac{2}{t} \frac{1}{s^2 + 4}\right) \\
 &= \int_0^\infty \frac{2}{s} \frac{ds}{s^2 + 4} \\
 &= \left[\tan^{-1}\left(\frac{s}{2}\right) \right]_0^\infty \\
 &= \tan^{-1} \infty - \tan^{-1} \frac{0}{2} \\
 &= \frac{\pi}{2} - \tan^{-1} \frac{0}{2} \\
 &= \cot^{-1}\left(\frac{0}{2}\right)
 \end{aligned}$$

$$(9) \mathcal{L}^{-1} \left\{ \frac{3s+7}{s^2-2s-3} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{3s+7}{s^2-2s-3} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{3s+7}{s(s-3)+1(-3)} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{3s+7}{(s-3)(s+1)} \right\}$$

$$\frac{3s+7}{(s-3)(s+1)} = \frac{A}{s-3} + \frac{B}{s+1}$$

$$= \frac{A(s+1)+B(s-3)}{(s-3)(s+1)}$$

$$= A(s+1)+B(s-3) \quad (1)$$

$$s-3=0$$

$$s=3$$

$$\Rightarrow 3 \cdot 3 + 7 = A(3+1) + B(3-3)$$

$$\Rightarrow 9 + 7 = A(4) + B(0)$$

$$\Rightarrow 16 = 4A$$

$$\Rightarrow A = \frac{16}{4}$$

$$\Rightarrow A = 4$$

$$s+1=0$$

$$s=-1$$

$$\Rightarrow 3 \cdot (-1) + 7 = A(-1+1) + B(-1-3)$$

$$\Rightarrow -3 + 7 = B(-4)$$

$$\Rightarrow 4 = -4B$$

$$\Rightarrow B = \frac{-4}{4} = -1$$

$$\frac{3s+7}{(s-3)(s+1)} = \frac{A}{s-3} + \frac{B}{s+1}$$

$$= \mathcal{L}^{-1} \left\{ \frac{4}{s-3} \right\} + \mathcal{L}^{-1} \left\{ \frac{-1}{s+1} \right\}$$

$$= 4 \mathcal{L}^{-1} \left\{ \frac{1}{s-3} \right\} + (-1) \mathcal{L}^{-1} \left\{ \frac{1}{s+1} \right\}$$

$$(10) \mathcal{L}^{-1} \left\{ \frac{9s}{s^2-7} \right\}$$

$$= 9 \mathcal{L}^{-1} \left\{ \frac{1}{s^2-7} \right\}$$

$$= 9 \times \cosh \sqrt{7} t$$

$$= 9 \cosh \sqrt{7} t$$

$$= 4 \times e^{3t} - e^{-t}$$

$$= 4e^{3t} - e^{-t}$$

$$(11) \times \mathcal{L}^{-1} \left\{ \frac{1}{(s+1)(s^2+1)} \right\}$$

$$(13) \quad \mathcal{L} \{ f(t) \} = f(s) \\ \mathcal{L} \{ 1 \} = \frac{1}{s}$$

$$(12) \quad \mathcal{L} \left\{ t^3 e^{-3t} \right\}$$

$$= \mathcal{L} \{ t^3 \}$$

$$= \frac{6}{s^4}$$

$$\mathcal{L} \left\{ t^3 e^{-3t} \right\}$$

$$= \frac{6}{(s+3)^4}$$

$$(14) \quad \mathcal{L}^{-1} \left\{ \frac{4s-3}{s^2+9} \right\}$$

$$= \mathcal{L}^{-1} \left\{ \frac{4s}{s^2+9} \right\} - \mathcal{L}^{-1} \left\{ \frac{3}{s^2+9} \right\}$$

$$= 4 \mathcal{L}^{-1} \left\{ \frac{s}{s^2+3^2} \right\} - \mathcal{L}^{-1} \left\{ \frac{3}{s^2+3^2} \right\}$$

$$= 4 \times \cos 3t - \sin 3t$$

$$= 4 \cos 3t - \sin 3t$$

$$(15) \quad \mathcal{L} \{ t \sin^2 t \}$$

$$= \mathcal{L} \{ \sin^2 t \}$$

$$= \mathcal{L} \left\{ \frac{1 - \cos 2t}{2} \right\}$$

$$= \frac{1}{2} \mathcal{L} \{ 1 - \cos 2t \}$$

$$= \frac{1}{2} \mathcal{L} \{ 1 \} - \mathcal{L} \{ \cos 2t \}$$

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2+4} \right]$$

$$(16) \quad \mathcal{L} \{ e^{2t} \cdot t \}$$

$$= \mathcal{L} \{ t \}$$

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

$$\mathcal{L} \{ e^{2t} \cdot t \}$$

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

$$(17) \quad \mathcal{L} \left\{ \frac{\cos 2t - \cos 3t}{t} \right\}$$

$$= \mathcal{L} \{ \cos 2t - \cos 3t \}$$

$$= \mathcal{L} \{ \cos 2t \} - \mathcal{L} \{ \cos 3t \}$$

$$= \frac{s}{s^2+4} - \frac{s}{s^2+9}$$

$$\mathcal{L} \left\{ \frac{1}{t} \left(\frac{s}{s^2+4} - \frac{s}{s^2+9} \right) \right\}$$

$$= \int_s^\infty \frac{s}{s^2+4} ds - \int_s^\infty \frac{s}{s^2+9} ds$$

$$t = s^2 + 4$$

$$\frac{dt}{ds} = 2s$$

$$dt = 2s ds$$

$$\frac{dt}{t} = \frac{2s ds}{s^2+4}$$

$$v = s^2 + 9$$

$$\frac{dv}{ds} = 2s$$

$$dv = 2s ds$$

$$\frac{dv}{v} = \frac{2s ds}{s^2+9}$$

$$= \frac{1}{2} \int_s^{\infty} \frac{dt}{t} - \frac{1}{2} \int_s^{\infty} \frac{dv}{v}$$

$$= \frac{1}{2} [\log t]_s^{\infty} - \frac{1}{2} [\log v]_s^{\infty}$$

$$= \frac{1}{2} (\log \infty - \log s)$$

$$= \frac{1}{2} [\log(s^2+4)]_s^{\infty} - \frac{1}{2} [\log(s^2+9)]_s^{\infty}$$

$$= \frac{1}{2} [\log \infty - \log(s^2+4)] - \frac{1}{2} [\log \infty - \log(s^2+9)]$$

$$= \frac{1}{2} [-\ln(s^2+4)] - \frac{1}{2} [-\ln(s^2+9)]$$

$$= -\frac{1}{2} \ln(s^2+4) + \frac{1}{2} \ln(s^2+9)$$

$$= \frac{1}{2} [-\ln(s^2+4) + \ln(s^2+9)]$$

$$= \frac{1}{2} [\ln(s^2+9) - \ln(s^2+4)]$$

$$= \frac{1}{2} \left[\ln \frac{(s^2+9)}{(s^2+4)} \right]$$

(18)

$$\int^1 \left(\frac{1}{(s+2)^2} \right)$$

$$= \frac{A}{s+2} + \frac{B}{(s+2)^2}$$

$$= \frac{A(s+2) + B(s+2)}{(s+2)(s+2)^2}$$

$$(19) \quad \mathcal{L}^{-1} \left\{ \frac{2s-4}{(s-1)(s-2)(s-3)} \right\}$$

$$= \frac{2s-4}{(s-1)(s-2)(s-3)} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s-3}$$

$$= \frac{A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2)}{(s-1)(s-2)(s-3)}$$

$$= A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2)$$

$$s-1=0$$

$$s=1$$

$$\Rightarrow 2 \times 1 - 4 = A(1-2)(1-3)$$

$$\Rightarrow 2 - 4 = A(-1)(-2)$$

$$\Rightarrow -2 = 2A$$

$$\Rightarrow A = \frac{-2}{2} = -1$$

$$s-3=0$$

$$s=3$$

$$\Rightarrow 2 \cdot 3 - 4 = A(3-2) \cdot C(3-1)(3-2)$$

$$\Rightarrow 6 - 4 = C(2)(1)$$

$$\Rightarrow 2 = C(2)$$

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

$$s-2=0$$

$$s=2$$

$$\Rightarrow 2 \cdot 2 - 4 = B(2-1)(2-3)$$

$$\Rightarrow 4 - 4 = B(1)(-1)$$

$$\Rightarrow 0 = (-1)B$$

$$\Rightarrow B = 0$$

$$\frac{2s-4}{(s-1)(s-2)(s-3)} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s-3}$$

$$= \frac{-1}{s-1} + \frac{0}{s-2} + \frac{1}{s-3}$$

$$= \frac{-1}{s-1} + \frac{1}{s-3}$$

$$= \mathcal{L}^{-1} \left\{ \frac{-1}{s-1} \right\} + \mathcal{L}^{-1} \left\{ \frac{1}{s-3} \right\}$$

$$= -1 \cdot \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} + \mathcal{L}^{-1} \left\{ \frac{1}{s-3} \right\}$$

$$= -1 \times e^t + e^{3t}$$

$$= -e^t + e^{3t}$$

(20)

$$L\{\sin 2t \cdot \cos 3t\}$$

$$= L\left\{\frac{1}{2} \sin(2t+3t) + \frac{\sin(2t-3t)}{2}\right\}$$

$$= \frac{1}{2} L\{\sin 5t + \sin(-t)\}$$

$$= \frac{1}{2} L\{\sin 5t + \sin(-t)\}$$

$$= \frac{1}{2} L\{\sin 5t - \sin t\}$$

~~$$L\{\sin 5t\}$$~~

$$L\{\sin 2t \cdot \cos 3t\}$$

$$= \frac{1}{2} L\{\sin 5t - \sin t\}$$

$$= \frac{1}{2} [L\{\sin 5t\} - L\{\sin t\}]$$

$$= \frac{1}{2} \left[\frac{5}{s^2+25} - \frac{1}{s^2+1} \right]$$

$$\begin{aligned} \sin(A+B) &= \sin A \cos B + \cos A \sin B \\ \sin(A-B) &= \sin A \cos B - \cos A \sin B \end{aligned}$$

$$\sin(A+B) + \sin(A-B) = 2 \sin A \cos B$$

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

(21) $L\{(\sin t - \cos t)^2\}$

$$= L\{\sin^2 t - 2 \sin t \cos t + \cos^2 t\}$$

$$= L\{\sin^2 t + \cos^2 t - 2 \sin t \cos t\}$$

$$= L\{1 - \sin 2t\}$$

$$= L\{1\} - L\{\sin 2t\}$$

$$= \frac{1}{s} - \frac{2}{s^2+4}$$

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

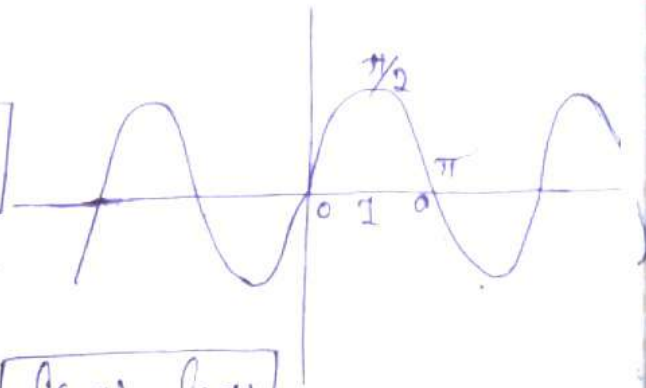
Fourier Series

* Periodic function:-

A function $f: \mathbb{R} \rightarrow \mathbb{R}$

$$\text{then } \boxed{f(x+T) = f(x)}$$

where 'T' is a constant.



* Even function -

If $f(x)$ is a function then $\boxed{f(-x) = f(x)}$

then the function is called even function.

e.g. - $\cos x$, $\sec x$, $\tan^2 x$, x^2 , x^4 , x^6 , x^8 , x^{10} , etc.

* odd function -

Ex-1. let $f(x) = x^2$

$$\Rightarrow f(-x) = (-x)^2 = x^2$$

$$\Rightarrow f(-x) = x^2$$

* odd function - If $f(x)$ is a function then $\boxed{f(-x) = -f(x)}$

then the function is called odd function.

e.g. - $\sin x$, $\csc x$, x , x^3 , x^5 , x^7 , x^9 , x^{11} , etc.

Ex-1 let $f(x) = x^3$

$$f(-x) = (-x)^3$$

$$f(-x) = -x^3$$

$$= -f(x)$$

Standard formula

(1) $\int_{-a}^a f(x) dx = 0$, Hence $f(x)$ is an odd function.

e.g. - $\int_{-2}^2 x^3 dx = \left[\frac{x^4}{4} \right]_{-2}^2 = \left[\frac{2^4}{4} \right] - \left[\frac{-2^4}{4} \right] = \frac{16}{4} - \frac{16}{4} = 0$

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

$$= 2 \int_0^a f(x) dx$$

e.g. $\int_{-2}^2 x^2 dx = \left[\frac{x^3}{3} \right]_{-2}^2 = \frac{2^3}{3} - \frac{(-2)^3}{3} = \frac{8}{3} + \frac{8}{3} = \frac{16}{3}$

$$\int_{-2}^2 x^2 dx = 2 \times \left[\frac{x^3}{3} \right]_0^2 = 2 \times \left(\frac{2^3}{3} - 0 \right) = 2 \times \left(\frac{8}{3} \right) = \frac{16}{3}$$

(3) $\sin n\pi = \cos(n + \frac{1}{2})\pi = 0$

For $\sin(n\pi) = 1, 2, \dots$
 $\cos(n + \frac{1}{2})\pi = 0, 1, 2, \dots$

$$\sin \pi = \sin 2\pi = \sin 3\pi = 0$$

$$\cos \frac{\pi}{2} = \cos \frac{3\pi}{2} = \cos \frac{5\pi}{2} = 0$$

(4) $\cos(n\pi) = \sin(n + \frac{1}{2})\pi = (-1)^n$

$$\cos 0 = \cos 2\pi = \cos 4\pi = \dots = 1$$

$$\cos \pi = \cos 3\pi = \cos 5\pi = \dots = -1$$

$$\sin \frac{\pi}{2} = \sin \frac{3\pi}{2} = \sin \frac{5\pi}{2} = \dots = 1$$

Bernoulli's Generalised Rule of Integration by parts:

$$\int uv dx = u v_1 - u' v_2 + u'' v_3 - u''' v_4 + \dots$$

Here, u, u', u'', u''' etc are the successive derivatives of u .

$$u' = \frac{du}{dx}$$

$$v'' = \frac{d^2 v}{dx^2}$$

$$v''' = \frac{d^3 v}{dx^3} \dots$$

$v_1, v_2, v_3, v_4, \dots$ etc. are the successive integrations.

$$v_2 = \int v_1 dx$$

$$v_3 = \int v_2 dx$$

$$v_4 = \int v_3 dx \dots$$

Ex-1

$$\begin{aligned} & \int x e^{3x} dx \\ &= x \int e^{3x} dx - \int \left(\frac{e^{3x}}{3} \right) dx \\ &= x \times \frac{e^{3x}}{3} - \frac{1}{3} \times \frac{1}{3} \left(\frac{e^{3x}}{3} \right) \\ &= \frac{x e^{3x}}{3} - \frac{1}{9} \left(\frac{e^{3x}}{3} \right) \\ &= \frac{x e^{3x}}{3} - \frac{e^{3x}}{9} \end{aligned}$$

Ex-2

$$\begin{aligned} & \int (x+x^2) \cos nx dx \\ &= (x+x^2) \int \cos nx dx - (2x) \frac{\sin nx}{n} \quad \int \cos nx = \frac{\sin nx}{n} \\ &= (x+x^2) \frac{\sin nx}{n} - (2x) \times \frac{1}{n} \int \sin nx dx \quad \int \cos 2x = \frac{\sin 2x}{2} \\ &= (x+x^2) \frac{\sin nx}{n} - (2x) \times \frac{1}{n} \left(-\frac{\cos nx}{n} \right) \quad \int \cos 3x = \frac{\sin 3x}{3} \\ &= (x+x^2) \frac{\sin nx}{n} - (2x) \left(-\frac{\cos nx}{n^2} \right) + \frac{2}{n^2} \left(-\frac{\cos nx}{n} \right) \end{aligned}$$

$$\begin{aligned}
 &= (x+x^2) \frac{\sin nx}{n} + (1+2x) \frac{\cos nx}{n^2} + 2x \left(\frac{1}{n^2} \right) - \cos nx \\
 &= (x+x^2) \frac{\sin nx}{n} + (1+2x) \frac{\cos nx}{n^2} + 2x \frac{1}{n^2} \left(-\frac{\sin nx}{n} \right) \\
 &= (x+x^2) \left(\frac{\sin nx}{n} \right) + (1+2x) \left(\frac{\cos nx}{n^2} \right) - 2 \left(\frac{\sin nx}{n^3} \right)
 \end{aligned}$$

$$* \int e^{ax} \sin bx \, dx$$

~~$$= \frac{\sin bx}{e^{ax}} - b \cos bx$$~~

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

$$* \int e^{ax} \cos bx \, dx$$

$$= \frac{e^{ax}}{a^2+b^2} [a \cos bx + b \sin bx] + C$$

Fourier Series

A series of form $f(x) = a_0 + a_1 \cos x + b_1 \sin x + a_2 \cos 2x + b_2 \sin 2x + \dots$

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

Euler's theorem / formula

The Fourier series of the fun $f(x)$ in the interval $\alpha < x < \alpha + 2\pi$

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

Hence $a_0 = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(x) \, dx$, $a_n = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(x) \cos nx \, dx$

$$b_n = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(x) \sin nx \, dx$$

Working Rule :- Let $f(x)$ be a function with interval $-\pi < x < \pi$.

Step-1

First to check the function is even or odd.

$$f(x) = x, \quad -\pi < x < \pi$$

Step-2

- (a) If the function $f(x)$ is an even, then $b_n = 0$.
(b) If the function $f(x)$ is an odd, then $a_n = 0$.

Step-3

If a function is neither even nor odd, solving by Euler's formula.

Ex-1

Find the Fourier expansion of $f(x) = x$ in $-\pi < x < \pi$

Sol Let $f(x) = x$

Since $f(x)$ is an odd function so $a_n = 0$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x \, dx \quad \text{or} \quad \frac{2}{\pi} \int_0^{\pi} x \, dx \quad b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \sin nx \, dx$$
$$= \frac{1}{\pi} \left[\frac{x^2}{2} \right]_{-\pi}^{\pi} \quad = \frac{1}{\pi} \left[\frac{\pi^2}{2} - \frac{(-\pi)^2}{2} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^2}{2} - \frac{\pi^2}{2} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^2}{2} - \frac{\pi^2}{2} \right]$$

$$= \frac{1}{\pi} \times 0$$

$$= 0$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x \cdot \sin nx \, dx$$

$$= \frac{1}{\pi} \left\{ \int_{-\pi}^{\pi} x \sin nx \, dx + \int_{-\pi}^{\pi} \frac{-\cos nx}{n} \, dx \right\}$$

$$= \frac{1}{\pi} \left\{ x \left(\frac{-\cos nx}{n} \right) - \int_{-\pi}^{\pi} \frac{-\sin nx}{n} \, dx \right\}$$

$$= \frac{1}{\pi} \left\{ x \left(\frac{-\cos nx}{n} \right) - \int_{-\pi}^{\pi} \left(\frac{-\sin nx}{n^2} \right) \, dx \right\}$$

$$= \frac{1}{\pi} \left[\frac{\sin nx}{n^2} - \frac{x \cos nx}{n} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{\sin n\pi}{n^2} - \frac{\pi \cos n\pi}{n} \right] - \left[\frac{\sin(-n\pi)}{n^2} - \frac{-\pi \cos(-n\pi)}{n} \right]$$

$$= \frac{1}{\pi} \left[\frac{\sin n\pi}{n^2} - \frac{\pi \cos n\pi}{n} \right] - \left[\frac{-\sin n\pi}{n^2} + \frac{\pi \cos n\pi}{n} \right]$$

$$= \frac{1}{\pi} \left[\frac{\sin n\pi}{n^2} - \frac{\pi \cos n\pi}{n} \right] + \left[\frac{\sin n\pi}{n^2} - \frac{\pi \cos n\pi}{n} \right]$$

$$= \frac{1}{\pi} \left[\frac{-2\pi \cos n\pi}{n} \right]$$

$$= -2 \left(\frac{\cos n\pi}{n} \right)$$

Hence, $f(x) = \sum_{n=1}^{\infty} -2 \left(\frac{\cos n\pi}{n} \right) \sin nx$

$$= -2 \left(\frac{\cos \pi \cdot \sin \pi}{1} \right) + -2 \left(\frac{\cos 2\pi \cdot \sin 2\pi}{2} \right) + -2 \left(\frac{\cos 3\pi \cdot \sin 3\pi}{3} \right) + \dots$$

Ex-1 Find the Fourier series of $f(x) = x^2$ in $-\pi < x < \pi$

Let $f(x) = x^2$

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

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} (x^2) dx$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^{\pi} x^2 dx - \int_{-\pi}^{\pi} x^2 dx \right]$$

$$= \frac{1}{\pi} \left[\frac{x^3}{3} - \frac{x^3}{3} \right]_{-\pi}^{\pi}$$

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

$$= \frac{1}{\pi} \left[\left(\frac{\pi^3}{3} - \frac{\pi^3}{3} \right) + \left(\frac{\pi^3}{3} + \frac{\pi^3}{3} \right) \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^3}{3} - \frac{\pi^3}{3} + \frac{\pi^3}{3} + \frac{\pi^3}{3} \right]$$

$$= \frac{1}{\pi} \left[\frac{2\pi^3}{3} \right]$$

$$= \frac{2\pi^2}{3}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (x-x^2) \cos nx \, dx$$

$$= \frac{1}{\pi} \int_{-\pi}^{\pi} (x-x^2) \left(\frac{\sin nx}{n} - (1-2x) \left(\frac{1-\cos nx}{n^2} \right) + (-2) \left(\frac{1-\sin nx}{n^3} \right) \right) dx$$

$$= \frac{1}{\pi} \left[(x-x^2) \left(\frac{\sin nx}{n} \right) - (1-2x) \left(\frac{-\cos nx}{n^2} \right) + (-2) \left(\frac{-\sin nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(x-x^2) \left(\frac{\sin nx}{n} \right) + (1-2x) \left(\frac{\cos nx}{n^2} \right) + 2 \left(\frac{\sin nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(1-2\pi) \left(\frac{\cos n\pi}{n^2} \right) \right]_{-\pi}^{\pi} \quad \left\{ \because \sin n\pi = 0 \right.$$

$$= \frac{1}{\pi} \left[(1-2\pi) \left(\frac{\cos n\pi}{n^2} \right) - (1+2\pi) \left(\frac{\cos n\pi}{n^2} \right) \right]$$

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

$$= \frac{1}{\pi} \left[-4\pi \left(\frac{\cos n\pi}{n^2} \right) \right]$$

$$= -4 \left(\frac{\cos n\pi}{n^2} \right)$$

$$= -4 \left(\frac{(-1)^n}{n^2} \right)$$

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

$$\left\{ \because \cos n\pi = (-1)^n \right\}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (x-x^2) \sin nx \, dx$$

$$= \frac{1}{\pi} \left[(x-x^2) \left(\frac{-\cos nx}{n} \right) - (1-2x) \left(\frac{-\sin nx}{n^2} \right) + (-2) \left(\frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\cancel{(x-x^2)} \left(\frac{-\cos nx}{n} \right) + (1-2x) \left(\frac{\sin nx}{n^2} \right) - 2 \left(\frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(x-x^2) \left(\frac{-\cos nx}{n} \right) - 2 \left(\frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi} \quad (\sin n\pi = 0)$$

$$= \frac{1}{\pi} \left[\cancel{(x-x^2)} \left(\frac{\cos nx}{n} \right) + 2 \left(\frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

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

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

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

$$= -\frac{1}{\pi} \left[(\pi - \pi^2) \left(\frac{\cos n\pi}{n} \right) - [-(\pi + \pi^2)] \left(\frac{\cos n\pi}{n} \right) \right]$$

$$= -\frac{1}{\pi} \left[(\pi - \pi^2) \left(\frac{\cos n\pi}{n} \right) + (\pi + \pi^2) \left(\frac{\cos n\pi}{n} \right) \right]$$

$$= -\frac{1}{\pi} \left(\frac{\cos n\pi}{n} \right) [\pi - \pi^2 + \pi + \pi^2]$$

$$= -\frac{1}{\pi} \left(\frac{\cos n\pi}{n} \right) \cdot 2\pi = -2 \left(\frac{\cos n\pi}{n} \right) = -\frac{2}{n} (-1)^n$$

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

$$= \frac{\pi^2}{3} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

$$= -\frac{\pi^2}{3} + \sum_{n=1}^{\infty} \left(\frac{-4(-1)^n}{n^2} \right) \cos nx + \sum_{n=1}^{\infty} \left(\frac{-2(-1)^n}{n} \right) \sin nx$$

$$= -\frac{\pi^2}{3} + (-4) \sum_{n=1}^{\infty} \frac{(-1)^n \cos nx}{n^2} + (-2) \sum_{n=1}^{\infty} \frac{(-1)^n \sin nx}{n}$$

$$= -\frac{\pi^2}{3} + (-4) \left(\frac{-1 \cos \pi}{1} + \frac{\cos 2\pi}{4} - \frac{\cos 3\pi}{9} + \dots \right) + (-2) \left(\frac{-\sin \pi}{1} + \frac{\sin 2\pi}{2} - \frac{\sin 3\pi}{3} + \dots \right)$$

$$= -\frac{\pi^2}{3} + (-4) \left(\frac{-\cos \pi}{1} + \frac{\cos 2\pi}{4} - \frac{\cos 3\pi}{9} + \dots \right) + (-2) \left(\frac{-\sin \pi}{1} + \frac{\sin 2\pi}{2} - \frac{\sin 3\pi}{3} + \dots \right)$$

Read Fourier Series.

$$f(x) = -\frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2} + 2 \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$$

Q1 - Find a series of sines and cosines of multiples of x which will represent $x+x^2$ in the interval $-\pi < x < \pi$.

Let, $f(x) = x+x^2$

Then the fourier series of $f(x) = x+x^2$ is given by

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

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} (x+x^2) dx$$

$$= \frac{1}{\pi} \left[\frac{x^2}{2} + \frac{x^3}{3} \right]_{-\pi}^{\pi}$$

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

$$= \frac{1}{\pi} \left[\frac{\pi^2}{2} + \frac{\pi^3}{3} - \frac{\pi^2}{2} + \frac{\pi^3}{3} \right]$$

$$= \frac{1}{\pi} \left[2 \frac{\pi^3}{3} \right]$$

$$= \left[\frac{2\pi^2}{3} \right]$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} (x+x^2) \cos nx dx$$

$$= \frac{1}{\pi} \left[(x+x^2) \left(\frac{\sin nx}{n} \right) - (1+2x) \left(\frac{-\cos nx}{n^2} \right) + 2 \left(\frac{-\sin nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(x+x^2) \left(\frac{\sin nx}{n} \right) + (1+2x) \left(\frac{\cos nx}{n^2} \right) - 2 \left(\frac{\sin nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(1+2\pi) \left(\frac{\cos n\pi}{n^2} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[(1+2\pi) \left(\frac{\cos n\pi}{n^2} \right) - (1-2\pi) \left(\frac{\cos n\pi}{n^2} \right) \right]$$

$$= \frac{1}{\pi} \left[\left(\frac{\cos n\pi}{n^2} \right) (x+2\pi - x+2\pi) \right]$$

$$= \frac{2}{\pi} \left[\frac{\cos n\pi}{n^2} \times 4\pi \right]$$

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

$$b_n = \int_{-\pi}^{\pi} (x+x^2) \sin nx \, dx$$

$$= \frac{1}{\pi} \left[(x+x^2) \left(-\frac{\cos nx}{n} \right) - (1+2x) \left(-\frac{\sin nx}{n^2} \right) + 2 \left(\frac{\cos nx}{n^3} \right) \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[-(\pi+\pi^2) \left(\frac{\cos n\pi}{n} \right) + (1+2\pi) \left(\frac{\sin n\pi}{n^2} \right) + 2 \left(\frac{\cos n\pi}{n^3} \right) \right]_{-\pi}^{\pi}$$

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

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

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

$$= \frac{1}{\pi} \left[\frac{\cos n\pi}{n} \left(-\pi - \pi^2 - \pi + \pi^2 \right) \right]$$

$$= \frac{1}{\pi} \left(\frac{\cos n\pi}{n} (-2\pi) \right)$$

$$= \frac{-2 \cos n\pi}{n}$$

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

$$\begin{aligned}
 \therefore f(x) &= \frac{\left(\frac{2\pi^2}{3}\right)}{x} + \sum_{n=1}^{\infty} \frac{4(-1)^n \cos nx}{n^2} + \sum_{n=1}^{\infty} \frac{-2(-1)^n \sin nx}{n^2} \\
 &= \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} \frac{(-1)^n \cos nx}{n^2} + (-2) \sum_{n=1}^{\infty} \frac{(-1)^n \sin nx}{n^2} \\
 &= \frac{\pi^2}{3} + 4 \left(-\cos x + \frac{\cos 2x}{4} - \frac{\cos 3x}{9} + \dots \right) + \\
 &\quad (-2) \left(-\sin x + \frac{\sin 2x}{4} - \frac{\sin 3x}{9} + \dots \right)
 \end{aligned}$$

Prove $\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots$

put $x = \pi$

$$= \frac{\pi^2}{3} + 4 \left(-\cos \pi + \frac{\cos 2\pi}{4} - \frac{\cos 3\pi}{9} + \dots \right)$$

$$= \frac{\pi^2}{3} + 4 \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

$$\Rightarrow \pi + \pi^2 = \frac{\pi^2}{3} + 4 \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

$$\Rightarrow \frac{2\pi^2}{3} = 4 \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

$$\Rightarrow \frac{2\pi^2}{4 \times 3} = \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

$$\Rightarrow \frac{2\pi^2}{6} = \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

$$\Rightarrow \frac{\pi^2}{3} = \left(1 + \frac{1}{4} + \frac{1}{9} + \dots \right)$$

g) Find the fourier series of e^x in the interval $-\pi < x < \pi$.

let, $f(x) = e^x$

then the fourier series of $f(x)$ is

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

then $a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x dx$

$$= \frac{1}{\pi} [e^x]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} [e^{\pi} - e^{-\pi}]$$

$$= \frac{1}{\pi} \times 2 \sin h \pi$$

$$= \frac{2 \sin h \pi}{\pi}$$

$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \cos nx dx$ (a=1, b=n)

$$= \frac{1}{\pi} \left[\frac{e^x}{1+n^2} \{ \cos nx + \sin nx \} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi(1+n^2)} [e^{\pi} \cos nx]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi(1+n^2)} [e^{\pi} \cos n\pi - e^{-\pi} \cos n\pi] \quad \left\{ \begin{array}{l} \sin n\pi = 0 \\ \cos n\pi = (-1)^n \end{array} \right.$$

$$= \frac{1}{\pi(1+n^2)} \{ 2 \cos n\pi - e^{-\pi} \cos n\pi \}$$

$$= \frac{\cos n\pi}{\pi(1+n^2)} \{ e^{\pi} - e^{-\pi} \} = \frac{(-1)^n \times 2 \sin h \pi}{\pi(1+n^2)}$$

$$\frac{e^x - e^{-x}}{2} = \sin h x$$

$$\frac{e^x + e^{-x}}{2} = \cos h x$$

$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} e^x \sin nx dx$ (a=1, b=n)

$$= \frac{1}{\pi} \left[\frac{e^x}{1+n^2} \{ \sin nx - n \cos nx \} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi(1+n^2)} [-e^{\pi} \cos n\pi]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi(1+n^2)} [-e^{\pi} n \cos n\pi + e^{-\pi} n \cos n\pi]$$

$$= \frac{n \cos n\pi}{\pi(1+n^2)} [-e^{\pi} + e^{-\pi}]$$

$$= -\frac{n \cos n\pi}{\pi(1+n^2)} (e^{\pi} - e^{-\pi})$$

$$= -\frac{n \cos n\pi}{\pi(1+n^2)} 2 \sin h \pi$$

$$= \frac{-n(-1)^n 2 \sin h \pi}{\pi(1+n^2)}$$

$$f(x) = \frac{\alpha \cdot \sin h \pi}{\pi} + \sum_{n=1}^{\infty} \frac{(-1)^n \cdot 2 \sin n \pi}{\pi(1+n^2)} \cos nx + \sum_{n=1}^{\infty} \frac{-n(-1)^n \cdot \sin h \pi}{\pi(1+n^2)} \sin nx$$

Dirichlet Condition

Any function $f(x)$ can be expressed as a Fourier Series $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$ in interval $[\alpha, \alpha + 2\pi]$ where a_0, a_n, b_n are constants.

- (i) $f(x)$ is periodic, single valued & finite.
- (ii) $f(x)$ has finite number of finite discontinuities.
- (iii) $f(x)$ has only finite number of local maxima & minima.

Fourier Series of Discontinuous Function

Let, the function $f(x)$ defined by $f(x) = \begin{cases} f_1(x), & \alpha < x < x_0 \\ f_2(x), & x_0 < x < \alpha + 2\pi \end{cases}$

$$a_0 = \frac{1}{\pi} \left[\int_{\alpha}^{x_0} f_1(x) dx + \int_{x_0}^{\alpha+2\pi} f_2(x) dx \right]$$

$$a_n = \frac{1}{\pi} \left[\int_{\alpha}^{x_0} f_1(x) \cos nx dx + \int_{x_0}^{\alpha+2\pi} f_2(x) \cos nx dx \right]$$

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

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

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi dx + \int_0^{\pi} x dx \right]$$

$$= \frac{1}{\pi} \left[-\pi \int_{-\pi}^0 dx + \left(\frac{x^2}{2} \right)_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[-\pi [x]_{-\pi}^0 + \left(\frac{x^2}{2} \right)_0^{\pi} \right]$$

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

$$= \frac{1}{\pi} \left[\frac{-\pi^2}{1} + \frac{\pi^2}{2} \right]$$

$$= \frac{1}{\pi} \left[\frac{-2\pi^2 + \pi^2}{2} \right]$$

$$= \frac{1}{\pi} \left[\frac{-\pi^2}{2} \right]$$

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

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi \cos nx dx + \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[-\pi \left(\frac{\sin nx}{n} \right)_{-\pi}^0 + \left[x \left(\frac{\sin nx}{n} \right) - \int \left(\frac{-\cos nx}{n^2} \right) dx \right]_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[\left(\frac{\cos nx}{n^2} \right)_0^{\pi} \right] \quad \left[\because -\cos \sin n\pi = 0 \right]$$

$$= \frac{1}{\pi} \left[\left(\frac{\cos n\pi}{n^2} \right) - \frac{\cos n0}{n^2} \right]$$

$$= \frac{1}{\pi} \left(\frac{\cos n\pi - \cos n0}{n^2} \right)$$

$$= \frac{1}{\pi} \left(\frac{\cos n\pi - 1}{n^2} \right)$$

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

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

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi \cos nx dx + \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[-\pi \left(\frac{\sin nx}{n} \right)_{-\pi}^0 + \left[x \left(\frac{\sin nx}{n} \right) - \int \left(\frac{-\cos nx}{n^2} \right) dx \right]_0^{\pi} \right]$$

$$\begin{aligned}
b_n &= \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi \sin nx \, dx + \int_0^{\pi} x \sin nx \, dx \right] \\
&= \frac{1}{\pi} \left[-\pi \left(\frac{-\cos nx}{n} \right)_{-\pi}^0 + \left[x \frac{-\cos nx}{n} - \int x \frac{-\sin nx}{n^2} \right]_{0}^{\pi} \right] \\
&= \frac{1}{\pi} \left[-\pi \left(\frac{-\cos 0}{n} + \frac{\cos n(-\pi)}{n} \right) + \left[x \frac{-\cos nx}{n} + \frac{\sin nx}{n^2} \right]_{0}^{\pi} \right] \\
&= \frac{1}{\pi} \left[+\pi \left(\frac{1}{n} - \frac{\cos n\pi}{n} \right) \right] + \left[0 \frac{-\cos n\pi}{n} + 0 \left(\frac{\cos 0}{n} \right) \right] \\
&= \frac{1}{\pi} \left[\pi \left(\frac{1}{n} - \frac{\cos n\pi}{n} \right) - \frac{\pi \cos n\pi}{n} \right] \\
&= \frac{1}{\pi} \left[\cancel{\pi} \left(\frac{1}{n} - \frac{\cos n\pi}{n} - \frac{\cos n\pi}{n} \right) \right] \\
&= \frac{1}{n} - \frac{\cos n\pi}{n} - \frac{\cos n\pi}{n} \\
&= \frac{1 - 2\cos n\pi}{n} \\
&= \frac{1 - 2(-1)^n}{n}
\end{aligned}$$

1) Find the period of $\sin 3x$

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

2) Find a_0 for $f(x) = e^{-x}$ in the interval $0 < x < 2\pi$

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_0^{2\pi} e^{-x} dx \\ &= \frac{1}{\pi} \left[-e^{-x} \right]_0^{2\pi} \\ &= \frac{1}{\pi} \left(-e^{-2\pi} + e^0 \right) \\ &= \frac{1}{\pi} \left(-e^{-2\pi} + 1 \right) \\ &= \frac{-e^{-2\pi} + 1}{\pi} \end{aligned}$$

3) Find the Fourier coefficient a_0 and a_n for $f(x)$

$$\begin{aligned} &\left. \begin{array}{l} -\pi, -\pi < x < 0 \\ x, 0 < x < \pi \end{array} \right\} \\ a_0 &= \frac{1}{\pi} \left[\int_{-\pi}^0 -\pi dx + \int_0^{\pi} x dx \right] = \frac{1}{\pi} \left[\frac{-\pi^2 + \pi^2}{2} \right] \\ &= \frac{1}{\pi} \left[-\pi \int_{-\pi}^0 1 dx + \int_0^{\pi} x dx \right] = \frac{1}{\pi} \left(\frac{-\pi^2}{2} \right) \\ &= \frac{1}{\pi} \left[-\pi \left(x \right)_{-\pi}^0 + \left(\frac{x^2}{2} \right)_0^{\pi} \right] = \frac{-\pi}{2} \\ &= \frac{1}{\pi} \left[-\pi(0 + \pi) + \left(\frac{\pi^2}{2} - 0 \right) \right] \\ &= \frac{1}{\pi} \left[-\pi(\pi) + \frac{\pi^2}{2} \right] \\ &= \frac{1}{\pi} \left[-\pi^2 + \frac{\pi^2}{2} \right] \end{aligned}$$

$$\begin{aligned}
a_n &= \frac{1}{\pi} \left[\int_{-\pi}^0 \cos nx \, dx + \int_0^{\pi} x \cos nx \, dx \right] \\
&= \frac{1}{\pi} \left[\int_{-\pi}^0 \cos nx \, dx + \int_0^{\pi} x \cos nx \, dx \right] \\
&= \frac{1}{\pi} \left[-\pi \left(\frac{\sin nx}{n} \right) \Big|_{-\pi}^0 + \left[x \left(\frac{\sin nx}{n} \right) - 1 \left(\frac{-\cos nx}{n^2} \right) \right] \Big|_0^{\pi} \right] \\
&= \frac{1}{\pi} \left[-\pi \left(\frac{\sin n \cdot 0}{n} - \frac{\sin n(-\pi)}{n} \right) + \left[x \left(\frac{\sin nx}{n} \right) - 1 \left(\frac{-\cos nx}{n^2} \right) \right] \Big|_0^{\pi} \right] \\
&= \frac{1}{\pi} \left[x \left(\frac{\sin nx}{n} \right) - 1 \left(\frac{-\cos nx}{n^2} \right) \right] \Big|_0^{\pi} \\
&= \frac{1}{\pi} \left[\pi \left(\frac{\sin n\pi}{n} \right) - 1 \left(\frac{-\cos n\pi}{n^2} \right) - 0 \left(\frac{\sin n \cdot 0}{n} \right) - 1 \left(\frac{-\cos n \cdot 0}{n^2} \right) \right] \\
&= \frac{1}{\pi} \left[\pi \left(\frac{\sin n\pi}{n} \right) + \frac{\cos n\pi}{n^2} - \frac{1}{n^2} \right] \\
&= \frac{1}{\pi} \left[\frac{\cos n\pi}{n^2} - \frac{1}{n^2} \right] \\
&= \frac{1}{\pi} \left(\frac{\cos n\pi - 1}{n^2} \right) \\
&= \frac{1}{\pi} \left(\frac{(-1)^n - 1}{n^2} \right) \\
&= \frac{(-1)^n - 1}{\pi n^2}
\end{aligned}$$

④ find the Fourier coefficient for $f(x) = x^3$, $-\pi < x < \pi$.

$$\begin{aligned}
a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} x^3 \, dx \\
&= \frac{1}{\pi} \left[\frac{x^4}{4} \right]_{-\pi}^{\pi} = \frac{1}{\pi} \left[\frac{\pi^4}{4} - \frac{-\pi^4}{4} \right] \\
&= \frac{1}{\pi} \left[\frac{\pi^4}{4} - \frac{\pi^4}{4} \right] = 0
\end{aligned}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^3 \cos nx \, dx$$

$$= \frac{1}{\pi} \left[x^3 \frac{\sin nx}{n} - \frac{3x^2}{2} \frac{-\cos nx}{n} + \frac{6x}{2} \frac{-\sin nx}{n^2} - \frac{3}{2} \frac{\cos nx}{n^3} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{x^3 \sin nx}{n} + \frac{3x^2 \cos nx}{2n^2} - \frac{6x \sin nx}{2n^2} - \frac{3 \cos nx}{2n^3} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{3x^2 \cos nx}{2n^2} - \frac{\cos nx}{2n^3} \right]_{-\pi}^{\pi}$$

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

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

$$= \frac{1}{\pi} \left[\frac{\pi^2 \cos n\pi}{2n^2} - \frac{\cos n\pi}{2n^3} + \frac{\pi^2 \cos n\pi}{2n^2} + \frac{\cos n\pi}{2n^3} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^2 \cos n\pi}{2n^2} + \frac{\pi^2 \cos n\pi}{2n^2} \right]$$

$$= \frac{1}{\pi} \left[\frac{2\pi^2 \cos n\pi}{2n^2} \right]$$

$$= \frac{1}{\pi} \times \frac{\pi^2 \cos n\pi}{n^2}$$

$$= \frac{\pi \cos n\pi}{n^2}$$

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

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^3 \sin nx \, dx$$

$$= \frac{1}{\pi} \left[x^3 \frac{-\cos nx}{n} - \frac{x^2}{2} \frac{-\sin nx}{n^2} + \frac{x}{2} \frac{\cos nx}{n^3} - \frac{1}{2} \frac{\sin nx}{n^4} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[x^3 \frac{-\cos nx}{n} + \frac{x^2 \sin nx}{2n^2} + \frac{x \cos nx}{2n^3} - \frac{\sin nx}{2n^4} \right]_{-\pi}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{-x^3 \cos nx}{n} + \frac{x \cos nx}{2n^3} \right]_{-\pi}^{\pi}$$

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

$$= \frac{1}{\pi} \left[\frac{-\pi^3 \cos n\pi}{n} + \frac{\pi \cos n\pi}{2n^3} + \frac{\pi^3 \cos n\pi}{n} - \frac{-\pi \cos n\pi}{2n^3} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi \cos n\pi}{2n^3} - \frac{-\pi \cos n\pi}{2n^3} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi \cos n\pi}{2n^3} + \frac{\pi \cos n\pi}{2n^3} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi \cos n\pi}{n^3} \right]$$

$$= \frac{1}{\pi} \frac{\cos n\pi}{n^3}$$

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

(6) $\Gamma(1/2)$

$$= \frac{\sqrt{\pi}}{2}$$

$$= \frac{\sqrt{\pi}}{2}$$

$$\frac{1/2 - 1}{1 - 2}$$

$$= -1/2$$

$$= -1/2 - 1$$

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

$$= -1/2$$

(7) Find the value of Fourier coefficient a_0 if $f(x) = x + x^2$ $(-\pi, \pi)$

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} (x + x^2) dx \\ &= \frac{1}{\pi} \left[\int_{-\pi}^{\pi} x dx + \int_{-\pi}^{\pi} x^2 dx \right] \\ &= \frac{1}{\pi} \left[\left. \frac{x^2}{2} \right|_{-\pi}^{\pi} + \left. \frac{x^3}{3} \right|_{-\pi}^{\pi} \right] \\ &= \frac{1}{\pi} \left[\left(\frac{\pi^2}{2} - \frac{\pi^2}{2} \right) + \left(\frac{\pi^3}{3} - \frac{-\pi^3}{3} \right) \right] \\ &= \frac{1}{\pi} \left[0 + \frac{\pi^3}{3} + \frac{\pi^3}{3} \right] \\ &= \frac{1}{\pi} \left(\frac{2\pi^3}{3} \right) \\ &= \frac{2\pi^2}{3} \end{aligned}$$

(8) 0

(9) obtain the Fourier series for $f(x) = \begin{cases} -k, & -\pi < x < 0 \\ k, & 0 < x < \pi \end{cases}$

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 -k dx + \int_0^{\pi} k dx \right]$$

$$= \frac{1}{\pi} \left[-k \int_{-\pi}^0 dx + k \int_0^{\pi} dx \right]$$

$$= \frac{1}{\pi} \left[-k [x]_{-\pi}^0 + k [x]_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[-k (0 + \pi) + k (\pi - 0) \right]$$

$$= \frac{1}{\pi} \left[-k(\pi) + k\pi \right]$$

$$= \frac{1}{\pi} \left[\pi(-k+k) \right]$$

$$= 0.$$

$$b_n = \frac{1}{\pi} \left[\int_{-\pi}^0 -k \sin nx dx + \int_0^{\pi} k \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[-k \int_{-\pi}^0 \sin nx dx + k \int_0^{\pi} \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{-\cos nx}{n} \right)_{-\pi}^0 + k \left(\frac{-\cos nx}{n} \right)_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{-\cos 0}{n} + \frac{\cos n(-\pi)}{n} \right) + k \left(\frac{-\cos n\pi}{n} + \frac{\cos 0}{n} \right) \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{1}{n} + \frac{\cos n\pi}{n} \right) + k \left(\frac{-\cos n\pi}{n} + \frac{1}{n} \right) \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{1 + \cos n\pi}{n} \right) + k \left(\frac{-\cos n\pi + 1}{n} \right) \right]$$

$$= \frac{1}{\pi} \left[\frac{-k}{n} + \frac{-k \cos n\pi}{n} + \frac{k}{n} - \frac{k \cos n\pi}{n} \right]$$

$$= \frac{1}{\pi} \left[\frac{-2k \cos n\pi}{n} \right]$$

$$= \frac{-2k \cos n\pi}{\pi n}$$

$$= \frac{-2k (-1)^n}{\pi n}$$

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 -k \cos nx \, dx + \int_0^{\pi} k \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[-k \int_{-\pi}^0 \cos nx \, dx + k \int_0^{\pi} \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[-k \left[\frac{\sin nx}{n} \right]_{-\pi}^0 + k \left[\frac{\sin nx}{n} \right]_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{\sin n \cdot 0}{n} - \frac{\sin n(-\pi)}{n} \right) + k \left(\frac{\sin n\pi}{n} - \frac{\sin n \cdot 0}{n} \right) \right]$$

$$= \frac{1}{\pi} \left[-k \left(\frac{\sin n \cdot 0}{n} - \frac{-\sin n\pi}{n} \right) + k \cdot 0 \right]$$

$$= \frac{1}{\pi} \left[-k \left(0 + \frac{\sin n\pi}{n} \right) + 0 \right]$$

$$= \frac{1}{\pi} \times 0$$

$$= 0$$

$$(10) f(x) = \begin{cases} 0, & -\pi < x < 0 \\ x^2, & 0 < x < \pi \end{cases}$$

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 0 dx + \int_0^{\pi} x^2 dx \right]$$

$$= \frac{1}{\pi} \left[0 + \left[\frac{x^3}{3} \right]_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{\pi^3}{3} - 0 \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi^3}{3} \right]$$

$$= \frac{\pi^2}{3}$$

$$b_n = \frac{1}{\pi} \left[\int_{-\pi}^0 0 \sin nx dx + \int_0^{\pi} x^2 \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[0 + \int_0^{\pi} x^2 \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[0 + \left(x^2 \frac{-\cos nx}{n} - 2x \frac{-\sin nx}{n^2} + 2 \frac{\cos nx}{n^3} \right) \right]_{0}^{\pi}$$

$$= \frac{1}{\pi} \left[\cancel{0} - \frac{x^2 \cos nx}{n} + \frac{2x \sin nx}{n^2} + \frac{2 \cos nx}{n^3} \right]_{0}^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{-x^2 \cos nx}{n} + \frac{2 \cos nx}{n^3} \right]_{0}^{\pi}$$

$$= \frac{1}{\pi} \left[\left(\frac{-\pi^2 \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} \right) - \left(\frac{-0^2 \cos n0}{n} + \frac{2 \cos n0}{n^3} \right) \right]$$

$$= \frac{1}{\pi} \left[\frac{-\pi^2 \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} - \frac{2}{n^3} \right]$$

$$= \frac{1}{\pi} \left[\frac{-\pi^2 \cos n\pi + 2 \cos n\pi - 2}{n^3} \right]$$

$$= \frac{1}{\pi} \left[\cos n\pi (-\pi^2 + 2 - 2) \right]$$

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

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 0 \cos nx \, dx + \int_0^{\pi} x^2 \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[0 + \int_0^{\pi} x^2 \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[x^2 \times \frac{\sin nx}{n} - 2x \times \frac{-\cos nx}{n^2} + 2 \times \frac{-\sin nx}{n^3} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{x^2 \sin nx}{n} + \frac{2x \cos nx}{n^2} - \frac{2 \sin nx}{n^3} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left[\frac{2x \cos nx}{n^2} \right]_0^{\pi}$$

$$= \frac{1}{\pi} \left(\frac{2\pi \cos n\pi}{n^2} - \frac{2 \times 0 \cos 0}{n^2} \right)$$

$$= \frac{1}{\pi} \left(\frac{2\pi \cos n\pi}{n^2} \right)$$

$$= \frac{2 \cos n\pi}{n^2}$$

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

$$f(x) = \begin{cases} 0, & -\pi < x < 0 \\ \frac{\pi x}{4}, & 0 < x < \pi \end{cases}$$

Let, $f(x)$ be represented by Fourier series.

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

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) dx + \int_0^{\pi} f_2(x) dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 0 dx + \int_0^{\pi} \frac{\pi x}{4} dx \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{\pi}{4} \int_0^{\pi} x dx \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} \left[\frac{x^2}{2} \right]_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} \left(\frac{\pi^2}{2} - 0 \right) \right]$$

$$= \frac{1}{\pi} \left(\frac{\pi^2}{8} \right) \frac{\pi^2}{8}$$

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 f(x) \cos nx dx + \int_0^{\pi} f_2(x) \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 0 \cdot \cos nx dx + \int_0^{\pi} \frac{\pi x}{4} \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{\pi}{4} \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{1}{4} \left[x \cdot \frac{\sin nx}{n} - \int x \cdot \frac{-\cos nx}{n} \right]_0^{\pi}$$

$$= \frac{1}{4} \left[\frac{\cos nx}{n^2} \right]_0^{\pi}$$

$$= \frac{1}{4} \left[\frac{\cos n\pi}{n^2} - \frac{\cos 0}{n^2} \right] = \frac{1}{4} \left[\frac{\cos n\pi - 1}{n^2} \right] \frac{(-1)^n - 1}{4n^2}$$

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \left[\int_{-\pi}^0 f_1(x) \sin nx \, dx + \int_0^{\pi} f_2(x) \sin nx \, dx \right] \\
 &= \frac{1}{\pi} \left[\int_{-\pi}^0 0 \sin nx \, dx + \int_0^{\pi} \frac{\pi}{4} \sin nx \, dx \right] \\
 &= \frac{1}{\pi} \left[0 + \frac{\pi}{4} \int_0^{\pi} \sin nx \, dx \right] \\
 &= \frac{1}{\pi} \left[\frac{\pi}{4} \left(\int_0^{\pi} \sin nx \, dx \right) \right] \\
 &= \frac{1}{4} \left(\left[-\frac{\cos nx}{n} \right]_0^{\pi} - \left[-\frac{\sin nx}{n^2} \right]_0^{\pi} \right) \\
 &= \frac{1}{4} \left(\left[-\frac{\cos nx}{n} + \frac{\sin nx}{n^2} \right]_0^{\pi} \right) \\
 &= \frac{1}{4} \left(\left[-\frac{\cos nx}{n} \right]_0^{\pi} \right) \\
 &= \frac{1}{4} \left(\frac{-\pi \cos n\pi}{n} - \frac{-0 \cos 0}{n} \right) \\
 &= \frac{1}{4} \left(\frac{-\pi \cos n\pi}{n} \right) \\
 &= \frac{-\pi \cos n\pi}{4n} = \frac{-\pi (-1)^n}{4n}
 \end{aligned}$$

Then Fourier series :-

$$\begin{aligned}
 &\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx \\
 &= \frac{\pi^2}{8} + \sum_{n=1}^{\infty} \frac{(-1)^n}{4n^2} \cos nx + \sum_{n=1}^{\infty} \frac{-\pi (-1)^n}{4n} \sin nx \\
 &= \frac{\pi^2}{16} + \left(\frac{-2}{4} \cos \pi - \frac{2}{36} \cos 3\pi - \dots \right) + \frac{\pi}{4} \sin \pi - \frac{\pi}{8} \sin 2\pi + \frac{\pi}{12} \sin 3\pi - \dots
 \end{aligned}$$

(11) Defines periodic function

A function $(f) \mathbb{R} \rightarrow \mathbb{R}$
Then $f(x+T) = f(x)$
where 'T' is a constant.

ex:-

(12) Dirichlet's condition in Fourier Series-

Any function $f(x)$ can be expressed as a Fourier Series $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$ is interval $[d, d+2\pi]$ where a_0, a_n, b_n are constants.

- (i) $f(x)$ is periodic, single valued & finite
- (ii) $f(x)$ has finite number of finite discontinuities.
- (iii) $f(x)$ has only finite number of local maxima & Minima.

$$\begin{aligned} f(x) &= 2 \quad 0 \leq x \leq 2\pi \\ a_0 &= \frac{1}{\pi} \int_0^{2\pi} f(x) dx \\ &= \frac{1}{\pi} \int_0^{\pi} 2 dx \\ &= \frac{1}{\pi} [x]_0^{\pi} \\ &= \frac{1}{\pi} (\pi - 0) \\ &= \frac{1}{\pi} (\pi) \\ &= \frac{\pi}{\pi} = 1 \end{aligned}$$

(12)

(14) $f(x) = x$

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} x dx$$

$$= \frac{1}{\pi} \left[\frac{x^2}{2} \right]_{-\pi}^{\pi}$$

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

$$= 0$$

(15) $f(x) = \begin{cases} 0, & 0 < x < \pi \\ 1, & \pi < x < 2\pi \end{cases}$

$$a_0 = \frac{1}{\pi} \left[\int_0^{\pi} 0 dx + \int_{\pi}^{2\pi} 1 dx \right]$$

$$= \frac{1}{\pi} \left[0 + (x)_{\pi}^{2\pi} \right]$$

$$= \frac{1}{\pi} \left[x \right]_{\pi}^{2\pi}$$

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

$$= \frac{1}{\pi} \pi$$

$$= 1$$

$$b_n = \frac{1}{\pi} \left[\int_0^{\pi} 0 \sin nx dx + \int_{\pi}^{2\pi} 1 \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[0 + \int_{\pi}^{2\pi} \sin nx dx \right]$$

$$= \frac{1}{\pi} \left[\frac{-\cos nx}{n} \right]_{\pi}^{2\pi}$$

$$= \frac{1}{\pi} \left[\frac{-\cos n(2\pi)}{n} + \frac{\cos n\pi}{n} \right]$$

$$= \frac{1}{\pi} \left[\frac{\cos n\pi - \cos n(2\pi)}{n} \right]$$

$$Q_1 = \frac{1}{\pi} \left[\int_0^{\pi} \pi \cos nx \, dx + \int_{\pi}^{2\pi} \pi \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[\pi \int_0^{\pi} \cos nx \, dx + \pi \int_{\pi}^{2\pi} \cos nx \, dx \right]$$

$$= \frac{1}{\pi} \left[\pi x \left(\frac{\sin nx}{n} \right) \Big|_0^{\pi} + \pi x \left(\frac{\sin nx}{n} \right) \Big|_{\pi}^{2\pi} \right]$$

$$= \frac{1}{\pi} \left[\frac{\sin n\pi}{n} - \frac{\sin n\pi}{n} \right]$$

$$= 0$$

$$(6) f(x) = \begin{cases} 0, & -\pi < x < 0, \\ \frac{\pi x}{4}, & 0 < x < \pi. \end{cases}$$

$$a_0 = \frac{1}{\pi} \left[\int_{-\pi}^0 0 dx + \int_0^{\pi} \frac{\pi x}{4} dx \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{\pi}{4} \int_0^{\pi} x dx \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} \left(\frac{x^2}{2} \right) \Big|_0^{\pi} \right]$$

$$= \frac{1}{4} \left(\frac{x^2}{2} \right) \Big|_0^{\pi}$$

$$= \frac{1}{4} \left[\frac{\pi^2}{2} - 0 \right]$$

$$= \frac{1}{4} \times \frac{\pi^2}{2}$$

$$= \frac{\pi^2}{8}$$

$$a_n = \frac{1}{\pi} \left[\int_{-\pi}^0 0 \cos nx dx + \int_0^{\pi} \frac{\pi x}{4} \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[\int_{-\pi}^0 0 \cos nx dx + \frac{\pi}{4} \int_0^{\pi} x \cos nx dx \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{\pi}{4} \left(\frac{\sin nx}{n} \right) \Big|_0^{\pi} \right] = \frac{1}{\pi} \left[\frac{\pi}{4} \left(x \frac{\sin nx}{n} - \int \frac{-\cos nx}{n} \right) \Big|_0^{\pi} \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} \left(\frac{\sin n\pi}{n} \right) \right] = \frac{1}{\pi} \left[\frac{\pi}{4} \left(\frac{x \sin nx}{n} + \frac{\cos nx}{n^2} \right) \Big|_0^{\pi} \right]$$

$$= 0 = \frac{1}{4} \left[\frac{x \sin nx}{n} + \frac{\cos nx}{n^2} \right] \Big|_0^{\pi}$$

$$= \frac{1}{4} \left[\frac{\cos nx}{n^2} \right] \Big|_0^{\pi}$$

$$= \frac{1}{4} \left[\frac{\cos n\pi}{n^2} - \frac{\cos n0}{n^2} \right] = \frac{1}{4} \left(\frac{\cos n\pi}{n^2} - \frac{1}{n^2} \right)$$

$$= \frac{1}{4} \left(\frac{\cos n\pi - 1}{n^2} \right) = \frac{(-1)^n - 1}{4n^2}$$

$$b_n = \frac{1}{\pi} \left[\int_{-\pi}^0 0 \sin nx \, dx + \int_0^{\frac{\pi}{4}} \sin nx \, dx \right]$$

$$= \frac{1}{\pi} \left[0 + \int_0^{\frac{\pi}{4}} \sin nx \, dx \right]$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} + \left(x \frac{-\cos nx}{n} - \int 1 \times \frac{-\sin nx}{n^2} \right) \right]_0^{\frac{\pi}{4}}$$

$$= \frac{1}{\pi} \left[\frac{\pi}{4} + \left(\frac{-x \cos nx}{n} + \frac{\sin nx}{n^2} \right) \right]_0^{\frac{\pi}{4}}$$

$$= \frac{1}{\pi} \left[\left(\frac{-\pi \cos n\pi}{n} + \frac{\sin n\pi}{n^2} \right) - \left(\frac{-0 \cos n0}{n} + \frac{\sin n0}{n^2} \right) \right]$$

$$= \frac{1}{\pi} \left[\frac{-\pi \cos n\pi}{n} + \frac{\sin n\pi}{n^2} + 0 - \frac{\sin n0}{n^2} \right]$$

$$= \frac{1}{\pi} \left(\frac{-\pi \cos n\pi}{n} \right)$$

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

Fourier Series -

$$= \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

$$= \frac{\pi^2}{8} + \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{4n^2} \cos nx + \sum_{n=1}^{\infty} \frac{-\pi (-1)^n}{n} \sin nx$$

$$= \frac{\pi^2}{16} + \left(\frac{-2}{4} \cos nx - \frac{2}{36} \cos 3x \right) + \frac{\pi \sin nx}{4} - \frac{\pi \sin 2nx}{8} - \frac{\pi \sin 3nx}{12}$$

(17) $f(x) = x^2, -\pi < x \leq \pi$

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$$

$$\begin{aligned} a_0 &= \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 dx \\ &= \frac{1}{\pi} \left[\frac{x^3}{3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left(\frac{\pi^3}{3} - \frac{-\pi^3}{3} \right) \\ &= \frac{1}{\pi} \left(\frac{\pi^3}{3} + \frac{\pi^3}{3} \right) \\ &= \frac{1}{\pi} \left(\frac{\pi^3 + \pi^3}{3} \right) \\ &= \frac{1}{\pi} \times \frac{2\pi^3}{3} \\ &= \frac{2\pi^2}{3} \end{aligned}$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx dx$$

$$\begin{aligned} &= \frac{1}{\pi} \left[x^2 \frac{-\cos nx}{n} - 2x \frac{-\sin nx}{n^2} + 2x \frac{\cos nx}{n^3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{-x^2 \cos nx}{n} + \frac{2x \sin nx}{n^2} + \frac{2 \cos nx}{n^3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{-\pi^2 \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{-\pi^2 \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} - \left(\frac{-\pi^2 \cos n(-\pi)}{n} + \frac{2 \cos n(-\pi)}{n^3} \right) \right] \\ &= \frac{1}{\pi} \left[\frac{-\pi^2 \cos n\pi}{n} + \frac{2 \cos n\pi}{n^3} + \frac{\pi^2 \cos n\pi}{n} - \frac{2 \cos n\pi}{n^3} \right] \\ &= 0 \end{aligned}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx dx$$

$$\begin{aligned} &= \frac{1}{\pi} \left[x^2 \frac{\sin nx}{n} - 2x \frac{-\cos nx}{n^2} + 2x \frac{-\sin nx}{n^3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{x^2 \sin nx}{n} + \frac{2x \cos nx}{n^2} - \frac{2x \sin nx}{n^3} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left[\frac{2x \cos nx}{n^2} \right]_{-\pi}^{\pi} \\ &= \frac{1}{\pi} \left(\frac{2\pi \cos n\pi}{n^2} - \frac{2(-\pi) \cos n(-\pi)}{n^2} \right) \\ &= \frac{1}{\pi} \left(\frac{2\pi \cos n\pi}{n^2} - \frac{-2\pi \cos n\pi}{n^2} \right) \\ &= \frac{1}{\pi} \left(\frac{2\pi \cos n\pi}{n^2} + \frac{2\pi \cos n\pi}{n^2} \right) \\ &= \frac{1}{\pi} \left(\frac{4\pi \cos n\pi}{n^2} \right) \end{aligned}$$

$$\begin{aligned} &= \frac{4 \cos n\pi}{n^2} \\ &= \frac{4 (-1)^n}{n^2} \end{aligned}$$

Numerical Method (Unit-6)

(i) Algebraic Function eg: x, x^2, x^3, x^4, \dots

(ii) Transcendental Fun.

(a) Bisection Method =

(b) Newton-Raphson - N.R.

(a) Bisection Method - let $f(x)$ be a function.

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

$$f(1) = -ve = b$$

$$f(2) = +ve = c$$

Bisection Root lies between -ve to +ve.

Root line betⁿ [1, 2]



Ex-1

Find the root of the equation $x^4 - x - 10 = 0$ using the bisection method, correct up to 3 decimal places.

$$\text{let, } f(x) = x^4 - x - 10$$

$$f(0) = -10 \text{ (-ve)}$$

$$f(1) = 1 - 1 - 10 = -10 \text{ (-ve)}$$

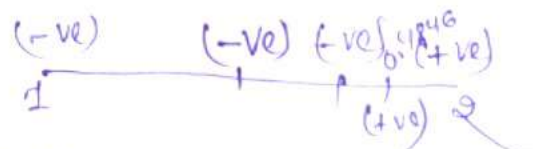
$$f(2) = 2^4 - 2 - 10 = 16 - 2 - 10 = 16 - 12 = 4 \text{ (+ve)}$$

$$x_1 = \frac{a+b}{2} = \frac{1+2}{2} = 1.5$$

$$f(x_1) = -ve$$

$$x_2 = \frac{1.5+2}{2} = 1.75$$

$$f(x_2) = +ve$$



\therefore Root lies between [1 and 2] here, $a=1, b=2$

$$x_1 = \frac{a+b}{2} = \frac{1+2}{2} = 1.5 \text{ (-ve)}$$

$$f(1.5) = (1.5)^4 - 1.5 - 10 = -6.43$$

$$x_2 = \frac{1.5 + 2}{2} = 1.75 \quad (-ve)$$

$$f(1.75) = (1.75)^4 - (1.75) - 10 \\ = -2.37$$

$$x_3 = \frac{1.75 + 2}{2} = 1.875 \quad (+ve)$$

$$f(1.875) = (1.875)^4 - (1.875) - 10 \\ = 0.4846$$

$$x_4 = \frac{1.875 + 2}{2} = 1.9375 \quad (-ve)$$

$$f(1.9375) = (1.9375)^4 - (1.9375) - 10 \\ = -1.0202$$

$$x_5 = \frac{1.9375 + 2}{2} = 1.96875$$

Hence, the root of $f(x)$ is 1.8.

(2) Newton-Raphson Method (NR Method)

Let, $f(x)$ be a function,
then, solve by Newton-Raphson by using formula:-

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}, \text{ where } n=0, 1, 2, \dots$$

Ex-1
Find the root of the eqⁿ $x^3 - 3x + 1 = 0$ by Newton-Raphson Method upto three decimal places.

Let, $f(x) = x^3 - 3x + 1$.

$f(1) = 1$ (positive)

$f(1) = 1 - 3 + 1$

$= 1 - 3$

$= -2$ (Negative)

$f(2) = 8 - 6 + 1 = 3$ (positive)

\therefore Root lies between $[1, 2]$

$$x_0 = \frac{1+2}{2} = 1.5$$

$$f'(x) = 3x^2 - 3$$

$\therefore f(x_n) = x_n^3 - 3x_n + 1$

$f'(x_n) = 3x_n^2 - 3$

By Newton-Raphson Method:-

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$x_{n+1} = \frac{x_n - \frac{x_n^3 - 3x_n + 1}{3x_n^2 - 3}}$$

$$= \frac{3x_n^3 - 3x_n - x_n^3 + 3x_n - 1}{3x_n^2 - 3}$$

$$x_{n+1} = \frac{2x_n^3 - 1}{3x_n^2 - 3} \quad \text{--- (1)}$$

put $\eta = 0$ in equation '1'.

$$\begin{aligned}x_1 &= \frac{2x_0^3 - 1}{3x_0^2 - 3} \\&= \frac{2(1.5)^3 - 1}{3(1.5)^2 - 3} \\&= 1.53\end{aligned}$$

put $\eta = 1$ in equation '1' :-

$$\begin{aligned}x_2 &= \frac{2x_1^3 - 1}{3x_1^2 - 3} \\&= \frac{2x(1.53)^3 - 1}{3x(1.53)^2 - 3} \\&= 1.53\end{aligned}$$

put $\eta = 2$ in equation '1' :-

$$\begin{aligned}x_3 &= \frac{2x_2^3 - 1}{3x_2^2 - 3} \\&= \frac{2x(1.53)^3 - 1}{3x(1.53)^2 - 3} \\&= 1.53.\end{aligned}$$

\therefore So root of $x^3 - 3x + 1 = 0$ is 1.53.

(Q) $f(x) = 3x^3 - 9x^2 + 8 = 0$. correct up to 3 decimal places.

~~$f(x)$~~ $f(0) = 8$ (positive)

$$\begin{cases} f(1) = 3 - 9 + 8 \\ \quad = 2 \text{ (+ve)} \\ f(2) = 3 \times 8 - 9 \times 4 + 8 \\ \quad = 24 - 36 + 8 \\ \quad = 32 - 36 \\ \quad = -4 \text{ (negative)} \end{cases}$$

$$\begin{aligned}f(3) &= 81 - 81 + 8 \\ &= 8 \text{ (positive)}\end{aligned}$$

The roots lie between $[2, 3]$.

$$x_0 = \frac{2+3}{2} = \frac{5}{2} = 2.5$$

$$f(x_n) = 3x_n^3 - 9x_n^2 + 8$$

$$f'(x_n) = 9x_n^2 - 18x_n$$

$$\begin{aligned}f'(x) &= 3 \times 3x^2 - 9 \times 2x \\ &= 9x^2 - 18x\end{aligned}$$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$x_{n+1} = \frac{x_n - (3x_n^3 - 9x_n^2 + 8)}{9x_n^2 - 18x_n}$$

$$x_{n+1} = \frac{9x_n^3 - 18x_n^2 - 3x_n^3 + 9x_n^2 - 8}{9x_n^2 - 18x_n}$$

$$x_{n+1} = \frac{6x_n^3 - 9x_n^2 - 8}{9x_n^2 - 18x_n}$$

$$n=0.$$

$$\begin{aligned} x_1 &= \frac{6x_0^3 - 9x_0^2 - 8}{9x_0^2 - 18x_0} \\ &= \frac{6 \times (2.5)^3 - 9(2.5)^2 - 8}{9(2.5)^2 - 18(2.5)} \\ &= 2.622. \end{aligned}$$

$$n=1$$

$$\begin{aligned} x_2 &= \frac{6x_1^3 - 9x_1^2 - 8}{9x_1^2 - 18x_1} \\ &= \frac{6 \times (2.622)^3 - 9 \times (2.622)^2 - 8}{9(2.622)^2 - 18(2.622)} \\ &= 2.608. \end{aligned}$$

$$n=2$$

$$\begin{aligned} x_3 &= \frac{6x_2^3 - 9x_2^2 - 8}{9x_2^2 - 18x_2} \\ &= \frac{6(2.608)^3 - 9 \times (2.608)^2 - 8}{9(2.608)^2 - 18(2.608)} \\ &= 2.6079. \end{aligned}$$

Numerical Method

(1) Find the second approximation to the root corrected upto two decimal places of $x^3 - 5x + 1 = 0$ by bisection method in $[2, 3]$.

$$f(x) = x^3 - 5x + 1$$

$$x_1 = \frac{2+3}{2} = \frac{5}{2} = 2.5 \text{ (Positive)}$$

$$f(x_1) = (2.5)^3 - 5(2.5) + 1 \\ = 4.125 < 0$$

$$x_2 = \frac{2.25+3}{2} = 2.125 \text{ (Negative)}$$

$$f(x_2) = (2.125)^3 - 5(2.125) + 1 \\ = -0.02929$$

$$x_3 = \frac{2.125 + 2.25}{2} = 2.1875$$

$$\begin{array}{c} 2 \quad 2.25 \quad 2.5 \quad 3 \\ \hline \end{array}$$

$$x_1 = \frac{2.5 + 2}{2} = 2.25 \text{ (Positive)}$$

$$f(x_1) = (2.25)^3 - 5(2.25) + 1 \\ = 28.400 \\ (2.25)^3 - 5(2.25) + 1 \\ = 1.140$$

2.8
0.62

(2) $f(x) = 5x^3 - 9x^2 + 8$

$$f(0) = 8$$

$$f(1) = 5 - 9 + 8 \\ = -4 + 8 \\ = 4$$

$$f(2) = 5 \times 8 - 9 \times 4 + 8 \\ = 40 - 36 + 8 \\ = 4 + 8 \\ = 12$$

$$f' = 5 \times 3x^2 - 9 \times 2x \\ = 15x^2 - 18x$$

Let $x_0 = 1$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$x_{n+1} = x_n - \frac{5x_n^3 - 9x_n^2 + 8}{15x_n^2 - 18x_n} \\ = \frac{15x_n^3 - 18x_n^2 - 5x_n^3 + 9x_n^2 - 8}{15x_n^2 - 18x_n} \\ = \frac{10x_n^3 - 9x_n^2 - 8}{15x_n^2 - 18x_n}$$

$$n=0$$

$$x_1 = \frac{10x_0^3 - 9x_0^2 - 8}{15x_0^2 - 18x_0}$$

$$= \frac{10 \times 1^3 - 9 \times 1^2 - 8}{15 \times 1^2 - 18 \times 1}$$

$$= \frac{10 - 9 - 8}{15 - 18} = \frac{10 - 17}{-3} = \frac{-7}{-3} = \frac{7}{3}$$

$$= 2.333$$

$$n=1$$

$$x_2 = \frac{10x_1^3 - 9x_1^2 - 8}{15x_1^2 - 18x_1}$$

$$= \frac{10 \times (2.33)^3 - 9 \times (2.33)^2 - 8}{15 \times (2.33)^2 - 18 \times (2.33)}$$

$$= 1.7631$$

$$n=2$$

$$x_3 = \frac{10x_2^3 - 9x_2^2 - 8}{15x_2^2 - 18x_2}$$

$$= \frac{10 \times (1.763)^3 - 9 \times (1.763)^2 - 8}{15 \times (1.763)^2 - 18 \times (1.763)}$$

$$= 2.0774$$

(3) $f(x) = x^3 - 3x + 1$

$$f(0) = 1$$

$$f(1) = 1 - 3 + 1$$

$$= 2 - 3$$

$$= -1$$

$$f(2) = 8 - 6 + 1$$

$$= 2 + 1$$

$$= 3$$

The roots ^{lies} between 1 and 2.

$$x_0 = \frac{1+2}{2} = \frac{3}{2} = 1.5$$

$$f(x_n) = x_n^3 - 3x_n + 1$$

$$f'(x) = 3x^2 - 3$$

$$f'(x_n) = 3x_n^2 - 3$$

~~n=0~~

$$\Rightarrow x_{n+1} = \frac{x_n - \frac{f(x_n)}{f'(x_n)}}{f'(x_n)}$$

$$\Rightarrow x_{n+1} = \frac{x_n - \frac{f(x_n)}{f'(x_n)}}{f'(x_n)}$$

$$\Rightarrow x_{n+1} = \frac{x_n^3 - 3x_n + 1}{3x_n^2 - 3}$$

$$\Rightarrow x_{n+1} = \frac{3x_n^3 - 3x_n + 1}{3x_n^2 - 3}$$

$$\Rightarrow x_{n+1} = \frac{2x_n^3 + 1}{3x_n^2 - 3}$$

n=0

$$\Rightarrow x_1 = \frac{2x_0^3 + 1}{3x_0^2 - 3}$$

$$\Rightarrow x_1 = \frac{2 \times (1.5)^3 + 1}{3(1.5)^2 - 3}$$

$$= 2.0666$$

n=1

$$\Rightarrow x_2 = \frac{2x_1^3 + 1}{3x_1^2 - 3}$$

$$= \frac{2(2.0666)^3 + 1}{3(2.0666)^2 - 3}$$

$$= 1.9023$$

n=2

$$\Rightarrow x_3 = \frac{2x_2^3 + 1}{3x_2^2 - 3}$$

$$= \frac{2(1.9023)^3 + 1}{3(1.9023)^2 - 3}$$

$$= 1.8797$$

(5) $f(x) = 2x^3 - 2x - 5 = 0$. (Newton-Raphson Method)

$$f(0) = 0 - 5 = -5$$

$$f(1) = 2 - 2 - 5 = -5$$

$$\begin{aligned} f(2) &= 2 \times 8 - 2 \times 2 - 5 \\ &= 16 - 4 - 5 \\ &= 16 - 9 \\ &= 7 \end{aligned}$$

$$x_0 = \frac{1+2}{2} = \frac{3}{2} = 1.5$$

$$f(x_n) = 2x_n^3 - 2x_n - 5$$

$$f'(x_0) = 2 \times 3x_0^2 - 2 = 6x_0^2 - 2$$

$$f'(x_n) = 6(x_n^2) - 2$$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

~~$n=1$~~

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \Rightarrow x_{n+1} = x_n - \frac{2x_n^3 - 2x_n - 5}{6x_n^2 - 2}$$

$$= x_n$$

$$\Rightarrow x_{n+1} = \frac{6x_n^3 - 2x_n - 2x_n^3 + 2x_n + 5}{6x_n^2 - 2}$$

$n=0$

$$\begin{aligned} x_1 &= \frac{4x_0^3 + 5}{6x_0^2 - 2} \\ &= \frac{4 \times (1.5)^3 + 5}{6 \times (1.5)^2 - 2} \\ &= 1.6086 \end{aligned}$$

$$\Rightarrow x_{n+1} = \frac{4x_n^3 + 5}{6x_n^2 - 2}$$

$n=1$

$$\begin{aligned} x_2 &= \frac{4x_1^3 + 5}{6x_1^2 - 2} \\ &= \frac{4 \times (1.60)^3 + 5}{6 \times (1.60)^2 - 2} \\ &= 1.6005 \end{aligned}$$

$n=2$

$$\begin{aligned} x_3 &= \frac{4x_2^3 + 5}{6x_2^2 - 2} \\ &= \frac{4 \times (1.6005)^3 + 5}{6 \times (1.6005)^2 - 2} \\ &= 1.60059 \end{aligned}$$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)} \quad (6) \quad f(x) = x^3 - 2x - 5$$

$$f'(x) = 3x^2 - 2$$

$$f(0) = -5$$

$$f(1) = 1 - 2 - 5 = -6$$

$$f(2) = 8 - 2 \times 2 - 5$$

$$= 8 - 4 - 5$$

$$= 4 - 5$$

$$= -1$$

$$f(3) = 27 - 2 \times 3 - 5$$

$$= 27 - 6 - 5$$

$$= 27 - 11$$

$$= 16$$

$$x_0 = \frac{2+3}{2} = 2.5 \text{ (positive)}$$

$$f(x_0) = (2.5)^3 - 2(2.5) - 5$$

$$= 5.625$$

$$x_1 = \frac{2.5+2}{2} = 2.25 \text{ (positive)}$$

$$f(x_1) = (2.25)^3 - 2(2.25) - 5$$

$$= 1.690$$

$$x_2 = \frac{2.25+2}{2} = 2.125 \text{ (positive)}$$

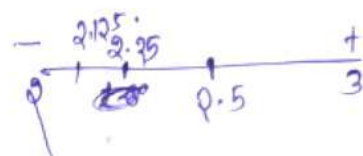
$$f(x_2) = (2.125)^3 - 2(2.125) - 5$$

$$= 0.3457$$

$$x_3 = \frac{2.125+2}{2} = 2.0625 \text{ (positive)}$$

$$f(x_3) = (2.0625)^3 - 2(2.0625) - 5$$

$$= 1.7111$$



(7) $f(x) = \sqrt{x}$ $f(x) = x^2 - 10$

$$x = \sqrt{10}$$

$$x^2 = 10$$

$$x^2 - 10 = 0$$

$$x_0 = \frac{3+4}{2}$$

$$= \frac{7}{2} = 3.5$$

$$f(2) = 4 - 10 = -6$$

$$f(3) = 9 - 10 = -1$$

$$f(4) = 16 - 10 = 6$$

The roots lies between 3 and 4.

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$x_{n+1} = x_n - \frac{x_n^2 - 10}{2x_n}$$

$$x_{n+1} = \frac{2x_n^2 - (x_n^2 - 10)}{2x_n}$$

$$x_{n+1} = \frac{2x_n^2 - x_n^2 + 10}{2x_n}$$

$$x_{n+1} = \frac{x_n^2 + 10}{2x_n}$$

$$\eta = '0'$$

$$x_5 = \frac{x^2 + 10}{2x_0}$$

$$= \frac{3.5 + 10}{2 \times 3.5}$$

$$= 1.92857$$

$$n = '1'$$

$$x_6 = \frac{x^2 + 10}{2x_1}$$

$$= \frac{(1.92857)^2 + 10}{2 \times (1.92857)}$$

$$= 3.557$$

$$n = '2'$$

$$x_7 = \frac{x^2 + 10}{2x_2}$$

$$= \frac{(3.557)^2 + 10}{2 \times 3.557}$$

$$= 3.181$$

$$n = '3'$$

$$x_8 = \frac{x^2 + 10}{2x_3}$$

$$= \frac{(3.181)^2 + 10}{2 \times (3.181)}$$

$$= 3.162$$

$$n = '4'$$

$$x_9 = \frac{x^2 + 10}{2x_4}$$

$$= \frac{(3.162)^2 + 10}{2 \times 3.162} = 3.162$$

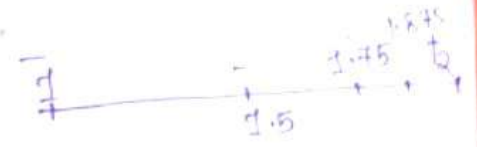
(8) $x^3 - x - 4 = 0$.
The roots lying between 1 and 2.

$$f(x) = x^3 - x - 4$$

$$f(0) = -4$$

$$f(1) = 1 - 1 - 4 = -4$$

$$f(2) = 8 - 2 - 4 = 2$$



$$x_0 = \frac{1+2}{2} = 1.5 \text{ (Negative)}$$

$$f(x_0) = (1.5)^3 - 1.5 - 4 = -2.125$$

$$x_1 = \frac{1.5+2}{2} = 1.75 \text{ (Negative)}$$

$$f(x_1) = (1.75)^3 - 1.75 - 4 = -0.390$$

(9) $f(x) = \sqrt{x}$

$$x = \sqrt{x}$$

$$x^2 = x$$

$$x^2 - x = 0$$

$$f(x) = x^2 - x$$

$$f(0) = -2$$

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

$$x_2 = \frac{1.75+2}{2} = 1.875 \text{ (positive)}$$

$$f(x_2) = (1.875)^3 - 1.875 - 4 = 0.7167$$

$$x_3 = \frac{1.875+1.75}{2} = 1.812 \text{ (positive)}$$

$$f(x_3) = (1.812)^3 - 1.812 - 4 = 0.1374$$

$f(2) = 4 - 2 = 2$
The root lies between 1 and 2.
 $x_0 = \frac{1+2}{2} = 1.5$

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

$$\Rightarrow x_{n+1} = x_n - \frac{x_n^2 - 2}{2x_n}$$

$$\Rightarrow x_{n+1} = \frac{2x_n - (x_n^2 - 2)}{2x_n}$$

$$\Rightarrow x_{n+1} = \frac{2x_n^2 - x_n^2 + 2}{2x_n}$$

$$\Rightarrow x_{n+1} = \frac{x_n^2 + 2}{2x_n}$$

$$n=0.$$

$$x_1 = \frac{(1.5)^2 + 2}{2(1.5)}$$

$$= 1.41666$$

$$n=1.$$

$$x_2 = \frac{(1.416)^2 + 2}{2(1.416)}$$

$$= \frac{(1.416)^2 + 2}{2 \times (1.416)}$$

$$= 1.414$$

$$n=2$$

$$x_3 = \frac{(1.414)^2 + 2}{2(1.414)}$$

$$= \frac{(1.414)^2 + 2}{2(1.414)}$$

$$= 1.414$$

Finite Difference and Interpolation

Let, $Y = f(x) = y_0 \text{ at } x_0 + y_1 \text{ at } x_1 + \dots + y_n \text{ (n+1 nodes)}$

$\Rightarrow Y = f(x)$ has (n+1) equispaced nodes.

$$\Rightarrow h = \frac{x_1 - x_0}{1}$$

Types of difference -

(1) Shift operator (E)

(2) Forward operator (Δ) (Delta)

(3) Backward operator (∇) (Nabla)

Shift operator

Let, $Y = f(x) = y_0, y_1, y_2, \dots, y_n$ (n+1) equispaced.

\Rightarrow then the shift operator, generally denoted by 'E'.

$$\Rightarrow E(f(x_i)) = f(x_i + h), \quad i = 0, 1, 2, \dots, n.$$

$$E \cdot f(x_0) = f(x_0 + h)$$

$$E f(x_1) = f(x_1 + h)$$

$$E f(x_2) = f(x_2 + h)$$

$$E f(x_n) = f(x_n + h)$$

Forward operator (Δ)

Let $f(x)$ be a function of (n+1), nodes with equal space difference.

\Rightarrow Then the forward operator denoted by symbol Δ .

$$\Rightarrow \Delta(f(x)) = f(x+h) - f(x)$$

e.g. $\Delta(f(x_0)) = f(x_0+h) - f(x_0)$

$$\Delta(f(x_1)) = f(x_1+h) - f(x_1)$$

e.g.:

Ex. 1:- Evaluate $\Delta^n(3e^x)$.

Solⁿ $\Delta^n(3e^x)$

$$\begin{aligned}
 &= 3 \Delta^n(e^x) \\
 &= 3 \Delta(\Delta e^x) \\
 &= 3 \Delta(e^{x+h} - e^x) \\
 &= 3 \Delta[e^{x+h} - \Delta e^x] \\
 &= 3 \left\{ \cancel{e^{x+h}} - \cancel{e^{x+h}} \right\} - \left\{ e^{x+h} - e^x \right\} \\
 &= 3 \left\{ \begin{matrix} x+h & x+h & x+h & x \\ e & -e & -e & +e \end{matrix} \right\}
 \end{aligned}$$

OR

$\Delta^n(3e^x)$

$$\begin{aligned}
 &= 3 \Delta^n(e^x) \\
 &= 3 \Delta(\Delta e^x) \\
 &= 3 \Delta(e^{x+h} - e^x) \\
 &= 3 \Delta[e^{x+h} - e] \\
 &= 3 \Delta[e^x(e^h - 1)] \\
 &= 3(e^h - 1) \Delta e^x \\
 &= 3(e^h - 1)(e^{x+h} - e^x) \\
 &= 3(e^h - 1)[e^x e^h - e^x] \\
 &= 3(e^h - 1)e^x(e^h - 1) \\
 &= 3e^x(e^h - 1)^2
 \end{aligned}$$

Ex. 2 $\Delta(\tan^{-1} x)$

Sol.

$$\begin{aligned}
 &= \Delta(\tan^{-1} x) \\
 &= \tan^{-1}(x+h) - \tan^{-1} x \\
 &= \tan^{-1}\left(\frac{x+h-x}{1+(x+h)x}\right) \\
 &= \tan^{-1}\left(\frac{h}{1+x^2+hx}\right)
 \end{aligned}$$

Answer

Q-3 Evaluate: $\Delta^n(a^x)$

Solⁿ

$$\begin{aligned}
 &\Delta^n(a^x) \\
 &= \Delta^{n-1}(\Delta a^x) \\
 &= \Delta^{n-1}(a^{x+h} - a^x) \\
 &= \Delta^{n-1}(a^x \cdot a^h - a^x) \\
 &= \Delta^{n-1}(a^x(a^h - 1)) \\
 &= (a^h - 1) \Delta^{n-1}(a^x) \\
 &= (a^h - 1) \Delta^{n-2}(a^x)
 \end{aligned}$$

$$\begin{aligned}
 &= (a^h - 1) \Delta^{n-2}(a^{x+h} - a^x) \\
 &= (a^h - 1)^2 \Delta^{n-2}(a^x) \\
 &= \Delta^n(a^x) = (a^h - 1)^n \cdot a^x
 \end{aligned}$$

Table of Forward difference operators.

$$\Delta [f(x_i)] = f(x_{i+h}) - f(x_i) \quad i=0,1,2,\dots,n$$

Let, $y = f(x)$

x	$y = f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
x_0	$f(x_0)$	$f(x_1) - f(x_0)$	$f(x_2) - f(x_1) - [f(x_1) - f(x_0)]$	
x_1	$f(x_1)$	$f(x_2) - f(x_1)$		
x_2	$f(x_2)$			

Ex-1 Form the forward difference table for the following data.

x	0	1	2	3	4
y	8	11	9	15	6

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	8	3			
1	11	-2	-5		
2	9	6	8	13	
3	15	-9	-15	-23	-36
4	6				

Write down the forward table if:

x	10	20	30	40
y	1.1	2.0	4.5	7.9

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
10	1.1	0.9	1.6	0.7
20	2.0	2.5	0.9	
30	4.5	3.4		
40	7.9			

QMP
 Form a table of Forward difference for the function,
 $f(x) = x^3 + 5x - 7$ for $x = -1, 0, 1, 2, 3, 4, 5$ calculate
 the table, to obtain $f(6)$.

$$f(x) = x^3 + 5x - 7$$

$$y_0 = \frac{(-1)^3 + 5(-1) - 7}{-1 - 5 - 7} = -13$$

$$y_1 = -7$$

$$y_2 = -1$$

$$y_3 = 11$$

$$y_4 = (3)^3 + 5 \times 3 - 7 = 27 + 15 - 7 = 35$$

$$y_5 = 77$$

$$y_6 = 143$$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$	$\Delta^5 y$	$\Delta^6 y$
-1	-13						
0	-7	6					
1	-1	6	0				
2	11	12	6				
3	35	24	12	6			
4	77	42	18	6	0		
5	143	66	24	6	0	0	
6	y_6	$y_6 - 143$	$y_6 - 209$	$y_6 - 233$	$y_6 - 239$	$y_6 - 239$	$y_6 - 239$

$$\therefore y_6 - 239 = 0$$

$$y_6 = 239 \quad [f(6)] = 239$$

QME

Estimate the missing term in the following table.

x	0	1	2	3	4
y	1	3	9	-	81

Let the missing term be Y_3 :

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1				
1	3	2			
2	9	6	4		
3	Y_3	$Y_3 - 9$	$Y_3 - 15$	$Y_3 - 19$	
4	81	$81 - Y_3$	$(81 - Y_3) - (Y_3 - 9)$	$(90 - 2Y_3) - (Y_3 - 15)$	

$$\begin{aligned}
 & 81 - Y_3 - Y_3 + 9 \\
 &= -2Y_3 + 90 \\
 &= 90 - 2Y_3 \\
 & 90 - 2Y_3 - Y_3 + 15 \\
 &= -3Y_3 + 105 \\
 &= 105 - 3Y_3
 \end{aligned}$$

Hence 4th order difference becomes zero.

$$\begin{aligned}
 124 - 4Y_3 &= 0 \\
 4Y_3 &= 124 \\
 Y_3 &= \frac{124}{4} \\
 &= 31
 \end{aligned}$$

$$\begin{aligned}
 & 105 - 3Y_3 - (Y_3 - 19) \\
 &= 105 - 3Y_3 - Y_3 + 19 \\
 &= -4Y_3 + 124 \\
 &= 124 - 4Y_3
 \end{aligned}$$

Hence the missing term is 31.

(3) Backward difference operator

Let $y = f(x) = x_0, x_1, x_2, \dots, x_n \rightarrow y_{(n+1)}$ ^{nodes}

→ Backward difference operator denoted by " ∇ ".

→ $\nabla f(x_i) = f(x_i) - f(x_i - h)$, $i = 0, 1, 2, \dots, n$.

Put $i=0$

$$\nabla f(x_0) = f(x_0) - f(x_0 - h)$$

Put $i=1$

$$\nabla f(x_1) = f(x_1) - f(x_1 - h)$$

* Backward difference table

x	y	∇y	$\nabla^2 y$	$\nabla^3 y$
x_0	y_0	$y_1 - y_0$		
x_1	y_1		$(y_2 - y_1) - (y_1 - y_0)$	
x_2	y_2	$y_2 - y_1$		
\vdots	\vdots	\vdots	\vdots	\vdots
x_n	y_n			

Relation between E, Δ & ∇ .
~~Backward difference operator: (∇)~~

(1) $\Delta = E - 1$

P.f

By shift operator \rightarrow
 $E f(x) = f(x+h)$

Again by forward operator \rightarrow

$$\Delta f(x) = f(x+h) - f(x)$$

$$\Delta f(x) = E f(x) - f(x)$$

$$\Delta f(x) = f(x) [E - 1]$$

$$\Delta f(x) = f(x) [E - 1]$$

$$\Rightarrow \Delta = E - 1 \quad (\text{Proved})$$

(2) $\nabla = 1 - E^{-1}$

By shift operator

$$E f(x) = f(x+h)$$

$$\Rightarrow E^{-1} f(x) = f(x-h)$$

By definition of Backward difference operator: \rightarrow

$$\nabla f(x) = f(x) - f(x-h)$$

$$\Rightarrow \nabla f(x) = f(x) - E^{-1} f(x)$$

$$\Rightarrow \nabla f(x) = f(x) [1 - E^{-1}]$$

$$\Rightarrow \nabla = [1 - E^{-1}]$$

~~Proved~~ (Proved)

$$\boxed{E^{-n} f(x_i) = f(x_i - nh)}$$

And the value of $\Delta^n(e^x)$

$$\begin{aligned} &= \Delta e^x \\ &= e^{x+h} - e^x \\ &= e^x \cdot e^h - e^x \\ &= e^x(e^h - 1) \end{aligned}$$

$$\begin{aligned} \Delta^2 e^x &= \Delta \cdot \Delta e^x \\ &= \Delta [e^x(e^h - 1)] \\ &= (e^h - 1) [\Delta e^x] \\ &= (e^h - 1)(e^{x+h} - e^x) \\ &= (e^h - 1)(e^x \cdot e^h - e^x) \\ &= (e^h - 1)[e^x(e^h - 1)] \\ &= e^x(e^h - 1)^2 \end{aligned}$$

$$\Delta^n e^x = e^x(e^h - 1)^n$$

① Find $\Delta^2(ab^x)$ where $h=1$

$$\begin{aligned} &= \Delta^2(ab^x) \\ &= \Delta \cdot \Delta(ab^x) \\ &= \Delta [ab^{x+h} - ab^x] \\ &= \Delta [ab^{x+1} - ab^x] \\ &= \Delta [ab^x \cdot ab^1 - ab^x] \\ &= \Delta [ab^x(ab^1 - 1)] \\ &= (ab^1 - 1) \Delta(ab^x) \\ &= (ab^1 - 1) [ab^{x+h} - ab^x] \end{aligned}$$

$$\begin{aligned} (2) \quad \Delta(\tan^{-1} x) &= (\tan^{-1}(x+h) - \tan^{-1} x) \\ &= \tan^{-1} \left(\frac{x+h-x}{1+(x+h)x} \right) \\ &= \tan^{-1} \left(\frac{h}{1+x^2+hx} \right) \end{aligned}$$

$$\begin{aligned} &= (ab^1 - 1) [ab^{x+1} - ab^x] \\ &= (ab^1 - 1) [ab^x \cdot ab^1 - ab^x] \\ &= (ab^1 - 1) [ab^x(ab^1 - 1)] \\ &= (ab^1 - 1)^2 ab^x \\ &= ab^x (ab^1 - 1)^2 \end{aligned}$$

③

x	Y	ΔY	$\Delta^2 Y$	$\Delta^3 Y$	$\Delta^4 Y$
0	2				
1	4	→ 2			
2	10	→ 6	→ 4		
3	Y_4	→ $Y_4 - 10$	→ $Y_4 - 16$	→ $Y_4 - 20$	
4	18	→ $18 - Y_4$	→ $2Y_4 + 28$	→ $-3Y_4 + 44$	→ $-4Y_4 + 64$

$$\begin{aligned} \Rightarrow -4Y_4 + 64 &= 0 \\ \Rightarrow +4Y_4 &= +64 \\ \Rightarrow Y_4 &= \frac{64}{4} \\ \Rightarrow Y_4 &= 16 \end{aligned}$$

∴ Missing term is 16.

$$\begin{aligned} (18 - Y_4) - (Y_4 - 10) \\ = 18 - Y_4 - Y_4 + 10 \\ = -2Y_4 + 28 \end{aligned}$$

$$\begin{aligned} Y_4 - 16 - 4 \\ = Y_4 - 20 \end{aligned}$$

$$\begin{aligned} (-2Y_4 + 28) - (Y_4 - 16) \\ = -2Y_4 + 28 - Y_4 + 16 \\ = -3Y_4 + 44 \end{aligned}$$

$$\begin{aligned} (-3Y_4 + 44) - (Y_4 - 20) \\ = -3Y_4 + 44 - Y_4 + 20 \\ = -4Y_4 + 64 \end{aligned}$$

④

$$\begin{aligned} \Delta(ab^{cx}) \\ = \Delta(ab^{cx}) \\ = (ab^{cx+h}) - (ab^{cx}) \\ = (ab^{cx} \cdot ab^h) - ab^{cx} \\ = ab^{cx} (ab^h - 1) \end{aligned}$$

⑤ $\Delta^n(e^{\alpha x})$

$$\begin{aligned} &= \Delta^n(e^{\alpha x}) \\ &= (e^{\alpha(x+h)}) - (e^{\alpha x}) \\ &= e^{\alpha x} \cdot e^{\alpha h} - e^{\alpha x} \\ &= e^{\alpha x} (e^{\alpha h} - 1) \\ &= e^{\alpha x} \left(\frac{h}{e^{-1}} \right)^n \end{aligned}$$

⑤

$$\Delta = E - 1$$

$$\nabla = 1 - E^{-1}$$

By shift operator:-

$$E f(x) = f(x+h)$$

Again By forward operator:-

$$\Delta f(x) = f(x+h) - f(x)$$

$$\Delta f(x) = E f(x) - f(x)$$

$$\Delta f(x) = f(x) [E - 1]$$

$$\Rightarrow \Delta = E - 1$$

$$\nabla = 1 - E^{-1}$$

By shift operator:-

$$E^{-1} f(x) = f(x-h)$$

Again By Backward operator:-

$$\nabla f(x) = f(x) - f(x-h)$$

$$\nabla f(x) = f(x) - E^{-1} f(x)$$

$$\nabla f(x) = f(x) [1 - E^{-1}]$$

$$\nabla = 1 - E^{-1}$$

$$\textcircled{2} \Delta = E - I.$$

By shift operators:-

$$E f(x) = f(x+h)$$

Again By forward operators:-

$$\Rightarrow \Delta f(x) = f(x+h) - f(x)$$

$$\Rightarrow \Delta f(x) = E f(x) - f(x)$$

$$\Rightarrow \Delta f(x) = f(x) [E - I]$$

$$\Rightarrow \Delta = E - I \text{ (proved)}$$

Interpolation

Let, $y = f(x) = x_0, x_1, x_2, \dots, x_n \rightarrow (n+1)$ equispaced nodes.

(1) Lagrange Linear Interpolation.

$$p(x) = \frac{(x-x_1)(x-x_2) \dots (x-x_n)}{(x_0-x_1)(x_0-x_2) \dots (x_0-x_n)}$$

$$+ \frac{(x-x_0)(x-x_2) \dots (x-x_n)}{(x_1-x_0)(x_1-x_2) \dots (x_1-x_n)} \times f(x_1)$$

$$+ \frac{(x-x_0)(x-x_1) \dots (x-x_{n-1})}{(x_2-x_0)(x_2-x_1) \dots (x_2-x_{n-1})} \times f(x_2)$$

$$+ \dots + \frac{(x-x_0)(x-x_1)(x-x_2) \dots (x-x_{n-1})}{(x_n-x_0)(x_n-x_1) \dots (x_n-x_{n-1})} \times f(x_n)$$

Interpolation

Ex-1 using Lagrange interpolation to find the value of y when $x=10$
to the following values of x and y are given.

$$\begin{array}{cccc} x & : & 5 & 6 & 9 & 11 \\ y & = & 12 & 13 & 14 & 16 \end{array}$$

Soln

$$\text{Here } x_0=5, x_1=6, x_2=9, x_3=11$$

$$f(x_0)=12, f(x_1)=13, f(x_2)=14, f(x_3)=16$$

By Lagrange Interpolation

$$\begin{aligned} p(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} \times f(x_0) + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} \times f(x_1) \\ &+ \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} \times f(x_2) + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} \times f(x_3) \\ &= \frac{(10-6)(10-9)(10-11)}{(9-5)(9-6)(9-11)} \times 12 + \frac{(10-5)(10-9)(10-11)}{(6-5)(6-9)(6-11)} \times 13 + \frac{(10-5)(10-6)(10-11)}{(9-5)(9-6)(9-11)} \times 14 \\ &+ \frac{(10-5)(10-6)(10-9)}{(11-5)(11-6)(11-9)} \times 16 \end{aligned}$$

$$= \left(\frac{4 \times 1 \times -1}{4 \times 3 \times -2} \times 12 \right) + \left(\frac{5 \times 1 \times -1}{1 \times 3 \times -5} \times 13 \right) + \left(\frac{5 \times 4 \times -1}{4 \times 3 \times -2} \times 14 \right) + \left(\frac{5 \times 4 \times 1}{6 \times 5 \times 2} \times 16 \right)$$

$$= \left(\frac{+4 \times 1 \times 2}{+24} \right) + \left(\frac{+5 \times 1 \times 13}{+15} \right) + \left(\frac{+20 \times 5}{+12} \right) + \left(\frac{20}{60} \times 16 \right)$$

$$= 2 \times 4.33 + 11.666 + 5.33$$

$$= 14.66$$

Newton divided difference

Let, $y = f(x) = x_0, x_1, x_2, \dots, x_n \rightarrow (n+1)$ nodes.

$$f[x_0, x_1] = \frac{f(x_1) - f(x_0)}{x_1 - x_0}$$

$$f[x_1, x_2] = \frac{f(x_2) - f(x_1)}{x_2 - x_1}$$

$$f[x_0, x_1, x_2] = \frac{f[x_1, x_2] - f[x_0, x_1]}{x_2 - x_0}$$

$$= \frac{\frac{f(x_2) - f(x_1)}{x_2 - x_1} - \frac{f(x_1) - f(x_0)}{x_1 - x_0}}{x_2 - x_0}$$

$$\therefore p(x) = f(x) = f(x_0) + (x - x_0) f[x_0, x_1] + (x - x_0)(x - x_1) f[x_0, x_1, x_2] + (x - x_0)(x - x_1)(x - x_2) f[x_0, x_1, x_2, x_3]$$

Newton divided difference table

x	$f(x)$	1st div. diff	2nd div. diff	3rd div. diff	4th div. diff
x_0	$f(x_0)$	$\rightarrow f[x_0, x_1]$	$\rightarrow f[x_0, x_1, x_2]$	$\rightarrow f[x_0, x_1, x_2, x_3]$	$\rightarrow f[x_0, x_1, x_2, x_3, x_4]$
x_1	$f(x_1)$	$\rightarrow f[x_1, x_2]$	$\rightarrow f[x_1, x_2, x_3]$	$\rightarrow f[x_1, x_2, x_3, x_4]$	
x_2	$f(x_2)$	$\rightarrow f[x_2, x_3]$	$\rightarrow f[x_2, x_3, x_4]$		
x_3	$f(x_3)$	$\rightarrow f[x_3, x_4]$			
x_4	$f(x_4)$				

Ex-1

Find a divided difference table for a function $f(x) = x^2 + 2x + 2$ whose arguments are, 1, 2, 4, 7 & 10.

Solⁿ

$$\begin{array}{l}
 x_0 = 1 \\
 f(x_0) = x^2 + 2x + 2 \\
 = (1)^2 + 2 \cdot 1 + 2 \\
 = 1 + 2 + 2 \\
 = 5
 \end{array}
 \qquad
 \begin{array}{l}
 x_1 = 2 \\
 f(x_1) = x^2 + 2x + 2 \\
 = 2^2 + 2 \cdot 2 + 2 \\
 = 4 + 4 + 2 \\
 = 10
 \end{array}
 \qquad
 \begin{array}{l}
 x_2 = 4 \\
 f(x_2) = x^2 + 2x + 2 \\
 = 4^2 + 2 \cdot 4 + 2 \\
 = 16 + 8 + 2 \\
 = 26
 \end{array}$$

$$\begin{array}{l}
 x_3 = 7 \\
 f(x_3) = x^2 + 2x + 2 \\
 = 7^2 + 2 \cdot 7 + 2 \\
 = 49 + 14 + 2 \\
 = 65
 \end{array}
 \qquad
 \begin{array}{l}
 x_4 = 10 \\
 f(x_4) = x^2 + 2x + 2 \\
 = 10^2 + 2 \cdot 10 + 2 \\
 = 100 + 20 + 2 \\
 = 122
 \end{array}$$

x	$f(x)$	1st div. diff	2nd div. diff	3rd div. diff	4th div. diff
1	5				
2	10	5			
4	26	8	1		
7	65	13	1	0	
10	122	19	1	0	0

(1) Use the Lagrange's interpolation formula to fit a polynomial to the data

$$\begin{array}{l}
 x : 3 \quad 2 \quad 1 \quad -1 \\
 y : 3 \quad 19 \quad 15 \quad -21
 \end{array}$$

$$\begin{array}{l}
 x_0 = 3 \quad x_1 = 2 \quad x_2 = 1 \quad x_3 = -1 \\
 f(x_0) = 3 \quad f(x_1) = 19 \quad f(x_2) = 15 \quad f(x_3) = -21
 \end{array}$$

(2) Use Lagrange's interpolation formula to fit a polynomial to the given data.

x	0	1	3
$f(x)$	1	3	55

$$\begin{array}{l}
 x_0 = 0, \quad x_1 = 1, \quad x_2 = 3 \\
 f(x_0) = 1, \quad f(x_1) = 3, \quad f(x_2) = 55
 \end{array}$$

$$\begin{aligned}
p(x) &= \frac{(x-x_1)(x-x_2) \dots f(x_0)}{(x_0-x_1)(x_0-x_2) \dots} + \frac{(x-x_0)(x-x_2) \dots f(x_1)}{(x_1-x_0)(x_1-x_2) \dots} + \frac{(x-x_0)(x-x_1) \dots f(x_2)}{(x_2-x_0)(x_2-x_1) \dots} \\
&= \frac{(x-1)(x-3)}{(0-1)(0-3)} \times 1 + \frac{(x-0)(x-3)}{(1-0)(1-3)} \times 3 + \frac{(x-0)(x-1)}{(3-0)(3-1)} \times 55 \\
&= \frac{(x-1)(x-3)}{(-1)(-3)} + \frac{x(x-3)}{1 \times (-2)} \times 3 + \frac{x(x-1)}{3 \times 2} \times 55 \\
&= \frac{x(x-3) - 1(x-3)}{3} + \frac{x^2 - 3x}{-2} \times 3 + \frac{x^2 - x}{6} \times 55 \\
&= \frac{x^2 - 3x - x + 3}{3} + \frac{3x^2 - 9x}{-2} + \frac{55x^2 - 55x}{6} \\
&= \frac{x^2 - 3x - x + 3}{3} + \frac{-3x^2 + 9x}{2} + \frac{55x^2 - 55x}{6} \\
&= \frac{2(x^2 - 3x - x + 3) + 3(-3x^2 + 9x) + 55x^2 - 55x}{6} \\
&= \frac{2(x^2 - 4x + 3) - 9x^2 + 27x + 55x^2 - 55x}{6} \\
&= \frac{2x^2 - 8x + 6 - 9x^2 + 27x + 55x^2 - 55x}{6} \\
&= \frac{2x^2 - 9x^2 + 55x^2 - 8x + 27x - 55x + 6}{6} \\
&= \frac{48x^2 - 36x + 6}{6} \\
&= \frac{6(8x^2 - 6x + 1)}{6} \\
&= 8x^2 - 6x + 1
\end{aligned}$$

(9) Find $P(x)$ when $x = 15$

x	3	7	11	19
$f(x)$	42	43	47	60

$x_0 = 3$ $x_1 = 7$ $x_2 = 11$ $x_3 = 19$
 $f(x_0) = 42$ $f(x_1) = 43$ $f(x_2) = 47$ $f(x_3) = 60$

$$\begin{aligned}
 P(x) &= \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} \times f(x_0) + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} \times f(x_1) \\
 &+ \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} \times f(x_2) + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} \times f(x_3) \\
 &= \frac{(15-7)(15-11)(15-19)}{(3-7)(3-11)(3-19)} \times 42 + \frac{(15-3)(15-11)(15-19)}{(7-3)(7-11)(7-19)} \times 43 + \\
 &\frac{(15-3)(15-7)(15-19)}{(11-3)(11-7)(11-19)} \times 47 + \frac{(15-3)(15-7)(15-11)}{(19-3)(19-7)(19-11)} \times 60 \\
 &= 10.5 + (-43) + 70.5 + 15 \\
 &= 53
 \end{aligned}$$

Find the cubic polynomial which takes to following values:-

x : 0 1 2 3
 $f(x)$: 1 2 1 10. Hence evaluate $f(4)$.

x	$f(x) = y$	Δy	$\Delta^2 y$	$\Delta^3 y$
0	1			
1	2	1		
2	1	-1	-2	
3	10	9	10	19

Hence,
 $\therefore f(4) = 19$

(5) Lagrange's interpolation formula.

$$p(x) = \frac{(x-x_1)(x-x_2)(x-x_3)}{(x_0-x_1)(x_0-x_2)(x_0-x_3)} f(x_0) + \frac{(x-x_0)(x-x_2)(x-x_3)}{(x_1-x_0)(x_1-x_2)(x_1-x_3)} f(x_1) \\ + \frac{(x-x_0)(x-x_1)(x-x_3)}{(x_2-x_0)(x_2-x_1)(x_2-x_3)} f(x_2) + \frac{(x-x_0)(x-x_1)(x-x_2)}{(x_3-x_0)(x_3-x_1)(x_3-x_2)} f(x_3)$$

Newton's forward Interpolation:-

→ A polynomial $p(x)$ of an interpolation in the interval $[a, b]$.

→ $p(x) = x_0, x_1, x_2, \dots, x_{(n+1)}$ equidistance node.

→ Newton's forward formula :-

$$p(x) = f(x_0) + \frac{(x-x_0)}{h} \Delta f_0 + \frac{(x-x_0)(x-x_1)}{2!h^2} \Delta^2 f_0 + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{n!h^n} \Delta^n f_0$$

Ex 1

Q. $y(75) = 246, y(80) = 202, y(85) = 118, y(90) = 40$ Find $y(79)$?

Here, $x_0 = 75, x_1 = 80, x_2 = 85, x_3 = 90$
 $y_0 = 246, y_1 = 202, y_2 = 118, y_3 = 40$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
75	246			
80	202	-44		
85	118	-84	6	
90	40	-78		46

$$h = 85 - 80 = 5$$

$$y(79) = f(x_0) + \frac{(x-x_0)}{1!h} \Delta f_0 + \frac{(x-x_0)(x-x_1)}{2!h^2} \Delta^2 f_0 + \frac{(x-x_0)(x-x_1)(x-x_2)}{3!h^3} \Delta^3 f_0 \\ = 246 + \frac{(79-75)}{1 \times 5} \times (-44) + \frac{(79-75)(79-80)}{2 \times 25} \times (-40) + \frac{(79-75)(79-80)(79-85)}{6 \times 125} \times (46)$$

$$= 246 + (-35.2) + 3.2 + 1.472 \\ = 215.472$$

* Find a cubic polynomial which takes the following values.

x :	0	1	2	3
$f(x)$:	1	2	1	10

Solⁿ let's make a Newton's table :-

x	$f(x)$	$\Delta f(x)$	$\Delta^2 f(x)$	$\Delta^3 f(x)$
0	1			
1	2	1		
2	1	-1	-2	
3	10	9	10	12

Here, $h=1$

By Newton's forward formula :-

$$\begin{aligned}
 p(x) &= f(x_0) + \frac{(x-x_0)}{1!h} \Delta f(x_0) + \frac{(x-x_0)(x-x_1)}{2!h^2} \Delta^2 f(x_0) + \frac{(x-x_0)(x-x_1)(x-x_2)}{3!h^3} \Delta^3 f(x_0) \\
 &= 1 + \frac{(x-0)}{1} \times 1 + \frac{(x-0)(x-1)}{2 \times 1} \times (-2) + \frac{(x-0)(x-1)(x-2)}{6 \times 1} \times 12 \\
 &= 1 + x + \frac{x(x-1)}{2} \times (-2) + \frac{x(x-1)(x-2)}{6} \times 12 \\
 &= 1 + x - (x^2 - x) + (x^3 - 3x^2 + 2x) \times 2 \\
 &= 1 + x - x^2 + x + (2x^3 - 6x^2 + 4x) \\
 &= 1 + 2x - x^2 + 2x^3 - 6x^2 + 4x \\
 &= 2x^3 - 5x^2 + 6x + 1
 \end{aligned}$$

Newton's Backward interpolation -

Let, $y = f(x) = y_0, y_1, y_2, \dots, y_n$ (n+1) equispaced nodes.

$$p(x) = f(x_n) + \frac{(x-x_n)}{1!h} \nabla f(x_n) + \frac{(x-x_n)(x-x_{n-1})}{2!h^2} \nabla^2 f(x_n) + \frac{(x-x_n)(x-x_{n-1})(x-x_{n-2})}{3!h^3} \nabla^3 f(x_n) + \dots + \frac{(x-x_n)}{n!h^n} \nabla^n f(x_n)$$

Q) Apply Newton's Backward formula to find a polynomial of degree three which include the following x.y. points:-

x:	3	4	5	6
f(x):	6	24	60	120

x	f(x)	$\nabla f(x)$	$\nabla^2 f(x)$	$\nabla^3 f(x)$
3	6			
	→	18		
4	24	→	18	
	→	36	→	6
5	60	→	24	
	→	60		
6	120			

$$x_n = 6, h = 1.$$

$$P(x) = 120 + \frac{(x-6)}{1 \times 1} \times 60 + \frac{(x-6)(x-5)}{2 \times 1^2} \times 24 + \frac{(x-6)(x-5)(x-4)}{6 \times 1^3} \times 6$$

$$= 120 + 60x - 360 + \frac{x^2 - 5x - 6x + 30}{2} \times 24 + \frac{(x^2 - 5x - 6x + 30)(x-4)}{6}$$

$$= 120 + 60x - 360 + (x^2 - 11x + 30) 12 + (x^2 - 11x + 30)(x-4)$$

$$= 120 + 60x - 360 + 12x^2 - 132x + 360 + x^3 - 11x^2 + 30x - 4x^2 + 44x - 120$$

$$= x^3 + 12x^2 - 11x^2 - 4x^2 + 60x - 132x + 30x + 44x$$

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

3
3

Numerical Integration -

$$\int_a^b f(x) dx = \int_a^b y dx$$

Space. dist. $h = \frac{b-a}{n}$

$x_0 = a$ (lower limit)	\longrightarrow	$y_0 = f(x_0)$
$x_1 = x_0 + h$	\longrightarrow	$y_1 = f(x_1)$
$x_2 = x_0 + 2h$	\longrightarrow	$y_2 = f(x_2)$
$x_3 = x_0 + 3h$	\longrightarrow	$y_3 = f(x_3)$
\vdots		\vdots
$x_n = x_0 + nh = b$ (upper limit)		$y_n = f(x_n)$

- (1) Trapezoidal Rule
- (2) Simpson's $\frac{1}{3}$ rd Rule
- (3) Simpson's $\frac{3}{8}$ th Rule
- (4) Weddle's Rule

Newton's cotas formula
(2 marks)

Newton's Integration -

Newton's cotas formula -

IMP. (a) Trapezoidal Rule (n=1) $\left(\frac{(-1)^{n-k} \cdot n}{k!(n-k)!} \int_0^1 x(x-1)(x-2)\dots(x-n) dx \right)$

This rule is called trapezoidal rule because it is the sum of areas of trapezium under the curve.

$$I = \int_a^b f(x) dx = \int_a^b y dx = \frac{h}{2} [y_0 + y_n + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

[Here for every value of 'n']

(b) Simpson's $\frac{1}{3}$ rd Rule (n=2)

$$I = \int_a^b y dx = \frac{h}{3} [(y_0 + y_n) + 4(y_1 + y_3 + y_5 + \dots + y_{n-2}) + 2(y_2 + y_4 + y_6 + \dots)]$$

Here 'n' is multiple of 'p'.

Eq-1 $\int_0^6 \frac{1}{1+x^2} dx$ by using (i) Trapezoidal Rule (ii) Simpson's $\frac{1}{3}$ Rule.

Soln Given $\int_0^6 \frac{1}{1+x^2} dx$

$h = \frac{6-0}{6} = 1$

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

To compute the values :-

x	x_0	x_1	x_2	x_3	x_4	x_5	x_6
	0	1	2	3	4	5	6
y	$\frac{1}{1}$	$\frac{1}{2}$	$\frac{1}{5}$	$\frac{1}{10}$	$\frac{1}{17}$	$\frac{1}{26}$	$\frac{1}{37}$
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

(i) Trapezoidal Rule

$$I = \int_0^6 \frac{1}{1+x^2} dx$$

$$= \frac{1}{2} \left[(1 + \frac{1}{37}) + 2(\frac{1}{2} + \frac{1}{5} + \frac{1}{10} + \frac{1}{17} + \frac{1}{26}) \right]$$

$$= 1.410798581$$

(ii) Simpson's $\frac{1}{3}$ Rule

$$I = \int_0^6 \frac{1}{1+x^2} dx$$

$$= \frac{1}{3} \left[(1 + \frac{1}{37}) + 4x(\frac{1}{2} + \frac{1}{10} + \frac{1}{26}) + 2x(\frac{1}{5} + \frac{1}{17}) \right]$$

$$= 1.366173413$$

Q) Calculate by Simpson's Rule an approximate value of $\int_{-3}^3 x^4 dx$ by taking seven equidistance nodes. Compare it with the exact value of the value obtained by using Trapezoidal Rule.

Solⁿ Given $\int_{-3}^3 x^4 dx$

$$h = \frac{3 - (-3)}{6} = \frac{3+3}{6} = \frac{6}{6} = 1$$

x	x_0	x_1	x_2	x_3	x_4	x_5	x_6
	-3	-2	-1	0	1	2	3
y	81	16	1	0	1	16	81
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Simpson's Rule

$$\begin{aligned} I &= \int_{-3}^3 x^4 dx \\ &= \frac{1}{3} \left[(81+81) + 4x(16+0+16) + 2x(1+1) \right] \\ &= \frac{1}{3} \left[162 + 4x(32) + 2x(2) \right] \\ &= \frac{1}{3} \left[162 + 128 + 4 \right] \\ &= 98 \end{aligned}$$

Trapezoidal Rule

$$\begin{aligned} I &= \int_{-3}^3 x^4 dx \\ &= \frac{1}{6} \left[(81+81) + 2x(16+1+0+1+16) \right] \\ &= \frac{1}{6} \left[162 + 2x(34) \right] \\ &= \frac{1}{6} \left[162 + 68 \right] \\ &= 115 \end{aligned}$$

\therefore Trapezoidal doesn't give exact values.

Difference

$$\begin{aligned} 115 - 97.2 \\ = 17.8 \end{aligned}$$

exact value

$$\begin{aligned} &= \int_{-3}^3 x^4 dx \\ &= \left(\frac{x^5}{5} \right)_{-3}^3 \\ &= \frac{243}{5} - \frac{-243}{5} \\ &= \frac{243}{5} + \frac{243}{5} \\ &= \frac{243+243}{5} \\ &= \frac{486}{5} \\ &= 97.2 \end{aligned}$$

* $\int_0^2 x^2 dx$ using trapezoidal Rule taking $h=1$

$h=1$

$\int_0^2 x^2 dx$

$y = f(x) = x^2$

$x: 0 \quad 1 \quad 2$

$y: 0 \quad 1 \quad 4$
 $x_0 \quad x_1 \quad x_2$

$= \int_0^2 x^2 dx$

$= \frac{h}{2} [(0+4) + 2(1)]$

$= \frac{1}{2} [4+2]$
 $= \frac{6}{2} = 3$

* Find $\int_0^5 \frac{1}{4x+5} dx$ using Simpson $\frac{1}{3}$ Rule using 10 sub intervals.

$y = f(x) = \frac{1}{4x+5}$

$h = 0.5 = \frac{1}{2}$

x_0	x_1	x_2	x_3	x_4	x_5	x_6	x_7	x_8	x_9	x_{10}
0	0.5	1	1.5	2	2.5	3	3.5	4	4.5	5
y_0	y_1	y_2	y_3	y_4	y_5	y_6	y_7	y_8	y_9	y_{10}
$\frac{1}{5}$	0.1428	$\frac{1}{9}$	0.0909	$\frac{1}{13}$	0.066	$\frac{1}{17}$	0.052	$\frac{1}{21}$	0.04	$\frac{1}{25}$

$$= \int_0^5 \frac{1}{4x+5} dx$$

$$= \frac{0.5}{3} \left[\left(\frac{1}{5} + \frac{1}{25} \right) + 4x(0.1428 + 0.0909 + 0.066 + 0.052 + 0.043) + 2x \left(\frac{1}{9} + \frac{1}{13} + \frac{1}{17} + \frac{1}{21} \right) \right]$$

$$= 0.4029$$

9) Define Numerical Integration and state Trapezoidal Rule.

→ Numerical Integration - Numerical Integration is the process of computing the value of a definite integral from the tabulated value of the integrand.

$$I = \int_a^b f(x) dx = \int_a^b y dx \approx \frac{h}{2} \left[(y_0 + y_n) + 2x(y_1 + y_2 + y_3 + \dots + y_{n-1}) \right]$$

9) Using Simpson's 1/3rd rule & taking $h=1$ evaluate $\int_0^6 \frac{dx}{1+x}$.

$$h=1$$

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

x	x_0	x_1	x_2	x_3	x_4	x_5	x_6
	0	1	2	3	4	5	6
y	1	$\frac{1}{2}$	$\frac{1}{3}$	$\frac{1}{4}$	$\frac{1}{5}$	$\frac{1}{6}$	$\frac{1}{7}$
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

$$= \int_0^6 \frac{dx}{1+x}$$

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

$$= 1.98730259$$

Q) State Trapezoidal Rule. why this is called Trapezoidal Rule.

$$I \approx \int_a^b f(x) dx = \int_a^b y dx = \frac{h}{2} [(y_0 + y_n) + 2 \times (y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

This rule is called trapezoidal rule because it is the sum of areas of trapezium under the curve.

Q) Evaluate $\int_{2.5}^4 \ln x dx$ using Trapezoidal rule with 5 subintervals.

Q) Evaluate $\int_0^6 \frac{dx}{4x+5}$ using Simpson's $\frac{1}{3}$ Rule correct up to 3 place of decimal taking $h=1$.

$h=1$

$y = f(x) = \frac{1}{4x+5}$

x_0	x_1	x_2	x_3	x_4	x_5	x_6
0	1	2	3	4	5	6
y_0	y_1	y_2	y_3	y_4	y_5	y_6
$\frac{1}{5}$	$\frac{1}{9}$	$\frac{1}{13}$	$\frac{1}{17}$	$\frac{1}{21}$	$\frac{1}{25}$	$\frac{1}{29}$

$$= \int_0^6 \frac{dx}{4x+5}$$

$$= \frac{1}{3} \left[(1/5 + 1/39) + 4x(1/9 + 1/17 + 1/25) + 2x(1/3 + 1/21) \right]$$

$$= 0.4411018566$$

Q) Find $\int_0^6 \frac{1}{4x+5} dx$ using Simpson's $\frac{1}{3}$ rd Rule. using

Q) Evaluate $\int_0^6 \frac{1}{1+x^2} dx$ by using Simpson's $\frac{1}{3}$ Rule and compare the result with its actual value.

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

$$h = \frac{6-0}{6} = 6/6 = 1$$

x	x ₀	x ₁	x ₂	x ₃	x ₄	x ₅	x ₆
y	y ₀	y ₁	y ₂	y ₃	y ₄	y ₅	y ₆
	1	1/2	1/5	1/10	1/17	1/26	1/37

$$= \int_0^6 \frac{1}{1+x^2} dx$$

$$= \frac{1}{3} \left[(1 + 1/37) + 4x(1/2 + 1/10 + 1/26) + 2x(1/5 + 1/17) \right]$$

$$= 1.366173413$$

Q) Evaluate $\int_0^1 \frac{1}{1+x^2} dx$ using Simpson's $\frac{1}{3}$ rule taking $h = \frac{1}{4}$.

$$h = \frac{1}{4} = 0.25$$

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

x	x ₀	x ₁	x ₂	x ₃	x ₄
y	y ₀	y ₁	y ₂	y ₃	y ₄
	1	0.9412	0.8	0.64	0.5

$$\int_0^1 \frac{1}{1+x^2} dx$$

$$= \frac{0.85}{3} [(1+0.5) + 4x(0.9411+0.64) + 2x(0.8)]$$

$$= 0.7853666667$$

Q) Define Numerical integration and state two rules for this purpose.

Numerical Integration is the process of computing the value of a definite integral from the tabulated values of the integrand.

Trapezoidal

$$I = \int_a^b f(x) dx = \int_a^b y dx = h/2 [(y_0 + y_n) + 2x(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

Simpson

$$I = \int_a^b f(x) dx = \int_a^b y dx = h/3 [(y_0 + y_n) + 4x(y_1 + y_3 + \dots + y_{n-2}) + 2x(y_2 + y_4 + \dots + y_{n-1})]$$

Q) Find $\int_0^5 \frac{1}{4x+5} dx$ using Simpson's 1/3rd Rule using:

$$f(x) = y = \frac{1}{4x+5}$$

x:	x ₀	x ₁	x ₂	x ₃	x ₄	x ₅
y:	0.2	0.111	0.0769	0.0588	0.0476	0.0385
	y ₀	y ₁	y ₂	y ₃	y ₄	y ₅

$$h = \frac{5-0}{5} = \frac{5}{5} = 1$$

Ans = $\int_0^5 \frac{1}{4x+5} dx$

$$= \frac{1}{3} [(0.2+0.04) + 4x(0.111+0.0588) + 2x(0.0769+0.0476)]$$

$$= 0.3894$$