

# **LECTURTER NOTES ON ENGINEERING MATHEMATICS-III**

(FOR ELECTRICAL ENGINEERING BRANCH)



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## Chapter-I

### COMPLEX NUMBER

A number of the form  $z=x+iy$ , where  $x$  and  $y$  are real number, is called a complex number.

Here  $i = \sqrt{-1}$

and is an imaginary number.

Algebra of complex number:-

if  $z_1 = x_1 + iy_1$  and  $z_2 = x_2 + iy_2$  are two complex number then  $z_1 + z_2 = (x_1 + x_2) + i(y_1 + y_2)$  and  $z_1 - z_2 = (x_1 - x_2) + i(y_1 - y_2)$

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

Ex:- if  $z_1 = 2+i3$  and  $z_2 = 5+i9$  are two complex numbers then  $z_1 + z_2 = (2 + 5) + i(3 + 9) = 7 + i12$

$$\text{and } z_1 - z_2 = (2 - 5) + i(3 - 9) = -3 - i6$$

$$z_1 * z_2 = (x_1 * x_2 - y_1 * y_2) + i(x_1 * y_2 + x_2 * y_1) = 2 * 3 - 5 * 9 + i(5 * 3 + 2 * 9) = -39 + i33$$

if  $a+ib=c+id$  then  $a=c$  and  $b=d$

In  $z = x + iy$   $x$  is called as the real part of  $z$  and  $y$  is called as imaginary part of  $z$ .

Symbolically  $\text{Re } z=a$  and  $\text{Im } z=b$ .

ex:-  $z = 2+i3$  here  $\text{Re } z=2$  and  $\text{Im } z=3$

$$\text{If } z = x + iy \text{ then } \frac{1}{z} = \frac{x}{x^2+y^2} - i \frac{y}{x^2+y^2}$$

$$z = 2+i3 \text{ then } \frac{1}{z} = \frac{x}{x^2+y^2} - i \frac{y}{x^2+y^2} = \frac{2}{2^2+3^2} - i \frac{3}{2^2+3^2} = \frac{2}{13} - i \frac{3}{13}$$

Complex number set is not well ordered as like real number.

Complex conjugate:-

$$\text{If } z = x + iy \text{ then } \bar{z} = x - iy$$

$$z = 2+i3 \text{ then } \bar{z} = x - iy = 2 - i3$$

Hence  $\overline{\bar{z}} = z$  and  $z \cdot \bar{z} = x^2 + y^2 = \bar{z} \cdot z$  and also  $\bar{z} \cdot z = 0$  if and only if  $z = 0$

If  $z = x + iy$  then  $\sqrt{x^2 + y^2}$  is called as the modulus of  $z$  and argument of  $z$  is  $\theta = \tan^{-1} \frac{y}{x}$

$$z = 2+i3 \text{ then modulus of } z = \sqrt{x^2 + y^2} = \sqrt{13} \text{ and argument of } z \text{ is } \theta = \tan^{-1} \frac{y}{x} = \tan^{-1} \frac{3}{2}$$

**Square root of a complex number**

**Find the square root of the complex number  $3+i4$**

Solution:- Let  $z=x+iy$  be the square root of  $3+i4$

$$\Rightarrow z^2 = (x + iy)^2 = x^2 - y^2 + i2xy$$

$$\Rightarrow z^2 = x^2 - y^2 + i2xy = 3 + i4$$

$$\Rightarrow x^2 - y^2 = 3 \text{ \& } 2xy = 4$$

$$\Rightarrow (x^2 + y^2)^2 = (x^2 - y^2)^2 + 4x^2y^2 = 9 + 16 = 25$$

$$\Rightarrow x^2 + y^2 = \pm 5$$

$$\text{Now } 2x^2 = 5 + 3 = 8 \Rightarrow x^2 = 4 \Rightarrow x = \pm 2$$

$$\Rightarrow 2y^2 = 2 \Rightarrow y^2 = 1 \Rightarrow y = \pm 1$$

$$\text{Therefore } \sqrt{3 + i4} = \pm 2 \pm i$$

Cube root of unity:-

$z^3 = 1$  then  $z=1, \omega, \omega^2$  are the cube root of unity

Properties of cube root of unity

$$1 + \omega + \omega^2 = 0 \text{ \& } \omega^3 = 1$$

**Example:-** If  $1, \omega, \omega^2$  are the cube root of unity then prove that  $(1 + \omega - \omega^2)^6 + (1 - \omega + \omega^2)^6 = 128$

Solution:-

$$\text{L.H.S } (1 + \omega - \omega^2)^6 + (1 - \omega + \omega^2)^6$$

$$= (-\omega^2 - \omega^2)^6 + (-\omega - \omega)^6$$

$$= (-2\omega^2)^6 + (-2\omega)^6$$

$$= 2^6(\omega^{12} + \omega^6)$$

$$= 64(1 + 1) = 64 * 2 = 128$$

Hence proved

De-movire's Theorem:-

If  $z = \cos\theta + i\sin\theta$  then  $z^n = \cos n\theta + i\sin n\theta$

Some questions:-

Short answer question.

1. Write in  $a+ib$  form  $\frac{2-3i}{2+4i}$
2. Find the argument and modulus of the complex number  $3+i5$
3. Find the real part and imaginary part of  $a+ib$
4. Find the complex conjugate of  $2-8i$

5.  $(2+3i)+(3-4i)=$ \_\_\_\_\_

6.  $(5+4i)(2-5i)=$ \_\_\_\_\_

Long answer type question

1. Find the square root of  $2+i3$

2. If  $z = (\cos\theta + i\sin\theta)$ , show that  $z_n + \frac{1}{z_n} = 2 \cos n\theta$  and  $z_n - \frac{1}{z_n} = i2 \sin n\theta$

3. If  $1, w, w^2$  are the cube root of unity then prove that  $(1 + w - w^2)^6 + (1 - w + w^2)^6 = 128$

4. If  $1, w, w^2$  are the cube root of unity then prove that

$$(1 + w)(1 + w^2)(1 + w^4) \dots (1 + w)^{2^{11}} = 1$$

5. If  $1, w, w^2$  are the cube root of unity then prove that  $(1 + w)^3 - (1 + w^2)^3 = 0$

## Chapter-II

### Rank of a matrix

A number  $r$  is said to be the rank of a non zero  $m \times n$  matrix  $A$ . If

- a. There is atleast one  $r \times r$  sub matrix of  $A$  whose determinant is not equal to zero.
- b. The determinant of every  $(r+1)$  rowed square sub-matrix in  $A$  is zero.

In other words, rank of a matrix is the greatest possible +ve integer  $r$  such that  $A$  has at least one non zero minor of order  $r$ .

Example:-

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

Solution: - Let  $A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 4 & 5 \end{pmatrix}$

$$|A| = 1(15 - 16) - 2(10 - 12) + 3(8 - 9) = -1 + 4 - 3 = 0$$

Here  $A$  is a singular matrix in which there is atleast one  $2 \times 2$  sub-matrix for example  $A_1 =$

$$\begin{pmatrix} 3 & 4 \\ 4 & 5 \end{pmatrix}$$

$$|A_1| = 15 - 16 = -1 \neq 0$$

Hence rank of the matrix is 2.

**Elementary transformation:-**

**Elementary matrix:-** The matrix obtained from a unit matrix I after one or more elementary row/column operations are called elementary matrix.

**Canonical matrix:-** The matrix obtained by applying a series of elementary row/column operations such that there are some non zero rows in the top and the remaining rows consist of all zeros is called a canonical matrix

By an elementary transformation of matrix any one of the following operations are hold good.

- i) Interchanging any two rows or columns
- ii) Multiplication of the ith rows by a non zero number k.
- iii) Adding a row or column by multiplying a non zero k to a row or column.

**Example: - find the rank of the matrix**  $\begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 4 & 6 & 8 \end{pmatrix}$

Sol:  $-A = \begin{pmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 4 & 6 & 8 \end{pmatrix} \sim \begin{pmatrix} 1 & 2 & 3 \\ 0 & -2 & -4 \\ 0 & -2 & -4 \end{pmatrix} (R_2 \rightarrow R_2 - 3R_1 \text{ and } R_3 \rightarrow R_3 - 4R_1)$

$\sim \begin{pmatrix} 1 & 2 & 3 \\ 0 & -2 & -4 \\ 0 & 0 & 0 \end{pmatrix} (R_3 \rightarrow R_3 - R_2)$

System of linear equation:-

Consider the following 'm' equations with 'n' unknowns :

$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$

$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$

.....

$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_n$

Which is in matrix form AX=B

Here A is called coefficient matrix and B is called right hand side matrix and K= [A|B] which is the augmented matrix.

If the elements in B are not all zero, then the system of linear equation is non-homogenous.

Otherwise it is called homogeneous system.

**Rouche's Theorem:-**

$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$

.....

$$a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_n$$

This system of equation is consistent iff the coefficient matrix A and the augmented matrix K are of same rank otherwise the system is inconsistent.

- i) Rank of A = Rank of K = r ( $r \leq$  the smaller of the numbers m and n). The system is consistent and have infinite number of solution.
- ii) If rank of A = rank of K = n then the system is consistent and have unique solution
- iii) If Rank of A  $\neq$  Rank of K then the system is inconsistent and have no solution.

Example: - solve  $2x - 3y + z = 1$ ,  $x + 2y - 3z = 4$  and  $4x - y - 2z = 8$

The system of equation can be written as

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

$$\text{Here } A = \begin{bmatrix} 2 & -3 & 1 \\ 1 & 2 & -3 \\ 4 & -1 & -2 \end{bmatrix}; \mathbf{B} = \begin{bmatrix} 1 \\ 4 \\ 8 \end{bmatrix} \text{ and } K = \begin{bmatrix} 2 & -3 & 1 & 1 \\ 1 & 2 & -3 & 4 \\ 4 & -1 & -2 & 8 \end{bmatrix}$$

$$\text{Now } K = \begin{bmatrix} 2 & -3 & 1 & 1 \\ 1 & 2 & -3 & 4 \\ 4 & -1 & -2 & 8 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -3 & 4 \\ 2 & -3 & 1 & 1 \\ 4 & -1 & -2 & 8 \end{bmatrix} \text{ (exchanging row one by column one)}$$

$$\sim \begin{bmatrix} 1 & 2 & -3 & 4 \\ 0 & -7 & 7 & -7 \\ 0 & 5 & -4 & 6 \end{bmatrix} (R_2 \rightarrow R_2 - 2R_1 \text{ and } R_3 \rightarrow R_3 - 2R_1)$$

$$\sim \begin{bmatrix} 1 & 2 & -3 & 4 \\ 0 & 1 & -1 & 1 \\ 0 & 5 & -4 & 6 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & -3 & 4 \\ 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & 1 \end{bmatrix} (R_3 \rightarrow R_3 - 5R_2)$$

Hence rank of K = rank of A = 3

Hence the system is consistent and have unique solution.

The system can be written as  $x + 2y - 3z = 4$ ,  $y - z = 1$  and  $z = 1$

Hence  $x = 3$ ,  $y = 2$  and  $z = 1$

Some problems:-

Short answer type questions

1. Define upper triangular matrix with an example.
2. Define row reduced echelon form of a matrix.
3. Define Rouché's theorem.

4. Find the rank of the matrix  $\begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 1 \\ 1 & 2 & 0 \end{bmatrix}$

5. Define rank of a matrix.

Long answer type question

1. Solve  $x+2y-z=3$ ;  
 $3x-y+2z=1$ ;  
 $2x-2y+3z=2$

2. For what value of  $\gamma$  and  $\mu$  do the system of equations  $x+y+z=6$   
 $x+2y+3z=10$   
 $x+2y+\gamma=\mu$

have i) no solution ii) unique solution iii) infinite solutions

3. Solve the system of linear equation.

$$\begin{aligned} x-y+z &= 0 \\ x+2y-z &= 0 \\ 2x+y+3z &= 0 \end{aligned}$$

4. Test the consistency of the linear equation  $5x+3y+7z=4$ ;  
 $3x+26y+2z=13$ ;  
 $7x+2y+10z=5$



# Differential Equation

(7)

Def<sup>n</sup>: A eq<sup>n</sup> consisting of independent variables dependent variable or variables and diff. derivatives of dependent variables w.r.t independent variable.

Order of diff. eq<sup>n</sup>:

The order of diff. eq<sup>n</sup> is the order of the highest order derivative occurring in it.

Ex:  $\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + y = 0$  order - 2

Degree of diff. eq<sup>n</sup>:

The degree of a diff. eq<sup>n</sup> is the highest exponent of the highest order derivative after the eq<sup>n</sup> has been freed from radicals and fractions as far as derivatives are concerned.

Ex:  $\frac{dy}{dx} + x = 0$  order - 1; deg - 1

$\frac{d^2y}{dx^2} = k \left[ 1 + \left( \frac{dy}{dx} \right)^2 \right]$  order - 2; deg - 1.

Linear diff. eq<sup>n</sup>:

A diff. eq<sup>n</sup> is said to be linear if  
a) every dependent variable & its derivative are of first degree.

b) dependent variables & its derivatives are not multiplied together.

Ex:  $\frac{dy}{dx} = x$  ;  $\frac{d^2y}{dx^2} = \sin x$  ;  $\frac{d^2y}{dx^2} + x \frac{dy}{dx} = 0$  are linear

But  $\left( \frac{dy}{dx} \right)^2 = x + y$  ;  $\frac{d^2y}{dx^2} + y \frac{dy}{dx} = 0$  are nonlinear.



# Homogeneous Linear Differential Equations

The general linear diff. eq<sup>n</sup> is

$$a_0 \frac{d^m y}{dx^m} + a_1 \frac{d^{m-1} y}{dx^{m-1}} + \dots + a_{m-1} \frac{dy}{dx} + a_m y = f(x) \quad \text{--- (1)}$$

$a_0 \neq 0$ ; coefficients  $a_i$  are constants

$f(x)$  is fun<sup>n</sup> of  $x$

if  $f(x) = 0$  then eq<sup>n</sup> (1) become a homogeneous

sol<sup>n</sup> of linear diff eq<sup>n</sup>

For Homogeneous Only to find Complementary fun<sup>n</sup> (C.F.)

for non-homo. sol<sup>n</sup> is Complementary fun<sup>n</sup> + Particular Integral (P.I.)

Procedure for finding C.F. :-

$f(D)y = 0$  be a homogeneous linear diff eq<sup>n</sup>

\*  $f(m) = 0$  is the auxiliary eq<sup>n</sup>.

find  $m$  in  $f(m) = 0$

then rules for C.F. is

i) If all  $m$  roots are diff. i.e.  $m_1, m_2, \dots, m_n$  are real & diff.

$$\text{then C.F.} = C_1 e^{m_1 x} + C_2 e^{m_2 x} + \dots + C_n e^{m_n x}.$$

ii) if  $m_1$  repeated  $k$  times then

$$\text{C.F.} = (C_1 + C_2 x + \dots + C_k x^{k-1}) e^{m_1 x} + C_{k+1} e^{m_{k+1} x} + \dots + C_n e^{m_n x}.$$

iii) Suppose  $f(m) = 0$  has two complex roots

$$m_1 = \alpha + i\beta \quad \& \quad m_2 = \alpha - i\beta$$

$$\text{then } y \text{ (C.F.)} = e^{\alpha x} (C_1 \cos \beta x + C_2 \sin \beta x)$$



Solve ①  $\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = 0$

Symbolically  $D^2y - 5Dy + 6y = 0$   
 $\Rightarrow (D^2 - 5D + 6)y = 0$

$[\because D = \frac{d}{dx}]$

Now Auxiliary eq<sup>n</sup>:  $m^2 - 5m + 6 = 0$   
 $\Rightarrow (m-2)(m-3) = 0$

$\therefore m = 2 \text{ \& } 3$

$\therefore$  C.F. =  $C_1 e^{2x} + C_2 e^{3x}$

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

Symbolically  $D^2y - 4Dy + 4y = 0$

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

Auxiliary eq<sup>n</sup>  $m^2 - 4m + 4 = 0$

$\Rightarrow (m-2)^2 = 0$

$\therefore m = 2, 2$

C.F. =  $(C_1 + C_2 x) e^{2x}$

③  $\frac{d^3y}{dx^3} + y = 0$

Symbolically  $D^3y + y = 0$   
 $\Rightarrow (D^3 + 1)y = 0$

A.E.  $m^3 + 1 = 0$

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

$\therefore m = -1$  ;  $m = \frac{1 \pm \sqrt{1-4}}{2} = \frac{1 \pm \sqrt{3}i}{2} = \frac{1}{2} \pm \frac{\sqrt{3}}{2}i$

$\therefore m = -1, \frac{1}{2} + \frac{\sqrt{3}}{2}i, \frac{1}{2} - \frac{\sqrt{3}}{2}i$

$\therefore$  C.F. =  $C_1 e^{-x} + e^{x/2} \left[ C_2 \cos \frac{\sqrt{3}}{2} x + C_3 \sin \frac{\sqrt{3}}{2} x \right]$

Particular Integral (Linear Non Homogeneous diff eq<sup>n</sup>)

Sol. The non homogeneous linear diff eq<sup>n</sup> is  $f(D)y = f(x)$

then P.I =  $\frac{1}{f(D)} \cdot f(x)$

Case-1 Suppose  $f(x) = e^{ax}$

In this case replace  $D$  by  $a$  in  $f(D)$ .

If  $f(a) \neq 0$  then P.I will be

$$P.I = \frac{1}{f(a)} \cdot f(x)$$

again replace  $D$  by  $a$  in  $f'(D)$ .

If  $f'(a) \neq 0$  (repeat as above)

Ex ① Find P.I  $(D^2 - 4)y = e^x$

$$P.I = \frac{1}{D^2 - 4} \cdot e^x = \frac{1}{1 - 4} \cdot e^x = -\frac{e^x}{3}$$

②  $(D^2 - 4)y = e^{2x}$

$$P.I = \frac{1}{D^2 - 4} \cdot e^{2x} = \frac{1}{4 - 4} \cdot e^{2x} \quad [f(2) = 0]$$

$$\therefore P.I = \frac{x}{2D} e^{2x} = \frac{x}{4} \cdot e^{2x}$$

For non homogeneous linear diff eq<sup>n</sup>

Sol<sup>n</sup> is C.F + P.I.

For C.F follow the procedure as in Homogeneous eq<sup>n</sup> (Linear diff).



Case-2 Suppose  $f(D)y = \cos ax / \sin ax$  be a non-homogeneous linear diff eq<sup>n</sup>

To find P.I.

$PI = \frac{1}{f(D)} \cdot \cos ax$

Replace  $D^2$  by  $-a^2$

if  $\frac{1}{f(D)} = \frac{1}{0}$  after replacement

then  $PI = \frac{x}{f(D)} \cdot \cos ax$

then repeat same procedure.

Ex PI for  $(D^2 - 4)y = \cos 2x$ .

$PI = \frac{1}{D^2 - 4} \cdot \cos 2x$

as  $f(D) = 0$  after replacing  $D^2$  by  $-4$ . i.e.  $-4 + 4 = 0$

$\therefore PI = \frac{x}{2D} \cdot \cos 2x$

$= \frac{x}{2} \int \cos 2x \cdot dx$

$= \frac{x}{2} \cdot \frac{\sin 2x}{2} + C$

$= \frac{x \sin 2x}{4} + C$

$\frac{x}{2D} \cdot \cos 2x$
$\frac{x}{-4} \cos 2x$
$-\frac{1}{4} \cdot D(x \cos 2x)$
$-\frac{1}{4} [\cos 2x + x \cdot (-2 \sin 2x)]$
$\frac{\cos 2x}{4} + \frac{x}{2} \sin 2x$

(2) find the sol<sup>n</sup> of  $\frac{d^2 y}{dx^2} + \frac{dy}{dx} + y = \cos ax$ .

As this is non-homogeneous, we find e.f & P.I.

e.f  
Auxiliary eq<sup>n</sup>

$m^2 + m + 1 = 0$   
 $\therefore m = \frac{-1 \pm \sqrt{1 - 4 \cdot 1 \cdot 1}}{2 \cdot 1} = \frac{-1 \pm \sqrt{1 - 4}}{2} = \frac{-1 \pm \sqrt{-3}}{2}$

$\therefore C.F = e^{-1/2 x} [C_1 \cos \frac{\sqrt{3}}{2} x + C_2 \sin \frac{\sqrt{3}}{2} x]$   $= -1/2 \pm \frac{\sqrt{3}}{2} i$

$$P.I = \frac{1}{D^2 + D + 1} \cdot \cos 2x.$$

Replace  $D^2$  by  $-a^2 = -4$

$$= \frac{1}{-4 + D + 1} \cdot \cos 2x = \frac{1}{D - 3} \cdot \cos 2x.$$

$$= \frac{D + 3}{(D - 3)(D + 3)} \cdot \cos 2x \quad [\because \text{there is no } D^2 \text{ term}]$$

$$= \frac{D + 3}{D^2 - 9} \cdot \cos 2x$$

$$= \frac{D + 3}{-4 - 9} \cdot \cos 2x$$

$$= \frac{D + 3}{-13} \cos 2x$$

$$= -\frac{1}{13} (D \cdot \cos 2x + 3 \cos 2x)$$

$$= -\frac{1}{13} (-2 \sin 2x + 3 \cos 2x)$$

$$\therefore \text{General Sol}^n = C.F + P.I$$

$$= e^{-\frac{1}{2}x} \left( C_1 \cos \frac{\sqrt{3}}{2}x + C_2 \sin \frac{\sqrt{3}}{2}x \right)$$

$$- \frac{1}{13} (-2 \sin 2x + 3 \cos 2x)$$



## Partial differential Eq<sup>n</sup> (P.D.E.) (10)

A partial diff eq<sup>n</sup> is a rel<sup>n</sup> bet<sup>n</sup> the independent variables, dependent variable, & its partial derivatives.

$$\underline{\text{Ex:}} \quad x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = 2u + 3xy$$

If  $z = f(x, y)$   $x, y$  - independent variable  
 $z$  - dependent variable.

$$\text{Then } \frac{\partial z}{\partial x} = p; \quad \frac{\partial z}{\partial y} = q; \quad \frac{\partial^2 z}{\partial x^2} = r$$

$$\frac{\partial^2 z}{\partial x \cdot \partial y} = \frac{\partial^2 z}{\partial y \cdot \partial x} = s; \quad \frac{\partial^2 z}{\partial y^2} = t$$

### Formation of P.D.E.:-

① form a P.D.E.  $z = ax + by + a^2 + b^2$  — ①

Diff both sides partially w.r.t.  $x$ , we get-

$$\begin{aligned} \frac{\partial z}{\partial x} &= \frac{\partial}{\partial x} [ax + by + a^2 + b^2] \\ &= a \cdot \frac{\partial x}{\partial x} + b \cdot \frac{\partial y}{\partial x} + 0 + 0 \quad (\because y \rightarrow \text{constant}) \\ &= a \end{aligned}$$

Again diff ① w.r.t.  $y$  partially, we get-

$$\begin{aligned} \frac{\partial z}{\partial y} &= \frac{\partial}{\partial y} [ax + by + a^2 + b^2] \\ &= a \cdot \frac{\partial x}{\partial y} + b \cdot \frac{\partial y}{\partial y} + 0 + 0 \\ &= b \end{aligned}$$

putting value of  $a$  &  $b$  in ①, we get-

$$\begin{aligned} z &= x \cdot \frac{\partial z}{\partial x} + y \cdot \frac{\partial z}{\partial y} + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 \\ &= x \cdot p + y \cdot q + p^2 + q^2 \end{aligned}$$



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

Diff both side w.r.t.  $x$  partially, we get

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

$$= f'(x^2 - y^2) \cdot 2x \quad (\because y \text{ is const)} \quad \text{--- (2)}$$

Diff both side partially w.r.t.  $y$ , we get

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

$$= f'(x^2 - y^2) \cdot (-2y) \quad (\because x \text{ is const}) \quad \text{--- (3)}$$

Divide eq<sup>n</sup> (2) by eq<sup>n</sup> (3)

$$\frac{\partial z / \partial x}{\partial z / \partial y} = \frac{f'(x^2 - y^2) \cdot 2x}{f'(x^2 - y^2) \cdot (-2y)}$$

$$\Rightarrow \frac{p}{q} = -x/y \Rightarrow pq = -qx$$

$$\Rightarrow \boxed{pq + qx = 0}$$

Exercise  $z = f(xy/x)$

Linear Diff. eq<sup>n</sup> of 1<sup>st</sup> order :-

To find the sol<sup>n</sup> to linear diff. eq<sup>n</sup> of the form  $Pp + Qq = R$ .

Procedure :-

(1) write the subsidiary eq<sup>n</sup> as

$$\frac{dx}{p} = \frac{dy}{q} = \frac{dz}{R}$$

then solve for  $x$  or  $y$  by taking any factor

Ex-1  
Solve  $p\sqrt{x} + q\sqrt{y} = \sqrt{z}$  — (1)

$\equiv pP + qQ = R$   
 $p = \sqrt{x}; Q = \sqrt{y}; R = \sqrt{z}$ .

The subsidiary eq<sup>n</sup> to eq<sup>n</sup> (1) is

$$\frac{dx}{p} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\Rightarrow \frac{dx}{\sqrt{x}} = \frac{dy}{\sqrt{y}} = \frac{dz}{\sqrt{z}} \text{ — (1)}$$

Considering first two ratio, we get

$$\frac{dx}{\sqrt{x}} = \frac{dy}{\sqrt{y}}$$

Integrate both side  $\int \frac{dx}{\sqrt{x}} = \int \frac{dy}{\sqrt{y}}$

$$\Rightarrow \frac{x^{-1/2+1}}{-1/2+1} = \frac{y^{-1/2+1}}{-1/2+1} + C_1$$

$$\Rightarrow \frac{\sqrt{x}}{1/2} = \frac{\sqrt{y}}{1/2} + C_1$$

$$\Rightarrow \sqrt{x} = \sqrt{y} + \sqrt{2}C_1$$

$$\Rightarrow \sqrt{x} - \sqrt{y} = C_2 \text{ — (2)}$$

Considering 2<sup>nd</sup> & 3<sup>rd</sup> ratio, we get.

$$\frac{dy}{\sqrt{y}} = \frac{dz}{\sqrt{z}}$$

on integration  $\int \frac{dy}{\sqrt{y}} = \int \frac{dz}{\sqrt{z}}$

$$\Rightarrow \sqrt{y} = \sqrt{z} + C_3$$

$$\Rightarrow \sqrt{y} - \sqrt{z} = C_3 \text{ — (3)}$$

Required sol<sup>n</sup>  $\phi(\sqrt{x} - \sqrt{y}, \sqrt{y} - \sqrt{z}) = 0$

$$\Rightarrow \sqrt{x} - \sqrt{y} = f(\sqrt{y} - \sqrt{z})$$



Q.2

$$x(y-z), p + y(z-x), q \phi = z(x-y)$$

Assiduary eq<sup>n</sup>  $\frac{dx}{x(y-z)} + \frac{dy}{y(z-x)} = \frac{dz}{z(x-y)}$

$$p = x(y-z); \quad q = y(z-x); \quad R = z(x-y)$$

Now we'll find  $p', q', R'$  s.t.  $pp' + qq' + RR' = 0$

$$\therefore p' = 1; \quad q' = 1; \quad R' = 1$$

$$\text{as } x(y-z) + y(z-x) + z(x-y)$$

$$= xy - zx + yz - yx + zx - zy = 0$$

Hence  $p'dx + q'dy + R'dz = 0$  is integrable.

$$\Rightarrow dx + dy + dz = 0 \text{ is integrable}$$

On integration  $x + y + z = C_1$  ——— (1)

Next, we find  $p'', q'', R''$  s.t.  $pp'' + qq'' + RR'' = 0$

$$\therefore p'' = \frac{1}{x}; \quad q'' = \frac{1}{y}; \quad R'' = \frac{1}{z}$$

$$\text{as } \frac{1}{x} \cdot x(y-z) + \frac{1}{y} \cdot y(z-x) + \frac{1}{z} \cdot z(x-y)$$

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

Hence  $p''dx + q''dy + R''dz = 0$  is integrable

$$\Rightarrow \frac{1}{x} dx + \frac{1}{y} dy + \frac{1}{z} dz = 0 \text{ is integrable}$$

On integration  $\int \frac{1}{x} \cdot dx + \int \frac{1}{y} \cdot dy + \int \frac{1}{z} \cdot dz = C_2$

$$\Rightarrow \ln x + \ln y + \ln z = C_2$$

$$\Rightarrow \ln(xyz) = C_2$$

$$\Rightarrow xyz = e^{C_2} = C_3 \text{ ——— (2)}$$

sol<sup>n</sup> is  $\phi(x+y+z, xyz) = 0$

$$\Rightarrow x+y+z = f(xyz)$$

## Laplace's Transform:-

Gamma function:-

- i)  $\Gamma(n+1)=n\Gamma(n)$
- ii)  $\Gamma(n+1)=n!$  For a +ve integer n.
- iii)  $\Gamma\left(\frac{1}{2}\right)=\sqrt{\pi}$

$$\text{Ex:-}\Gamma(5)=\Gamma(4+1)=4!=24$$

$$\Gamma(6)=5!=120$$

$$\Gamma\left(\frac{5}{2}\right)=\Gamma\left(\frac{3}{2}+1\right)=\frac{3}{2}\Gamma\left(\frac{3}{2}\right)=\frac{3}{2}\Gamma\left(\frac{1}{2}+1\right)=\frac{3}{2}\cdot\frac{1}{2}\Gamma\left(\frac{1}{2}\right)=\frac{3}{2}\cdot\frac{1}{2}\cdot\sqrt{\pi}=\frac{3}{4}\sqrt{\pi}$$

$$\Gamma\left(\frac{9}{2}\right)=\Gamma\left(\frac{7}{2}+1\right)=\frac{7}{2}\Gamma\left(\frac{7}{2}\right)=\frac{7}{2}\Gamma\left(\frac{5}{2}+1\right)=\frac{7}{2}\cdot\frac{5}{2}\Gamma\left(\frac{5}{2}\right)=\frac{7}{2}\cdot\frac{5}{2}\cdot\frac{3}{4}\sqrt{\pi}=\frac{105}{16}\sqrt{\pi}$$

Laplace's Transform:-

Let  $f(t)$  is a function of real variable  $t>0$  then the Laplace's Transform of  $f(t)$  is

$$L[f(t)]=\int_0^{\infty} e^{-st} f(t) dt =F(s) \text{ and } s \text{ is a parameter which may be real or complex.}$$

$$L[\sin t]=\int_0^{\infty} e^{-st} \sin t dt=\frac{1}{s^2+1}$$

Laplace's Transform of some standard function:-

- i)  $L[c]=\frac{c}{s}$ ; where c is a constant
- ii)  $L[t]=\frac{1}{s^2}$
- iii)  $L[t^n]=\frac{n!}{s^{n+1}}$   $s>0$ ,  $n=0,1,2,\dots$
- iv)  $L[e^{at}]=\frac{1}{s-a}$   $s>a$
- v)  $L[e^{-at}]=\frac{1}{s+a}$
- vi)  $L[\sin at]=\frac{a}{s^2+a^2}$
- vii)  $L[\cos at]=\frac{s}{s^2+a^2}$

$$\text{Ex:- } L[1]=\frac{1}{s}; \quad L[t^2]=\frac{2!}{s^{2+1}}=\frac{2}{s^3}$$

$$L[\sin 2t]= \quad L[\cos 4t] \quad L[e^{-3t}]=$$

Linearity Property of Laplace's Transform:-

If  $f(t)$  and  $g(t)$  are two function of  $t$ , then

$$L[af(t) \mp bg(t)]=aL[f(t)] \mp bL[g(t)] \text{ where } a \text{ and } b \text{ are scalars (constants)}$$

$$L[\sin 2t + \cos 3t] = L[\sin 2t] + L[\cos 3t] = \frac{2}{s^2+4} + \frac{s}{s^2+9} = \frac{2(s^2+9) + s(s^2+4)}{(s^2+4)(s^2+9)} = \frac{2s^2+18+s^3+4s}{(s^2+4)(s^2+9)}$$

$$L[4e^{3t}] = 4L[e^{3t}] = 4 \cdot \frac{1}{s-3}$$

### Shifting Property:-

If  $L[f(t)] = F(s)$  then

$$L[e^{at}f(t)] = F(s-a), \quad s-a > 0$$

EX:-  $L[e^{3t} \sin 2t]$

Here  $f(t) = \sin 2t$

$$L[f(t)] = L[\sin 2t] = \frac{2}{s^2+4} = F(s) \quad (2 \text{ marks})$$

By using shifting Property,

$$L[e^{3t} \sin 2t] = F(s-3) = \frac{2}{(s-3)^2+4} = \frac{2}{s^2+9-6s+4} = \frac{2}{s^2-6s+13} \quad (3 \text{ marks})$$

$$L[\sin^2 t] = L\left[\frac{\cos 2t - 1}{2}\right] = L\left[\frac{1}{2} \cos 2t - \frac{1}{2}\right] = \frac{1}{2} L[\cos 2t] - \frac{1}{2} L[1] = \frac{1}{2} \frac{s}{s^2+4} - \frac{1}{2} \frac{1}{s} = \frac{s^2 - (s^2+4)}{2s(s^2+4)} = \frac{-4}{2s(s^2+4)}$$

$$\{\cos 2t = \cos^2 t - \sin^2 t = 1 - \sin^2 t - \sin^2 t = 1 - 2\sin^2 t \Rightarrow \sin^2 t = \frac{\cos 2t - 1}{2}\}$$

$$\{\sin 3t = 3\sin t - 4\sin^3 t \Rightarrow -4\sin^3 t = \sin 3t - 3\sin t \Rightarrow \sin^3 t = \frac{3\sin t - \sin 3t}{4}\}$$

### **Laplace's Transform of $t^n f(t)$ :**

if  $L[f(t)] = F(s)$

$$L[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} [F(s)]$$

Ex:- find the laplace's transform of  $t \cdot \sin t$

Here  $n=1$  &  $f(t) = \sin t$

$$L[\sin t] = \frac{1}{s^2+1}$$

$$\text{Now } L[t \sin t] = (-1)^1 \frac{d}{ds} \left[ \frac{1}{s^2+1} \right] = -1 \cdot \frac{0 \cdot (s^2+1) - 1(2s)}{(s^2+1)^2} = - \frac{-2s}{(s^2+1)^2} = \frac{2s}{(s^2+1)^2}$$

Ex:- 2  $L[t \cdot e^{2t}]$

$$L[e^{2t}] = \frac{1}{s-2}$$

$$L[t \cdot e^{2t}] = (-1)^1 \frac{d}{ds} \frac{1}{s-2} = -1 \frac{0 \cdot (s-2) - 1(1)}{(s-2)^2} = \frac{1}{(s-2)^2}$$

## Laplace's Transform of $\frac{1}{t}f(t)$ :-

$$\text{If } L[f(t)] = F(s) \text{ then } L\left[\frac{1}{t}f(t)\right] = \int_s^\infty F(s) ds$$

$$\text{Ex:- 1 find } L\left[\frac{\sin t}{t}\right] = L\left[\frac{1}{t} \sin t\right]$$

Here  $f(t) = \sin t$

$$L[f(t)] = L[\sin t] = \frac{1}{s^2+1}$$

$$L\left[\frac{1}{t} \sin t\right] = \int_s^\infty \frac{1}{s^2+1} ds = \tan^{-1}s \Big|_s^\infty = \tan^{-1}\infty - \tan^{-1}s = \pi/2 - \tan^{-1}s$$

## Laplace Transform of the nth derivative:-

$$L[f^{(n)}(t)] = s^n L[f(t)] - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0)$$

$$L[f^{(1)}(t)] = sL[f(t)] - f(0)$$

$$L[f^{(2)}(t)] = s^2 L[f(t)] - s^1 f(0) - f'(0)$$

$$\text{Ex:- } L[\cos t] = L[(\sin t)'] = sL[\sin t] - \sin 0 = s \cdot \frac{1}{s^2+1} - 0 = \frac{s}{s^2+1}$$

## Laplace's Transform of integration:-

$$\text{If } L[f(t)] = F(s) \text{ then } L\left\{\int_0^t f(t) dt\right\} = \frac{1}{s} L[f(t)] = \frac{1}{s} F(s)$$

$$\text{Ex:- } L[\sin t] = L\left\{\int_0^t \cos t dt\right\} = \frac{1}{s} L[\cos t] = \frac{1}{s} \frac{s}{s^2+1} = \frac{1}{s^2+1}$$

## Inverse Laplace Transform:-

- |       |  |   |
|-------|--|---|
| i)    | $L[c] = \frac{c}{s}$ ; where c is a constant                 | $L^{-1}\left[\frac{c}{s}\right] = c$              |
| ii)   | $L[t] = \frac{1}{s^2}$                                       | $L^{-1}\left[\frac{1}{s^2}\right] = t$            |
| iii)  | $L[t^n] = \frac{n!}{s^{n+1}}$ $s > 0$ , $n = 0, 1, 2, \dots$ | $L^{-1}\left[\frac{n!}{s^{n+1}}\right] = t^n$     |
| iv)   | $L[e^{at}] = \frac{1}{s-a}$ $s > a$                          | $L^{-1}\left[\frac{1}{s-a}\right] = e^{at}$       |
| v)    | $L[e^{-at}] = \frac{1}{s+a}$                                 | $L^{-1}\left[\frac{1}{s+a}\right] = e^{-at}$      |
| vi)   | $L[\sin at] = \frac{a}{s^2+a^2}$                             | $L^{-1}\left[\frac{a}{s^2+a^2}\right] = \sin at$  |
| vii)  | $L[\cos at] = \frac{s}{s^2+a^2}$                             | $L^{-1}\left[\frac{s}{s^2+a^2}\right] = \cos at$  |
| viii) | $L[\sinh at] = \frac{a}{s^2-a^2}$                            | $L^{-1}\left[\frac{a}{s^2-a^2}\right] = \sinh at$ |
| ix)   | $L[\cosh at] = \frac{s}{s^2-a^2}$                            | $L^{-1}\left[\frac{s}{s^2-a^2}\right] = \cosh at$ |



Inverse Laplace Transform also satisfies linearity property:-

$$L^{-1} [aF(s)+bG(s)] = aL^{-1}[F(s)]+bL^{-1}[G(s)]$$

$$L^{-1} [aF(s)-bG(s)] = aL^{-1}[F(s)]-bL^{-1}[G(s)]$$

**Shifting Property:-**

If  $L^{-1}[F(s)] = f(t)$  then  $L^{-1}[F(s - a)] = e^{at} f(t)$

Ex:-  $L^{-1}[\frac{2s}{s^2+9}] = 2. L^{-1}[\frac{s}{s^2+3^2}] = 2. \cos 3t$

$$\begin{aligned} 2. L^{-1}[\frac{3s}{s^2+2s-8}] &= L^{-1}[\frac{3s}{s^2+2s.1+1^2-9}] = L^{-1}[\frac{3s}{(s+1)^2-3^2}] = L^{-1}[\frac{\{3(s+1)-3\}}{(s+1)^2-3^2}] \\ &= L^{-1}[\frac{3(s+1)}{(s+1)^2-3^2}] - L^{-1}[\frac{3}{(s+1)^2-3^2}] \quad [\frac{a+b}{c} = \frac{a}{c} + \frac{b}{c}] \\ &= 3 L^{-1}[\frac{(s+1)}{(s+1)^2-3^2}] - L^{-1}[\frac{3}{(s+1)^2-3^2}] \end{aligned}$$

We know that  $L^{-1}[\frac{s}{s^2-3^2}] = \cosh 3t$  and  $L^{-1}[\frac{3}{s^2-3^2}] = \sinh 3t$

By using shifting property,

$$= 3e^{-t} \cosh 3t - e^{-t} \sinh 3t$$

Imp:-

Ex:-  $y'' + 5y' + 6y = e^{2x}, y(0) = 2, y'(0) = -1$

Taking the Laplace's Transform on both side, we get

$$L[y'' + 5y' + 6y] = L[e^{2x}]$$

$$\Rightarrow L[y''] + 5L[y'] + 6L[y] = L[e^{2x}] \quad \{\text{Using Linearity Property}\}$$

$$\Rightarrow \{s^2 L[y] - s^1 y(0) - y'(0)\} + 5\{sL[y] - y(0)\} + 6L[y] = \frac{1}{s-2} \quad \{\text{Laplace's Transform of derivative}\}$$

$$\Rightarrow s^2 L[y] - s^1 2 + 1 + 5sL[y] - 10 + 6L[y] = \frac{1}{s-2}$$

$$\Rightarrow L[y] \{s^2 + 5s + 6\} - 2s - 9 = \frac{1}{s-2}$$

$$\Rightarrow L[y] \{s^2 + 5s + 6\} = \frac{1}{s-2} + 2s + 9$$

$$\Rightarrow L[y] \{s^2 + 5s + 6\} = \frac{1+(2s+9)(s-2)}{s-2} = \frac{1+2s^2+5s-18}{s-2} = \frac{2s^2+5s-17}{s-2}$$

$$\Rightarrow L[y] = \frac{2s^2+5s-17}{(s-2)(s^2+5s+6)} = \frac{2s^2+5s-17}{(s-2)(s+2)(s+3)}$$

Let's consider

$$\frac{2s^2+5s-17}{(s-2)(s+2)(s+3)} = \frac{A}{s-2} + \frac{B}{s+2} + \frac{C}{s+3} = \frac{A(s+2)(s+3)+B(s-2)(s+3)+C(s-2)(s+2)}{(s-2)(s+2)(s+3)}$$

$$\Rightarrow 2s^2 + 5s - 17 = A(s+2)(s+3) + B(s-2)(s+3) + C(s-2)(s+2)$$

$$\text{Put } s=-2 \Rightarrow 2 \cdot 4 + 5(-2) - 17 = 0 + B \cdot (-4) \cdot 1 + 0 \Rightarrow 8 - 10 - 17 = -4B \Rightarrow B = 19/4$$

$$\text{Put } s=-3 \Rightarrow 18 - 15 - 17 = 5C \Rightarrow 5C = -14 \Rightarrow C = 14/5$$

$$\text{Put } s=2 \Rightarrow 1 = 20A \Rightarrow A = 1/20$$

$$\text{Therefore } \frac{2s^2+5s-17}{(s-2)(s+2)(s+3)} = \frac{1}{20} \frac{1}{s-2} + \frac{19}{4} \frac{1}{s+2} + \frac{14}{5} \frac{1}{s+3}$$

$$\text{Therefore } L[y] = \frac{1}{20} \frac{1}{s-2} + \frac{19}{4} \frac{1}{s+2} + \frac{14}{5} \frac{1}{s+3}$$

$$\Rightarrow y = L^{-1} \left[ \frac{1}{20} \frac{1}{s-2} + \frac{19}{4} \frac{1}{s+2} + \frac{14}{5} \frac{1}{s+3} \right]$$

$$\Rightarrow y = \frac{1}{20} L^{-1} \left[ \frac{1}{s-2} \right] + \frac{19}{4} L^{-1} \left[ \frac{1}{s+2} \right] + \frac{14}{5} L^{-1} \left[ \frac{1}{s+3} \right]$$

$$\Rightarrow y = \frac{1}{20} e^{2x} + \frac{19}{4} e^{-2x} + \frac{14}{5} e^{-3x}$$

## NUMERICAL METHODS

### Bisection Method

**Example :-** Find a root of the following equation using bisection method correct to two decimal places (i)  $x^3 - 5x + 1 = 0$  which lies between 2 & 3.

Solution:- Let  $f(x) = x^3 - 5x + 1$

Since  $f(2)$  is -ve and  $f(3)$  is +ve, a root lies between 2 & 3.

First approximation to the root is  $x_1 = \frac{2+3}{2} = 2.5$

$$f(x_1) = 2.5^3 - 5 * 2.5 + 1 = 4.125 > 0$$

Hence the root lies between 2.5 and 2

Second approximation to the root is  $x_2 = \frac{2+2.5}{2} = 2.25$

$$f(x_2) = 2.25^3 - 5 * 2.25 + 1 = 1.140625 > 0$$

Hence the root lies between 2.25 and 2

Third approximation to the root is  $x_3 = \frac{2+2.25}{2} = 2.125$

$$f(x_3) = 2.125^3 - 5 * 2.125 + 1 = -0.0293 > 0$$

This implies that the root lies between 2.125 and 2.25

Fourth approximation to the root is  $x_4 = \frac{2.125+2.25}{2} = 2.1875$

So the desired root is 2.19 approximately.

**EX:-** Find a root of an equation  $f(x) = x^3 - x - 1$  using Bisection method

Solution: Here  $x^3 - x - 1 = 0$  Let  $f(x) = x^3 - x - 1$

Since  $f(1)$  is -ve and  $f(2)$  is +ve, a root lies between 1 & 2.

First approximation to the root is  $x_1 = \frac{1+2}{2} = 1.5$

$$f(x_1) = 1.5^3 - 1.5 - 1 = 0.875 > 0$$

Hence the root lies between 1 and 1.5

Second approximation to the root is  $x_2 = \frac{1+1.5}{2} = 1.25$

$$f(x_2) = 1.25^3 - 1.25 - 1 = -0.29688 < 0$$

Hence the root lies between 1.25 and 1.5

Third approximation to the root is  $x_3 = \frac{1.25+1.5}{2} = 1.375$

$$f(x_3) = 1.375^3 - 1.375 - 1 = 0.22461 > 0$$

This implies that the root lies between 1.375 and 1.25

Fourth approximation to the root is  $x_4 = \frac{1.25+1.375}{2} = 1.3125$

So the desired root is 1.31 approximately.

## Newton Rapson's Method:-

Newton Raphson method Steps (Rule)	
<b>Step-1:</b>	Find points $a$ and $b$ such that $a < b$ and $f(a) \cdot f(b) < 0$ .
<b>Step-2:</b>	Take the interval $[a, b]$ and find next value $x_0 = \frac{a+b}{2}$
<b>Step-3:</b>	Find $f(x_0)$ and $f'(x_0)$ $x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$
<b>Step-4:</b>	If $f(x_1) = 0$ then $x_1$ is an exact root, else $x_0 = x_1$
<b>Step-5:</b>	Repeat steps 2 to 4 until $f(x_i) = 0$ or $ f(x_i)  \leq \text{Accuracy}$

**Example: - Find by Newton's method, a root of the equation  $x^3 - 3x + 1 = 0$  correct to 3 decimal places.**

solution:- let  $f(x) = x^3 - 3x + 1$  and  $f'(x) = 3x^2 - 3$

$$f(1) = 1 - 3 + 1 = -1 < 0 \text{ and } f(2) = 8 - 6 + 1 = 3 > 0$$

The root lies between 1 & 2.

Let  $x_0 = 1.5$

By using Newton's formula

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1.53333$$

$$x_2 = x_1 - \frac{f(x_1)}{f'(x_1)} = 1.532$$

Hence the approximate root is 1.532

**Exercise: - Find a root of an equation  $f(x) = x^3 - x + 1$  using Newton Raphson method**

**Evaluate  $\sqrt{28}$  using Newton's iteration method.**

Solution:- Let  $N=28$ . Then by using Newton's iteration formula

$$x_{n+1} = \frac{1}{2} \left( x_n + \frac{28}{x_n} \right)$$

Since an approximate value of  $\sqrt{28} = 5$ ,

**We take  $x_0 = 5$**

$$x_1 = \frac{1}{2} \left( x_0 + \frac{28}{x_0} \right) = \frac{1}{2} \left( 5 + \frac{28}{5} \right) = 5.3$$

$$x_2 = \frac{1}{2} \left( x_1 + \frac{28}{x_1} \right) = \frac{1}{2} \left( 5.3 + \frac{28}{5.3} \right) = 5.29150$$

$$x_3 = \frac{1}{2} \left( x_2 + \frac{28}{x_2} \right) = \frac{1}{2} \left( 5.29150 + \frac{28}{5.29150} \right) = 5.29151$$

Hence  $\sqrt{28} = 5.2915$

### Operators: -

- i) Shift Operators:-  $Ef(x)=f(x+h)$
- ii) Forward difference operator  $\Delta f(x)=f(x+h)-f(x)$
- iii) Backward difference operator  $\nabla f(x)=f(x)-f(x-h)$

Relation between operators

$$\Delta f(x)=f(x+h)-f(x)=f(x+h)-f(x)=Ef(x)-f(x)=(E-1)f(x)$$

$$\Rightarrow \Delta=E-1$$

Evaluate  $\Delta^n(a^x)$

Solution: -

$$\begin{aligned} \Delta^n(a^x) &= \Delta^{n-1}\{\Delta(a^x)\} \\ &= \Delta^{n-1}[a^{x+1} - a^x] \\ &= \Delta^{n-1}.a^x(a - 1) \\ &= (a - 1)\Delta^{n-1}.a^x \\ &= (a - 1)\Delta^{n-2}\{\Delta(a^x)\} \\ &= (a - 1)\Delta^{n-2}a^x(a - 1) \\ &= (a - 1)^2\Delta^{n-2}a^x \end{aligned}$$

Proceeding in this way we get;  $\Delta^n(a^x) = (a - 1)^n a^x$

Example:-By forming a difference table find the missing values in the following table assuming that the fourth differences are equal to zero.

X	0	5	10	15	20	25
y	6	10	?	17	?	31

Solution:- Let's assume the missing value be  $y_1$  &  $y_2$ .

The difference table is as follows.

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	6	4			
5	10	$y_1 - 10$	$y_1 - 14$	$41 - 3y_1$	
10	$y_1$	$17 - y_1$	$27 - 2y_1$	$y_2 + 3y_1 - 61$	$y_2 + 6y_1 - 102$
15	17	$y_2 - 17$	$y_2 + y_1 - 34$	$-3y_2 - y_1 + 82$	$-4y_2 - 4y_1 + 143$
20	$y_2$	$31 - y_2$	$48 - 2y_2$		
25	31				

As it is given that the fourth approximation is zero i.e.  $\Delta^4 y = 0$

Therefore  $y_2 + 6y_1 - 102 = 0$  and  $-4y_2 - 4y_1 + 143 = 0$

$$y_2 + 6y_1 - 102 = 0 \text{ -----(1)}$$

$$-4y_2 - 4y_1 + 143 = 0 \text{ -----(2)}$$

Solve for x & y.

Multiplying equation 1 by 4, we get  $4y_2 + 24y_1 - 408 = 0$  -----(3)

Add equation 2 & 3

$$20y_1 - 265 = 0 \Rightarrow y_1 = 265/20 = 13.25$$

$$\Rightarrow y_2 = 102 - 6 * 13.25 = 102 - 79.50 = 22.5$$

2) find the missing value using difference table.

X	0	1	2	3	4
y	1	3	9	?	81

solution:-

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1				
		2			
1	3		4		
		6		c-19	
2	9		c-15		124-4c
		c-9		90-2c-(c-15)	
3	C		90-2c		
		81-c			
4	81				

Therefore the polynomial so formed is of degree 4. Hence 4<sup>th</sup> difference must be zero.

$$\Delta^4 y = 0 \Rightarrow 124 - 4c = 0 \Rightarrow c = 124/4 = 31$$

Exercise:- Find the sixth term of the sequence 2, 6, 12, 20, 30, ...

X	0	1	2	3	4	5
y	2	6	12	20	30	?



## LAGRANGE INTERPOLATING POLYNOMIAL

Example: -Find the interpolating polynomial by using the given data and find the value of f(3)

X	0	1	2
Y	1	3	9

Solution:-

x		Y=f(x)	
$x_0$	0	$y_0=f(x_0)$	1
$x_1$	1	$y_1$	3
$x_2$	2	$y_2$	9

Lagrange interpolating polynomial

$$P(x) = \frac{(x-x_1)(x-x_2)\dots(x-x_n)}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} f(x_0) + \frac{(x-x_0)(x-x_2)\dots(x-x_n)}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} f(x_1) + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{(x_n-x_0)(x_n-x_1)\dots(x_n-x_{n-1})} f(x_n)$$

$$P(x) = \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} f(x_0) + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} f(x_1) + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} f(x_2)$$

$$= \frac{(x-1)(x-2)}{(0-1)(0-2)} 1 + \frac{(x-0)(x-2)}{(1-0)(1-2)} 3 + \frac{(x-0)(x-1)}{(2-0)(2-1)} 9$$

$$= \frac{x^2-3x+2}{2} + \frac{x^2-2x}{-1} 3 + \frac{x^2-x}{2} 9$$

$$= \frac{-(x^2 - 3x + 2) + 6(x^2 - 2x) - 9(x^2 - x)}{-2}$$

$$= \frac{-x^2+3x-2+(6x^2-12x)-9x^2+9x}{-2}$$

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

$$= 2x^2 + 1$$

$$f(5) = 2 * 3^2 + 1 = 2 * 9 + 1 = 19$$

Find the interpolating polynomial by using newton's forward method

X	0	1	2	3	4
Y	1	3	9	31	81

Solution:-

x	y	$\Delta y$	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
0	1				
		2			
1	3		4		
		6		12	
2	9		16		0
		22		12	
3	31		28		
		50			
4	81				

Newton's forward interpolation formula is

$$P(x) = y_0 + \frac{x-x_0}{h} \Delta y_0 + \frac{(x-x_0)(x-x_1)}{2!h^2} \Delta^2 y_0 + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{n!h^n} \Delta^n y_0$$

$$= 1 + \frac{x-0}{1} 2 + \frac{(x-0)(x-1)}{2 \cdot 1} 4 + \frac{(x-0)(x-1)(x-2)}{3 \cdot 1} 12$$

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

$$= 1 + 2x^2 + 4x^3 - 12x^2 + 8x$$

$$= 4x^3 - 10x^2 + 8x + 1$$