

Q2 (a) If z be a homogeneous function of degree n , show that

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

Answer

Soln: Q2(a)

By Euler's Theorem

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nz \quad \text{--- (i)}$$

Differentiating (i), partially w.r.t. 'x', we get

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

or $x \cdot \frac{\partial^2 z}{\partial x^2} + y \cdot \frac{\partial^2 z}{\partial x \cdot \partial y} = (n-1) \frac{\partial z}{\partial x} \quad \text{--- (ii)}$

Differentiating (i), partially w.r.t. 'y', we have

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

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

Hence proved

Q2 (b) If $z = f(x, y)$, where $x = e^u \cos v$ and $y = e^u \sin v$, then show that

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

Answer

2. b. Soln:

$$\begin{aligned}
 x &= e^u \cos v, & y &= e^u \sin v \\
 \frac{\partial z}{\partial u} &= \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u} \\
 &= \frac{\partial z}{\partial x} e^u \cos v + \frac{\partial z}{\partial y} e^u \sin v \\
 &= x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \quad \text{--- (i)} \\
 y \frac{\partial z}{\partial u} &= xy \frac{\partial z}{\partial x} + y^2 \frac{\partial z}{\partial y} \quad \text{--- (i)} \\
 \text{and } \frac{\partial z}{\partial v} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial v} \\
 &= \frac{\partial z}{\partial x} (-e^u \sin v) + \frac{\partial z}{\partial y} (e^u \cos v) \\
 &= -y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} \\
 x \frac{\partial z}{\partial v} &= -xy \frac{\partial z}{\partial x} + x^2 \frac{\partial z}{\partial y} \quad \text{--- (ii)} \\
 \text{on adding (i) and (ii), we get} \\
 y \frac{\partial z}{\partial u} + x \frac{\partial z}{\partial v} &= (x^2 + y^2) \frac{\partial z}{\partial y} \\
 &= (e^{2u} \cos^2 v + e^{2u} \sin^2 v) \frac{\partial z}{\partial y} \\
 &= e^{2u} (\cos^2 v + \sin^2 v) \frac{\partial z}{\partial y} \\
 &= e^{2u} \frac{\partial z}{\partial y} \quad \text{Hence proved}
 \end{aligned}$$

Q3 (a) Change the order of integration and then evaluate $I = \int_0^1 \int_{x^2}^{2-x} xy dx dy$

Answer

Q3.a. Soln.

$$I = \int_0^1 \int_{x^2}^{2-x} xy \, dx \, dy$$

The region of integration is shown by shaded portion in the figure bounded by parabola $y = x^2$ and the line $y = 2 - x$

The point of intersection of the parabola $y = x^2$ and the line $y = 2 - x$ is $(1, 1)$.

In the fig. we have taken a strip parallel to y -axis and the order of integration is $\int_0^1 x \, dx \int_{x^2}^{2-x} y \, dy$

In the second figure we have taken a strip parallel to x -axis in the area OBC and second strip in the area ABC.

The limits of x in the area OBC are 0 and \sqrt{y} and the limit of x in the area ABC are 0 and $2 - y$.

So, the given integral is

$$= \int_0^1 y \, dy \int_0^{\sqrt{y}} x \, dx + \int_1^2 y \, dy \int_0^{2-y} x \, dx$$

$$= \int_0^1 y \, dy \left[\frac{x^2}{2} \right]_0^{\sqrt{y}} + \int_1^2 y \, dy \left[\frac{x^2}{2} \right]_0^{2-y}$$

$$= \frac{1}{2} \int_0^1 y^2 \, dy + \frac{1}{2} \int_1^2 y(2-y)^2 \, dy$$

$$= \frac{1}{2} \left[\frac{y^3}{3} \right]_0^1 + \frac{1}{2} \int_1^2 (4y - 4y^2 + y^3) \, dy$$

$$= \frac{1}{6} + \frac{1}{2} \left[2y - \frac{4}{3}y^3 + \frac{y^4}{4} \right]_1^2$$

$$= \frac{1}{6} + \frac{1}{2} \left[8 - \frac{32}{3} + 4 - 2 + \frac{4}{3} - \frac{1}{4} \right]$$

$$= \frac{1}{6} + \frac{1}{2} \left[\frac{96 - 128 + 48 - 24 + 16 - 3}{12} \right]$$

$$= \frac{1}{6} + \frac{5}{24} = \frac{9}{24} = \frac{3}{8} \text{ Ans.}$$

Q3 (b) Find the volume bounded by the cylinder $x^2 + y^2 = 4$ and the planes $y + z = 3$ and $z = 0$

Answer

u. b. Soln.

$$x^2 + y^2 = 4 \quad \text{--- (i)}$$

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

$$z = 0 \quad \text{--- (iii)}$$

(i) z varies from 0 to $3-y$

(ii) y varies from $-\sqrt{4-x^2}$ to $\sqrt{4-x^2}$

(iii) x varies from -2 to $+2$

The required volume

$$= \int_{-2}^{+2} \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} \int_0^{3-y} dx dy dz$$

$$= \int_{-2}^{+2} \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} \left[z \right]_0^{3-y} dx dy$$

$$= \int_{-2}^{+2} \int_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} [3-y] dx dy$$

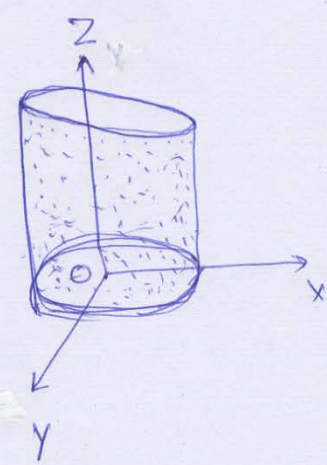
$$= \int_{-2}^{+2} \left[3y - \frac{y^2}{2} \right]_{-\sqrt{4-x^2}}^{\sqrt{4-x^2}} dx$$

$$= \int_{-2}^{+2} \left[3\sqrt{4-x^2} - \frac{4-x^2}{2} + 3\sqrt{4-x^2} + \frac{4-x^2}{2} \right] dx$$

$$= 6 \int_{-2}^{+2} \sqrt{4-x^2} dx = 6 \left[\frac{x}{2} \sqrt{4-x^2} + \frac{4}{2} \sin^{-1} \frac{x}{2} \right]_{-2}^{+2}$$

$$= 6 \left[2 \sin^{-1} \frac{2}{2} - 2 \sin^{-1} \frac{-2}{2} \right] = 12 \left[\frac{\pi}{2} + \frac{\pi}{2} \right] = 12\pi \text{ Ans.}$$

total = 8 mms.



Q4 (a) Find the eigenvalues and eigenvectors of the matrix $A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 2 & 1 \\ 2 & 2 & 3 \end{bmatrix}$

Answer

Soln

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

$$\begin{bmatrix} 1-\lambda & 0 & -1 \\ \frac{1}{2} & 2-\lambda & \frac{1}{2} \\ 2 & 2 & 3-\lambda \end{bmatrix} = 0 \quad \text{ie, } \lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$$

let $\lambda = 1$, $1 - 6 + 11 - 6 = 0$

By synthetic division

$$\begin{array}{r|rrrr} 1 & 1 & -6 & 11 & -6 \\ & & -5 & 6 & 0 \\ \hline & 1 & -5 & 6 & 0 \end{array}$$

$$\lambda^2 - 5\lambda + 6 = 0$$

P.T.O.

$$(\lambda - 1)(\lambda^2 - 5\lambda + 6) = 0$$

$$(\lambda - 1)(\lambda - 2)(\lambda - 3) = 0 \Rightarrow \lambda = 1, 2, 3$$

To find eigenvectors for the corresponding eigenvalues we will consider the matrix equation

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

$$\begin{bmatrix} 1-\lambda & 0 & -1 \\ \frac{1}{2} & 2-\lambda & \frac{1}{2} \\ 2 & 2 & 3-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \text{--- (1)}$$

Eigenvector corresponding to eigenvalue $\lambda = 1$
 by putting $\lambda = 1$, the matrix equation (1) will become

$$\begin{bmatrix} 0 & 0 & -1 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ 2 & 2 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{array}{l} -z = 0 \\ x + y + z = 0 \\ 2x + 2y + 2z = 0 \end{array} \Rightarrow \begin{array}{l} z = 0 \\ x + y = 0 \\ x + y = 0 \end{array}$$

Eigenvector x_1 is $\begin{bmatrix} k \\ -k \\ 0 \end{bmatrix}$ or $\begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix}$

Eigenvector corresponding to eigenvalue $\lambda = 2$
 on putting $\lambda = 2$ in eq. (1), it will become

$$\begin{bmatrix} -1 & 0 & -1 \\ \frac{1}{2} & \frac{3}{2} & \frac{1}{2} \\ 2 & 2 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{array}{l} -x - z = 0 \\ x + 3y + z = 0 \\ 2x + 2y + z = 0 \end{array}$$

$$\frac{x}{-1} = \frac{y}{-2+1} = \frac{z}{-2-0} \quad \text{or} \quad \frac{x}{-1} = \frac{y}{-1} = \frac{z}{-2}$$

Eigenvector $x_2 = \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}$

Eigenvector corresponding to eigenvalue $\lambda = 3$
 on putting $\lambda = 3$ in (1), the equation will become

$$\begin{bmatrix} -2 & 0 & -1 \\ \frac{1}{2} & \frac{1}{2} & \frac{1}{2} \\ 2 & 2 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \Rightarrow \begin{array}{l} -2x - z = 0 \\ x + y + z = 0 \\ 2x + 2y = 0 \end{array} \Rightarrow \begin{array}{l} -2x - z = 0 \\ x + y + z = 0 \\ x + y = 0 \end{array}$$

$$\text{or } \frac{x}{1} = \frac{y}{-1} = \frac{z}{-2}$$

Eigenvector $x_3 = \begin{bmatrix} 1 \\ -1 \\ -2 \end{bmatrix}$ Ans.

Q4 (b) Determine the rank of the following matrices

(i) $\begin{bmatrix} 1 & 4 & 5 \\ 2 & 6 & 8 \\ 3 & 7 & 22 \end{bmatrix}$ (ii) $\begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix}$

Answer

Q. 4. b. Soln

(i)
$$\begin{bmatrix} 1 & 4 & 5 \\ 2 & 6 & 8 \\ 3 & 7 & 22 \end{bmatrix} \sim \begin{bmatrix} 1 & 4 & 5 \\ 0 & -2 & -2 \\ 0 & -5 & 7 \end{bmatrix} \begin{array}{l} R_2 - 2R_1 \\ R_3 - 3R_1 \end{array}$$

$$\sim \begin{bmatrix} 1 & 4 & 5 \\ 0 & -2 & -2 \\ 0 & -5 & 7 \end{bmatrix} -\frac{1}{2}R_2$$

$$\sim \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 1 \\ 0 & 0 & 12 \end{bmatrix} R_3 + 5R_2$$

Ans: 3

(ii)
$$\begin{bmatrix} 2 & 3 & -1 & -1 \\ 1 & -1 & -2 & -4 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 2 & 3 & -1 & -1 \\ 3 & 1 & 3 & -2 \\ 6 & 3 & 0 & -7 \end{bmatrix} R_1 \leftrightarrow R_2$$

$$R_2 - 2R_1, R_3 - 3R_1, R_4 - 6R_1$$

$$\sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 0 & 5 & 3 & 7 \\ 0 & 4 & 9 & 10 \\ 0 & 9 & 12 & 17 \end{bmatrix}$$

$$R_3 - \frac{4}{5}R_2, R_4 - \frac{9}{5}R_2$$

$$\sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 0 & 5 & 3 & 7 \\ 0 & 0 & \frac{33}{5} & \frac{22}{5} \\ 0 & 0 & \frac{33}{5} & \frac{22}{5} \end{bmatrix}$$

$$R_4 - R_3$$

$$\sim \begin{bmatrix} 1 & -1 & -2 & -4 \\ 0 & 5 & 3 & 7 \\ 0 & 0 & \frac{33}{5} & \frac{22}{5} \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Rank = Number of non-zero rows
= 3 Ans

Q5 (a) Find the approximate value of the root of the equation $x^3 + x - 1 = 0$ near $x = 1$, using the method of Regula-Falsi two times.

Answer

Soln'

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

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

$$f(0.5) = (0.5)^3 + (0.5) - 1 = -0.375$$

The root lies between 0.5 and 1.

Let $x_1 = 0.5$ and $x_2 = 1$

$$x = \frac{x_1 f(x_2) - x_2 f(x_1)}{f(x_2) - f(x_1)} \quad \text{or} \quad x = \frac{0.5 f(1) - 1 f(0.5)}{f(1) - f(0.5)}$$

$$= \frac{0.5(1) - 1(-0.375)}{1 + 0.375} = 0.64$$

Now, $f(0.64) = -0.0979$ and $f(1) = 1$

\therefore Root lies between 0.64 and 1

$x_1 = 0.64$ and $x_2 = 1$

$$x = \frac{0.64 f(1) - 1 f(0.64)}{f(1) - f(0.64)} = \frac{0.672 + 0.0245}{1 + 0.0245} = 0.6822$$

Ans

Q5 (b) Express the following system of equations in matrix form and solve them by the elimination method due to Gauss:

$$2x_1 + x_2 + 2x_3 + x_4 = 6$$

$$6x_1 - 6x_2 + 6x_3 + 12x_4 = 36$$

$$4x_1 + 3x_2 + 3x_3 - 3x_4 = -1$$

$$2x_1 + 2x_2 - x_3 + x_4 = 10$$

Answer

The equations are expressed in matrix as,

$$\begin{bmatrix} 2 & 1 & 2 & 1 \\ 6 & -6 & 6 & 12 \\ 4 & 3 & 3 & -3 \\ 2 & 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 6 \\ 36 \\ -1 \\ 20 \end{bmatrix} \quad \text{or} \quad \begin{bmatrix} 2 & 1 & 2 & 1 \\ 0 & -9 & 0 & 9 \\ 0 & 1 & -1 & -5 \\ 0 & 1 & -3 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 6 \\ 18 \\ -13 \\ 4 \end{bmatrix} \begin{matrix} R_2 - 3R_1 \\ R_3 - 2R_1 \\ R_4 - R_1 \end{matrix}$$

or

$$\begin{bmatrix} 2 & 1 & 2 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 1 & -1 & -5 \\ 0 & 1 & -3 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 6 \\ -2 \\ -13 \\ 4 \end{bmatrix} \quad R_2 \rightarrow \frac{R_2}{-9}$$

or

$$\begin{bmatrix} 2 & 1 & 2 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & -3 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 6 \\ -2 \\ -11 \\ 6 \end{bmatrix} \begin{matrix} R_3 - R_2 \\ R_4 - R_2 \end{matrix}$$

or

$$\begin{bmatrix} 2 & 1 & 2 & 1 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & -1 & -4 \\ 0 & 0 & 0 & 13 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} 6 \\ -2 \\ -11 \\ 39 \end{bmatrix} \quad R_4 - 3R_3$$

$2x_1 + x_2 + 2x_3 + x_4 = 6$ — (i)
 $x_2 - x_4 = -2$ — (ii)
 $-x_3 - 4x_4 = -11$ — (iii)

$13x_4 = 39$ or $x_4 = 3$
 Putting the value of x_4 in (ii) we get
 $-x_3 - 12 = -11$ or $x_3 = -1$
 Putting the value of x_4 in (i) we get
 $x_2 - 3 = -2$ or $x_2 = 1$
 Substituting the value of x_4, x_3, x_2 in (i) we get
 $2x_1 + 1 - 2 + 3 = 6$ or $2x_1 = 4$ or $x_1 = 2$
 $\therefore x_1 = 2, x_2 = 1, x_3 = -1, x_4 = 3$ Ans

Q6 (a) Solve the differential equation $(D-2)^2 y = 8(e^{2x} + \sin 2x + x^2)$ where $D \equiv \frac{d}{dx}$

Answer

Soln:
To find Complementary function C.F.

Its A.E. is $(D-2)^2=0$, $\therefore D=2, 2$

Thus C.F. = $(C_1 + C_2x) e^{2x}$

To find Particular Integral P.I.

$$P.I. = 8 \left[\frac{1}{(D-2)^2} e^{2x} + \frac{1}{(D-2)^2} \sin 2x + \frac{1}{(D-2)} x^2 \right]$$

Now, $\frac{1}{(D-2)^2} e^{2x} = x^2 \cdot \frac{1}{2(1)} e^{2x}$ $\left[\because \text{by putting } D=2, \right.$
 $\left. (D-2)^2=0, 2(D-2)=0 \right]$

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

$$\frac{1}{(D-2)^2} \sin 2x = \frac{1}{D^2 - 4D + 4} \sin 2x = \frac{1}{(-2)^2 - 4D + 4} \sin 2x$$

$$= -\frac{1}{4} \int \sin 2x \, dx = -\frac{1}{4} \left(\frac{-\cos 2x}{2} \right)$$

$$= \frac{1}{8} \cos 2x$$

and $\frac{1}{(D-2)^2} x^2 = \frac{1}{4} \left(1 - \frac{D}{2} \right)^{-2} x^2$

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

$$= \frac{1}{4} \left[1 + D + \frac{3D^2}{4} + \dots \right] x^2$$

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

Thus, P.I. = $4x^2 e^{2x} + \cos 2x + 2x^2 + 4x + 3$

Hence the complete solution,

$$y = (C_1 + C_2x) e^{2x} + 4x^2 e^{2x} + \cos 2x + 2x^2 + 4x + 3$$

Ans.

Q6 (b) Solve the equation, $x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + y = \log x$

Answer

Q7 b. Soln:

This is a Cauchy's homogeneous linear,
 Put $x = e^t$, i.e. $t = \log x$, so that
 $x \frac{dy}{dx} = Dy$, $x^2 \frac{d^2y}{dx^2} = D(D-1)y$ where $D = \frac{d}{dt}$

Then the given equation becomes
 $[D(D-1) - D + 1]y = t$ or $(D-1)^2 y = t$ — (1)

which is a linear equation with constant coefficients,
 Its A.E. is $(D-1)^2 = 0$, whence $D = 1, 1$
 \therefore C.F. $= (C_1 + C_2 t) e^t$ and

P.I. $= \frac{1}{(D-1)^2} t = (1-D)^{-2} t$
 $= (1 + 2D + 3D^2 + \dots) t$

Hence the solution of (1) is $y = (C_1 + C_2 t) e^t + t + 2$
 or putting $t = \log x$ and $e^t = x$, we get
 $y = (C_1 + C_2 \log x) x + \log x + 2$ as the reqd.
 solution of (1)

Q7 (a) Obtain the series solution of $x \frac{d^2y}{dx^2} + \frac{dy}{dx} + xy = 0$

Answer

Soln:

Substituting $y = a_0 x^m + a_1 x^{m+1} + a_2 x^{m+2} + \dots$ (i)

$$\frac{dy}{dx} = m a_0 x^{m-1} + (m+1) a_1 x^m + (m+2) a_2 x^{m+1} + \dots$$

and $\frac{d^2y}{dx^2} = m(m-1) a_0 x^{m-2} + (m+1)m a_1 x^{m-1} + (m+2)(m+1) a_2 x^m + \dots$

in the given equation, we obtain

$$x [m(m-1) a_0 x^{m-2} + (m+1)m a_1 x^{m-1} + (m+2)(m+1) a_2 x^m + \dots] + [m a_0 x^{m-1} + (m+1) a_1 x^m + (m+2) a_2 x^{m+1} + \dots] + x [a_0 x^m + a_1 x^{m+1} + a_2 x^{m+2} + \dots] = 0$$

The lowest power of x is x^{m-1} . Its coefficient equated to zero gives $a_0 [m(m-1) + m] = 0$

ie, $m^2 = 0$ as $a_0 \neq 0$, $\therefore m = 0$

The coefficient of x^m, x^{m+1}, \dots equated to zero give

$$a_1 [(m+1)m + m + 1] = 0, \text{ i.e. } a_1 = 0$$

$$a_2 (m+2)^2 + a_0 = 0, \quad a_3 (m+3)^2 + a_1 = 0, \quad a_4 (m+4)^2 + a_2 = 0$$

and so on.

Clearly, $a_3 = a_5 = a_7 = \dots = 0$

Also, $a_2 = -\frac{a_0}{(m+2)^2}$

$$a_4 = -\frac{a_2}{(m+4)^2} = \frac{a_0}{(m+2)^2 (m+4)^2} \text{ etc}$$

$$\therefore y = a_0 x^m \left[1 - \frac{x^2}{(m+2)^2} + \frac{x^4}{(m+2)^2 (m+4)^2} - \frac{x^6}{(m+2)^2 (m+4)^2 (m+6)^2} + \dots \right] \text{ (ii)}$$

Putting $m=0$, the first solution is

$$y_1 = a_0 \left[1 - \frac{x^2}{2^2} + \frac{x^4}{2^2 \cdot 4^2} - \frac{x^6}{2^2 \cdot 4^2 \cdot 6^2} + \dots \right] \text{ (iii)}$$

This gives only one solution instead of two. To get the second, differentiate (ii) partially w.r.t. m

$$\frac{\partial y}{\partial m} = y \log x + a_0 x^m \left\{ \frac{x^2}{(m+2)^2} \frac{2}{m+2} - \frac{x^4}{(m+2)^2 (m+4)^2} \left[\frac{2}{m+2} + \frac{2}{m+4} \right] + \dots \right\}$$

∴ The second solution is $y_2 = \left(\frac{\partial y}{\partial m}\right)_{m=0}$
 $= y_1 \log x + a_0 \left\{ \frac{1}{2^2} x^2 - \frac{1}{2^2 \cdot 4^2} (1 + \frac{1}{2}) x^4 + \frac{1}{2^2 \cdot 4^2 \cdot 6^2} (1 + \frac{1}{2} + \frac{1}{3}) x^6 - \dots \right\}$ (IV)
 Hence the complete solution is
 $y = C_1 y_1 + C_2 y_2$
 i.e. $y = (C_1 + C_2 \log x) \left[1 - \frac{1}{2^2} x^2 + \frac{1}{2^2 \cdot 4^2} x^4 - \frac{1}{2^2 \cdot 4^2 \cdot 6^2} x^6 + \dots \right]$
 $+ C_2 \left\{ \frac{1}{2^2} x^2 - \frac{1}{2^2 \cdot 4^2} (1 + \frac{1}{2}) x^4 + \frac{1}{2^2 \cdot 4^2 \cdot 6^2} (1 + \frac{1}{2} + \frac{1}{3}) x^6 - \dots \right\}$
 where $C_1 = a_0 C_1$, $C_2 = a_0 C_2$ Ans

Q7 (b) State and prove orthogonality of Legendre polynomials.

Answer

Soln.
 We shall prove that, $\int_{-1}^1 P_m(x) P_n(x) dx = \begin{cases} 0, & m \neq n \\ \frac{2}{2n+1}, & m = n \end{cases}$
 We know that the solution of
 $(1-x^2)u'' - 2xu' + m(m+1)u = 0$ — (1)
 and $(1-x^2)v'' - 2xv' + n(n+1)v = 0$ — (2)
 are $P_m(x)$ and $P_n(x)$ respectively.
 Multiplying (1) by v and (2) by u and subtracting we get
 $(1-x^2)(u''v - uv'') - 2x(u'v - uv') + [m(m+1) - n(n+1)]uv = 0$
 $\frac{d}{dx} [(1-x^2)(u'v - uv')] + (m-n)(m+n+1)uv = 0$
 Now integrating from -1 to 1 , we get
 $(m-n)(m+n+1) \int_{-1}^1 uv dx = [(1-x^2)(u'v - uv')]_{-1}^1 = 0$
 Hence $\int_{-1}^1 P_m(x) P_n(x) dx = 0$. ($m \neq n$)
 This is known as the orthogonality property of Legendre Polynomials.
 where $m = n$, we have from Rodrigues formula
 $(n!)^2 \int_{-1}^1 P_n^2(x) dx = \int_{-1}^1 D^n (x^2-1)^n \cdot D^n (x^2-1)^n dx$
 $= \left| \frac{D^n (x^2-1)^n \cdot D^{n-1} (x^2-1)^n}{D^{n-1} (x^2-1)^n} \right|_{-1}^1 - \int_{-1}^1 D^{n+1} (x^2-1)^n dx$
 Since $D^{n-1} (x^2-1)^n$ has x^2-1 as a factor, the first term on the right vanishes for $x = \pm 1$.

Q8 (a) Obtain Fourier series for the function

$$f(x) = \begin{cases} \pi x, & 0 \leq x \leq 1 \\ \pi(2-x), & 1 \leq x \leq 2 \end{cases}$$

Deduce that $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots \infty = \frac{\pi^2}{8}$

Answer Page numbers 406 from text book

Q8 (b) Express $f(x) = x$ as a half-range cosine series in $0 < x < 2$

Answer

Soln.

The graph of $f(x) = x$ in $(0, 2)$ is the line OA. Let us extend the function $f(x)$ in the interval $(-2, 0)$ shown by the line OB' so that the new function is symmetrical about the x-axis and, therefore, represents an even function in $(-2, 2)$ in fig.

Hence the Fourier series for $f(x)$ over the full period $(-2, 2)$ will contain only cosine terms given by

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{2}$$

where $a_0 = \frac{2}{2} \int_0^2 f(x) dx = \int_0^2 x dx = 2$

and $a_n = \frac{2}{2} \int_0^2 f(x) \cos \frac{n\pi x}{2} dx$

$$= \int_0^2 x \cos \frac{n\pi x}{2} dx$$

$$= \left[\frac{2x}{n\pi} \sin \frac{n\pi x}{2} + \frac{4}{n^2\pi^2} \cos \frac{n\pi x}{2} \right]_0^2$$

$$= \frac{4}{n^2\pi^2} [(-1)^n - 1]$$

P.T.O.

Thus $a_1 = -8/\pi^2$, $a_2 = 0$, $a_3 = -8/3^2\pi^2$, $a_4 = 0$, $a_5 = -8/5^2\pi^2$ etc.

Hence the desired Fourier series for $f(x)$ over the half-range $(0, 2)$ is

$$f(x) = 1 - \frac{8}{\pi^2} \left[\frac{\cos \pi x / 2}{1^2} + \frac{\cos 3\pi x / 2}{3^2} + \frac{\cos 5\pi x / 2}{5^2} + \dots \right]$$

Ans.

Q9 (a) State and prove Convolution theorem for Fourier transforms.

Answer Page numbers 777 from text book

Q9 (b) Solve by z-transform $y_{k+1} + \frac{1}{4}y_k = \left(\frac{1}{4}\right)^k$ [$k \geq 0, y(0) = 0$]

Answer

Soln: $y_{k+1} + \frac{1}{4}y_k = \left(\frac{1}{4}\right)^k$ — (i)

Taking Z-transform of both sides of (i), we get

$$z[y_{k+1} + \frac{1}{4}y_k] = z\left[\left(\frac{1}{4}\right)^k\right]$$

$$z[y_{k+1}] + z\left[\frac{1}{4}y_k\right] = z\left[\left(\frac{1}{4}\right)^k\right]$$

$$2y(z) - 2y(0) + \frac{1}{4}y(z) = \frac{1}{1 - \frac{1}{4}z^{-1}} \quad [\because |z| > \frac{1}{4}]$$

$$2y(z) - 0 + \frac{1}{4}y(z) = \frac{1}{1 - \frac{1}{4}z^{-1}}$$

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

$$y(z) = \frac{1}{2 + \frac{1}{4}} \times \frac{1}{1 - \frac{1}{4}z^{-1}} = \frac{1}{2 + \frac{1}{4}} \times \frac{z^{-1}}{1 - \frac{1}{4}z^{-1}} \times \frac{1}{1 - \frac{1}{4}z^{-1}}$$

$$= \frac{-2}{1 + \frac{1}{4}z^{-1}} + \frac{2}{1 - \frac{1}{4}z^{-1}}$$

$$y_k = z^{-1}\left[\frac{-2}{1 + \frac{1}{4}z^{-1}}\right] + z^{-1}\left[\frac{2}{1 - \frac{1}{4}z^{-1}}\right]$$

$$= z^{-1}\left[-2\left(1 + \frac{1}{4}z^{-1}\right)^{-1}\right] + z^{-1}\left[2\left(1 - \frac{1}{4}z^{-1}\right)^{-1}\right]$$

$$= -2\left(-\frac{1}{4}\right)^k + 2\left(\frac{1}{4}\right)^k$$

Ans

Text Book

Higher Engineering Mathematics, Dr. B S Grewal, 41st Edition 2012, Khanna Publishers, Delhi.