

Unit I

Matrices:-

Formulas

1) Characteristic equation of a 2×2 matrix

$$\lambda^2 - S_1 \lambda + S_2 = 0$$

Where $S_1 =$ Sum of diagonal elts

$$S_2 = |A|$$

2) Characteristic equation of a 3×3 matrix

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0,$$

where $S_1 =$ sum of diagonal elts

$S_2 =$ sum of minors

$$S_3 = |A|$$

3) In general $|A - \lambda I| = 0$ is called the characteristic eqn of a matrix.

Problems

① Find the characteristic eqn of a matrix

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

Soln

Method (1)

Formula: char. eqn is $\lambda^2 - S_1 \lambda + S_2 = 0$.

$$S_1 = 1 + 4 = 5 \quad (\text{sum of diagonal elts.})$$

$$S_2 = \begin{vmatrix} 1 & 2 \\ -3 & 4 \end{vmatrix}$$

$$= 4 + 6 = 10.$$

$$\therefore \text{char. eqn is } \lambda^2 - 5\lambda + 10 = 0.$$

Method (2) $|A - \lambda I| = 0$ is called

characteristic equation.

$$\left| \left(\begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \right) \right| = 0$$

$$\begin{vmatrix} 1-\lambda & 2 \\ -3 & 4-\lambda \end{vmatrix} = 0.$$

$$(1-\lambda)(4-\lambda) + 6 = 0.$$

$$\lambda^2 - \lambda - 4\lambda + 4 + 6 = 0.$$

$$\therefore \lambda^2 - 5\lambda + 10 = 0. \text{ is required char. eqn.}$$

Problem (2) Find the characteristic equation of

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

Soln:-

Method (1) characteristic eqn is

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0.$$

Eigen Value and Eigen Vectors

Let A be a given matrix and x be any non-zero vector satisfies the eqn $Ax = \lambda x$ for any scalar λ . Then λ is called eigen value of a matrix A and x is called the eigen vector of a matrix A .

$$\text{Formula: } \boxed{(A - \lambda I)x = 0}$$

Eigen values :- Roots of the characteristic eqn is called the eigen values.

Problem (1) Find the eigen values of $A = \begin{bmatrix} 4 & 1 \\ 3 & 2 \end{bmatrix}$

Soln:-

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

$$\text{Char eqn : } \lambda^2 - S_1 \lambda + S_2 = 0.$$

$$S_1 = 4 + 2 = 6.$$

$$S_2 = \begin{vmatrix} 4 & 1 \\ 3 & 2 \end{vmatrix}$$

$$= 8 - 3$$

$$= 5.$$

$$S_1 = 3 + 3 + 3 = 9.$$

$$\begin{aligned} S_2 &= \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix} \\ &= (9 - 1) + (9 - 1) + (9 - 1) \\ &= 8 + 8 + 8 \end{aligned}$$

$$S_2 = 24.$$

$$S_3 = |A|$$

$$= \begin{vmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{vmatrix}$$

$$= 3 \begin{bmatrix} 9 & -1 \end{bmatrix} - 1 \begin{bmatrix} 3 & +1 \end{bmatrix} + 1 \begin{bmatrix} -1 & +3 \end{bmatrix}$$

$$= 3(8) - 1(4) + 1(2)$$

$$= 24 - 4 + 2$$

$$S_3 = 22.$$

$$\therefore \text{Char eqn is } \lambda^3 - 9\lambda^2 + 24\lambda - 22 = 0.$$

② Find the characteristic values for $A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 2 & 1 \\ 2 & 2 & 3 \end{bmatrix}$

Soln

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

Characteristic equation: $\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$

$S_1 =$ Sum of diagonal elements

$$= 1 + 2 + 3$$

$$= 6$$

$S_2 =$ Sum of minors

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

$$= (6 - 2) + (3 + 2) + (2 - 0)$$

$$= 4 + 5 + 2$$

$$= 11$$

$$S_3 = |A|$$

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

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

$$= 1 [6 - 2] - 0 - 1 [2 - 4]$$

$$= 1(4) - 1(-2)$$

$$= 4 + 2$$

$$\boxed{S_3 = 6}$$

∴ char. eqn : $\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0$

$S_1 = 6$
 $S_2 = 11$
 $S_3 = 6$

$$\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$$

To find characteristic values:

Solve $\lambda^3 - 6\lambda^2 + 11\lambda - 6 = 0$

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

∴ $\lambda = 1$ is a root

By synthetic division

1	1	-6	11	-6
	0	6	-5	6
	1	-5	6	0

∴ $1\lambda^2 - 5\lambda + 6 = 0$

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

$$\lambda = \frac{-b \pm \sqrt{b^2 - 4ac}}{2(a)}$$

$a = 1, b = -5, c = 6$

$$\lambda = \frac{5 \pm \sqrt{25 - 4(6)(1)}}{2(1)}$$

$$= \frac{5 \pm \sqrt{25 - 24}}{2}$$

$$\lambda = \frac{5 \pm \sqrt{1}}{2}$$

∴ $\lambda = \frac{5+1}{2}, \lambda = \frac{5-1}{2}$

$\lambda = 3, \lambda = 2$

∴ characteristic values are 1, 2, 3.

$$S_1 = -2 + 1 + 0 = -1.$$

$S_2 =$ Determinant of minors

$$= \begin{vmatrix} 1 & -6 \\ -2 & 0 \end{vmatrix} + \begin{vmatrix} -2 & -3 \\ -1 & 0 \end{vmatrix} + \begin{vmatrix} -2 & 2 \\ 2 & 1 \end{vmatrix}$$

$$= -12 + (-3) + (-2 + 4)$$

$$= -12 - 3 + 2 - 6$$

$$= -21$$

$$S_3 = \begin{vmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{vmatrix}$$

$$= -2 \begin{bmatrix} 0 & -12 \end{bmatrix} - 2 \begin{bmatrix} 0 & -6 \end{bmatrix} - 3 \begin{bmatrix} -4 & +1 \end{bmatrix}$$

$$= 24 + 12 + 9$$

$$= 45$$

\therefore Char. eqn is $\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0.$

$$\lambda^3 + \lambda^2 - 21\lambda - 45 = 0$$

③ Find the characteristic eqn of $A = \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$

Soln:-

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

$S_1 =$ Sum of diagonal elts

$$= 1 + 1$$

$$= 2.$$

$$S_2 = |A|$$

$$= \begin{vmatrix} 1 & -1 \\ 0 & 1 \end{vmatrix}$$

$$= 1 + 0$$

$$= 1.$$

\therefore Char. eqn is $\lambda^2 - S_1\lambda + S_2 = 0.$

$$\lambda^2 - 2\lambda + 1 = 0.$$

④ Find the characteristic eqn of $A = \begin{bmatrix} 3 & 1 & 1 \\ 1 & 3 & -1 \\ 1 & -1 & 3 \end{bmatrix}$.

Soln

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

Char. eqn $\lambda^3 - S_1\lambda^2 + S_2\lambda - S_3 = 0.$

① Reduce the quadratic form $6x^2 + 3y^2 + 3z^2 - 4xy - 2yz + 4xz$ into canonical form by an orthogonal transformation.

Soln:-

$$A = \begin{matrix} & \begin{matrix} x & y & z \end{matrix} \\ \begin{matrix} x \\ y \\ z \end{matrix} & \begin{bmatrix} \text{coeff } x^2 & \frac{1}{2} \text{coeff } xy & \frac{1}{2} \text{coeff } xz \\ \frac{1}{2} \text{coeff } yx & \text{coeff } y^2 & \frac{1}{2} \text{coeff } yz \\ \frac{1}{2} \text{coeff } zx & \frac{1}{2} \text{coeff } zy & \text{coeff } z^2 \end{bmatrix} \end{matrix}$$

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

To find the char. eqn

Formula: $\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$

$$S_1 = \text{sum of diagonal elements} \\ = 6 + 3 + 3$$

$$S_1 = 12$$

$$S_2 = \begin{vmatrix} 3 & -1 \\ -1 & 3 \end{vmatrix} + \begin{vmatrix} 6 & 2 \\ 2 & 3 \end{vmatrix} + \begin{vmatrix} 6 & -2 \\ -2 & 3 \end{vmatrix}$$

$$= (9 - 1) + (18 - 4) + (18 - 4)$$

$$= 8 + 14 + 14$$

$$= 36$$

$$S_3 = \begin{vmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{vmatrix} = 6(9 - 1) - (-2)[-6 + 2] + 2[2 - 6] \\ = 6(8) + 2(-4) + 2(-4) \\ = 48 - 16 - 8 \\ = 32$$

char. eqn $\lambda^3 - s_1 \lambda^2 + s_2 \lambda - s_3 = 0$.

$$\lambda^3 - 12\lambda^2 + 36\lambda - 32 = 0$$

Solving we get $\lambda_1 = 8$
 $\lambda_2 = 2$ are eigen values.
 $\lambda_3 = 2$.

To find Eigen Vector

Formula $(A - \lambda I) X = 0$

$$\left(\begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right) \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\Rightarrow \begin{bmatrix} 6-\lambda & -2 & 2 \\ -2 & 3-\lambda & -1 \\ 2 & -1 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \rightarrow \textcircled{1}$$

case (i) Suppose $\lambda = 8$.

From $\textcircled{1}$

$$\begin{bmatrix} -2 & -2 & 2 \\ -2 & -5 & -1 \\ 2 & -1 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\left. \begin{aligned} -2x_1 - 2x_2 + 2x_3 &= 0 \\ -2x_1 - 5x_2 - x_3 &= 0 \\ 2x_1 - x_2 - 5x_3 &= 0 \end{aligned} \right\} \text{Different eqns.}$$

consider

$$\begin{aligned} -2x_1 - 2x_2 + 2x_3 &= 0 \\ -2x_1 - 5x_2 - x_3 &= 0 \end{aligned}$$

$$\frac{x_1}{2+10} = \frac{-x_2}{2+4} = \frac{x_3}{10-4}$$

$$\frac{x_1}{12} = \frac{x_2}{-6} = \frac{x_3}{6} \Rightarrow \frac{x_1}{2} = \frac{x_2}{-1} = \frac{x_3}{1}$$

$\therefore X_1 = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}$ is corresponding eigen vector.

Case (ii) Suppose $\lambda = 2$

From (1)
$$\begin{bmatrix} 6-2 & -2 & 2 \\ -2 & 3-2 & -1 \\ 2 & -1 & 3-2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 4 & -2 & 2 \\ -2 & 1 & -1 \\ 2 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\left. \begin{aligned} 4x_1 - 2x_2 + 2x_3 &= 0 \\ -2x_1 + x_2 - x_3 &= 0 \\ 2x_1 - x_2 + x_3 &= 0 \end{aligned} \right\} \text{Same eqns.}$$

Consider $-2x_1 + x_2 - x_3 = 0$

Put $x_1 = 0, x_2 = 1$

$$1 - x_3 = 0 \Rightarrow x_3 = 1$$

$\therefore X_2 = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}$ is second eigen vector.

Let $X_3 = \begin{pmatrix} l \\ m \\ n \end{pmatrix}$ be the third eigen vector.

$$X_1^T X_3 = 0 \Rightarrow (2 \ -1 \ 1) \begin{pmatrix} l \\ m \\ n \end{pmatrix} = 0 \Rightarrow 2l - m + n = 0$$

$$X_2^T X_3 = 0 \Rightarrow (0 \ 1 \ 1) \begin{pmatrix} l \\ m \\ n \end{pmatrix} = 0 \Rightarrow 0l + m + n = 0$$

$$\frac{l}{-1-1} = \frac{-m}{2-0} = \frac{n}{2-0}$$

$$\frac{l}{-2} = \frac{-m}{2} = \frac{n}{2}$$

$$\frac{l}{-1} = \frac{m}{-1} = \frac{n}{1}$$

$X_3 = \begin{pmatrix} l \\ m \\ n \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$ is
third eigen vector

$$X_1 = \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix}, \quad X_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix}, \quad X_3 = \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix}$$

checking:

$$X_1^T X_2 = (2 \ -1 \ 1) \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} = 0 - 1 + 1 = 0 \checkmark$$

$$X_2^T X_3 = (0 \ 1 \ 1) \begin{pmatrix} -1 \\ -1 \\ 1 \end{pmatrix} = 0 - 1 + 1 = 0 \checkmark$$

$$X_3^T X_1 = (-1 \ -1 \ 1) \begin{pmatrix} 2 \\ -1 \\ 1 \end{pmatrix} = -2 + 1 + 1 = 0 \checkmark$$

$$N = \begin{pmatrix} \frac{2}{\sqrt{6}} & 0 & -\frac{1}{\sqrt{3}} \\ \frac{-1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$\sqrt{2^2 + (-1)^2 + 1^2} = \sqrt{6}$$

$$\sqrt{0^2 + 1^2 + 1^2} = \sqrt{2}$$

$$\sqrt{1^2 + 1^2 + 1^2} = \sqrt{3}$$

$$N^T = \begin{pmatrix} \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$D = N^T A N = \begin{pmatrix} \frac{2}{\sqrt{6}} & -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ -\frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \end{pmatrix} \begin{pmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{pmatrix} \begin{pmatrix} \frac{2}{\sqrt{6}} & 0 & -\frac{1}{\sqrt{3}} \\ -\frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} \end{pmatrix}$$

$$= \begin{pmatrix} 8 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix}$$

$$\text{Canonical Form} = 8y_1^2 + 2y_2^2 + 2y_3^2$$

② Reduce the Quadratic form $3x^2 + 5y^2 + 3z^2 - 2yz + 2zx - 2xy$ to the canonical form.

Soln

$$A = \begin{matrix} & \begin{matrix} x & y & z \end{matrix} \\ \begin{matrix} x \\ y \\ z \end{matrix} & \begin{bmatrix} \text{coeff } x^2 & \frac{1}{2} \text{coeff } xy & \frac{1}{2} \text{coeff } xz \\ \frac{1}{2} \text{coeff } yx & \text{coeff } y^2 & \frac{1}{2} \text{coeff } yz \\ \frac{1}{2} \text{coeff } zx & \frac{1}{2} \text{coeff } zy & \text{coeff } z^2 \end{bmatrix} \end{matrix}$$

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

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

To find characteristic eqn

$$\text{char. eqn} : \lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$$

$$S_1 = \text{sum of diagonal elements} = 3 + 5 + 3 = 11$$

$$S_2 = \begin{vmatrix} 5 & -1 \\ -1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & 1 \\ 1 & 3 \end{vmatrix} + \begin{vmatrix} 3 & -1 \\ -1 & 5 \end{vmatrix}$$

$$= (15 - 1) + (9 - 1) + (15 - 1)$$

$$= 14 + 8 + 14$$

$$= 36$$

$$S_3 = |A| = \begin{vmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{vmatrix} = 3 \begin{bmatrix} 15 & -1 \end{bmatrix} - (-1) \begin{bmatrix} -3 & 1 \end{bmatrix} + 1 \begin{bmatrix} 1 & -5 \end{bmatrix}$$

$$= 3(14) + 1(-2) + 1(-4)$$

$$= 42 - 2 - 4$$

$$= 36$$

$$\therefore \text{char. eqn is } \lambda^3 - 11\lambda^2 + 36\lambda - 36 = 0$$

Solving we get $\lambda_1 = 2$
 $\lambda_2 = 3$
 $\lambda_3 = 6.$

To find Eigen vectors

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

$$\begin{bmatrix} 3-\lambda & -1 & 1 \\ -1 & 5-\lambda & -1 \\ 1 & -1 & 3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \longrightarrow \textcircled{1}$$

Case (i) Suppose $\lambda = 2$

$$\begin{bmatrix} 1 & -1 & 1 \\ -1 & 3 & -1 \\ 1 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \left. \begin{array}{l} x_1 - x_2 + x_3 = 0 \\ -x_1 + 3x_2 - x_3 = 0 \\ x_1 - x_2 + x_3 = 0 \end{array} \right\} \text{Different eqns.}$$

Consider $x_1 - x_2 + x_3 = 0$
 $-x_1 + 3x_2 - x_3 = 0$

$$\frac{x_1}{1-3} = \frac{-x_2}{-1+1} = \frac{x_3}{3-1}$$

$$\frac{x_1}{-2} = \frac{x_2}{0} = \frac{x_3}{2}$$

$$\frac{x_1}{-1} = \frac{x_2}{0} = \frac{x_3}{1}$$

$\therefore X_1 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$ is first eigen vector.

Case (ii) Suppose $\lambda = 3$

From ①

$$\begin{bmatrix} 0 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \left. \begin{aligned} 0 \cdot x_1 - x_2 + x_3 &= 0 \\ -x_1 + 2x_2 - x_3 &= 0 \\ x_1 - x_2 + 0 \cdot x_3 &= 0 \end{aligned} \right\} \text{Different eqns.}$$

Consider $0 \cdot x_1 - x_2 + x_3 = 0$
 $-x_1 + 2x_2 - x_3 = 0$.

$$\frac{x_1}{1-2} = \frac{-x_2}{0+1} = \frac{x_3}{0-1}$$

$$\frac{x_1}{-1} = \frac{x_2}{-1} = \frac{x_3}{-1}$$

$$\frac{x_1}{1} = \frac{x_2}{1} = \frac{x_3}{1}$$

$\therefore x_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$ is 2nd eigen vector.

Case (iii) Suppose $\lambda = 6$.

From ①

$$\begin{bmatrix} -3 & -1 & 1 \\ -1 & -1 & -1 \\ 1 & -1 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow \left. \begin{aligned} -3x_1 - x_2 + x_3 &= 0 \\ -x_1 - x_2 - x_3 &= 0 \\ x_1 - x_2 - 3x_3 &= 0 \end{aligned} \right\} \text{Different eqns.}$$

Consider $-3x_1 - x_2 + x_3 = 0$
 $-x_1 - x_2 - x_3 = 0$

$$\frac{x_1}{1+1} = \frac{-x_2}{3+1} = \frac{x_3}{3-1}$$

$$\frac{x_1}{2} = \frac{x_2}{-4} = \frac{x_3}{2}$$

$$\frac{x_1}{1} = \frac{x_2}{-2} = \frac{x_3}{1}$$

$\therefore x_3 = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$ is 3rd eigen vector

$$x_1 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}, \quad x_2 = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}, \quad x_3 = \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix}$$

checking

$$x_1^T x_2 = (-1 \ 0 \ 1) \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = -1 + 0 + 1 = 0 \quad \checkmark$$

$$x_2^T x_3 = (1 \ 1 \ 1) \begin{pmatrix} 1 \\ -2 \\ 1 \end{pmatrix} = 1 - 2 + 1 = 0 \quad \checkmark$$

$$x_3^T x_1 = (1 \ -2 \ 1) \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} = -1 - 0 + 1 = 0 \quad \checkmark$$

$$N = \begin{bmatrix} -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \\ 0 & \frac{1}{\sqrt{3}} & -\frac{2}{\sqrt{6}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} \end{bmatrix}$$

$$\sqrt{(-1)^2 + 0^2 + 1^2} = \sqrt{2}$$

$$\sqrt{1^2 + 1^2 + 1^2} = \sqrt{3}$$

$$\sqrt{1^2 + (-2)^2 + 1^2} = \sqrt{6}$$

$$N^T = \begin{bmatrix} -\frac{1}{\sqrt{2}} & 0 & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} & \frac{1}{\sqrt{6}} \end{bmatrix}$$

$$D = N^T A N$$

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

$$= \begin{pmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 6 \end{pmatrix}$$

$$\text{Canonical Form} = 2y_1^2 + 3y_2^2 + 6y_3^2$$

Properties of Eigen Values & Eigen Vectors.

1) Sum of eigen values = sum of diagonal elts.

2) Product of eigen values = $|A|$.

3) A and A^T have same eigen values.

A) If λ is an eigen value for A
then $\frac{1}{\lambda}$ is an eigen value for A^{-1} .

Problems

① Find the sum and product of the eigen values of the matrix $A = \begin{bmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{bmatrix}$.

Soln

Sum of eigen values = Sum of diagonal elts

$$= -1 - 1 - 1$$

Product of eigen values = $|A|$

$$= \begin{vmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{vmatrix}$$

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

$$= 2 + 2$$

$$= 4.$$

② The product of two eigen values of the matrix $A = \begin{bmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{bmatrix}$ are 2 and 8. is 16. Find the third eigenvalue.

Soln

Let $\lambda_1, \lambda_2, \lambda_3$ be eigen values.

$$\lambda_1 \lambda_2 = 16.$$

$$\lambda_3 = ?$$

$$\lambda_1 + \lambda_2 + \lambda_3 = 6 + 3 + 3$$

$$\lambda_1 \lambda_2 \lambda_3 = \begin{vmatrix} 6 & -2 & 2 \\ -2 & 3 & -1 \\ 2 & -1 & 3 \end{vmatrix}$$

$$= 6[9-1] + 2[-6+2] + 2[2-6]$$

$$= 6(8) + 2(-4) + 2(-4)$$

$$= 48 - 8 - 8$$

$$= 32.$$

$$\therefore \lambda_3 = \frac{32}{16} = 2.$$

Third eigen value = 2.

② Two of the eigenvalues of $A = \begin{bmatrix} 3 & -1 & 1 \\ -1 & 5 & -1 \\ 1 & -1 & 3 \end{bmatrix}$ are 3 and 6. Find the eigenvalues of A^{-1} .

Soln

$$\lambda_1 = 3, \lambda_2 = 6, \lambda_3 = ?$$

$$\begin{aligned} \text{W.K.T } \lambda_1 + \lambda_2 + \lambda_3 &= 3 + 5 + 3 \\ &= 11. \end{aligned}$$

$$\begin{aligned} \therefore \lambda_3 &= 11 - (\lambda_1 + \lambda_2) \\ &= 11 - (3 + 6) \\ &= 11 - 9 \end{aligned}$$

$$\boxed{\lambda_3 = 2.}$$

\therefore 3, 6, 2 are eigenvalues of A .

$\Rightarrow \frac{1}{3}, \frac{1}{6}, \frac{1}{2}$ are eigenvalues of A^{-1} .

Eigen Vectors

Formula $(A - \lambda I) \cdot X = 0$

Problem ① Find the eigen vectors of the matrix

$$A = \begin{bmatrix} 2 & 2 & 0 \\ 2 & 1 & 1 \\ -7 & 2 & -3 \end{bmatrix}$$

Soln :-

The char. eqn is

$$\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0.$$

$$S_1 = 2 + 1 - 3 = 0.$$

$$\begin{aligned} S_2 &= \begin{vmatrix} 1 & 1 \\ 2 & -3 \end{vmatrix} + \begin{vmatrix} 2 & 0 \\ -7 & -3 \end{vmatrix} + \begin{vmatrix} 2 & 2 \\ 2 & 1 \end{vmatrix} \\ &= (-3 - 2) + (-6 + 0) + (2 - 4) \\ &= -5 + (-6) + (-2) \\ &= -13. \end{aligned}$$

$$S_3 = \begin{vmatrix} 2 & 2 & 0 \\ 2 & 1 & 1 \\ -7 & 2 & -3 \end{vmatrix}$$

$$= 2 \begin{bmatrix} -3 & -2 \end{bmatrix} - 2 \begin{bmatrix} -6 & 7 \end{bmatrix}$$

$$= -10 - 2$$

$$= -12.$$

Char. eqn is $\lambda^3 - S_1 \lambda^2 + S_2 \lambda - S_3 = 0$.

$$\lambda^3 - 0 \cdot \lambda^2 - 13\lambda + 12 = 0.$$

$$\lambda^3 - 13\lambda + 12 = 0. \longrightarrow \textcircled{1}$$

Clearly $\lambda = 1$ is a root of $\textcircled{1}$

By synthetic division

$$\begin{array}{r|rrrr} 1 & 1 & +0 & -13 & +12 \\ & & & & \\ \hline & 1 & & -12 & \underline{0} \end{array}$$

$$\lambda^2 + \lambda - 12 = 0.$$

$$\begin{array}{r|l} 4 & -3 \\ \hline \lambda & \lambda \end{array}$$

$$(\lambda + 4)(\lambda - 3) = 0.$$

$$\lambda = -4, 3.$$

\therefore Eigen values are 1, 3, -4.

Eigen vector Formula $[A - \lambda I] X = 0$

$$\begin{bmatrix} 2-\lambda & 2 & 0 \\ 2 & 1-\lambda & 1 \\ -7 & 2 & -3-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \longrightarrow \textcircled{2}$$

Case (i) $\lambda = 1.$

$$\begin{bmatrix} 2 & 2 & 0 \\ 2 & 0 & 1 \\ -7 & 2 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$2x_1 + 2x_2 + 0 \cdot x_3 = 0 \longrightarrow \textcircled{1}$$

$$2x_1 + 0 \cdot x_2 + 1 \cdot x_3 = 0 \longrightarrow \textcircled{2}$$

$$-7x_1 + 2x_2 - 4x_3 = 0 \longrightarrow \textcircled{3}$$

Solving $\textcircled{1}$ & $\textcircled{2}$

$$\frac{x_1}{2-0} = \frac{-x_2}{1-0} = \frac{x_3}{0-4}$$

$$\frac{x_1}{2} = \frac{x_2}{-1} = \frac{x_3}{-4}$$

$$\therefore x_1 = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2 \\ -1 \\ 4 \end{pmatrix} \text{ is corresponding eigen vector.}$$

Case (ii) $\lambda = 3.$

$$\begin{bmatrix} -1 & 2 & 0 \\ 2 & -2 & 1 \\ -7 & 2 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-x_1 + 2x_2 + 0 \cdot x_3 = 0 \rightarrow (4)$$

$$2x_1 - 2x_2 + x_3 = 0 \rightarrow (5)$$

$$-7x_1 + 2x_2 - 6x_3 = 0 \rightarrow (6)$$

$$\frac{x_1}{2} = \frac{-x_2}{-7} = \frac{x_3}{2-4}$$

$$\frac{x_1}{2} = \frac{x_2}{1} = \frac{x_3}{-2}$$

$$x_2 = \begin{pmatrix} 2 \\ 1 \\ -2 \end{pmatrix} \text{ is corresponding eigen vector}$$

Case (iii) $\lambda = -4$.

$$\begin{bmatrix} 6 & 2 & 0 \\ 2 & 5 & 1 \\ -7 & 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$6x_1 + 2x_2 + 0 \cdot x_3 = 0 \rightarrow (7)$$

$$2x_1 + 5x_2 + 1 \cdot x_3 = 0 \rightarrow (8)$$

$$-7x_1 + 2x_2 + 1 \cdot x_3 = 0 \rightarrow (9)$$

Solving (7) & (8)

$$\frac{x_1}{2} = \frac{-x_2}{6} = \frac{x_3}{30-4}$$

$$\frac{x_1}{2} = \frac{x_2}{-6} = \frac{x_3}{26}$$

$$\frac{x_1}{1} = \frac{x_2}{-3} = \frac{x_3}{13}$$

Case (iii) When $\lambda = 3$.

$$-x_1 + x_2 + x_3 = 0.$$

$$x_1 - x_2 + x_3 = 0.$$

$$0 \cdot x_1 + 0 \cdot x_2 - 2x_3 = 0.$$

$$\frac{x_1}{1+1} = \frac{-x_2}{-1-1} = \frac{x_3}{1-1}$$

$$\frac{x_1}{2} = \frac{x_2}{2} = \frac{x_3}{0}$$

$\therefore x_3 = \begin{pmatrix} 2 \\ 2 \\ 0 \end{pmatrix}$ is corresponding eigen vector.

Cayley Hamilton Theorem

Statement:- Every square matrix satisfies its own characteristic equation.

Problems (1) Verify Cayley Hamilton theorem for the

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

Soln:-

$$\text{char. eqn } \lambda^2 - S_1 \lambda + S_2 = 0.$$

$$S_1 = 1 - 1 = 0.$$

$$S_2 = \begin{vmatrix} 1 & 2 \\ 2 & -1 \end{vmatrix} = -1 - 4 = -5.$$

$$\therefore \text{char. eqn is } \lambda^2 - 5 = 0.$$

Verification :-

To prove $A^2 - 5I = 0$

L.H.S $A^2 + 5I$.

$$A^2 = A \cdot A$$

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

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

$$= \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix}$$

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

$$= \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix}$$

$$\therefore A^2 - 5I = \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix} - \begin{bmatrix} 5 & 0 \\ 0 & 5 \end{bmatrix}$$

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

$$= 0$$

L.H.S. = R.H.S

Problem (2) Verify Cayley-Hamilton theorem for the

matrix $A = \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$ and hence evaluate

the matrix eqn $A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 + 2A - I$.

Soln

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

$$S_1 = 2 + 1 + 2$$

$$= 5$$

$$S_2 = \begin{vmatrix} 1 & 0 \\ 1 & 2 \end{vmatrix} + \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix} + \begin{vmatrix} 2 & 1 \\ 0 & 1 \end{vmatrix}$$

$$= (2 - 0) + (4 - 1) + (2 - 0)$$

$$= 2 + 3 + 2$$

$$S_2 = 7$$

$$S_3 = \begin{vmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{vmatrix}$$

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

$$= 4 - 1$$

$$= 3$$

$$\therefore \text{char. eqn is } \lambda^3 - 5\lambda^2 + 7\lambda - 3 = 0.$$

Verification of C-H thm:-

$$\text{To prove } A^3 - 5A^2 + 7A - 3I = 0.$$

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

$$= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix}$$

$$A^3 = A^2 \cdot A$$

$$= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 14 & 13 & 13 \\ 0 & 1 & 0 \\ 13 & 13 & 14 \end{bmatrix}.$$

$$-5A^2 = \begin{bmatrix} -25 & -20 & -20 \\ 0 & -5 & 0 \\ -20 & -20 & 25 \end{bmatrix}$$

$$+7A = \begin{bmatrix} 14 & 7 & 7 \\ 0 & 7 & 0 \\ 7 & 7 & 14 \end{bmatrix}.$$

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

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

Adding above all

$$A^3 - 5A^2 + 7A - 3I = 0.$$

$$\text{Let } f(A) = A^8 - 5A^7 + 7A^6 - 3A^5 + A^4 - 5A^3 + 8A^2 + 2A - I.$$

$$\therefore f(\lambda) = \lambda^8 - 5\lambda^7 + 7\lambda^6 - 3\lambda^5 + \lambda^4 - 5\lambda^3 + 8\lambda^2 + 2\lambda - 1.$$

$$\begin{array}{r} \lambda^5 + \lambda \\ \lambda^3 - 5\lambda^2 + 7\lambda - 3 \end{array} \left\{ \begin{array}{l} \lambda^8 - 5\lambda^7 + 7\lambda^6 - 3\lambda^5 + \lambda^4 - 5\lambda^3 + 8\lambda^2 + 2\lambda - 1 \\ \lambda^8 - 5\lambda^7 + 7\lambda^6 - 3\lambda^5 \\ \hline (-) \quad \lambda^4 - 5\lambda^3 + 8\lambda^2 + 2\lambda - 1 \\ \lambda^4 - 5\lambda^3 + 7\lambda^2 - 3\lambda \\ \hline \lambda^2 + 5\lambda - 1 \end{array} \right.$$

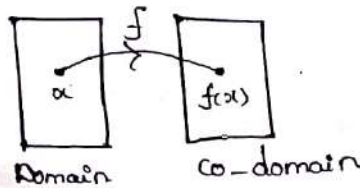
$$\therefore f(A) = 0 + (A^2 + 5A - I)$$

$$= \begin{bmatrix} 5 & 4 & 4 \\ 0 & 1 & 0 \\ 4 & 4 & 5 \end{bmatrix} + 5 \begin{bmatrix} 2 & 1 & 1 \\ 0 & 1 & 0 \\ 1 & 1 & 2 \end{bmatrix} - \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Unit - II
Differential Calculus

Defn:- (Function)

A function is a rule which assigns a unique value $f(x)$ in the co-domain for each value x in a domain.



Defn:- (Real valued Function)

A function whose co-domain is a real line is called real valued function.

Range :- Range of $f = \{ f(x) / x \in \text{Domain} \}$

Graph :- Graph of f is a subset in the $X \times Y$ plane such that, Graph of $f = \{ (x, f(x)) / x \in \text{Domain} \}$

One-to-One Function :-

If distinct elements have distinct images then f is 1-1 function.

Onto Function! -

A function is onto if $\text{Range } f = \text{codomain}$.

Four ways to represent Functions:-

- 1) Verbally
- 2) Visually
- 3) Graphically
- 4) Numerically.

Limit of a Function:-

$\lim_{x \rightarrow a} f(x) = l$ means that if we approach a is near to a , then $f(x)$ will be much closer to l .

For example,

$$1) \lim_{x \rightarrow 2} 3x = 6.$$

$$2) \lim_{\alpha \rightarrow \frac{\pi}{2}} \sin \alpha = 1.$$

Problems

① Find $\lim_{x \rightarrow 1} \frac{x^2 - 1}{x - 1}$

Soln:-

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

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

② Find $\lim_{t \rightarrow 0} \left(\frac{\sqrt{t^2 + 9} - 3}{t^2} \right)$

Soln:-

$$\lim_{t \rightarrow 0} \left(\frac{\sqrt{t^2 + 9} - 3}{t^2} \right) = \lim_{t \rightarrow 0} \left(\frac{(\sqrt{t^2 + 9} - 3) \cdot (\sqrt{t^2 + 9} + 3)}{t^2 (\sqrt{t^2 + 9} + 3)} \right)$$

$$= \lim_{t \rightarrow 0} \left(\frac{(\sqrt{t^2 + 9})^2 - (3)^2}{t^2 (\sqrt{t^2 + 9} + 3)} \right)$$

$$= \lim_{t \rightarrow 0} \left(\frac{t^2 + 9 - 9}{t^2 (\sqrt{t^2 + 9} + 3)} \right)$$

$$= \lim_{t \rightarrow 0} \left(\frac{1}{\sqrt{t^2 + 9} + 3} \right)$$

$$= \frac{1}{\sqrt{9} + 3}$$

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

$$= \frac{1}{6}$$

$$(iii) f(x) = x \cos x.$$

$$f(-x) = -x \cdot \cos(-x)$$

$$= -x \cdot \cos x \quad (\because \cos(-\theta) = \cos \theta)$$

$$= -f(x).$$

$\therefore f(x)$ is odd.

$$(iv) f(x) = 1 - \sin x.$$

$$f(-x) = 1 - \sin(-x)$$

$$= 1 + \sin x \quad (\because \sin(-\theta) = -\sin \theta)$$

$$f(-x) \neq -f(x)$$

&

$$f(-x) \neq f(x).$$

$\therefore f(x)$ is neither even nor odd.

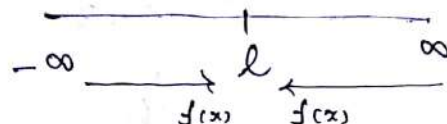
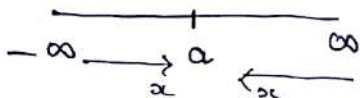
Defn (Limit of a Function):-

Let f be a function of a real variable ' x '

Let a, l be two numbers. If $f(x)$ approaches the value ' l ' as x approaches ' a ' we say

' l ' is the limit of a function $f(x)$ as x tends to a .

We write $\lim_{x \rightarrow a} f(x) = l.$



Squeeze Theorem (or) Pinching Theorem (or)

Sandwich Theorem :-

If $f(x) \leq g(x) \leq h(x)$ when x is near 'a'

and $\lim_{x \rightarrow a} f(x) = L = \lim_{x \rightarrow a} h(x)$ then

$$\lim_{x \rightarrow a} g(x) = L.$$

Problems:-

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

Soln:-

By ordinary method

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

~~does not exist~~ since $\lim_{x \rightarrow 0} \sin\left(\frac{1}{x}\right)$ does not exist.

\therefore We cannot find limit using ordinary method.

We know that

$$-1 \leq \sin \frac{1}{x} \leq 1.$$

$$\therefore -x^2 \leq x^2 \sin \frac{1}{x} \leq x^2.$$

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

$$\therefore \lim_{x \rightarrow 0} x^2 \sin\left(\frac{1}{x}\right) = 0. \quad \text{(By Sandwich thm)}$$

Some special limits:-

$$(i) \lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} = na^{n-1}$$

$$(ii) \lim_{\theta \rightarrow 0} \frac{\sin \theta}{\theta} = 1$$

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

Problems

① Find $\lim_{x \rightarrow a} \left(\frac{x^{5/8} - a^{5/8}}{x^{1/3} - a^{1/3}} \right)$

Soln:-

$$\lim_{x \rightarrow a} \left(\frac{x^{5/8} - a^{5/8}}{x^{1/3} - a^{1/3}} \right) = \lim_{x \rightarrow a} \left[\left(\frac{x^{5/8} - a^{5/8}}{x - a} \right) \times \left(\frac{x - a}{x^{1/3} - a^{1/3}} \right) \right]$$

$$= \frac{\lim_{x \rightarrow a} \left(\frac{x^{5/8} - a^{5/8}}{x - a} \right)}{\lim_{x \rightarrow a} \left(\frac{x^{1/3} - a^{1/3}}{x - a} \right)}$$

$$\lim_{x \rightarrow a} \left(\frac{x^{5/8} - a^{5/8}}{x - a} \right)$$

$$= \frac{5/8 a^{5/8-1}}{1/3 a^{1/3-1}}$$

$$= \frac{15}{8} a^{5/8-1-1/3+1}$$

$$= \frac{15}{8} a^{5/8-1/3}$$

$$= \frac{15}{8} a^{7/24}$$

② Find $\lim_{\theta \rightarrow 0} \frac{\tan \theta}{\theta}$

Soln:-

$$\begin{aligned} \lim_{\theta \rightarrow 0} \frac{\tan \theta}{\theta} &= \lim_{\theta \rightarrow 0} \left[\frac{\sin \theta}{\theta} \times \frac{1}{\cos \theta} \right] \\ &= \frac{\lim_{\theta \rightarrow 0} \left(\frac{\sin \theta}{\theta} \right)}{\lim_{\theta \rightarrow 0} \cos \theta} \\ &= \frac{1}{1} \\ &= 1 \end{aligned}$$

③

Find $\lim_{x \rightarrow \frac{\pi}{6}} \left(\frac{2\sin^2 x + \sin x - 1}{2\sin^2 x - 3\sin x + 1} \right)$

$$= \lim_{x \rightarrow \frac{\pi}{6}} \left(\frac{2\sin^2 x + 2\sin x - \sin x - 1}{2\sin^2 x - 2\sin x - \sin x + 1} \right)$$

$$= \lim_{x \rightarrow \frac{\pi}{6}} \left(\frac{2\sin x (\sin x + 1) - (\sin x + 1)}{2\sin x (\sin x - 1) - (\sin x - 1)} \right)$$

$$= \lim_{x \rightarrow \frac{\pi}{6}} \left(\frac{(\sin x + 1) (2\sin x - 1)}{(\sin x - 1) (2\sin x - 1)} \right)$$

$$= \lim_{x \rightarrow \frac{\pi}{6}} \left(\frac{\sin x + 1}{\sin x - 1} \right)$$

$$= \frac{\sin \frac{\pi}{6} + 1}{\sin \frac{\pi}{6} - 1}$$

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

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

$$= \frac{3}{2} \times \frac{2}{-1}$$

$$= -3.$$

④ Find $\lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}}$

Soln

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

Put $x = \frac{1}{n}.$

As $n \rightarrow \infty, x \rightarrow 0.$

$$\begin{aligned} \therefore \lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} &= \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n \\ &= e. \end{aligned}$$

⑤ Find the least positive integer 'n' such that

$$\lim_{x \rightarrow 2} \frac{x^n - 2^n}{x - 2} = 32.$$

Soln:-

We know that

$$\lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} = n a^{n-1}.$$

Put $a = 2$

$$\lim_{x \rightarrow 2} \frac{x^n - 2^n}{x - 2} = n 2^{n-1} = 32.$$

$$\begin{aligned} \text{or } n 2^{n-1} &= 32 \\ &= 4 \times 8 \\ &= 4 \times 2^3 \\ &= 4 \times 2^{4-1}. \end{aligned}$$

$$\therefore \boxed{n = 4}$$

Defn:- (continuous):-

A function 'f' is continuous at 'a' if

$$\lim_{x \rightarrow a} f(x) = f(a).$$

Problems:-

① Suppose f and g are continuous functions such that $g(2) = 6$ and $\lim_{x \rightarrow 2} [3f(x) + f(x) \cdot g(x)] = 36$.

Find $f(2)$

Soln:-

Since f and g are continuous at 2 ,

$$\lim_{x \rightarrow 2} f(x) = f(2)$$

and

$$\lim_{x \rightarrow 2} g(x) = g(2) = 6.$$

Given that

$$\lim_{x \rightarrow 2} [3f(x) + f(x) \cdot g(x)] = 36.$$

$$\therefore 3 \cdot f(2) + f(2) \cdot g(2) = 36.$$

$$3 \cdot f(2) + 6 \cdot f(2) = 36.$$

$$9 \cdot f(2) = 36.$$

$$f(2) = 4$$

Derivatives:-

Defn (Derivative of a function):-

The derivative of a function f at a number a is defined by $f'(a)$ and

$$f'(a) = \lim_{x \rightarrow a} \left[\frac{f(x) - f(a)}{x - a} \right] \text{ provided this limit exists.}$$

Formulas

Eqn of Tangent Line :-

The eqn of the tangent line of the curve $y = f(x)$ at a point $(a, f(a))$ is given by

$$y - f(a) = m(x - a) \quad \text{where } m = f'(a).$$

'm' means slope of tangent.

Eqn of Normal Line :-

The eqn of normal line of the curve $y = f(x)$ at a point $(a, f(a))$ is given by

$$y - f(a) = -\frac{1}{m}(x - a) \quad \text{where } m = f'(a).$$

$m \rightarrow$ slope of tangent.

Problems :-

- ① Find the slope of the tangent of the parabola $y = 4x - x^2$ at $(1, 3)$.

Soln.

$$y = 4x - x^2.$$

$$y = f(x)$$

$$\therefore f(x) = 4x - x^2.$$

$$f'(x) = 4 - 2x.$$

$$f'(1) = 4 - 2$$

$$m = f'(1) = 2.$$

\therefore Slope of tangent $m = 2$.

(2)

Find an eqn of tangent line to the curve

$$y = \sqrt{x} \text{ at the point } (1, 1).$$

Soln:-

$$y = \sqrt{x}$$

$$f(x) = y$$

$$\therefore f(x) = \sqrt{x}$$

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

$$m = f'(1) = \frac{1}{2\sqrt{1}} = \frac{1}{2}$$

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

$$(1, 1) \rightarrow (a, f(a))$$

$$a = 1$$

$$f(a) = 1$$

Eqn of tangent line

$$y - f(a) = m(x - a)$$

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

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

$$x - 2y - 1 + 2 = 0$$

$$\boxed{x - 2y + 1 = 0}$$

is required tangent line.

(ii) Eqn of Normal line

$$y - f(a) = -\frac{1}{m} [x - a]$$

$$y - 1 = -\frac{1}{1/4} (x - 1)$$

$$y - 1 = -4(x - 1)$$

$$y - 1 = -4x + 4$$

$$4x + y - 1 - 4 = 0$$

$$\boxed{4x + y - 5 = 0} \text{ is required normal line.}$$

Maxima and Minima of Function of

One Variable

Working Rule:-

1) Take given function as $f(x)$

2) Find $f'(x)$

3) Find roots of $f'(x) = 0$

Roots are called critical points.

4) Find $f''(x)$ at each of critical point a .

(i) If $f''(a) < 0$ then $f(x)$ has maximum at $x = a$

(ii) If $f''(a) > 0$ then $f(x)$ has minimum at $x = a$.

(iii) If $f''(a) = 0$ inconclusive follows.

then $f(x)$ has neither maximum nor minimum at $x = a$.



③ Find the eqn of tangent line and normal line to the curve $y = \sqrt[4]{x}$ at $(1, 1)$.

Soln

$$y = \sqrt[4]{x} = x^{\frac{1}{4}}$$

$$y = f(x).$$

$$\therefore f(x) = x^{\frac{1}{4}}$$

$$f'(x) = \frac{1}{4} x^{\frac{1}{4}-1}$$
$$= \frac{1}{4} x^{-\frac{3}{4}}$$

$$f'(x) = \frac{1}{4x^{\frac{3}{4}}}$$

$$f'(1) = \frac{1}{4(1)^{\frac{3}{4}}}$$

$$m = f'(1) = \frac{1}{4}$$

$$(1, 1) \rightarrow (a, f(a))$$

$$a = 1.$$

$$f(a) = 1.$$

(i) Eqn of tangent line

$$y - f(a) = m [x - a]$$

$$y - 1 = \frac{1}{4} [x - 1]$$

$$4y - 4 = x - 1 \quad \therefore$$

$$\boxed{x - 4y + 3 = 0}$$

is required tangent line.

Problems

- ① Discuss the maxima and minima of the function
 $x^5 - 5x^4 + 5x^3 + 10$.

Soln

$$f(x) = x^5 - 5x^4 + 5x^3 + 10$$

$$f'(x) = 5x^4 - 20x^3 + 15x^2$$

$$f''(x) = 20x^3 - 60x^2 + 30x$$

$$f'(x) = 0$$

$$\Rightarrow 5x^4 + 15x^2 - 20x^3 = 0$$

$$5x^2 [x^2 - 4x + 3] = 0$$

$$x^2 (x^2 - 4x + 3) = 0$$

$$x^2 (x-1)(x-3) = 0$$

$$x = 0, 1, 3$$

∴ Critical points are 0, 1, 3.

	At $x=0$	At $x=1$	At $x=3$
$f''(x) = 20x^3 - 60x^2 + 30x$	0	$-10 < 0$	$90 > 0$
Conclusion	neither max. nor min	maximum	minimum

$\therefore f(x)$ has maximum at $x=1$

$$\begin{aligned}\text{Maximum Value of } f(x) &= (1)^5 - 5(1)^4 + 5(1) + 10 \\ &= 1 - 5 + 5 + 10 \\ &= 11.\end{aligned}$$

$f(x)$ has minimum value at $x=3$.

$$\begin{aligned}\text{Minimum Value of } f(x) &= 3^5 - 5(3)^4 + 5(3) + 10 \\ &= -17.\end{aligned}$$

② Discuss the maxima and minima of the function $x \log x$.

Soln:-

$$f(x) = x \log x.$$

$$\begin{aligned}f'(x) &= x \left(\frac{1}{x} \right) + \log x (1) \\ &= 1 + \log x.\end{aligned}$$

$$f''(x) = \frac{1}{x}.$$

$$f'(x) = 0.$$

$$\Rightarrow 1 + \log x = 0.$$

$$\log x = -1.$$

$$e^{\log x} = e^{-1}$$

$$\boxed{x = \frac{1}{e}}$$

is only critical point.

$$f''\left(\frac{1}{e}\right) = \frac{1}{\frac{1}{e}} = e \approx 2.718 > 0.$$

$\therefore \frac{1}{e}$ is minimum point.

$$\begin{aligned} \text{Minimum Value of 'x log x'} &= \frac{1}{e} \log \frac{1}{e} \\ &= \frac{1}{e} \log e^{-1} \\ &= -1 \times \frac{1}{e} \\ &= -\frac{1}{e} \end{aligned}$$

Formula :-

$$\text{Velocity} = \frac{ds}{dt}$$

$$\text{Acceleration} = \frac{d^2s}{dt^2}.$$

Problem :-

- ① The eqn of motion of a particle is $s = t^3 - 3t$ where 's' is in meters and 't' is in seconds. Find
- the velocity and acceleration as function of t
 - the acceleration after 2 seconds.
 - the acceleration when velocity is zero.

Soln:-

$$\text{Given } s = t^3 - 3t$$

$$\begin{aligned} \text{(a) Velocity} &= \frac{ds}{dt} = \frac{d}{dt} (t^3 - 3t) \\ &= 3t^2 - 3. \end{aligned}$$

$$\begin{aligned}\text{Acceleration} &= \frac{d^2s}{dt^2} = \frac{d}{dt} \left(\frac{ds}{dt} \right) \\ &= \frac{d}{dt} (3t^2 - 3) \\ &= 6t.\end{aligned}$$

(b) Acceleration after 2 seconds

$$\begin{aligned}&= \left[\frac{d^2s}{dt^2} \right]_{t=2} \\ &= [6t]_{t=2} \\ &= 6 \times 2 \\ &= 12 \text{ m/s}^2.\end{aligned}$$

(c) When velocity is zero

$$3t^2 - 3 = 0$$

$$3t^2 = 3$$

$$t^2 = 1$$

$$\boxed{t = 1}$$

Acceleration when velocity is zero

$$= \left[\frac{d^2s}{dt^2} \right]_{t=1}$$

$$= [6t]_{t=1}$$

$$= 6 \text{ m/s}^2.$$

Derivatives using First Principle Rule:-

① For any rational number n , prove that $\lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} = na^{n-1}$ ($a \neq 0$)

Soln:-

Case (i) Let n be a +ve integer.

Sub $a+h$ for x and we get

$$\frac{x^n - a^n}{x - a} = \frac{(a+h)^n - a^n}{(a+h) - a} = \frac{(a+h)^n - a^n}{h}$$

Expanding the numerator by Binomial Theorem, we get

$$\frac{x^n - a^n}{x - a} = \frac{a^n + n \cdot a^{n-1}h + \frac{n(n-1)}{2!} a^{n-2}h^2 + \dots + h^n - a^n}{h}$$

$$= na^{n-1} + \frac{(n)(n-1)}{2!} a^{n-2}h + \dots + h^{n-1}$$

All the other terms except the first term contain h .

As $x \rightarrow a$, $h \rightarrow 0$.

$$\therefore \lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} = na^{n-1}$$

Case (ii) Let $n = \frac{p}{q}$ where p and q are positive integers

Let $x = y^q$ and $a = b^q$.

Then as $x \rightarrow a$, $y^q \rightarrow b^q$.

So as $x \rightarrow a$, $y \rightarrow b$.

$$\frac{x^n - a^n}{x - a} = \frac{x^{p/q} - a^{p/q}}{x - a} = \frac{(y^q)^{p/q} - (b^q)^{p/q}}{y^q - b^q} = \frac{y^p - b^p}{y^q - b^q}$$

$$\begin{aligned} \therefore \lim_{x \rightarrow a} \frac{x^n - a^n}{x - a} &= \lim_{y \rightarrow b} \frac{y^p - b^p}{y^q - b^q} \\ &= \lim_{y \rightarrow b} \left[\left(\frac{y^p - b^p}{y - b} \right) \times \left(\frac{y - b}{y^q - b^q} \right) \right] \\ &= \lim_{y \rightarrow b} \left(\frac{y^p - b^p}{y - b} \right) \\ &\quad \lim_{y \rightarrow b} \left(\frac{y^q - b^q}{y - b} \right) \\ &= \frac{p \cdot b^{p-1}}{q \cdot b^{q-1}} \\ &= n \cdot a^{n-1} \end{aligned}$$

Case (iii)

$n = -m$ where m is a +ve integer or fraction.

$$\frac{x^n - a^n}{x - a} = \frac{x^{-m} - a^{-m}}{x - a} = \frac{a^m - x^m}{x^m a^m (x - a)}$$

$$= -\frac{1}{x^m a^m} \left(\frac{x^m - a^m}{x - a} \right)$$

$$\therefore \lim_{x \rightarrow a} \left(\frac{x^n - a^n}{x - a} \right) = \lim_{x \rightarrow a} \left(-\frac{1}{x^m a^m} \cdot \frac{x^m - a^m}{x - a} \right)$$

$$= -\frac{1}{a^m \cdot a^m} \cdot m \cdot a^{m-1} \quad (\text{by cases (i) \& (ii)})$$

$$= -m \cdot a^{-m-1}$$

$$= n \cdot a^{n-1} \quad (\because n = -m)$$

Hence $\lim_{x \rightarrow a} \left(\frac{x^n - a^n}{x - a} \right) = n \cdot a^{n-1}$ for all rational values of n .

② Find the derivative of x^n , where n is a rational number, using first principle rule. ③

Soln.

First Principle Rule.

$$\text{If } y = f(x)$$
$$\frac{dy}{dx} = f'(x) = \lim_{\Delta x \rightarrow 0} \left[\frac{f(x + \Delta x) - f(x)}{\Delta x} \right]$$

Take $f(x) = x^n = y$.

$$\therefore \frac{dy}{dx} = f'(x) = \lim_{\Delta x \rightarrow 0} \left[\frac{f(x + \Delta x) - f(x)}{\Delta x} \right]$$
$$= \lim_{\Delta x \rightarrow 0} \left[\frac{(x + \Delta x)^n - x^n}{\Delta x} \right]$$
$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \left[\frac{(x + \Delta x)^n - x^n}{(x + \Delta x) - x} \right]$$

Formula

$$\lim_{x \rightarrow a} \left[\frac{x^n - a^n}{x - a} \right] = n \cdot a^{n-1}$$

$$\therefore \frac{dy}{dx} = n \cdot x^{n-1}$$

③ Find the derivative of $\sin x$ using first principle rule.

Soln

$$f(x) = \sin x, \quad f(x + \Delta x) = \sin(x + \Delta x)$$

$$\therefore \text{Derivative of } \sin x = \lim_{\Delta x \rightarrow 0} \left[\frac{f(x + \Delta x) - f(x)}{\Delta x} \right]$$
$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\sin(x + \Delta x) - \sin x}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\sin \left(x + \frac{\Delta x}{2} + \frac{\Delta x}{2} \right) - \sin \left(\frac{x + \Delta x}{2} - \frac{\Delta x}{2} \right)}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\sin(A+B) - \sin(A-B)}{\Delta x} \right] \quad \text{where} \quad A = x + \frac{\Delta x}{2}$$

$$B = \frac{\Delta x}{2}$$

$$\boxed{\sin(A+B) - \sin(A-B) = 2 \sin B \cos A}$$

$$\therefore \text{Derivative of } \sin x = \lim_{\Delta x \rightarrow 0} \left[\frac{2 \sin B \cos A}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{2 \sin \frac{\Delta x}{2} \cdot \cos \left(x + \frac{\Delta x}{2} \right)}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\sin \frac{\Delta x}{2}}{\Delta x / 2} \right] \cdot \lim_{\Delta x \rightarrow 0} \left[\cos \left(x + \frac{\Delta x}{2} \right) \right]$$

$$= 1 \times \cos x$$

$$= \cos x \quad \left(\because \lim_{\theta \rightarrow 0} \left(\frac{\sin \theta}{\theta} \right) = 1 \right)$$

④ Find the derivative of $\cos x$ using first principal rule

Soln. $f(x) = \cos x$, $f(x + \Delta x) = \cos(x + \Delta x)$.

$$\text{Derivative of } \cos x = \lim_{\Delta x \rightarrow 0} \left[\frac{f(x + \Delta x) - f(x)}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\cos(x + \Delta x) - \cos x}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\cos \left(x + \frac{\Delta x}{2} + \frac{\Delta x}{2} \right) - \cos \left(x + \frac{\Delta x}{2} - \frac{\Delta x}{2} \right)}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\cos(A+B) - \cos(A-B)}{\Delta x} \right] \quad \text{where } \begin{matrix} A = x + \frac{\Delta x}{2} \\ B = \frac{\Delta x}{2} \end{matrix} \quad (5)$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{-2 \sin A \sin B}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{-2 \sin\left(x + \frac{\Delta x}{2}\right) \cdot \sin\left(\frac{\Delta x}{2}\right)}{\Delta x} \right]$$

$$= - \left[\lim_{\Delta x \rightarrow 0} \sin\left(x + \frac{\Delta x}{2}\right) \times \lim_{\Delta x \rightarrow 0} \left(\frac{\sin \frac{\Delta x}{2}}{\frac{\Delta x}{2}} \right) \right]$$

$$= - \left[\sin x \times 1 \right] \quad \left(\because \lim_{\theta \rightarrow 0} \left(\frac{\sin \theta}{\theta} \right) = 1 \right)$$

$$= -\sin x.$$

\therefore Derivative of $\cos x = -\sin x$.

(5) Find the derivative of $\log_a x$, using first principal rule.

Soln $f(x) = \log_a x$, $f(x+\Delta x) = \log_a (x+\Delta x)$.

$$\text{Derivative of } \log_a x = \lim_{\Delta x \rightarrow 0} \left(\frac{f(x+\Delta x) - f(x)}{\Delta x} \right)$$

$$= \lim_{\Delta x \rightarrow 0} \left(\frac{\log_a (x+\Delta x) - \log_a x}{\Delta x} \right)$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\log_a \left(\frac{x+\Delta x}{x} \right)}{\Delta x} \right]$$

$$= \lim_{\Delta x \rightarrow 0} \left[\frac{\log_a \left(1 + \frac{\Delta x}{x} \right)}{\Delta x} \right] \rightarrow \textcircled{1}$$

Put $\frac{\Delta x}{x} = h$.

Then $\frac{1}{\Delta x} = \frac{1}{xh}$.

Also $h \rightarrow 0$ as $\Delta x \rightarrow 0$.

① becomes

$$\text{Derivative of } \log_a x = \lim_{h \rightarrow 0} \left[\frac{\log_a (1+h)}{xh} \right]$$

$$= \frac{1}{x} \cdot \lim_{h \rightarrow 0} \left[\frac{\log_a (1+h)}{h} \right] \rightarrow \textcircled{2}$$

Formula $\lim_{h \rightarrow 0} \left[\frac{\log_a (1+h)}{h} \right] = \log_a e$

\therefore ② becomes

$$\text{Derivative of } \log_a x = \frac{1}{x} \cdot \log_a e$$

⑥ Derive the derivative of product rule.

⑦

Soln:-

Let $y = uv$ where u & v are functions of x .

Let Δy , Δu , Δv be the increments in y , u , v respectively corresponding to an increment Δx in x .

$$\text{Then } (y + \Delta y) = (u + \Delta u) \cdot (v + \Delta v).$$

$$\begin{aligned}\Delta y &= (u + \Delta u) \cdot (v + \Delta v) - y \\ &= (u + \Delta u) \cdot (v + \Delta v) - uv \\ &= u\Delta v + v\Delta u + \Delta u \cdot \Delta v\end{aligned}$$

$$\therefore \frac{\Delta y}{\Delta x} = u \cdot \frac{\Delta v}{\Delta x} + v \cdot \frac{\Delta u}{\Delta x} + \frac{\Delta u}{\Delta x} \cdot \Delta v \rightarrow \textcircled{1}$$

When $\Delta x \rightarrow 0$, $\Delta u \rightarrow 0$

$\Delta v \rightarrow 0$

$\Delta y \rightarrow 0$.

$$\therefore \frac{\Delta y}{\Delta x} \rightarrow \frac{dy}{dx}, \quad \frac{\Delta u}{\Delta x} \rightarrow \frac{du}{dx}, \quad \frac{\Delta v}{\Delta x} \rightarrow \frac{dv}{dx}.$$

$$\therefore \lim_{\Delta x \rightarrow 0} \left(\frac{\Delta y}{\Delta x} \right) = u \cdot \frac{dv}{dx} + v \cdot \frac{du}{dx} + 0$$

$$\therefore \frac{dy}{dx} = u \cdot \frac{dv}{dx} + v \cdot \frac{du}{dx}.$$

$$\text{or } \frac{d(uv)}{dx} = u \cdot \frac{dv}{dx} + v \cdot \frac{du}{dx}.$$

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Derive the derivative of Quotient rule.

Soln:- Let $y = \frac{u}{v}$ where u & v are functions of x .

When x becomes $x + \Delta x$,
 $y \rightarrow y + \Delta y$
 $u \rightarrow u + \Delta u$
 $v \rightarrow v + \Delta v$.

$$\therefore y + \Delta y = \frac{u + \Delta u}{v + \Delta v}$$

$$\lim_{\Delta x \rightarrow 0} \frac{\Delta y}{\Delta x} = \frac{dy}{dx}$$

$$\Delta y = \frac{u + \Delta u}{v + \Delta v} - y$$

$$= \frac{u + \Delta u}{v + \Delta v} - \frac{u}{v} \quad (\because y = \frac{u}{v})$$

$$= \frac{uv + v \cdot \Delta u - uv - u \Delta v}{v(v + \Delta v)}$$

$$= \frac{v \Delta u - u \Delta v}{v^2 + v \cdot \Delta v}$$

$$\therefore \frac{\Delta y}{\Delta x} = \frac{v \cdot \frac{\Delta u}{\Delta x} - u \cdot \frac{\Delta v}{\Delta x}}{v^2 + v \cdot \Delta v}$$

$$\lim_{\Delta x \rightarrow 0} \left(\frac{\Delta y}{\Delta x} \right) = \lim_{\Delta x \rightarrow 0} \left(\frac{v \cdot \frac{\Delta u}{\Delta x} - u \cdot \frac{\Delta v}{\Delta x}}{v^2 + v \cdot \Delta v} \right)$$

$$\lim_{\Delta x \rightarrow 0} (v^2 + v \cdot \Delta v)$$

$$= \frac{v \cdot \lim_{\Delta x \rightarrow 0} \frac{\Delta u}{\Delta x} - u \cdot \lim_{\Delta x \rightarrow 0} \frac{\Delta v}{\Delta x}}{v^2 + v \cdot \lim_{\Delta x \rightarrow 0} \Delta v}$$

$$v^2 + v \cdot \lim_{\Delta x \rightarrow 0} \Delta v$$

$$\frac{dy}{dx} = \frac{v \cdot \frac{du}{dx} - u \cdot \frac{dv}{dx}}{v^2}$$

Derivatives of Elementary Functions:-

(9)

Important Formulas

$$1) \frac{d}{dx} (x^n) = n \cdot x^{n-1}$$

$$2) \frac{d}{dx} (\log x) = \frac{1}{x}$$

$$3) \frac{d}{dx} (e^x) = e^x$$

$$4) \frac{d}{dx} (e^{ax}) = a \cdot e^{ax}$$

$$5) \frac{d}{dx} (\sin x) = \cos x$$

$$6) \frac{d}{dx} (\cos x) = -\sin x$$

$$7) \frac{d}{dx} (\tan x) = \sec^2 x$$

$$8) \frac{d}{dx} (\cot x) = -\operatorname{cosec}^2 x$$

$$9) \frac{d}{dx} (\sec x) = \sec x \cdot \tan x$$

$$10) \frac{d}{dx} (\operatorname{cosec} x) = -\operatorname{cosec} x \cdot \cot x$$

$$11) \frac{d}{dx} (uv) = u \cdot v' + u'v$$

$$12) \frac{d}{dx} \left(\frac{u}{v} \right) = \frac{v \cdot u' - u \cdot v'}{v^2}$$

$$13) \frac{d}{dx} (\sqrt{x}) = \frac{1}{2\sqrt{x}}$$

Problems

① Find $\frac{dy}{dx}$ for the following functions.

(i) $y = 2x^4 - 3x^3 + 12x^2 + 5$.

Soln:-
 $\frac{dy}{dx} = 8x^3 - 9x^2 + 24x$

(ii) $y = e^{-x} + \log x$.

Soln:-
 $\frac{dy}{dx} = -e^{-x} + \frac{1}{x} = \frac{1 - x \cdot e^{-x}}{x}$

(iii) $y = \frac{x^3 - 2x^2 + 5}{x^2}$

Soln

$$y = \frac{x^3 - 2x^2 + 5}{x^2} = \frac{u}{v}$$

$$\therefore \frac{dy}{dx} = \frac{x^2(3x^2 - 4x) - (x^3 - 2x^2 + 5)(2x)}{x^4}$$

$$\frac{dy}{dx} = \frac{3x^4 - 4x^3 - 2x^4 + 4x^3 - 10x}{x^4} = \frac{x^4 - 10x}{x^4} = \frac{x^3 - 10}{x^3}$$

$$(iv) y = e^x + 3 \tan x + \log x^4$$

Soln

$$y = e^x + 3 \tan x + 4 \log x$$

$$\therefore \frac{dy}{dx} = e^x + 3 \sec^2 x + \frac{4}{x}$$

$$(v) y = \sin 3 + 2 \sec x$$

Soln

$$y = \sin 3 + 2 \sec x$$

$$\frac{dy}{dx} = 0 + 2 \sec x \cdot \tan x \quad \left(\because \sin 3 \text{ is constant, } \frac{d}{dx}(\sin 3) = 0 \right)$$

$$\frac{dy}{dx} = 2 \sec x \cdot \tan x$$

2) Find $\frac{dy}{dx}$ for the following functions.

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

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= (4x^2 - 3)(2) + (2x + 1)(8x) \\ &= 8x^2 - 6 + 16x^2 + 8x \\ \frac{dy}{dx} &= 24x^2 + 8x - 6 \end{aligned}$$

$$(ii) y = (x^2 + 7x + 2)(e^x - \log x)$$

Soln:-

$$\frac{dy}{dx} = (x^2 + 7x + 2)\left(e^x - \frac{1}{x}\right) + (e^x - \log x)(2x + 7)$$

$$(iii) y = e^x \sin x$$

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= e^x(\cos x) + \sin x \cdot e^x \\ \frac{dy}{dx} &= e^x(\sin x + \cos x) \end{aligned}$$

$$(iv) y = (3 \sec x - 4 \operatorname{cosec} x)(2 \sin x + 5 \cos x)$$

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= \left[3 \sec x \tan x - 4(-\operatorname{cosec} x \cdot \cot x) \right] \cdot (2 \sin x + 5 \cos x) \\ &\quad + (3 \sec x - 4 \operatorname{cosec} x)(2 \cos x + 5(-\sin x)) \end{aligned}$$



$$\frac{dy}{dx} = (3\sec x \cdot \tan x + 4 \operatorname{cosec} x \cdot \cot x) (2\sin x + 5\cos x) + (3\sec x - 4 \operatorname{cosec} x) (2\cos x - 5\sin x)$$

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(v) $y = x^2 e^x \sin x.$

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= x^2 e^x (\cos x) + x^2 \sin x (e^x) + e^x \sin x (2x) \\ &= x \cdot e^x (x \cdot \cos x + x \sin x + 2\sin x) \end{aligned}$$

③ Find $\frac{dy}{dx}$ for the following functions.

Soln:-

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

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= \frac{(3x-5)(2) - (2x+3)(3)}{(3x-5)^2} \\ &= \frac{6x-10 - (6x+9)}{(3x-5)^2} \end{aligned}$$

$$\frac{dy}{dx} = \frac{-19}{(3x-5)^2}$$

(ii) $y = \frac{\tan x + 1}{\tan x - 1}$

Soln:-

$$\begin{aligned} \frac{dy}{dx} &= \frac{(\tan x - 1)(\sec^2 x) - (\tan x + 1)(\sec^2 x)}{(\tan x - 1)^2} \\ &= \frac{\tan x \cdot \sec^2 x - \sec^2 x - \tan x \sec^2 x - \sec^2 x}{\tan^2 x - 2 \tan x + 1} \end{aligned}$$

$$\frac{dy}{dx} = \frac{-2\sec^2 x}{\sec^2 x - 2 \tan x}$$

$$(iii) \quad y = \frac{\cos x + \log x}{x^2 + e^x}$$

Soln:-

$$\frac{dy}{dx} = \frac{(x^2 + e^x)(-\sin x + \frac{1}{x}) - (\cos x + \log x)(2x + e^x)}{(x^2 + e^x)^2}$$

$$(iv) \quad y = \frac{x^2 + e^x \sin x}{\cos x + \log x}$$

Soln:-

$$\frac{dy}{dx} = \frac{(\cos x + \log x)(2x + e^x \sin x + e^x \cos x) - (x^2 + e^x \sin x)(-\sin x + \frac{1}{x})}{(\cos x + \log x)^2}$$

$$(v) \quad y = \frac{\sin x + \cos x}{\sin x - \cos x}$$

Soln:-

$$\frac{dy}{dx} = \frac{(\sin x - \cos x)(\cos x - \sin x) - (\sin x + \cos x)(\cos x + \sin x)}{(\sin x - \cos x)^2}$$

$$= - \frac{(\sin x - \cos x)^2 - (\sin x + \cos x)^2}{(\sin x - \cos x)^2}$$

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

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

$$= - \left[\frac{2}{\sin^2 x + \cos^2 x - 2\sin x \cos x} \right]$$

$$\frac{dy}{dx} = - \left[\frac{2}{1 - 2\sin x \cos x} \right]$$

$$(v) y = \tan(\log x).$$

Soln:-

$$\begin{aligned}\frac{dy}{dx} &= \sec^2(\log x) \times \frac{d}{dx}(\log x) \\ &= \sec^2(\log x) \times \frac{1}{x}\end{aligned}$$

$$\frac{dy}{dx} = \frac{\sec^2(\log x)}{x}$$

$$(vi) y = e^{\sin(\log x)}$$

Soln:-

$$\begin{aligned}\frac{dy}{dx} &= e^{\sin(\log x)} \times \frac{d}{dx}(\sin(\log x)) \\ &= e^{\sin(\log x)} \times \cos(\log x) \times \frac{d}{dx}(\log x) \\ &= e^{\sin(\log x)} \times \cos(\log x) \times \frac{1}{x}\end{aligned}$$

$$\frac{dy}{dx} = \frac{e^{\sin(\log x)} \times \cos(\log x)}{x}$$

$$(vii) y = \sqrt{1 + \cot x}$$

Soln:-

$$\frac{dy}{dx} = \frac{1}{2} (1 + \cot x) \times (-\operatorname{cosec}^2 x)$$

$$\frac{dy}{dx} = \frac{-(1 + \cot x) \operatorname{cosec}^2 x}{2}$$

$$\frac{dy}{dx} = \frac{-(1 + \cot x) (1 + \cot^2 x)}{2} \quad \left(\because \operatorname{cosec}^2 x = 1 + \cot^2 x \right)$$

5) Find $\frac{dy}{dx}$ for the following functions.

Soln:-

$$(i) x = at^2, y = 2at.$$

$$\text{Formula } \frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx}.$$

Q Find $\frac{dy}{dx}$ for the following functions.

(i) $y = \sin(x^2 + 2x + 3)$

Soln:-

$$\frac{dy}{dx} = \cos(x^2 + 2x + 3) \times (2x + 2)$$

$$= (2x + 2) \cdot \cos(x^2 + 2x + 3)$$

(ii) $y = \log \sqrt{x}$

Soln:-

$y = \log \sqrt{x}$

$y = \log x^{1/2}$

$y = \frac{1}{2} \log x$

$\frac{dy}{dx} = \frac{1}{2} \times \frac{1}{x}$

$\frac{dy}{dx} = \frac{1}{2x}$

(iii) $y = e^{\sin x}$

Soln:-

$\frac{dy}{dx} = e^{\sin x} \cdot \frac{d}{dx}(\sin x)$

$= e^{\sin x} \cdot \cos x$

$\frac{dy}{dx} = \cos x \cdot e^{\sin x}$

(iv) $y = e^{\sin^2 x}$

Soln:-

$\frac{dy}{dx} = e^{\sin^2 x} \cdot \frac{d}{dx}(\sin^2 x)$

$= e^{\sin^2 x} \cdot \cos^2 x \cdot \frac{d}{dx}(x^2)$

$= e^{\sin^2 x} \times \cos^2 x \times 2x$

$\frac{dy}{dx} = 2x \cdot e^{\sin^2 x} \cdot \cos^2 x$

$$(v) y = \tan(\log x).$$

Soln:-

$$\begin{aligned}\frac{dy}{dx} &= \sec^2(\log x) \times \frac{d}{dx}(\log x) \\ &= \sec^2(\log x) \times \frac{1}{x}\end{aligned}$$

$$\frac{dy}{dx} = \frac{\sec^2(\log x)}{x}$$

$$(vi) y = e^{\sin(\log x)}$$

Soln:-

$$\begin{aligned}\frac{dy}{dx} &= e^{\sin(\log x)} \times \frac{d}{dx}(\sin(\log x)) \\ &= e^{\sin(\log x)} \times \cos(\log x) \times \frac{d}{dx}(\log x) \\ &= e^{\sin(\log x)} \times \cos(\log x) \times \frac{1}{x}\end{aligned}$$

$$\frac{dy}{dx} = \frac{e^{\sin(\log x)} \times \cos(\log x)}{x}$$

$$(vii) y = \sqrt{1 + \cot x}$$

Soln:-

$$\frac{dy}{dx} = \frac{1}{2} (1 + \cot x) \times (-\operatorname{cosec}^2 x)$$

$$\frac{dy}{dx} = \frac{-(1 + \cot x) \operatorname{cosec}^2 x}{2}$$

$$\frac{dy}{dx} = \frac{-(1 + \cot x) (1 + \cot^2 x)}{2} \quad \left(\because \operatorname{cosec}^2 x = 1 + \cot^2 x \right)$$

⑤ Find $\frac{dy}{dx}$ for the following functions.

Soln:-

$$(i) x = at^2, y = 2at.$$

$$\text{Formula } \frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx}$$

6 Find $\frac{dy}{dx}$ for the following functions.

(i) $x^3 + 8xy + y^3 = 64$.

Soln:-

Given $x^3 + 8xy + y^3 = 64$.

Diff. w.r.t x .

$3x^2 + 8(x \cdot \frac{dy}{dx} + y(1)) + 3y^2 \frac{dy}{dx} = 0$.

$3x^2 + 8x \cdot \frac{dy}{dx} + 8y + 3y^2 \frac{dy}{dx} = 0$.

$(8x + 3y^2) \frac{dy}{dx} = - (3x^2 + 8y)$

$\therefore \frac{dy}{dx} = \frac{- (3x^2 + 8y)}{(8x + 3y^2)}$

(ii) $x^3 + y^3 = 3axy$.

Soln:-

$3x^2 + 3y^2 \cdot \frac{dy}{dx} = 3a(x \cdot \frac{dy}{dx} + y(1))$

$\div 3$, $x^2 + y^2 \cdot \frac{dy}{dx} = ax \cdot \frac{dy}{dx} + ay$.

$y^2 \cdot \frac{dy}{dx} - ax \cdot \frac{dy}{dx} = ay - x^2$.

$\frac{dy}{dx} (y^2 - ax) = ay - x^2$.

$\therefore \frac{dy}{dx} = \frac{ay - x^2}{y^2 - ax}$.

(iii) $e^x + e^y = e^{x+y}$

Soln

Diff w.r.t x

$e^x + e^y \cdot \frac{dy}{dx} = e^{x+y} (1 + \frac{dy}{dx})$

$e^x + e^y \cdot \frac{dy}{dx} = e^{x+y} + e^{x+y} \frac{dy}{dx}$

$\therefore e^y \cdot \frac{dy}{dx} - e^{x+y} \frac{dy}{dx} = e^{x+y} - e^x$

$\frac{dy}{dx} = \frac{e^{x+y} - e^x}{e^y - e^{x+y}}$

$$(iv) (1+y^2) \sec x - y \cot x + 1 = x^2$$

Soln Diff. w.r.t 'x'

$$(1+y^2) \sec x \cdot \tan x + \sec x \left(0 + 2y \cdot \frac{dy}{dx}\right) - \left[y(-\operatorname{cosec}^2 x) + \cot x \cdot \frac{dy}{dx} \right] + 0 = 2x$$

$$(1+y^2) \sec x \cdot \tan x + 2y \cdot \sec x \cdot \frac{dy}{dx} + y \operatorname{cosec}^2 x - \cot x \cdot \frac{dy}{dx} = 2x$$

$$\left(2y \sec x - \cot x \right) \frac{dy}{dx} = 2x - (1+y^2) \sec x \cdot \tan x - y \operatorname{cosec}^2 x$$

$$\therefore \frac{dy}{dx} = \frac{2x - (1+y^2) \sec x \cdot \tan x - y \operatorname{cosec}^2 x}{(2y \sec x - \cot x)}$$

$$(v) ax^2 + by^2 + 2gx + 2fy + 2hxy + c = 0$$

(Hint: a, b, g, f, h, c are constants)

Soln:-

$$\text{Given } ax^2 + by^2 + 2gx + 2fy + 2hxy + c = 0$$

Diff. w.r.t 'x'

$$2ax + 2by \cdot \frac{dy}{dx} + 2g + 2f \frac{dy}{dx} + 2h \left(x \cdot \frac{dy}{dx} + y \right) + 0 = 0$$

$$\frac{\div}{2}, \quad ax + by \frac{dy}{dx} + g + f \cdot \frac{dy}{dx} + xh \cdot \frac{dy}{dx} + hy = 0$$

$$(ax + g + hy) + \frac{dy}{dx} (by + f + xh) = 0$$

$$\therefore \frac{dy}{dx} = - \frac{(ax + g + hy)}{(by + f + xh)}$$

1) Find $\frac{dy}{dx}$, when $y = x^{\sin x}$.

Soln:-
 $y = x^{\sin x}$

Taking logarithm on both sides

$$\log y = \log x^{\sin x} = \sin x \cdot \log x.$$

$$\log y = \sin x \cdot \log x.$$

Diff. both sides w.r.t 'x'

$$\frac{1}{y} \cdot \frac{dy}{dx} = \sin x \left(\frac{1}{x}\right) + \log x (+\cos x)$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{\sin x}{x} + \cos x \cdot \log x.$$

$$\therefore \frac{dy}{dx} = y \left[\frac{\sin x}{x} + \cos x \cdot \log x \right]$$

Since $y = x^{\sin x}$, $\frac{dy}{dx} = x^{\sin x} \left[\frac{\sin x}{x} + \cos x \cdot \log x \right]$

2) Find $\frac{dy}{dx}$, when $y = (\tan x)^{\log x}$

Soln:-
 $y = (\tan x)^{\log x}$

Taking logarithm on both sides

$$\log y = \log (\tan x)^{\log x}$$

$$\log y = \log x \cdot \log (\tan x)$$

Diff. w.r.t 'x'

$$\frac{1}{y} \cdot \frac{dy}{dx} = \log x \left(\frac{1}{\tan x} \times \sec^2 x \right) + \log (\tan x) \times \frac{1}{x}$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \log x (\cot x \times \sec^2 x) + \frac{\log (\tan x)}{x}$$

$$= \log x \left(\frac{\cos x}{\sin x} \times \frac{1}{\cos^2 x} \right) + \frac{\log (\tan x)}{x}$$

$$= \log x \left(\frac{1}{\sin x \cos x} \right) + \frac{\log (\tan x)}{x}$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{\log x}{\sin x \cos x} + \frac{\log (\tan x)}{x}$$

$$\frac{dy}{dx} = y \left[\frac{\log x}{\sin x \cos x} + \frac{\log (\tan x)}{x} \right]$$

$$\therefore \frac{dy}{dx} = (\tan x)^{\log x} \left[\frac{\log x}{\sin x \cos x} + \frac{\log (\tan x)}{x} \right]$$

3. Find $\frac{dy}{dx}$, when $y = (\tan x)^{\cot x} + (\cot x)^{\tan x}$

Soln:-
 $y = (\tan x)^{\cot x} + (\cot x)^{\tan x}$

Take $u = (\tan x)^{\cot x}$, $v = (\cot x)^{\tan x}$

Then $y = u + v$.

$\therefore \frac{dy}{dx} = \frac{du}{dx} + \frac{dv}{dx} \rightarrow \textcircled{1}$

Now $u = (\tan x)^{\cot x}$

$\therefore \log u = \log (\tan x)^{\cot x} = \cot x \cdot \log (\tan x)$

$\log u = \cot x \cdot \log (\tan x)$

Diff w.r.t 'x'

$\frac{1}{u} \cdot \frac{du}{dx} = \cot x \left[\frac{1}{\tan x} \times \sec^2 x \right] + \log (\tan x) \times -\operatorname{cosec}^2 x$

$= \sec^2 x - \operatorname{cosec}^2 x \cdot \log (\tan x)$

$\therefore \frac{du}{dx} = u \left[\sec^2 x - \operatorname{cosec}^2 x \cdot \log (\tan x) \right]$

$\frac{du}{dx} = \tan^{1(\cot x)} \left[\sec^2 x - \operatorname{cosec}^2 x \cdot \log (\tan x) \right] \rightarrow \textcircled{2}$

Now $v = (\cot x)^{\tan x}$

$\log v = \log (\cot x)^{\tan x}$

$\log v = \tan x \cdot \log (\cot x)$

Diff w.r.t x.

$\frac{1}{v} \cdot \frac{dv}{dx} = \tan x \left(\frac{1}{\cot x} \times -\operatorname{cosec}^2 x \right) + \log (\cot x) \times \sec^2 x$

$= -\operatorname{cosec}^2 x + \sec^2 x \cdot \log (\cot x)$

$\therefore \frac{dv}{dx} = v \left[-\operatorname{cosec}^2 x + \sec^2 x \cdot \log (\cot x) \right]$

$\frac{dv}{dx} = (\cot x)^{\tan x} \left[-\operatorname{cosec}^2 x + \sec^2 x \cdot \log (\cot x) \right] \rightarrow \textcircled{3}$

Sub $\textcircled{2}$ & $\textcircled{3}$ in $\textcircled{1}$

$\frac{dy}{dx} = (\tan x)^{\cot x} \left[\sec^2 x - \operatorname{cosec}^2 x \cdot \log (\tan x) \right] + (\cot x)^{\tan x} \left[-\operatorname{cosec}^2 x + \sec^2 x \cdot \log (\cot x) \right]$

4) Find $\frac{dy}{dx}$, when $y = \frac{(1-x)\sqrt{x^2+2}}{(x+3)\sqrt{x-1}}$.

Soln:-

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

Taking logarithm on both sides.

$$\begin{aligned} \log y &= \log \left[\frac{(1-x)(x^2+2)^{\frac{1}{2}}}{(x+3)(x-1)^{\frac{1}{2}}} \right] \\ &= \log \left[(1-x)(x^2+2)^{\frac{1}{2}} \right] - \log \left[(x+3)(x-1)^{\frac{1}{2}} \right] \quad \left(\because \log \left(\frac{A}{B} \right) = \log A - \log B \right) \\ &= \log(1-x) + \log(x^2+2)^{\frac{1}{2}} - \log(x+3) - \log(x-1)^{\frac{1}{2}} \quad \left(\because \log(AB) = \log A + \log B \right) \end{aligned}$$

$$\log y = \log(1-x) + \frac{1}{2} \log(x^2+2) - \log(x+3) - \frac{1}{2} \log(x-1) \quad \left(\because \log A^m = m \log A \right)$$

Diff both sides w.r.t x

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{1}{(1-x)} \times (-1) + \frac{1}{2} \left(\frac{1}{x^2+2} \right) \times 2x - \frac{1}{(x+3)} - \frac{1}{2} \times \left(\frac{1}{x-1} \right) \times 1$$

$$\frac{1}{y} \cdot \frac{dy}{dx} = \frac{-1}{1-x} + \frac{x}{x^2+2} - \frac{1}{x+3} - \frac{1}{2(x-1)}$$

$$\therefore \frac{dy}{dx} = y \left[\frac{-1}{1-x} + \frac{x}{x^2+2} - \frac{1}{x+3} - \frac{1}{2(x-1)} \right]$$

$$\frac{dy}{dx} = \frac{(1-x)(x^2+2)^{\frac{1}{2}}}{(x+3)(x-1)^{\frac{1}{2}}} \left[\frac{-1}{1-x} + \frac{x}{x^2+2} - \frac{1}{x+3} - \frac{1}{2(x-1)} \right]$$

5) Find $\frac{dy}{dx}$, when $y = (x^2+x+1)^{\sqrt{x-1}}$.

Soln:-

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

Taking logarithm on both sides

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

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

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

$$\frac{1}{y} \cdot \frac{dy}{dx} = (x-1)^{\frac{1}{2}} \left[\frac{1}{x^2+x+1} \times (2x+1) \right] + \left(\log(x^2+x+1) \times \frac{1}{2} (x-1)^{\frac{1}{2}-1} \right)$$

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

$$\therefore \frac{dy}{dx} = y \left[\frac{(x-1)^{\frac{1}{2}} (2x+1)}{x^2+x+1} + \frac{\log(x^2+x+1)}{2(x-1)^{\frac{1}{2}}} \right]$$

$$\frac{dy}{dx} = (x^2+x+1)^{\sqrt{x-1}} \left[\frac{(x-1)^{\frac{1}{2}} (2x+1)}{x^2+x+1} + \frac{\log(x^2+x+1)}{2(x-1)^{\frac{1}{2}}} \right]$$

6) Find $\frac{dy}{dx}$, when $y = \sqrt{\sin x + \sqrt{\sin x + \sqrt{\sin x + \dots \infty}}}$.

Soln:-

$$y = \sqrt{\sin x + \sqrt{\sin x + \sqrt{\sin x + \dots \infty}}}$$

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

Squaring both sides

$$y^2 = \sin x + y$$

Diff w.r.t 'x'

$$2y \cdot \frac{dy}{dx} = \cos x + \frac{dy}{dx}$$

$$(2y-1) \frac{dy}{dx} = \cos x$$

$$\frac{dy}{dx} = \frac{\cos x}{2y-1}$$

Maxima and Minima of Functions of one Variable (23)

① Find the maximum and minimum values of $f(x) = x^4 - 3x^3 + 3x^2 - x$

Soln:-

$$f(x) = x^4 - 3x^3 + 3x^2 - x$$

$$f'(x) = 4x^3 - 9x^2 + 6x - 1$$

$$f''(x) = 12x^2 - 18x + 6$$

Now $f'(x) = 0$ implies $4x^3 - 9x^2 + 6x - 1 = 0 \rightarrow$ ①

Clearly $x = 1$ is a root of ①

$$\begin{array}{r|rrrr} 1 & 4 & -9 & +6 & -1 \\ & & 0 & 4 & -5 & 1 \\ \hline & 4 & -5 & +1 & 0 \end{array}$$

$$\begin{aligned} \therefore 4x^3 - 9x^2 + 6x - 1 &= (x-1)(4x^2 - 5x + 1) = 0 \\ &\Rightarrow (x-1)(4x-4)(x-1) = 0 \\ &\Rightarrow x = 1, x = 1, x = \frac{1}{4} \end{aligned}$$

$f''(x) = 12x^2 - 18x + 6$	
At $x = 1$ $f''(1) = 12 - 18 + 6 = 0$	$\therefore f(x)$ has neither maximum nor minimum at $x = 1$.
At $x = \frac{1}{4}$ $f''(\frac{1}{4}) = 12(\frac{1}{16}) - 18(\frac{1}{4}) + 6$ $= \frac{3}{4} - \frac{9}{2} + 6 = \frac{3 - 18 + 24}{4} = \frac{9}{4} > 0$	$\therefore f(x)$ has minimum value at $x = \frac{1}{4}$. Minimum value of $f(x) = (\frac{1}{4})^4 - 3(\frac{1}{4})^3 + 3(\frac{1}{4})^2 - \frac{1}{4}$ $= -\frac{27}{256}$

2) Find the absolute maximum and absolute minimum values of $f(x) = 2x^3 - 3x^2 - 12x + 1$ on the interval $[-2, 3]$.

Soln:-

Rule:-

- (i) Find $f'(x)$
- (ii) Find Roots of $f'(x) = 0$
- (iii) Find $f(x)$ values for these roots and end pts of interval
- (iv) Determine absolute maximum and absolute minimum.

$$f(x) = 2x^3 - 3x^2 - 12x + 1.$$

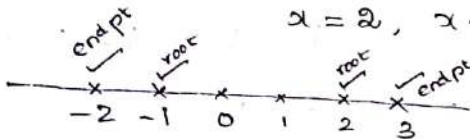
$$f'(x) = 6x^2 - 6x - 12.$$

$$f'(x) = 0 \Rightarrow 6x^2 - 6x - 12 = 0$$

$$\div 6, \quad x^2 - x - 2 = 0.$$

$$(x-2)(x+1) = 0.$$

$$x = 2, \quad x = -1.$$



$$\begin{aligned} f(-2) &= 2(-2)^3 - 3(-2)^2 - 12(-2) + 1 \\ &= -16 - 12 + 24 + 1 \\ &= -3. \end{aligned}$$

$$\begin{aligned} f(-1) &= 2(-1)^3 - 3(-1)^2 - 12(-1) + 1 \\ &= -2 - 3 + 12 + 1 \\ &= 8. \end{aligned}$$

$$\begin{aligned} f(2) &= 2(2)^3 - 3(2)^2 - 12(2) + 1 \\ &= 16 - 12 - 24 + 1 \\ &= -19. \end{aligned}$$

$$\begin{aligned} f(3) &= 2(3)^3 - 3(3)^2 - 12(3) + 1 \\ &= 54 - 27 - 36 + 1 \\ &= -8. \end{aligned}$$

x	-2	-1	2	3
$f(x)$	-3	(max) 8	-19 (min)	-8

$\therefore f(-1) = 8$ is absolute maximum of $f(x)$

$f(2) = -19$ is absolute minimum of $f(x)$.

③ Find two numbers whose sum is 100 and whose product is maximum.

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Soln:-

Let x and y be required numbers.

$$\text{Then } x + y = 100 \Rightarrow y = 100 - x \rightarrow \textcircled{1}$$

Aim:- To find x and y such that xy is maximum.

Hint:- Decide the function as ~~whether~~ what you going to find maximum or minimum.

$$\text{Take } f(x) = xy$$

$$\text{From } \textcircled{1} \quad y = 100 - x$$

$$\therefore f(x) = x(100 - x) = 100x - x^2$$

$$f'(x) = 100 - 2x$$

$$f''(x) = -2$$

$$\text{Now } f'(x) = 0 \Rightarrow 100 - 2x = 0$$

$$\Rightarrow \boxed{x = 50}$$

Put $x = 50$ in $f''(x)$

$$\text{a) } f''(50) = -2 < 0$$

$\therefore f(x)$ is maximum at $x = 50$.

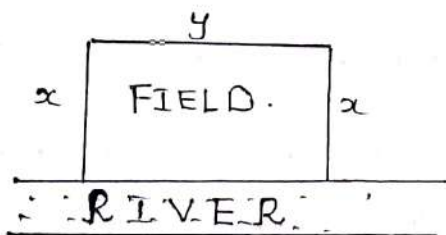
$$\text{Also from } \textcircled{1}, y = 100 - 50$$

$$\boxed{y = 50}$$

$\therefore x = 50$ & $y = 50$ are required 2 numbers, such that whose sum is 100 and product is maximum.

- ④ A farmer has 1200 m of fencing and want to fence of a rectangular field that borders a straight river. He needs no fence along the river. What are the dimension of the field that has the largest area?

Soln:-



Let length of field = y m.

Breadth of field = x m.

The farmer needs no fence along the river.

$$\therefore 2x + y = 1200 \Rightarrow y = 1200 - 2x \rightarrow \text{①}$$

Aim:- To find x and y such that " $xy = \text{Area of field}$ " is maximum.

Take $f(x) = xy$.

\therefore Our aim is to find x and y such that $f(x) = xy$ is maximum.

$$f(x) = xy = x(1200 - 2x) \quad (\because \text{using ①})$$

$$f(x) = 1200x - 2x^2$$

$$f'(x) = 1200 - 4x$$

$$f''(x) = -4$$

Now $f'(x) = 0 \Rightarrow 1200 - 4x = 0$

$$\Rightarrow 4x = 1200$$

$$\Rightarrow \boxed{x = 300}$$

Put $x = 300$ in $f''(x)$, $f''(300) = -4 < 0$.

$\therefore f(x) = xy$ is maximum at $x = 300$.

From ① $y = 1200 - 2(300)$

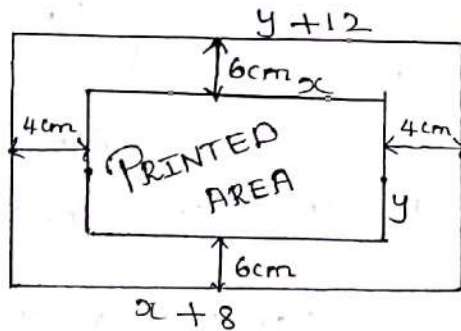
$$\boxed{y = 600}$$

Dimension of the field are ' x ' meter, ' y ' meter

\therefore Dimension of the field are 300 meter, 600 meter.

5) The top and bottom margins of a poster are each 6 cm and the side margins are each 4 cm. If the area of the printed material on the poster is fixed at 384 cm^2 . Find the dimension of the poster with the smallest area. (27)

Soln:-



Let x and y , be length & breadth of PRINTED AREA.
Then length of poster = $x + 8$
Breadth of Poster = $y + 12$.

Aim:- To find x and y such that "the area of whole poster is minimum."

Area of whole poster = $(x + 8)(y + 12)$ is maximum

Given that $xy = 384 \Rightarrow y = \frac{384}{x} \rightarrow (1)$

Take $f(x) = (x + 8)(y + 12)$
 $= xy + 8y + 12x + 96$
 $= 384 + 8\left(\frac{384}{x}\right) + 12x + 96$
 $f(x) = 480 + \frac{3072}{x} + 12x$

(\because from (1), $y = \frac{384}{x}$ & $xy = 384$)

$$f'(x) = -\frac{3072}{x^2} + 12$$

$$f''(x) = \frac{6144}{x^3}$$

Now $f'(x) = 0 \Rightarrow -\frac{3072}{x^2} + 12 = 0$

$$\Rightarrow 12 = \frac{3072}{x^2}$$

$$\Rightarrow x^2 = \frac{3072}{12} = 256$$

$$\Rightarrow x = \pm 16$$

$$\Rightarrow \boxed{x = 16} \quad (\because x \text{ cannot be } -ve)$$

Put $x = 16$ in $f''(x)$, $f''(16) = \frac{6144}{16^3} > 0$.

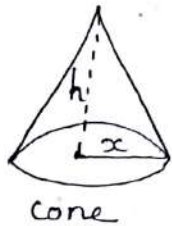
$\therefore f(x)$ is minimum at $x = 16$.

From (1), $y = \frac{384}{16} = 24$. $\therefore \boxed{y = 24}$

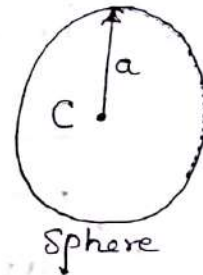
\therefore Dimension of the poster are $(x + 8) \text{ cm}$, $(y + 12) \text{ cm}$.

6) Show that the volume of the right circular cone that can be inscribed in a sphere of radius 'a' is $\frac{8}{27}$ x (volume of sphere).

Soln

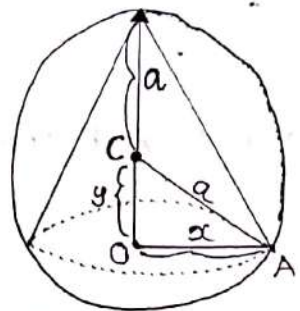


$x \rightarrow$ radius
 $h \rightarrow$ height
 Volume = $\frac{1}{3}\pi x^2 h$.



radius = a
 Centre = C
 Volume = $\frac{4}{3}\pi a^3$

Now consider the cone inside sphere.



Now height of cone = $a+y$
 radius of cone = x
 radius of sphere = a .

When a cone inside a sphere, volume of cone = $\frac{1}{3}\pi x^2 (a+y)$.

From the triangle we have $x^2 + y^2 = a^2$. ①
 $\Rightarrow x^2 = a^2 - y^2$ ②

Sub ② in ① Volume of cone = $\frac{1}{3}\pi (a^2 - y^2)(a+y)$
 $= \frac{1}{3}\pi (a^3 - ay^2 + a^2y - y^3)$

Ans:- Volume of largest circular cone = $\frac{8}{27}$ x Volume of sphere

\therefore Volume of cone ~~can~~ must be maximum.

\therefore Take $f(y) = \frac{1}{3}\pi (a^3 - ay^2 + a^2y - y^3)$

Diff. w.r.t 'y'

$$f'(y) = \frac{1}{3}\pi (0 - 2ay + a^2 - 3y^2) \quad \left[\because a \text{ is const} \right]$$

$$f'(y) = \frac{1}{3}\pi (-2ay + a^2 - 3y^2)$$

$$f''(y) = \frac{1}{3}\pi (-2a + 0 - 6y)$$

$$f''(y) = \frac{1}{3}\pi (-2a - 6y)$$

Now

$$f'(y) = 0 \Rightarrow \frac{1}{3}\pi (-2ay + a^2 - 3y^2) = 0$$

$$\Rightarrow -2ay + a^2 - 3y^2 = 0$$

$$\Rightarrow 3y^2 + 2ay - a^2 = 0$$

$$\Rightarrow (3y + 3a)(3y - a) = 0$$

$$\begin{array}{r} -3a^2 \\ 3a \mid -a \\ \hline 3y \mid 3y \end{array}$$

$$\Rightarrow y = -a \text{ (or) } y = \frac{a}{3}$$

Since y (height) cannot be negative $y = \frac{a}{3}$ (29)

$$\begin{aligned}\text{Put } y = \frac{a}{3} \text{ in } f''(y) &= \frac{1}{3}\pi \left(-2a - 6\left(\frac{a}{3}\right)\right) \\ &= -\frac{4\pi a}{3} < 0.\end{aligned}$$

$\therefore f(y)$ is maximum at $y = \frac{a}{3}$.

\therefore Volume of cone is maximum at $y = \frac{a}{3}$.

$$\therefore \text{Volume of largest cone} = \frac{1}{3}\pi x^2 h$$

$$\text{From (2) } x^2 = a^2 - \frac{a^2}{9} = \frac{8a^2}{9}.$$

$$\therefore \text{Volume of largest cone} = \frac{1}{3}\pi \times \frac{8a^2}{9} \times \left(a + \frac{a}{3}\right)$$

$$= \frac{1}{3} \times \pi \times \frac{8a^2}{9} \times \left(\frac{4a}{3}\right)$$

$$= \frac{4}{3} \times \pi \times \frac{8}{27} \times a^3$$

$$= \frac{8}{27} \times \left(\frac{4}{3} \times \pi \times a^3\right)$$

$$\text{Volume of largest cone} = \frac{8}{27} \times (\text{volume of sphere}).$$

Hence the proof.

x ——— x.

Unit-III

Function of Several Variables.

Defn (Function of Two Variable) :-

A symbol 'z' which has a definite value for every pair of values x and y is called a function of two independent variables x and y and we write $z = f(x, y)$.

Defn:- (Limit)

The function $f(x, y)$ is said to tend to a limit 'L' as $x \rightarrow a$ and $y \rightarrow b$ iff

$$\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y) = L.$$

Problems :-

①

Evaluate $\lim_{\substack{x \rightarrow 1 \\ y \rightarrow 2}} \left(\frac{3x^2y}{x^2+y^2+5} \right)$

Solution:-

$$\begin{aligned} \lim_{\substack{x \rightarrow 1 \\ y \rightarrow 2}} \left(\frac{3x^2y}{x^2+y^2+5} \right) &= \lim_{x \rightarrow 1} \left(\lim_{y \rightarrow 2} \frac{3x^2y}{x^2+y^2+5} \right) \\ &= \lim_{x \rightarrow 1} \left(\frac{6x^2}{x^2+4+5} \right) \\ &= \frac{6}{1+9} \\ &= \frac{3}{5}. \end{aligned}$$

②

Evaluate

$$\lim_{\substack{x \rightarrow \infty \\ y \rightarrow 2}} \left(\frac{xy + 5}{x^2 + 2y^2} \right)$$

Soln:-

$$\begin{aligned} \lim_{\substack{x \rightarrow \infty \\ y \rightarrow 2}} \left(\frac{xy + 5}{x^2 + 2y^2} \right) &= \lim_{x \rightarrow \infty} \left(\lim_{y \rightarrow 2} \frac{xy + 5}{x^2 + 2y^2} \right) \\ &= \lim_{x \rightarrow \infty} \left(\frac{2x + 5}{x^2 + 8} \right) \\ &= \lim_{x \rightarrow \infty} \left(\frac{x^2 \left(\frac{2}{x} + \frac{5}{x^2} \right)}{x^2 \left(1 + \frac{8}{x^2} \right)} \right) \\ &= \frac{0 + 0}{1 + 0} \\ &= 0. \end{aligned}$$

Partial Differentiation:-

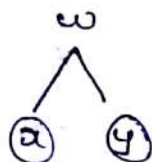
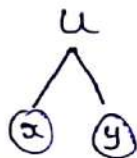
If z is a function of x and y then we can differentiate z partially w.r.t x and y .

$\frac{\partial z}{\partial x} \rightarrow$ differentiating z partially w.r.t ' x '

$\frac{\partial z}{\partial y} \rightarrow$ differentiating z partially w.r.t ' y '.

Rules for Partial differentiation:-

Let u and w be functions of x and y .



$$1) \text{ If } z = u + w \text{ then } \frac{\partial z}{\partial x} = \frac{\partial u}{\partial x} + \frac{\partial w}{\partial x}$$

$$2) \text{ If } z = uw \text{ then } \frac{\partial z}{\partial x} = u \cdot \frac{\partial w}{\partial x} + w \frac{\partial u}{\partial x}$$

$$3) \text{ If } z = \frac{u}{w} \text{ then } \frac{\partial z}{\partial x} = \frac{w \cdot \frac{\partial u}{\partial x} - u \cdot \frac{\partial w}{\partial x}}{w^2}$$

4) If z is a function of 't' and t is a function of x and y



$$\text{then } \frac{\partial z}{\partial x} = \frac{dz}{dt} \cdot \frac{\partial t}{\partial x}$$

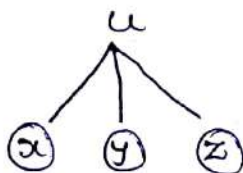
$$\frac{\partial z}{\partial y} = \frac{dz}{dt} \cdot \frac{\partial t}{\partial y}$$

Problems:-

① If $u = (x-y)(y-z)(z-x)$ then prove that

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

Soln



$$u = (x-y)(y-z)(z-x).$$

$$\frac{\partial u}{\partial x} = (y-z) \left[(x-y)(-1) + (z-x)(1) \right]$$

$$\frac{\partial u}{\partial y} = (z-x) \left[(x-y)(1) + (y-z)(-1) \right]$$

$$\frac{\partial u}{\partial z} = (x-y) \left[(y-z)(1) + (z-x)(-1) \right]$$

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

② If $x = r \cos \theta$, $y = r \sin \theta$, find (i) $\frac{\partial x}{\partial r}$ (ii) $\frac{\partial y}{\partial \theta}$

(iii) $\frac{\partial x}{\partial r}$ (iv) $\frac{\partial \theta}{\partial y}$.

Soln:-

$$x = r \cos \theta, \quad y = r \sin \theta.$$

(i) $\frac{\partial x}{\partial r} = \cos \theta$

(ii) $\frac{\partial y}{\partial \theta} = r \cos \theta.$

(iii) $x = r \cos \theta \quad y = r \sin \theta$

$$x^2 = r^2 \cos^2 \theta \quad y^2 = r^2 \sin^2 \theta.$$

$$x^2 + y^2 = r^2.$$

$$r = \sqrt{x^2 + y^2}$$

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

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

$$(iv) \quad x = r \cos \theta \quad y = r \sin \theta$$

$$\frac{y}{x} = \frac{r \sin \theta}{r \cos \theta}$$

$$\frac{y}{x} = \tan \theta$$

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

$$\begin{aligned} \frac{\partial \theta}{\partial y} &= \frac{1}{1 + \left(\frac{y}{x} \right)^2} \times \left(\frac{1}{x} \right) \\ &= \frac{x}{x^2 + y^2} \end{aligned}$$

③ If $u = x^y$ then show that (i) $\frac{\partial^2 u}{\partial y \cdot \partial x} = \frac{\partial^2 u}{\partial x \cdot \partial y}$
(ii) $u_{xy} = u_{yx}$

Soln

$$u = x^y = e^{y \log x} = e^{y \log x}$$

$$\therefore u = e^{y \log x}$$

$$\frac{\partial u}{\partial x} = e^{y \log x} \times y \left(\frac{1}{x} \right)$$

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

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

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

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

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

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

$$u = e^{y \log x}$$

$$\frac{\partial u}{\partial y} = e^{y \log x} \times \log x$$

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

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

$$= \log x \times e^{y \log x} \times \frac{y}{x} + e^{y \log x} \times \frac{1}{x}$$

$$= \log x \times x^y \times \frac{y}{x} + x^y \times \frac{1}{x}$$

$$= x^{y-1} (1 + y \log x) \rightarrow \textcircled{2}$$

From $\textcircled{1}$ and $\textcircled{2}$

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

(ii) From (i) we have

$$u_{yxc} = u_{xy}$$

Diff partially w.r.t 'x'

$$u_{xyc} = u_{xxy}$$

Hence proved.

Defn (Homogeneous function of degree n)

A function $u(x, y)$ is a homogeneous function of degree n in x and y if

$$u(tx, ty) = t^n u(x, y).$$

Euler Theorem :-

If $u(x, y)$ is a homogeneous function of degree n in x and y then

$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = n \cdot u.$$

Note :-

If u is a function of x, y and z then

Euler's thm follows that

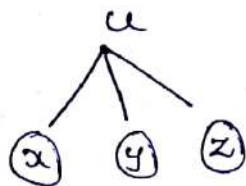
$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} + z \cdot \frac{\partial u}{\partial z} = n \cdot u.$$

Problems :-

① If $u = \frac{x}{y} + \frac{y}{z} + \frac{z}{x}$ then find the value

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

Soln



Take $u(x, y, z) = \frac{x}{y} + \frac{y}{z} + \frac{z}{x}.$

$$u(tx, ty, tz) = \frac{tx}{ty} + \frac{ty}{tz} + \frac{tz}{tx}$$

$$= t^0 u(x, y, z).$$

$\therefore u$ is a homogeneous function of degree '0'

\therefore By Euler's thm

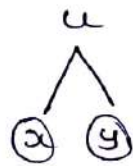
$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} + z \cdot \frac{\partial u}{\partial z} = 0 \times u$$

$$= 0.$$

(2) If $u = \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right)$ then show

that $x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = 0.$

Soln



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

$$u(tx, ty) = \sin^{-1}\left(\frac{tx}{ty}\right) + \tan^{-1}\left(\frac{ty}{tx}\right)$$

$$= t^0 u(x, y).$$

$\therefore u$ is a homogeneous function of degree 0.

$$\Rightarrow x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = 0 \times u$$

$$= 0.$$

③ If $u = \sin^{-1} \left(\frac{x^2 + y^2}{x + y} \right)$ then show that

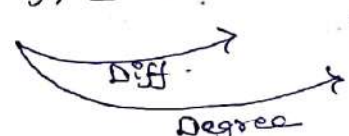
$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = \tan u.$$

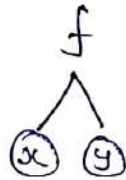
Soln:-

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

$$\Rightarrow \sin u = \frac{x^2 + y^2}{x + y}.$$

Take $f(x, y) = \sin u = \frac{x^2 + y^2}{x + y}$





To find degree:-

$$f(tx, ty) = \frac{(tx)^2 + (ty)^2}{tx + ty}$$

$$= t^1 f(x, y).$$

$\therefore f(x, y)$ is a homogeneous function of degree 1.

\therefore By Euler's thm

$$x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = 1 \times f(x, y).$$

$f(x, y) = \sin u.$

$$\frac{\partial f}{\partial x} = \cos u \cdot \frac{\partial u}{\partial x}.$$

$$\frac{\partial f}{\partial y} = \cos u \cdot \frac{\partial u}{\partial y}.$$

$$\therefore x \cdot \sec u \cdot \frac{\partial u}{\partial x} + y \cdot \sec u \cdot \frac{\partial u}{\partial y} = \sin u.$$

$$\therefore x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = \tan u.$$

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

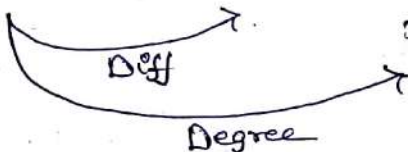
$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = \sin 2u.$$

Soln

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

$$\therefore \tan u = \frac{x^3 + y^3}{x - y}.$$

Take $f(x, y) = \tan u = \frac{x^3 + y^3}{x - y}$.



To find degree :-

$$f(x, y) = \frac{x^3 + y^3}{x - y}$$

$$f(tx, ty) = \frac{(tx)^3 + (ty)^3}{tx - ty}$$

$$= t^2 f(x, y).$$

$\therefore f(x, y)$ is a homogeneous function of degree '2'.

∴ By Euler's thm

$$x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = 2 f(x, y).$$

$$f(x, y) = \tan u.$$

$$\frac{\partial f}{\partial x} = \sec^2 u \cdot \frac{\partial u}{\partial x}$$

$$\frac{\partial f}{\partial y} = \sec^2 u \cdot \frac{\partial u}{\partial y}.$$

$$\therefore x \cdot \sec^2 u \cdot \frac{\partial u}{\partial x} + y \cdot \sec^2 u \cdot \frac{\partial u}{\partial y} = 2 \tan u.$$

$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = 2 \times \frac{\sin u}{\cos u} \times \frac{1}{\sec^2 u}$$

$$= 2 \times \frac{\sin u}{\cos u} \times \cos^2 u$$

$$= 2 \sin u \cos u$$

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

Hence proved.

⑤

If $u = \frac{x^2 + y^2}{\sqrt{x+y}}$ then show that

$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = \frac{3}{2} u.$$

Soln

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

$$u(tx, ty) = \frac{(tx)^2 + (ty)^2}{\sqrt{tx+ty}} = t^{3/2} u(x, y)$$

∴ u is a homogeneous function of degree $\frac{3}{2}$

∴ By Euler's thm

$$x \cdot \frac{\partial u}{\partial x} + y \cdot \frac{\partial u}{\partial y} = \frac{3}{2} \cdot u.$$

Formula:-

If u is a homogeneous function of degree 'n' in x and y then

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

Problems

⑥ If $u(x,y) = x^2 \tan^{-1}\left(\frac{y}{x}\right) - y^2 \tan^{-1}\left(\frac{y}{x}\right)$ then show that $x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = 2u$.

Soln

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

$$u(tx,ty) = t^2 u(x,y).$$

⇒ u is a homogeneous function of degree 2

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

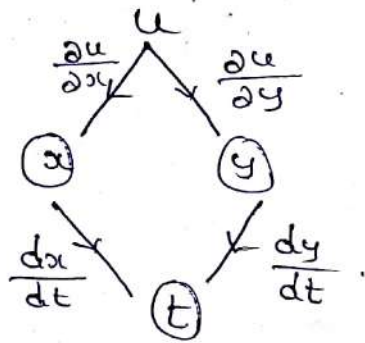
$$\begin{aligned} \Rightarrow x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} &= 2(2-1)u \\ &= 2u. \end{aligned}$$

Hence proved.

Defn (Total Derivative)

If $u = f(x, y)$ where $x = \phi(t)$ and $y = \psi(t)$ then we can express u as a function of t alone by substituting the values of x and y in u . Then the ordinary derivative $\frac{du}{dt}$ is called the Total derivative of u .

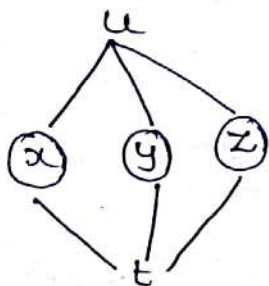
$$\text{Also } \frac{du}{dt} = \frac{\partial u}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial u}{\partial y} \cdot \frac{dy}{dt}$$



Problems :-

- ① If $u = xy + yz + zx$ where $x = \frac{1}{t}$, $y = e^t$, $z = e^{-t}$ then find the value of $\frac{du}{dt}$.

Soln



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

$$u = xy + yz + zx$$

$$\begin{array}{l|l} \frac{\partial u}{\partial x} = y + z & \frac{dx}{dt} = -\frac{1}{t^2} \\ \frac{\partial u}{\partial y} = x + z & \frac{dy}{dt} = e^t \\ \frac{\partial u}{\partial z} = x + y & \frac{dz}{dt} = -e^{-t} \end{array}$$

$$\begin{aligned} \therefore \frac{du}{dt} &= (y+z) \left(-\frac{1}{t^2}\right) + (x+z) e^t + (y+x) (-e^{-t}) \\ &= (e^t + e^{-t}) \left(-\frac{1}{t^2}\right) + \left(\frac{1}{t} + e^{-t}\right) \cdot e^t \\ &\quad + (e^t + \frac{1}{t}) \cdot (-e^{-t}) \\ &= -\frac{(e^t + e^{-t})}{t^2} + \frac{(e^t - e^{-t})}{t} \\ &= \frac{-2\cosht}{t^2} + \frac{2\sinht}{t} \end{aligned}$$

② If $w = f(y-z, z-x, x-y)$ then show that

$$\frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} + \frac{\partial w}{\partial z} = 0.$$

Soln:-

Given $w = f(y-z, z-x, x-y)$.

Put $y-z = r, z-x = s, x-y = t$

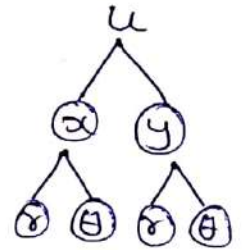
Then $w = f(r, s, t)$.

② If $u = f(x, y)$ where $x = r \cos \theta$, $y = r \sin \theta$

prove that $\left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2 = \left(\frac{\partial u}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial u}{\partial \theta}\right)^2$

Soln:-

$$\begin{array}{l|l} x = r \cos \theta & y = r \sin \theta \\ \frac{\partial x}{\partial r} = \cos \theta & \frac{\partial y}{\partial r} = \sin \theta \\ \frac{\partial x}{\partial \theta} = -r \sin \theta & \frac{\partial y}{\partial \theta} = r \cos \theta \end{array}$$



R.H.S $\left(\frac{\partial u}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial u}{\partial \theta}\right)^2$

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

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

$$\therefore \left(\frac{\partial u}{\partial r}\right)^2 = \left[\cos \theta \cdot \frac{\partial u}{\partial x} + \sin \theta \cdot \frac{\partial u}{\partial y} \right]^2$$

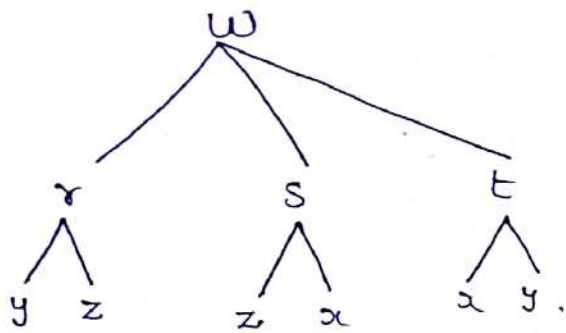
$$= \cos^2 \theta \cdot \left(\frac{\partial u}{\partial x}\right)^2 + \sin^2 \theta \cdot \left(\frac{\partial u}{\partial y}\right)^2 + 2 \sin \theta \cdot \cos \theta \cdot \frac{\partial u}{\partial x} \cdot \frac{\partial u}{\partial y}$$

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

$$= \left(-r \sin \theta \cdot \frac{\partial u}{\partial x} + r \cos \theta \cdot \frac{\partial u}{\partial y} \right)^2$$

$$= r^2 \sin^2 \theta \cdot \left(\frac{\partial u}{\partial x}\right)^2 + r^2 \cos^2 \theta \cdot \left(\frac{\partial u}{\partial y}\right)^2$$

$$- 2 r^2 \sin \theta \cdot \cos \theta \cdot \frac{\partial u}{\partial x} \cdot \frac{\partial u}{\partial y} \quad \text{--- (2)}$$



$$\frac{\partial w}{\partial x} = \frac{\partial w}{\partial s} \cdot \frac{\partial s}{\partial x} + \frac{\partial w}{\partial t} \cdot \frac{\partial t}{\partial x}$$

$$= \frac{\partial w}{\partial s} (-1) + \frac{\partial w}{\partial t} (1)$$

$$\frac{\partial w}{\partial x} = \frac{\partial w}{\partial t} - \frac{\partial w}{\partial s} \rightarrow \textcircled{1}$$

$$\frac{\partial w}{\partial y} = \frac{\partial w}{\partial r} \cdot \frac{\partial r}{\partial y} + \frac{\partial w}{\partial t} \cdot \frac{\partial t}{\partial y}$$

$$= \frac{\partial w}{\partial r} (1) + \frac{\partial w}{\partial t} (-1)$$

$$\frac{\partial w}{\partial y} = \frac{\partial w}{\partial r} - \frac{\partial w}{\partial t} \rightarrow \textcircled{2}$$

$$\frac{\partial w}{\partial z} = \frac{\partial w}{\partial r} \cdot \frac{\partial r}{\partial z} + \frac{\partial w}{\partial s} \cdot \frac{\partial s}{\partial z}$$

$$= \frac{\partial w}{\partial r} (-1) + \frac{\partial w}{\partial s} (1)$$

$$\frac{\partial w}{\partial z} = \frac{\partial w}{\partial s} - \frac{\partial w}{\partial r} \rightarrow \textcircled{3}$$

$$\textcircled{1} + \textcircled{2} + \textcircled{3}$$

$$\Rightarrow \frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} + \frac{\partial w}{\partial z} = \frac{\partial w}{\partial t} - \frac{\partial w}{\partial s} + \frac{\partial w}{\partial r} - \frac{\partial w}{\partial t} + \frac{\partial w}{\partial s} - \frac{\partial w}{\partial r}$$

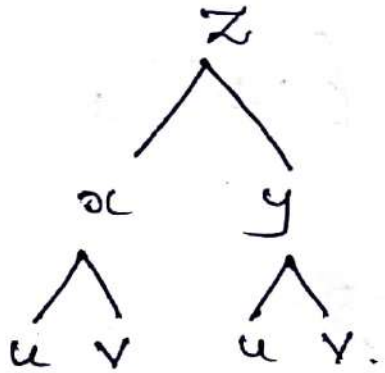
$$= 0$$

Hence proved.

4

If $z = f(x, y)$, $x = e^u \cos v$, $y = e^u \sin v$
show that $x \cdot \frac{\partial z}{\partial x} + y \cdot \frac{\partial z}{\partial y} = e^{2u} \cdot \frac{\partial z}{\partial u}$.

Soln



$$x = e^u \cos v$$

$$\frac{\partial x}{\partial v} = -e^u \sin v$$

$$\frac{\partial x}{\partial u} = e^u \cos v$$

$$y = e^u \sin v$$

$$\frac{\partial y}{\partial v} = e^u \cos v$$

$$\frac{\partial y}{\partial u} = e^u \sin v$$

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

$$= \frac{\partial z}{\partial x} (-e^u \sin v) + \frac{\partial z}{\partial y} (e^u \cos v)$$

$$\begin{aligned} x \cdot \frac{\partial z}{\partial v} &= e^u \cos v \left[-\frac{\partial z}{\partial x} \cdot e^u \sin v + \frac{\partial z}{\partial y} \cdot e^u \cos v \right] \\ &= -e^{\frac{\partial u}{\partial v} \sin v} \cos v \cdot \frac{\partial z}{\partial x} + e^{\frac{\partial u}{\partial v} \cos v} \cdot \frac{\partial z}{\partial y} \end{aligned}$$

↳ ①

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

$$= \frac{\partial z}{\partial x} \cdot e^u \cos v + \frac{\partial z}{\partial y} \cdot e^u \sin v$$

$$y \cdot \frac{\partial z}{\partial u} = e^u \sin v \left[\frac{\partial z}{\partial x} \cdot e^u \cos v + \frac{\partial z}{\partial y} \cdot e^u \sin v \right]$$

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

↳ ②

① + ②

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

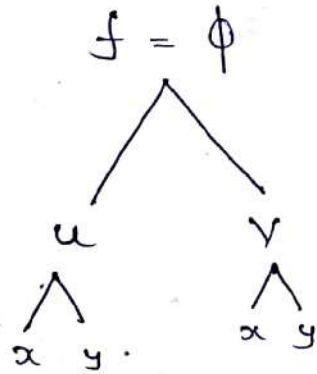
$$= e^{\frac{\partial u}{\partial v}} \cdot \frac{\partial z}{\partial y}$$

$$\text{L.H.S} = \text{R.H.S}$$

Hence proved.

⑤ If $u = x^2 - y^2$, $v = 2xy$, $f(x, y) = \phi(u, v)$ then show that $\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} = 4(x^2 + y^2) \left[\frac{\partial^2 \phi}{\partial u^2} + \frac{\partial^2 \phi}{\partial v^2} \right]$.

Soln:-



$$\begin{array}{l} u = x^2 - y^2 \\ \frac{\partial u}{\partial x} = 2x \\ \frac{\partial u}{\partial y} = -2y \end{array} \quad \left| \quad \begin{array}{l} v = 2xy \\ \frac{\partial v}{\partial x} = 2y \\ \frac{\partial v}{\partial y} = 2x \end{array} \right.$$

$$\begin{aligned} \frac{\partial f}{\partial x} &= \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} \\ &= \frac{\partial \phi}{\partial u} \cdot 2x + \frac{\partial \phi}{\partial v} \cdot 2y \quad (\because f = \phi) \end{aligned}$$

$$\frac{\partial f}{\partial x} = 2x \cdot \frac{\partial \phi}{\partial u} + \frac{\partial \phi}{\partial v} \cdot 2y$$

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

$$\begin{aligned} \frac{\partial^2 f}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) \\ &= \left(2x \cdot \frac{\partial}{\partial u} + 2y \cdot \frac{\partial}{\partial v} \right) \cdot \left(2x \cdot \frac{\partial \phi}{\partial u} + 2y \cdot \frac{\partial \phi}{\partial v} \right) \end{aligned}$$

$$= 4x^2 \frac{\partial^2 \phi}{\partial u^2} + 4y^2 \frac{\partial^2 \phi}{\partial v^2} + 4xy \frac{\partial^2 \phi}{\partial u \partial v} + 4xy \frac{\partial^2 \phi}{\partial v \partial u}$$

→ ①

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

$$= -2y \cdot \frac{\partial \phi}{\partial u} + 2x \cdot \frac{\partial \phi}{\partial v}$$

$$\therefore \frac{\partial}{\partial y} = -2y \cdot \frac{\partial}{\partial u} + 2x \frac{\partial}{\partial v}$$

$$\frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right)$$

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

$$= 4y^2 \frac{\partial^2 \phi}{\partial u^2} + 4x^2 \frac{\partial^2 \phi}{\partial v^2} - 4xy \cdot \frac{\partial^2 \phi}{\partial v \cdot \partial u} - 4xy \frac{\partial^2 \phi}{\partial u \cdot \partial v}$$

↳ ②

① + ②

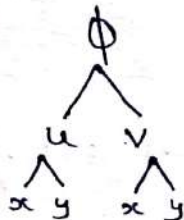
$$\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} = (4x^2 + 4y^2) \frac{\partial^2 \phi}{\partial u^2} + (4x^2 + 4y^2) \frac{\partial^2 \phi}{\partial v^2}$$

$$= 4(x^2 + y^2) \left(\frac{\partial^2 \phi}{\partial u^2} + \frac{\partial^2 \phi}{\partial v^2} \right)$$

⑥ A function $\phi(u, v)$ is written in terms of new variables $u = e^x \cos y$, $v = e^x \sin y$ show that

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

Soln:-



$$u = e^x \cos y$$

$$v = e^x \sin y$$

$$\frac{\partial u}{\partial x} = e^x \cos y = u$$

$$\frac{\partial v}{\partial x} = e^x \sin y = v$$

$$\frac{\partial u}{\partial y} = -e^x \sin y \\ = -v$$

$$\frac{\partial v}{\partial y} = e^x \cos y = u$$

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

$$= \frac{\partial \phi}{\partial u} \cdot u + \frac{\partial \phi}{\partial v} \cdot v$$

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

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

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

$$= \left(u \cdot \frac{\partial}{\partial u} + v \cdot \frac{\partial}{\partial v} \right) \cdot \left(u \cdot \frac{\partial \phi}{\partial u} + v \cdot \frac{\partial \phi}{\partial v} \right)$$

$$= u^2 \frac{\partial^2 \phi}{\partial u^2} + v^2 \frac{\partial^2 \phi}{\partial v^2} + uv \cdot \frac{\partial^2 \phi}{\partial u \partial v} + uv \cdot \frac{\partial^2 \phi}{\partial v \partial u}$$

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

$$= -v \cdot \frac{\partial \phi}{\partial u} + u \cdot \frac{\partial \phi}{\partial v}$$

→ ①

$$\therefore \frac{\partial}{\partial y} = -v \cdot \frac{\partial}{\partial u} + u \cdot \frac{\partial}{\partial v}$$

$$\begin{aligned}\therefore \frac{\partial^2 \phi}{\partial y^2} &= \frac{\partial}{\partial y} \left(\frac{\partial \phi}{\partial y} \right) \\ &= \left(-v \cdot \frac{\partial}{\partial u} + u \cdot \frac{\partial}{\partial v} \right) \cdot \left(-v \cdot \frac{\partial \phi}{\partial u} + u \cdot \frac{\partial \phi}{\partial v} \right) \\ &= v^2 \frac{\partial^2 \phi}{\partial u^2} + u^2 \frac{\partial^2 \phi}{\partial v^2} - uv \cdot \frac{\partial^2 \phi}{\partial u \partial v} - uv \cdot \frac{\partial^2 \phi}{\partial v \partial u}\end{aligned}$$

① + ②

↳ ②

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

L.H.S = R.H.S

Hence proved.

Jacobians

Defn (Jacobian)

If u and v are functions of two independent variables x and y then Jacobian of u and v with respect to x and y is denoted by $\frac{\partial(u,v)}{\partial(x,y)}$ and defined by

$$\frac{\partial(u,v)}{\partial(x,y)} = J(u,v) = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

Similarly if u, v and w are functions of three independent variables x, y and z then

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

Properties of Jacobians:-

1) If u and v are function of x and y and x and y are functions of r and θ



then $\frac{\partial(u,v)}{\partial(r,\theta)} = \frac{\partial(u,v)}{\partial(x,y)} \times \frac{\partial(x,y)}{\partial(r,\theta)}$

Problems

① If $x = r \cos \theta$, $y = r \sin \theta$ then find

(i) $\frac{\partial(x, y)}{\partial(r, \theta)}$

(ii) $\frac{\partial(r, \theta)}{\partial(x, y)}$

Soln:-

$$(i) \frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

$$\begin{array}{l|l} x = r \cos \theta & y = r \sin \theta \\ \frac{\partial x}{\partial r} = \cos \theta & \frac{\partial y}{\partial r} = \sin \theta \\ \frac{\partial x}{\partial \theta} = -r \sin \theta & \frac{\partial y}{\partial \theta} = r \cos \theta \end{array}$$

$$\begin{aligned} \therefore \frac{\partial(x, y)}{\partial(r, \theta)} &= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} \\ &= r \cos^2 \theta + r \sin^2 \theta \\ &= r. \end{aligned}$$

(ii) $\frac{\partial(r, \theta)}{\partial(x, y)} = ?$

By property (2)

$$\frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)} = 1.$$

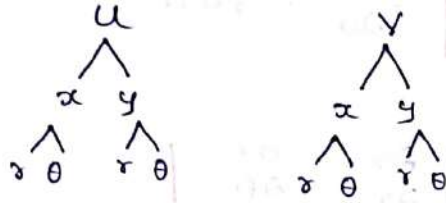
$$\therefore \frac{\partial(r, \theta)}{\partial(x, y)} = \frac{1}{r}.$$

②

If $u = 2xy$, $v = x^2 - y^2$ & $x = r \cos \theta$, $y = r \sin \theta$

evaluate $\frac{\partial(u,v)}{\partial(r,\theta)}$ without actual substitution.

Soln



$$\frac{\partial(u,v)}{\partial(r,\theta)} = \frac{\partial(u,v)}{\partial(x,y)} \times \frac{\partial(x,y)}{\partial(r,\theta)}$$

$$\begin{array}{l|l} u = 2xy & v = x^2 - y^2 \\ \frac{\partial u}{\partial x} = 2y & \frac{\partial v}{\partial x} = 2x \\ \frac{\partial u}{\partial y} = 2x & \frac{\partial v}{\partial y} = -2y \end{array}$$

$$\begin{aligned} \frac{\partial(u,v)}{\partial(x,y)} &= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} \\ &= \begin{vmatrix} 2y & 2x \\ 2x & -2y \end{vmatrix} \end{aligned}$$

$$= -4y^2 - 4x^2$$

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

$$= -4(r^2 \cos^2 \theta + r^2 \sin^2 \theta)$$

$$\frac{\partial(u,v)}{\partial(x,y)} = -4r^2 \longrightarrow \textcircled{1}$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$\frac{\partial x}{\partial r} = \cos \theta$$

$$\frac{\partial y}{\partial r} = \sin \theta$$

$$\frac{\partial x}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial y}{\partial \theta} = r \cos \theta$$

$$\frac{\partial(x, y)}{\partial(r, \theta)}$$

$$= \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

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

$$\frac{\partial(x, y)}{\partial(r, \theta)}$$

$$= r \quad \rightarrow \textcircled{2}$$

From ① & ②

$$\frac{\partial(x, y)}{\partial(r, \theta)}$$

$$= -4r^2 \times r$$

$$= -4r^3$$

③ Find the Jacobian of the transformation

$$x = r \sin \theta \cos \phi$$

$$y = r \sin \theta \sin \phi$$

$$z = r \cos \theta$$

Soln:-

$$\frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial \phi} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial \phi} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial \phi} \end{vmatrix}$$

$$x = r \sin \theta \cos \phi$$

$$\frac{\partial x}{\partial r} = \sin \theta \cos \phi$$

$$\frac{\partial x}{\partial \theta} = r \cos \theta \cos \phi$$

$$\frac{\partial x}{\partial \phi} = -r \sin \theta \sin \phi$$

$$y = r \sin \theta \sin \phi$$

$$\frac{\partial y}{\partial r} = \sin \theta \sin \phi$$

$$\frac{\partial y}{\partial \theta} = r \cos \theta \sin \phi$$

$$\frac{\partial y}{\partial \phi} = r \sin \theta \cos \phi$$

$$z = r \cos \theta$$

$$\frac{\partial z}{\partial r} = \cos \theta$$

$$\frac{\partial z}{\partial \theta} = -r \sin \theta$$

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

$$\therefore \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} = \begin{vmatrix} \sin \theta \cos \phi & r \cos \theta \cos \phi & -r \sin \theta \sin \phi \\ \sin \theta \sin \phi & r \cos \theta \sin \phi & r \sin \theta \cos \phi \\ \cos \theta & -r \sin \theta & 0 \end{vmatrix}$$

$$= \sin \theta \cos \phi \left[+r^2 \sin^2 \theta \cos \phi \right] - r \cos \theta \cos \phi \left[-r \sin \theta \cos \theta \cos \phi \right]$$

$$- r \sin \theta \sin \phi \left[-r \sin^2 \theta \sin \phi - r \cos^2 \theta \sin \phi \right]$$

$$\begin{aligned}
 &= r^2 \sin^3 \theta \cos^2 \phi + r^2 \sin \theta \cos^2 \theta \cos^2 \phi \\
 &\quad + r^2 \sin^3 \theta \sin^2 \phi + r^2 \sin \theta \cos^2 \theta \sin^2 \phi \\
 &= r^2 \sin^3 \theta + r^2 \sin \theta \cos^2 \theta \\
 &= r^2 \sin \theta (\sin^2 \theta + \cos^2 \theta) \\
 &= r^2 \sin \theta.
 \end{aligned}$$

(A) Prove $u = x + y + z$, $v = xy + yz + zx$, $w = x^2 + y^2 + z^2$ are functionally dependent. Also find the relationship between them.

Soln:-

Functionally dependent condition :-

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = 0.$$

$$u = x + y + z$$

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

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

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

$$v = xy + yz + zx$$

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

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

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

$$w = x^2 + y^2 + z^2$$

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

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

$$\frac{\partial w}{\partial z} = 2z$$

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

$$= \begin{vmatrix} 1 & 1 & 1 \\ y+z & z+x & x+y \\ 2x & 2y & 2z \end{vmatrix}$$

$$= 1 \left[2z(z+x) - 2y(x+y) \right]$$

$$- 1 \left[2z(y+z) - 2x(x+y) \right]$$

$$+ 1 \left[2y(y+z) - 2x(z+x) \right]$$

$$= 2z^2 + 2zx - 2yx - 2y^2$$

$$- 2zy - 2z^2 + 2x^2 + 2xy$$

$$+ 2y^2 + 2yz - 2xz - 2x^2$$

$$= 0$$

$\therefore u, v, w$ are functionally dependent.

$$\text{W.K.T } (x+y+z)^2 = x^2 + y^2 + z^2 + 2(xy + yz + zx)$$

$$\therefore u^2 = w + 2v \text{ is required}$$

relationship between them.

5) Find the jacobian of y_1, y_2 and y_3 w.r.t

x_1, x_2, x_3 if $y_1 = \frac{x_2 x_3}{x_1}, y_2 = \frac{x_3 x_1}{x_2}, y_3 = \frac{x_2 x_1}{x_3}$

Soln:-

$$\begin{array}{l}
 y_1 = \frac{x_2 x_3}{x_1} \\
 \frac{\partial y_1}{\partial x_1} = -\frac{x_2 x_3}{x_1^2} \\
 \frac{\partial y_1}{\partial x_2} = \frac{x_3}{x_1} \\
 \frac{\partial y_1}{\partial x_3} = \frac{x_2}{x_1} \\
 y_2 = \frac{x_3 x_1}{x_2} \\
 \frac{\partial y_2}{\partial x_1} = \frac{x_3}{x_2} \\
 \frac{\partial y_2}{\partial x_2} = -\frac{x_3 x_1}{x_2^2} \\
 \frac{\partial y_2}{\partial x_3} = \frac{x_1}{x_2} \\
 y_3 = \frac{x_2 x_1}{x_3} \\
 \frac{\partial y_3}{\partial x_1} = \frac{x_2}{x_3} \\
 \frac{\partial y_3}{\partial x_2} = \frac{x_1}{x_3} \\
 \frac{\partial y_3}{\partial x_3} = -\frac{x_2 x_1}{x_3^2}
 \end{array}$$

$$\frac{\partial(y_1, y_2, y_3)}{\partial(x_1, x_2, x_3)} = \begin{vmatrix} \frac{\partial y_1}{\partial x_1} & \frac{\partial y_1}{\partial x_2} & \frac{\partial y_1}{\partial x_3} \\ \frac{\partial y_2}{\partial x_1} & \frac{\partial y_2}{\partial x_2} & \frac{\partial y_2}{\partial x_3} \\ \frac{\partial y_3}{\partial x_1} & \frac{\partial y_3}{\partial x_2} & \frac{\partial y_3}{\partial x_3} \end{vmatrix}$$

$$= \begin{vmatrix} -\frac{x_2 x_3}{x_1^2} & \frac{x_3}{x_1} & \frac{x_2}{x_1} \\ \frac{x_3}{x_2} & -\frac{x_3 x_1}{x_2^2} & \frac{x_1}{x_2} \\ \frac{x_2}{x_3} & \frac{x_1}{x_3} & -\frac{x_2 x_1}{x_3^2} \end{vmatrix}$$

$$= \frac{-x_2 x_3}{x_1^2} \left[\frac{x_1^2 x_2 x_3}{x_2 x_3} - \frac{x_1^2}{x_2 x_3} \right] - \frac{x_3}{x_1} \left[\frac{-x_1 x_2 x_3}{x_2 x_3} - \frac{x_1 x_2}{x_2 x_3} \right] + \frac{x_2}{x_1} \left[\frac{x_1 x_3}{x_2 x_3} + \frac{x_1 x_2 x_3}{x_3 x_2^2} \right]$$

$$= \frac{-x_2 x_3}{x_1^2} \left[\frac{x_1^2}{x_2 x_3} - \frac{x_1^2}{x_2 x_3} \right] - \frac{x_3}{x_1} \left[-\frac{x_1}{x_3} - \frac{x_1}{x_3} \right]$$

$$+ \frac{x_2}{x_1} \left[\frac{x_1}{x_2} + \frac{x_1}{x_2} \right]$$

$$= 0 - \frac{x_3}{x_1} \left(-\frac{2x_1}{x_3} \right) + \frac{x_2}{x_1} \left(\frac{2x_1}{x_2} \right)$$

$$= 2 + 2$$

$$= 4$$

Taylor's Series for Function of Two Variables:

Formula:-

If $f(x, y)$ is a function of two variables x and y then the Taylor Series expansion of $f(x, y)$ about the point (a, b) is

$$f(x, y) = f(a, b) + \frac{1}{1!} \left[A f_x(a, b) + B f_y(a, b) \right]$$

$$+ \frac{1}{2!} \left[A^2 f_{xx}(a, b) + 2AB f_{xy}(a, b) + B^2 f_{yy}(a, b) \right]$$

$$+ \frac{1}{3!} \left[A^3 f_{xxx}(a, b) + 3A^2 B f_{xxy}(a, b) + 3AB^2 f_{xyy}(a, b) + B^3 f_{yyy}(a, b) \right]$$

+ ... where $A = (x - a)$
& $B = (y - b)$.

Problems:-
mm

- ① Obtain terms upto third degree in the Taylor series expansion of $e^x \sin y$ about the point $(1, \frac{\pi}{2})$.

Soln:-
m

Function	Value at $(1, \frac{\pi}{2})$
$f(x,y) = e^x \sin y$	$f(a,b) = e$
$f_x = e^x \sin y$	$f_x(a,b) = e$
$f_y = e^x \cos y$	$f_y(a,b) = 0$
$f_{xx} = e^x \sin y$	$f_{xx}(a,b) = e$
$f_{xy} = e^x \cos y$	$f_{xy}(a,b) = 0$
$f_{yy} = -e^x \sin y$	$f_{yy}(a,b) = -e$
$f_{xxx} = e^x \sin y$	$f_{xxx}(a,b) = e$
$f_{xxy} = e^x \cos y$	$f_{xxy}(a,b) = 0$
$f_{xyy} = -e^x \sin y$	$f_{xyy}(a,b) = -e$
$f_{yyy} = -e^x \cos y$	$f_{yyy}(a,b) = 0$

\therefore Taylor Series is $A = (x-1)$, $B = (y - \frac{\pi}{2})$.

$$\begin{aligned}
 f(x,y) &= f(a,b) + \frac{1}{1!} [A f_x(a,b) + B f_y(a,b)] \\
 &+ \frac{1}{2!} [A^2 f_{xx}(a,b) + 2AB f_{xy}(a,b) + B^2 f_{yy}(a,b)] \\
 &+ \frac{1}{3!} [A^3 f_{xxx}(a,b) + 3A^2 B f_{xxy}(a,b) + 3AB^2 f_{xyy}(a,b) + B^3 f_{yyy}(a,b)] \\
 &+ \dots
 \end{aligned}$$

$$\begin{aligned} \therefore e^x \sin y &= e + \frac{1}{1!} \left[e(x-1) + 0(y-\frac{\pi}{2}) \right] \\ &+ \frac{1}{2!} \left[e(x-1)^2 + 2(0)(x-1)(y-\frac{\pi}{2}) + (-e)(y-\frac{\pi}{2})^2 \right] \\ &+ \frac{1}{3!} \left[e(x-1)^3 + 3(0)(x-1)^2(y-\frac{\pi}{2}) + 3(-e)(x-1)(y-\frac{\pi}{2})^2 \right. \\ &\quad \left. + 0(y-\frac{\pi}{2})^3 \right] + \dots \end{aligned}$$

$$\begin{aligned} e^x \sin y &= e + e(x-1) + \frac{1}{2!} \left[e(x-1)^2 - e(y-\frac{\pi}{2})^2 \right] \\ &+ \frac{1}{3!} \left[e(x-1)^3 - 3e(x-1)(y-\frac{\pi}{2})^2 \right] + \dots \end{aligned}$$

② Expand $e^x \cos y$ about $(0, \frac{\pi}{2})$ upto 3rd degree terms using Taylor Series.

Soln.

Function	Value at $(0, \frac{\pi}{2})$
$f(x,y) = e^x \cos y$	$f(a,b) = 0$
$f_x = e^x \cos y$	$f_x(a,b) = 0$
$f_y = -e^x \sin y$	$f_y(a,b) = -1$
$f_{xx} = e^x \cos y$	$f_{xx}(a,b) = 0$
$f_{xy} = -e^x \sin y$	$f_{xy}(a,b) = -1$
$f_{yy} = -e^x \cos y$	$f_{yy}(a,b) = 0$
$f_{xxx} = e^x \cos y$	$f_{xxx}(a,b) = 0$
$f_{xxy} = -e^x \sin y$	$f_{xxy}(a,b) = -1$
$f_{xyy} = -e^x \cos y$	$f_{xyy}(a,b) = 0$
$f_{yyy} = e^x \sin y$	$f_{yyy}(a,b) = 1$

$$A = (x-0)$$

$$B = (y - \pi/2)$$

∴ Taylor Series expansion is

$$\begin{aligned} e^{\alpha \cos y} &= \frac{1}{1!} \left[0 - 1(B) \right] + \frac{1}{2!} \left[0 + 2(-1)AB + 0 \right] \\ &+ \frac{1}{3!} \left[0 + 3(-1)A^2B + 3(0)AB^2 + 1B^3 \right] + \dots \\ &= \frac{1}{1!} \left[-1(y - \pi/2) \right] + \frac{1}{2!} \left[-2(\alpha)(y - \pi/2) \right] \\ &+ \frac{1}{3!} \left[-3(\alpha)^2(y - \pi/2)^2 + (y - \pi/2)^3 \right] + \dots \end{aligned}$$

③ Expand $x^2y + 3y - 2$ in powers of $(x-1)$ & $(y+2)$ upto third degree terms using Taylor Series.

Soln	Function	Value at $(1, -2)$
	$f(x,y) = x^2y + 3y - 2$	$f(1, -2) = -10$
	$f_x = 2xy$	$f_x(1, -2) = -4$
	$f_y = x^2 + 3$	$f_y(1, -2) = 4$
	$f_{xx} = 2y$	$f_{xx}(1, -2) = -4$
	$f_{xy} = 2x$	$f_{xy}(1, -2) = 2$
	$f_{yy} = 0$	$f_{yy}(1, -2) = 0$
	$f_{xxx} = 0$	$f_{xxx}(1, -2) = 0$
	$f_{xxy} = 2$	$f_{xxy}(1, -2) = 2$
	$f_{xyy} = 0$	$f_{xyy}(1, -2) = 0$
	$f_{yyy} = 0$	$f_{yyy}(1, -2) = 0$

∴ Taylor Series expansion is

$$f(x,y) = f(a,b) + \frac{1}{1!} \left[f_x A + \cancel{2AB} f_y \right] \\ + \frac{1}{2!} \left[f_{xx} A^2 + 2AB f_{xy} + B^2 f_{yy} \right] \\ + \frac{1}{3!} \left[A^3 f_{xxx} + 3A^2 B f_{xxy} + 3AB^2 f_{xyy} + B^3 f_{yyy} \right] \\ + \dots$$

Here $A = (x-1)$

$B = (y+2)$

∴ $x^2y + 3y - 2 = -10 - 4(x-1) + 4(y+2) - 2(x-1)^2 \\ + 2(x-1)(y+2) + 2(x-1)^2(y+2) + \dots$

④ Expand $e^x \log(1+y)$ in powers of x and y upto third degree terms.

Soln.

$A = (x-0) = x$

$B = (y-0) = y$

Point $\rightarrow (0,0)$

Taylor Series expansion

$$f(x,y) = f(a,b) + \frac{1}{1!} \left[A f_x + B f_y \right] + \frac{1}{2!} \left[A^2 f_{xx} + 2AB f_{xy} + B^2 f_{yy} \right] \\ + \frac{1}{3!} \left[A^3 f_{xxx} + 3A^2 B f_{xxy} + 3AB^2 f_{xyy} + B^3 f_{yyy} \right] \\ + \dots$$

Function	Value at (0,0)
$f(x,y) = e^x \log(1+y)$	$f_x(a,b) = 0$
$f_x = e^x \log(1+y)$	$f_{xx}(a,b) = 0$
$f_y = e^x (1+y)^{-1}$	$f_y(a,b) = 1$
$f_{xx} = e^x \log(1+y)$	$f_{xx}(a,b) = 0$
$f_{xy} = e^x (1+y)^{-1}$	$f_{xy}(a,b) = 1$
$f_{yy} = -e^x (1+y)^{-2}$	$f_{yy}(a,b) = -1$
$f_{xxx} = e^x \log(1+y)$	$f_{xxx}(a,b) = 0$
$f_{xxy} = e^x (1+y)^{-1}$	$f_{xxy}(a,b) = 1$
$f_{xyy} = -e^x (1+y)^{-2}$	$f_{xyy}(a,b) = -1$
$f_{yyy} = 2e^x (1+y)^{-3}$	$f_{yyy}(a,b) = 2$

\therefore Taylor series expansion is

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

⑤ Expand $\sin(xy)$ in powers of $(x-1)$ and $(y-\frac{\pi}{2})$ upto second degree terms using Taylor Series.

Soln:-

Function	Value at $(1, \pi/2)$
$f(x,y) = \sin(xy)$	$f(a,b) = 1$
$f_x = y \cos xy$	$f_x(a,b) = 0$
$f_y = x \cos xy$	$f_y(a,b) = 0$
$f_{xx} = -y \sin(xy) \times y$ $= -y^2 \sin xy$	$f_{xx}(a,b) = -\pi^2/4$
$f_{xy} = xy[-\sin xy] + \cos xy$	$f_{xy}(a,b) = -\pi/2$
$f_{yy} = x^2[-\sin xy]$	$f_{yy}(a,b) = -1$
$A = (x-1)$	$B = (y-\pi/2)$

Taylor series expansion is

$$f(x,y) = f(a,b) + \frac{1}{1!} [A f_x + B f_y] + \frac{1}{2!} [A^2 f_{xx} + 2AB f_{xy} + B^2 f_{yy}] + \dots$$

$$\Rightarrow \sin(xy) = 1 + \frac{1}{1!} [A(0) + B(0)] + \frac{1}{2!} [A^2 \frac{\pi^2}{4} - 2AB(-\frac{\pi}{2}) + B^2(-1)] + \dots$$

$$\sin xy = 1 + \frac{1}{2} \left[-\frac{\pi^2}{4} (x-1)^2 + (x-1)(y-\frac{\pi}{2})\pi - (y-\frac{\pi}{2})^2 \right]$$

Maxima and Minima of Functions of Two

Variables :-

Extremum Value \rightarrow Either maximum value or minimum value.

Saddle point \rightarrow Neither maximum nor minimum point

Critical point \rightarrow Stationary point.

Method of finding Maxima and Minima :-

① Take the given function as $f(x, y)$

② Find $f_x, f_y, A = f_{xx}, B = f_{xy}, C = f_{yy}$

③ Find Stationary points from $\begin{cases} f_x = 0 \\ \& \\ f_y = 0 \end{cases}$

④ Find $AC - B^2$ for each of the stationary points.

Values	Conclusion
$AC - B^2 > 0$ and $(A < 0$ or $B < 0)$	Maximum
$AC - B^2 > 0$ and $(A > 0$ or $B > 0)$	Minimum
$AC - B^2 < 0$	Saddle point
$AC - B^2 = 0$	Inconclusive.

Problems :-
mm

① Find extremum values for the function

$$f(x,y) = x^3 + y^3 - 3x - 12y + 20.$$

Soln:-

$$f(x,y) = x^3 + y^3 - 3x - 12y + 20$$

$$f_x = 3x^2 - 3$$

$$f_y = 3y^2 - 12$$

$$A = f_{xx} = 6x$$

$$B = f_{xy} = 0$$

$$C = f_{yy} = 6y.$$

$f_x = 0$	$f_y = 0$
$3x^2 - 3 = 0$	$3y^2 - 12 = 0$
$3(x^2 - 1) = 0.$	$3(y^2 - 4) = 0$
$x^2 - 1 = 0$	$y^2 - 4 = 0$
$x = \pm 1$	$y = \pm 2.$

∴ Stationary points are $(1, 2)$ $(-1, 2)$
 $(-1, -2)$ $(1, -2).$

	At (1, 2)	At (1, -2)	At (-1, 2)	At (-1, -2)
$A = 6x$	$6 > 0$	6	-6	$-6 < 0$
$B = 0$	0	0	0	0
$C = 6y$	12	-12	12	-12
$AC - B^2$	$72 > 0$	$-72 < 0$	$-72 < 0$	$72 > 0$
Conclusion	Minimum point	Saddle point	Saddle point	Maximum point.

$\therefore f(x, y)$ takes the maximum value at $(-1, -2)$

” ” ” minimum value at $(1, 2)$.

$$\begin{aligned}
 \therefore \text{Maximum Value of } f(x, y) &= \left[f(x, y) \right]_{\text{Puc } x=-1, y=-2} \\
 &= \left(x^3 + y^3 - 3x - 12y + 20 \right)_{x=-1, y=-2} \\
 &= -1 - 8 + 3 + 24 + 20 \\
 &= 38.
 \end{aligned}$$

$$\begin{aligned}
 \text{Minimum Value of } f(x, y) &= \left[f(x, y) \right]_{\text{Puc } (x=1, y=2)} \\
 &= \left(x^3 + y^3 - 3x - 12y + 20 \right)_{\text{Puc } x=1, y=2} \\
 &= 1 + 8 - 3 - 24 + 20 \\
 &= 2.
 \end{aligned}$$

② Examine $x^3 y^2 (12 - x - y)$ for extremum values.

Soln

$$f(x, y) = x^3 y^2 (12 - x - y)$$

$$f(x, y) = 12x^3 y^2 - x^4 y^2 - x^3 y^3$$

$$f_x = 36x^2 y^2 - 4x^3 y^2 - 3x^2 y^3$$

$$f_y = 24x^3 y - 2x^4 - 3x^3 y^2$$

$$A = f_{xx} = 72x y^2 - 12x^2 y^2 - 6x y^3$$

$$B = f_{xy} = 72x^2 y - 8x^3 y - 9x^2 y^2$$

$$C = f_{yy} = 24x^3 - 2x^4 - 6x^3 y$$

$$f_x = 0$$

$$36x^2 y^2 - 4x^3 y^2 - 3x^2 y^3 = 0$$

$$x^2 y^2 (36 - 4x - 3y) = 0$$

$$x^2 y^2 = 0 \quad (\text{or}) \quad 36 - 4x - 3y = 0$$

$$\Rightarrow x = 0 \quad (\text{or}) \quad y = 0, \quad 4x + 3y = 36 \quad \rightarrow \textcircled{1}$$

$$f_y = 0$$

$$24x^3 y - 2x^4 - 3x^3 y^2 = 0$$

$$x^3 y (24 - 2x - 3y) = 0$$

$$x = 0, y = 0, \quad 3y + 2x = 24 \quad \rightarrow \textcircled{2}$$

$$\textcircled{1} - \textcircled{2}$$

\Rightarrow

$$2x = 12$$

$$\boxed{x = 6}$$

Sub $x = 6$ in $\textcircled{2}$

$$3y + 12 = 24$$

$$3y = 12$$

$$\boxed{y = 4}$$

\therefore Stationary points are $(0, 0), (6, 4)$.

	At (0,0)	At (6,4)
$A = 72xy^2 - 12x^2y^2 - 6xy^3$	0	$-2304 < 0$
$B = 72x^2y - 8x^3y - 9x^2y^2$	0	$-5184 < 0$
$C = 24 - 2x^4 - 6xy^3$	24	$-7752 < 0$
$AC - B^2$	0	$AC - B^2 > 0$
Conclusion	Inconclusive	Maximum point

$\therefore f(x,y)$ takes the maximum value at (6,4).

$$\begin{aligned}
 \text{Maximum value of } f(x,y) &= \left[x^3 y^2 (12 - x - y) \right]_{(6,4)} \\
 &= 6^3 4^2 (12 - 6 - 4) \\
 &= 216 \times 16 \times 2 \\
 &= 6912.
 \end{aligned}$$

- ③ A flat circular plate is heated so that the temperature at any point (x,y) is $u(x,y) = x^2 + 2y^2 - x$. Find the coldest point on the plate.

Soln:-

Take temperature = function

cold = temp. minimum = function minimum.

$$\text{Let } f(x,y) = u(x,y) = x^2 + 2y^2 - x.$$

$$f_x = 2x - 1.$$

$$f_y = 4y.$$

$$A = f_{xx} = 2$$

$$B = f_{xy} = 0$$

$$C = f_{yy} = 4.$$

$$\begin{array}{l|l} f_x = 0 & f_y = 0 \\ \Rightarrow 2x - 1 = 0 & 4y = 0 \\ \boxed{x = \frac{1}{2}} & \boxed{y = 0} \end{array}$$

\therefore Stationary point $(\frac{1}{2}, 0)$.

$$\text{At } (\frac{1}{2}, 0), \quad Ac - B^2 = 8 > 0$$

$$A = 2 > 0.$$

$\therefore f(x, y)$ takes the minimum value at $(\frac{1}{2}, 0)$.

$\therefore (\frac{1}{2}, 0)$ is the coldest point.

$$\begin{aligned} \text{The temperature at } (\frac{1}{2}, 0) &= \frac{1}{4} + 2(0) - \frac{1}{2} \\ &= -\frac{1}{4}. \end{aligned}$$

④ Discuss the maxima and minima of the function

$$f(x, y) = x^3 + y^3 - 3axy.$$

Soln :-

$$f(x, y) = x^3 + y^3 - 3axy.$$

$$f_x = 3x^2 - 3ay.$$

$$f_y = 3y^2 - 3ax.$$

$$A = f_{xx} = 6x$$

$$B = f_{xy} = -3a$$

$$C = f_{yy} = 6y$$

$f_x = 0$	$f_y = 0$
$3x^2 - 3ay = 0$	$3y^2 - 3ax = 0$
$x^2 = ay$	$y^2 = ax$
$\boxed{\frac{x^2}{a} = y} \rightarrow \textcircled{1}$	$\boxed{x = \frac{y^2}{a}} \rightarrow \textcircled{2}$

Sub $y = \frac{x^2}{a}$ in $\textcircled{2}$

$$x = \frac{x^4}{a^3}$$

$$1 = \frac{x^3}{a^3}$$

$$x^3 = a^3$$

$$\Rightarrow \boxed{x = a}$$

Sub $x = a$ in $\textcircled{1}$

$$y = \frac{a^2}{a}$$

$$\boxed{y = a}$$

\therefore Stationary point is (a, a) .

	At (a, a)
$A = 6a$	$6a$
$B = -3a$	$-3a$
$C = 6y$	$6a$
$AC - B^2$	$27a^2 > 0$

Clearly $27a^2 > 0$.

But $A = 6a > 0$ if $a > 0$

Also $A = 6a < 0$ if $a < 0$.

\therefore If $a > 0$, (a, a) is minimum point

If $a < 0$, (a, a) is maximum point.

Maximum (or) minimum value of

$$f(x, y) = a^3 + a^3 - 3a(a)(a)$$

$$= -a^3.$$

⑤ Find the maxima and minima of $xy(a-x-y)$

Soln:-

$$f(x, y) = xy(a-x-y)$$

$$= axy - x^2y - xy^2$$

$$f_x = ay - 2xy - y^2$$

$$f_y = ax - x^2 - 2xy$$

$$A = f_{xx} = -2y$$

$$B = f_{xy} = a - 2x - 2y$$

$$C = f_{yy} = -2x$$

$f_x = 0$	$f_y = 0$
$ay - 2xy - y^2 = 0$	$ax - x^2 - 2yx = 0$
$y(a - 2x - y) = 0$	$x(a - x - 2y) = 0$
$y = 0$ (or) $a - 2x - y = 0$	$x = 0$ (or)
\hookrightarrow ①	$a - x - 2y = 0$
	\hookrightarrow ②

From ① & ②

$$2x + y = a \rightarrow \text{③}$$

$$x + 2y = a \rightarrow \text{④}$$

$$\text{③} - 2(\text{④}) \Rightarrow \begin{array}{l} 2x + y = a \\ (-) 2x + 4y = 2a \\ \hline \end{array}$$

$$-3y = -a$$

$$\boxed{y = \frac{a}{3}}$$

From ①

$$2x + \frac{a}{3} = a$$

$$2x = a - \frac{a}{3}$$

$$x = \frac{2a}{3 \times 2}$$

$$\boxed{x = \frac{a}{3}}$$

∴ Stationary points are $(0,0)$ & $(\frac{a}{3}, \frac{a}{3})$.

	At $(0,0)$	At $(\frac{a}{3}, \frac{a}{3})$
$A = -2y$	0	$-\frac{2a}{3}$
$B = a - 2x - 2y$	a	$-\frac{a}{3}$
$C = -2x$	0	$-\frac{2a}{3}$
$AC - B^2$	$-a^2 < 0$	$\frac{a^2}{3} > 0$
Conclusion	Saddle point	

If $a < 0$, $(\frac{a}{3}, \frac{a}{3}) \rightarrow$ minimum point

If $a > 0$, $(\frac{a}{3}, \frac{a}{3}) \rightarrow$ maximum point.

∴ Minimum (or) Maximum value of $f(x,y)$

$$= a\left(\frac{a}{3}\right)\left(\frac{a}{3}\right) - \left(\frac{a}{3}\right)^2\left(\frac{a}{3}\right) - \left(\frac{a}{3}\right)^2\left(\frac{a}{3}\right)$$

$$= \frac{a^3}{9} - \frac{a^3}{27} - \frac{a^3}{27}$$

$$= \frac{3a^3 - 2a^3}{27}$$

$$= \frac{a^3}{27}$$

Lagrange's Method of undetermined Multiplier :-

When apply this method ?

To find the maxima (or) minima of a function $f(x, y, z)$ of three variables subject to the constraint eqn $g(x, y, z) = 0$.

Method :-

1) Take function = $f(x, y, z)$

Constraint eqn = $g(x, y, z)$

2) Take $F(x, y, z) = f(x, y, z) + \lambda g(x, y, z)$.

Here $\lambda \rightarrow$ undetermined Lagrange multiplier.

3) Find F_x , F_y and F_z .

4) Find the point (x, y, z) from

$$\begin{array}{l} F_x = 0 \\ F_y = 0 \\ \& \\ F_z = 0 \end{array}$$

5) Given $f(x, y, z)$ is maximum (or) minimum at (x, y, z) .

Problems:-

- ① Find the minimum value of $x^2 + y^2 + z^2$ subject to the condition. $x + y + z = 3a$.

Soln:-

$$f(x, y, z) = x^2 + y^2 + z^2$$

Condition:- $x + y + z = 3a$

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

$$g(x, y, z) = x + y + z - 3a$$

$$F(x, y, z) = f(x, y, z) + \lambda g(x, y, z)$$

$$= x^2 + y^2 + z^2 + \lambda (x + y + z - 3a)$$

$$= x^2 + y^2 + z^2 + \lambda x + \lambda y + \lambda z - 3a\lambda$$

$$F_x = 2x + \lambda$$

$$F_y = 2y + \lambda$$

$$F_z = 2z + \lambda$$

$F_x = 0$ $\Rightarrow 2x + \lambda = 0$ $x = -\lambda/2 \rightarrow \textcircled{1}$	$F_y = 0$ $\Rightarrow 2y + \lambda = 0$ $y = -\lambda/2 \rightarrow \textcircled{2}$	$F_z = 0$ $\Rightarrow 2z + \lambda = 0$ $z = -\lambda/2 \rightarrow \textcircled{3}$
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From $\textcircled{1}$, $\textcircled{2}$ & $\textcircled{3}$

$$x = y = z$$

Given $x + y + z = 3a$

$$\Rightarrow x + x + x = 3a$$

$$\Rightarrow \boxed{x = a}$$

$$\therefore \boxed{y = a} \quad \& \quad \boxed{z = a}$$

∴ Minimum point $\rightarrow (x, y, z) \rightarrow (a, a, a)$

$$\begin{aligned} \text{Minimum value of } f(x, y, z) &= \left[x^2 + y^2 + z^2 \right] \\ &\text{for } x=a, y=a, z=a \\ &= a^2 + a^2 + a^2 \\ &= 3a^2. \end{aligned}$$

② Find the maximum value of $x^m y^n z^p$ subject to the condition $x+y+z=a$.

Soln:-

$$f(x, y, z) = x^m y^n z^p$$

Condition:- $x+y+z=a$.

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

$$g(x, y, z) = x+y+z-a$$

$$\begin{aligned} \therefore F(x, y, z) &= x^m y^n z^p + \lambda (x+y+z-a) \\ &= x^m y^n z^p + x\lambda + y\lambda + z\lambda - a\lambda \end{aligned}$$

$$F_x = m x^{m-1} y^n z^p + \lambda$$

$$F_y = n x^m y^{n-1} z^p + \lambda$$

$$F_z = p x^m y^n z^{p-1} + \lambda$$

$$\begin{aligned} F_x &= 0 \\ \Rightarrow m x^{m-1} y^n z^p + \lambda &= 0 \\ m x^{m-1} y^n z^p &= -\lambda \\ &\rightarrow \textcircled{1} \end{aligned}$$

$$\begin{aligned} F_y &= 0 \\ n x^m y^{n-1} z^p + \lambda &= 0 \\ n x^m y^{n-1} z^p &= -\lambda \\ &\rightarrow \textcircled{2} \end{aligned}$$

$$\begin{aligned} F_z &= 0 \\ p x^m y^n z^{p-1} + \lambda &= 0 \\ p x^m y^n z^{p-1} &= -\lambda \\ &\rightarrow \textcircled{3} \end{aligned}$$

From ①, ② & ③

$$m x^{m-1} y^n z^p = n x^m y^{n-1} z^p = p x^m y^n z^{p-1}$$

$$\therefore \frac{m x^{m-1} y^n z^p}{x} = \frac{n x^m y^{n-1} z^p}{y} = \frac{p x^m y^n z^{p-1}}{z}$$

$$\Rightarrow \frac{m}{x} = \frac{n}{y} = \frac{p}{z}$$

$$\therefore x = \frac{mz}{p}$$

$$\frac{m}{x} = \frac{p}{z} \quad \& \quad \frac{n}{y} = \frac{p}{z}$$

$$\Rightarrow x = \frac{mz}{p} \rightarrow \textcircled{4} \quad \& \quad y = \frac{nz}{p} \rightarrow \textcircled{5}$$

Given $x + y + z = a$.

$$\frac{mz}{p} + \frac{nz}{p} + z = a$$

$$z \left(\frac{m}{p} + \frac{n}{p} + 1 \right) = a$$

$$z \times \left(\frac{m+n+p}{p} \right) = a$$

$$\boxed{z = \frac{ap}{m+n+p}}$$

\therefore From ④

$$x = \frac{m}{p} \left(\frac{ap}{m+n+p} \right)$$

$$\boxed{x = \frac{am}{m+n+p}}$$

From ⑤

$$y = \frac{n}{p} \times \frac{ap}{m+n+p} = \frac{an}{m+n+p}$$

$$\therefore \text{Maximum point} \rightarrow (x, y, z) \rightarrow \left(\frac{am}{m+n+p}, \frac{an}{m+n+p}, \frac{ap}{m+n+p} \right)$$

\therefore Maximum Value of $f(x, y, z)$

$$= \left(\frac{am}{m+n+p} \right)^m \left(\frac{an}{m+n+p} \right)^n \left(\frac{ap}{m+n+p} \right)^p$$

$$= \frac{a^{m+n+p} \cdot m^m \cdot n^n \cdot p^p}{(m+n+p)^{m+n+p}}$$

③ Find the three positive numbers such that their sum is a constant 'a' and their product is maximum.

Soln:-

Required numbers be x, y, z .

xyz is maximum subject to the condition $x+y+z=a$.

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

$$g(x, y, z) = x+y+z-a$$

$$F(x, y, z) = f + \lambda g$$

$$= xyz + \lambda x + \lambda y + \lambda z - a\lambda$$

$$F_x = yz + \lambda$$

$$F_y = xz + \lambda$$

$$F_z = xy + \lambda$$

$F_x = 0$ $\Rightarrow yz + \lambda = 0$ $yz = -\lambda$ $\hookrightarrow \textcircled{1}$	$F_y = 0$ $\Rightarrow xz + \lambda = 0$ $xz = -\lambda$ $\hookrightarrow \textcircled{2}$	$F_z = 0$ $\Rightarrow xy + \lambda = 0$ $xy = -\lambda$ $\hookrightarrow \textcircled{3}$
---	---	---

From $\textcircled{1}$, $\textcircled{2}$ & $\textcircled{3}$

$$yz = xz = xy$$

$$\Rightarrow yz = xz \quad \& \quad xz = xy$$

$$\Rightarrow y = x \quad \& \quad x = y$$

$$\Rightarrow x = y = z$$

Condition $x + y + z = a$

$$\Rightarrow 3x = a$$

$$\Rightarrow \boxed{x = \frac{a}{3}}$$

$$\therefore \boxed{y = \frac{a}{3}} \quad \& \quad \boxed{z = \frac{a}{3}}$$

\therefore Maximum point $\rightarrow (x, y, z) \rightarrow \left(\frac{a}{3}, \frac{a}{3}, \frac{a}{3}\right)$

$$\text{Maximum Value of } f(x, y, z) = \frac{a}{3} \times \frac{a}{3} \times \frac{a}{3}$$

$$= \frac{a^3}{27}$$

④ A rectangular box open at the top is to have a volume 32 cc . Find the dimension of the box that requires least material for its construction.

Soln:-

$$\text{Length} = x \text{ cm}$$

$$\text{Breadth} = y \text{ cm}$$

$$\text{Height} = z \text{ cm}$$

$$\text{Condition } xyz = 32$$

$$\text{Surface Area} = 2(xy + yz + zx)$$

$$\text{Top open surface area} = xy + 2yz + 2zx$$

$$f(x, y, z) = xy + 2yz + 2zx$$

$$g(x, y, z) = xyz - 32$$

$$F(x, y, z) = f + \lambda g$$

$$= (xy + 2yz + 2zx) + \lambda (xyz - 32)$$

$$F(x, y, z) = xy + 2yz + 2zx + \lambda xyz - 32\lambda$$

$$F_x = y + 2z + \lambda yz$$

$$F_y = x + 2z + \lambda xz$$

$$F_z = 2y + 2x + \lambda xy$$

$$F_x = 0$$

$$y + 2z + \lambda yz = 0$$

$$y + 2z = -\lambda yz$$

$$\frac{y + 2z}{yz} = -\lambda$$

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

↳ ①

$$F_y = 0$$

$$x + 2z + \lambda xz = 0$$

$$\frac{x + 2z}{xz} = -\lambda$$

$$\frac{1}{z} + \frac{2}{x} = -\lambda$$

↳ ②

$$F_z = 0$$

$$2y + 2x + \lambda xy = 0$$

$$2y + 2x = -\lambda xy$$

$$\frac{2}{x} + \frac{2}{y} = -\lambda$$

↳ ③



From ① & ②

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

$$\Rightarrow \boxed{x = y}$$

From ② & ③

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

$$\boxed{y = 2z}$$

∴ Given condition

$$xyz = 32$$

$$y \times y \times \frac{y}{2} = 32$$

$$y^3 = 64$$

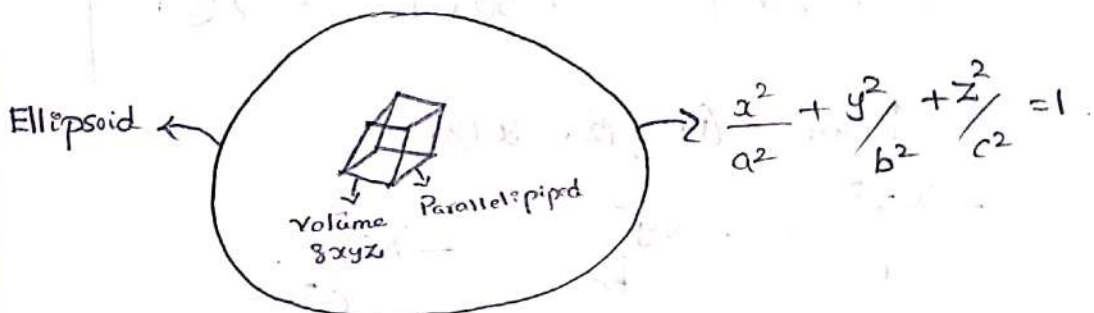
$$\boxed{y = 4}$$

$$\therefore \boxed{x = 4} \quad \boxed{z = 2}$$

∴ Required dimensions are 4cm, 4cm, 2cm.

⑤ Find the maximum volume of the largest rectangular parallelepiped that can be inscribed in an ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$.

Soln:-



$$f(x, y, z) = 8xyz.$$

$$\text{Condition : } \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$$

$$\therefore g(x, y, z) = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1 = 0.$$

$$F(x, y, z) = f + \lambda g$$

$$= 8xyz + \lambda \left(\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1 \right)$$

$$= 8xyz + \lambda \frac{x^2}{a^2} + \lambda \frac{y^2}{b^2} + \lambda \frac{z^2}{c^2} - \lambda.$$

$$F_x = 8yz + \frac{2\lambda x}{a^2}$$

$$F_y = 8xz + \frac{2\lambda y}{b^2}$$

$$F_z = 8xy + \frac{2\lambda z}{c^2}$$

$F_x = 0$	$F_y = 0$	$F_z = 0$
$8yz = -\frac{2\lambda x}{a^2}$	$8xz = -\frac{2\lambda y}{b^2}$	$8xy = -\frac{2\lambda z}{c^2}$
$4yz = -\frac{\lambda x}{a^2}$	$4xz = -\frac{\lambda y}{b^2}$	$4xy = -\frac{\lambda z}{c^2}$
$\therefore 4xyz = -\frac{\lambda x^2}{a^2}$	$4xyz = -\frac{\lambda y^2}{b^2}$	$4xyz = -\frac{\lambda z^2}{c^2}$
$\hookrightarrow \textcircled{1}$	$\hookrightarrow \textcircled{2}$	$\hookrightarrow \textcircled{3}$

From $\textcircled{1}$, $\textcircled{2}$ & $\textcircled{3}$

$$-\frac{\lambda x^2}{a^2} = -\frac{\lambda y^2}{b^2} = -\frac{\lambda z^2}{c^2}.$$

$$\therefore \frac{x^2}{a^2} = \frac{y^2}{b^2} = \frac{z^2}{c^2}$$

Given $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$

$$\therefore \frac{x^2}{a^2} + \frac{x^2}{a^2} + \frac{x^2}{a^2} = 1.$$

$$\frac{3x^2}{a^2} = 1.$$

$$x^2 = \frac{a^2}{3}.$$

$$x = \frac{a}{\sqrt{3}}$$

$$y = \frac{b}{\sqrt{3}}$$

$$z = \frac{c}{\sqrt{3}}$$

\therefore Minimum point $\rightarrow \left(\frac{a}{\sqrt{3}}, \frac{b}{\sqrt{3}}, \frac{c}{\sqrt{3}} \right).$

Maximum Volume = $[8xyz]$

Put $x = \frac{a}{\sqrt{3}}, y = \frac{b}{\sqrt{3}}, z = \frac{c}{\sqrt{3}}$

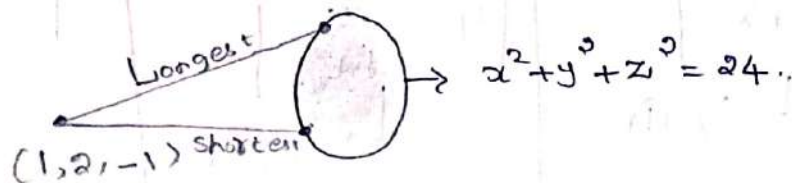
$$= 8 \times \frac{a}{\sqrt{3}} \times \frac{b}{\sqrt{3}} \times \frac{c}{\sqrt{3}}$$

$$= \frac{8abc}{3\sqrt{3}}$$

8. Find the shortest and longest distances from the point $(1, 2, -1)$ to the sphere

$x^2 + y^2 + z^2 = 24$ using Lagrange method of constrained maxima and minima.

Soln:-



Let (x, y, z) be any point on the
sphere $x^2 + y^2 + z^2 = 24$.

Aim:- $d = \sqrt{(x-1)^2 + (y-2)^2 + (z+1)^2}$ is maximum
(or) minimum

Equivalently $d^2 = (x-1)^2 + (y-2)^2 + (z+1)^2$ is
maximum (or) minimum.

$$f(x, y, z) = (x-1)^2 + (y-2)^2 + (z+1)^2.$$

$$g(x, y, z) = x^2 + y^2 + z^2 - 24.$$

$$\begin{aligned}\therefore F(x, y, z) &= f + \lambda g \\ &= (x-1)^2 + (y-2)^2 + (z+1)^2 \\ &\quad + \lambda x^2 + \lambda y^2 + \lambda z^2 - 24\lambda.\end{aligned}$$

$$F_x = 2(x-1) + 2\lambda x$$

$$F_y = 2(y-2) + 2\lambda y$$

$$F_z = 2(z+1) + 2\lambda z.$$

$$F_x = 0$$

$$2(x-1) = -2\lambda x.$$

$$x-1 = -\lambda x.$$

$$x + \lambda x = 1.$$

$$\boxed{x = \frac{1}{1+\lambda}}$$

→ ①

$$F_y = 0$$

$$2(y-2) = -2\lambda y$$

$$y-2 = -\lambda y.$$

$$y + \lambda y = 2.$$

$$\boxed{y = \frac{2}{1+\lambda}}$$

→ ②

$$F_z = 0$$

$$2(z+1) = -2\lambda z$$

$$z+1 = -\lambda z.$$

$$\boxed{z = \frac{-1}{1+\lambda}}$$

→ ③

From ①, ②, ③

$$x = \frac{1}{1+\lambda}, \quad y = \frac{2}{1+\lambda}, \quad z = \frac{-1}{1+\lambda}$$

$$\boxed{y = 2x}, \quad \boxed{z = -x}$$

Given condition $x^2 + y^2 + z^2 = 24$.

$$\therefore x^2 + (2x)^2 + (-x)^2 = 24$$

$$x^2 + 4x^2 + x^2 = 24$$

$$6x^2 = 24$$

$$x^2 = 4 \Rightarrow x = \pm 2$$

When $x=2$

$$\boxed{\begin{array}{l} x = 2 \\ y = 4 \\ z = -2 \end{array}}$$

When $x=-2$,

$$\boxed{\begin{array}{l} y = -4 \\ z = 2 \\ x = -2 \end{array}}$$

\therefore Points are (x, y, z)

$$(2, 4, -2), \quad (-2, -4, 2)$$

d_1

$$(1, 2, -1) \quad (2, 4, -2)$$

$$d_1 = \sqrt{(2-1)^2 + (4-2)^2 + (-2+1)^2}$$

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

$$d_1 = \sqrt{6}$$

$$d_2 \text{ between } (1, 2, -1) \text{ and } (-2, -4, 2)$$

$$d_2 = \sqrt{(-2-1)^2 + (-4-2)^2 + (2+1)^2}$$

$$= \sqrt{9 + 36 + 9}$$

$$d_2 = \sqrt{54}$$

$$\therefore \text{Longest distance} = \sqrt{54}$$

$$\text{Shortest distance} = \sqrt{6}$$

$$\begin{bmatrix} [A - \lambda I] \\ [A - \lambda I] \\ [A - \lambda I] \end{bmatrix}$$

(a, b, c) ...
 $(a, b - a, c)$, (a, b, c)
 (a, b, c) ...
 (a, b, c) ...

Unit - IV
Integration.

Formula

$f(x)$	$\int f(x) \cdot dx$
1) x^n	$\int x^n dx = \frac{x^{n+1}}{n+1}$
2) $\cos x$	$\int \cos x \cdot dx = \sin x$
3) $\sin x$	$\int \sin x dx = -\cos x$
4) $\int \frac{1}{x} dx$	$\log x$
5) $\int \frac{f'(x)}{f(x)} \cdot dx$	$\log [f(x)]$
6) $\int e^x dx$	e^x
7) $\int e^{ax}$	$\frac{e^{ax}}{a}$
8) $\int \frac{1}{\sqrt{1-x^2}} dx$	$\sin^{-1} x$
9) $\int \frac{-1}{\sqrt{1-x^2}} dx$	$\cos^{-1} x$
10) $\int \frac{1}{1+x^2} dx$	$\tan^{-1}(x)$

Problems

① Evaluate $\int \frac{x^3 + 2x + 1}{x^4} dx$.

Soln:-

$$\begin{aligned}\int \frac{x^3 + 2x + 1}{x^4} dx &= \int \frac{x^3}{x^4} dx + 2 \int \frac{x}{x^4} dx + \int \frac{1}{x^4} dx \\ &= \int \frac{1}{x} dx + 2 \int x^{-3} dx + \int x^{-4} dx \\ &= \log x + 2 \left(\frac{x^{-3+1}}{-2} \right) + \left(\frac{x^{-3}}{-3} \right) + C \\ &= \log x - \frac{1}{x^2} - \frac{1}{3x^3} + C.\end{aligned}$$

② Evaluate $\int (x^2 + 1)(x + 3) dx$

Soln:-

$$\begin{aligned}\int (x^2 + 1)(x + 3) dx &= \int (x^3 + 3x^2 + x + 3) dx \\ &= \frac{x^4}{4} + \frac{3x^3}{3} + \frac{x^2}{2} + 3x + C \\ &= \frac{x^4}{4} + x^3 + \frac{x^2}{2} + 3x + C.\end{aligned}$$

③ Evaluate $\int \tan x \cdot dx$.

Soln:-

$$\int \tan x \cdot dx = \int \frac{\sin x}{\cos x} dx$$

$$= -\int \frac{-\sin x}{\cos x} dx$$

$$= -1 \times \log(\cos x)$$

$$= \log(\cos x)^{-1}$$

$$= \log(\sec x).$$

④ Evaluate $\int \sqrt{1 + \sin 2x} \cdot dx$.

Soln

$$\int \sqrt{1 + \sin 2x} dx = \int \sqrt{\sin^2 x + \cos^2 x + 2\sin x \cos x} dx$$

$$= \int \sqrt{(\sin x + \cos x)^2} dx$$

$$= \int (\sin x + \cos x) dx$$

$$= -\cos x + \sin x + C.$$

Properties of Integral

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

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

$$3) \int_a^c f(x) \cdot dx + \int_c^b f(x) \cdot dx = \int_a^b f(x) \cdot dx \quad \text{where } a < c < b$$

$$4) \int_0^a f(x) \cdot dx = \int_0^a f(a-x) \cdot dx$$

$$5) \int_a^b [f(x) + g(x)] \cdot dx = \int_a^b f(x) \cdot dx + \int_a^b g(x) \cdot dx$$

$$6) \int_0^{2a} f(x) \cdot dx = \int_0^a f(x) \cdot dx + \int_0^a f(2a-x) \cdot dx$$

$$7) \text{ (i) } \int_0^{2a} f(x) \cdot dx = 2 \int_0^a f(x) \cdot dx \quad \text{iff } f(2a-x) = f(x)$$

$$\text{(ii) } \int_0^{2a} f(x) \cdot dx = 0 \quad \text{iff } f(2a-x) = -f(x)$$

$$8) \text{ (i) If } f(x) \text{ is even, } \int_{-a}^a f(x) \cdot dx = 2 \int_0^a f(x) \cdot dx$$

$$\text{(ii) If } f(x) \text{ is odd, } \int_{-a}^a f(x) \cdot dx = 0$$

Problems

①

Evaluate

$$\int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx.$$

Soln:-

$$\text{Let } I = \int_0^{\pi/2} \frac{\sin x}{\sin x + \cos x} dx. \quad \rightarrow \textcircled{1}$$

$$f(x) = \frac{\sin x}{\sin x + \cos x}, \quad a = \pi/2.$$

$$\begin{aligned} f(a-x) &= f\left(\frac{\pi}{2}-x\right) = \frac{\sin\left(\frac{\pi}{2}-x\right)}{\sin\left(\frac{\pi}{2}-x\right) + \cos\left(\frac{\pi}{2}-x\right)} \\ &= \frac{\cos x}{\cos x + \sin x}. \end{aligned}$$

We know that

$$\int_0^a f(x) dx = \int_0^a f(a-x) dx.$$

$$\therefore I = \int_0^{\pi/2} \frac{\cos x}{\cos x + \sin x} dx \quad \rightarrow \textcircled{2}$$

$$\textcircled{1} + \textcircled{2}$$

$$\begin{aligned} \Rightarrow 2I &= \int_0^{\pi/2} \frac{\sin x + \cos x}{\sin x + \cos x} dx \\ &= \int_0^{\pi/2} dx \\ &= \left[x \right]_0^{\pi/2}. \end{aligned}$$

$$2I = \frac{\pi}{2}.$$

$$\therefore \boxed{I = \frac{\pi}{4}}$$

②

Evaluate $\int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx.$

Soln

Let $I = \int_0^{\pi/2} \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx \rightarrow \textcircled{1}$

$$f(x) = \frac{\sqrt{\cos x}}{\sqrt{\sin x} + \sqrt{\cos x}}, \quad a = \frac{\pi}{2}.$$

$$\therefore f(a-x) = \frac{\sqrt{\sin x}}{\sqrt{\cos x} + \sqrt{\sin x}}$$

We know that

$$\int_0^a f(x) dx = \int_0^a f(a-x) dx$$

$$I = \int_0^{\pi/2} \frac{\sqrt{\sin x}}{\sqrt{\sin x} + \sqrt{\cos x}} dx. \rightarrow \textcircled{2}$$

$$\textcircled{1} + \textcircled{2}$$

$$\Rightarrow 2I = \int_0^{\pi/2} dx = \frac{\pi}{2}.$$

$$\therefore \boxed{I = \frac{\pi}{4}}$$

③

Evaluate $\int_0^{\pi/2} \log(\tan x) dx$.

Soln:-

$$I = \int_0^{\pi/2} \log(\tan x) dx \longrightarrow \textcircled{1}$$

$$f(x) = \log(\tan x), \quad a = \pi/2$$

$$f(a-x) = \log(\tan(\pi/2-x)) \\ = \log(\cot x).$$

We know that

$$\int_0^a f(x) dx = \int_0^a f(a-x) dx.$$

$$\int_0^{\pi/2} \log(\tan x) dx = \int_0^{\pi/2} \log(\cot x) dx.$$

$$\therefore I = \int_0^{\pi/2} \log(\cot x) dx \longrightarrow \textcircled{2}$$

$$\textcircled{1} + \textcircled{2}$$

$$\Rightarrow 2I = \int_0^{\pi/2} \left[\log(\tan x) + \log(\cot x) \right] dx$$

$$= \int_0^{\pi/2} \log \left(\frac{\tan x}{\tan x} \right) dx$$

$$= \int_0^{\pi/2} \log 1 dx$$

$$2I = 0 \quad \Rightarrow \boxed{I = 0}$$

④ Evaluate

$$\int_{\pi/6}^{\pi/3} \frac{1}{1+\sqrt{\tan x}} \cdot dx.$$

Soln

$$I = \int_{\pi/6}^{\pi/3} \frac{1}{1+\sqrt{\tan x}} \cdot dx \rightarrow \textcircled{1}$$

$$f(x) = \frac{1}{1+\sqrt{\tan x}}, \quad a = \pi/6, \quad b = \pi/3.$$
$$a+b = \pi/2$$

We know that

$$\int_a^b f(x) \cdot dx = \int_a^b f(a+b-x) \cdot dx.$$

$$\therefore f(a+b-x) = \frac{1}{1+\sqrt{\cot x}}.$$

$$\therefore I = \int_a^b \frac{1}{1+\sqrt{\cot x}} \cdot dx \rightarrow \textcircled{2}$$

$$\textcircled{1} + \textcircled{2}$$

$$\Rightarrow 2I = \int_{\pi/6}^{\pi/3} \left(\frac{1}{1+\sqrt{\tan x}} \right) + \left(\frac{1}{1+\sqrt{\cot x}} \right) \cdot dx$$

$$= \int_{\pi/6}^{\pi/3} \frac{\sqrt{\cos x}}{\sqrt{\cos x} + \sqrt{\sin x}} + \frac{\sqrt{\sin x}}{\sqrt{\cos x} + \sqrt{\sin x}} \cdot dx$$

$$= \left[x \right]_{\pi/6}^{\pi/3} = \frac{\pi}{12} \cdot 6.$$

$$\therefore \boxed{I = \frac{\pi}{12}}$$

5

Evaluate $\int_{-1}^1 \log \left(\frac{4-x}{4+x} \right) dx$.

Soln:-

$$f(x) = \log \left(\frac{4-x}{4+x} \right) dx.$$

$$\begin{aligned}
 f(-x) &= \log \left(\frac{4+x}{4-x} \right) \\
 &= \log \left(\frac{4-x}{4+x} \right)^{-1} \\
 &= -1 \times f(x)
 \end{aligned}$$

$\therefore f(x)$ is odd function

$$\therefore \int_{-1}^1 \log \left(\frac{4-x}{4+x} \right) dx = 0.$$

6

Evaluate $\int_{-\pi/2}^{\pi/2} \sin^{199} x \cdot dx$.

Soln

$$f(x) = \sin^{199} x \cdot dx.$$

$$\begin{aligned}
 f(-x) &= \sin^{199}(-x) \\
 &= \underbrace{\sin(-x) \times \sin(-x) \times \dots \times \sin(-x)}_{199 \text{ times}}
 \end{aligned}$$

$$= -\sin x \times -\sin x \times \dots \times -\sin x$$

$$= -\sin^{199} x$$

$$= -f(x).$$

∴ $f(x)$ is odd function

$$\Rightarrow \int_{-\pi/2}^{\pi/2} \sin^{199} x \, dx = 0.$$

Integration by Substitution:-

Problems:-

① Evaluate $\int (ax+b)^n \, dx$.

Soln:-

$$\text{Let } I = \int (ax+b)^n \, dx.$$

$$u = ax+b$$

$$\frac{du}{dx} = a$$

$$du = a \, dx.$$

$$\therefore dx = \frac{du}{a}$$

$$\int (ax+b)^n \, dx = \int u^n \frac{du}{a}$$

$$= \frac{1}{a} \int u^n \, du$$

$$= \frac{1}{a} \left(\frac{u^{n+1}}{n+1} \right)$$

$$= \frac{1}{a} \left(\frac{(ax+b)^{n+1}}{n+1} \right)$$

②

Evaluate $\int e^{\tan^{-1}x} \left(\frac{1+x+x^2}{1+x^2} \right) dx$.

Soln:-

$$\begin{aligned} \text{Let } I &= \int e^{\tan^{-1}x} \left(\frac{1+x+x^2}{1+x^2} \right) dx \\ &= \int e^{\tan^{-1}x} (1+x+x^2) \times \frac{1}{1+x^2} \cdot dx \end{aligned}$$

Put $u = \tan^{-1}x$, $\Rightarrow x = \tan u$.

$$\frac{du}{dx} = \frac{1}{1+x^2}$$

$$du = \frac{dx}{1+x^2}$$

$$\therefore I = \int e^u (1 + \tan u + \tan^2 u) du$$

$$= \int e^u (\sec^2 u + \tan u) \cdot du$$

$$I = \int e^u \sec^2 u \cdot du + \int e^u \tan u \cdot du \quad \longrightarrow \textcircled{1}$$

Put $F = e^u \tan u$.

$$\frac{dF}{du} = e^u \tan u + e^u \sec^2 u \quad \longrightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$

$$\begin{aligned} I &= \int \frac{dF}{du} = F + C \\ &= e^u \tan u + C \end{aligned}$$

$$\begin{aligned}
 \text{v) } I &= e^{\tan^{-1}x} \tan(\tan^{-1}x) + C \\
 &= e^{\tan^{-1}x} \times x + C \\
 \therefore I &= x \cdot e^{\tan^{-1}x} + C.
 \end{aligned}$$

③

Evaluate $\int \frac{\sin\sqrt{x}}{\sqrt{x}} dx$.

Soln:-

$$\text{Let } I = \int \frac{\sin\sqrt{x}}{\sqrt{x}} dx.$$

$$\text{Put } \sqrt{x} = u.$$

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

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

$$\therefore 2 du = \frac{dx}{\sqrt{x}}$$

$$\therefore I = \int \sin u \times 2 du$$

$$= 2 \int \sin u \cdot du$$

$$= 2 \left[-\cos u \right] + C$$

$$= -2 \cos u + C$$

$$= -2 \cos\sqrt{x} + C$$

Integration by Parts:-

$\int u dv$ is known as integration by parts.

There are two formulas for $\int u dv$.

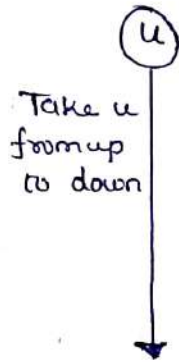
1) $\int u dv = uv - \int v du$

2) Bernoulli's Formula:

$$\int u dv = uv - u'v_1 + u''v_2 - u'''v_3 + u^{IV}v_4 - \dots$$

Here u', u'', u''', \dots are successive differentiations of u .
 v_1, v_2, v_3, \dots are successive integrations of v .

Note Take u in the following order.



I	Inverse	$\sin^{-1}x, \cos^{-1}x, \dots$
L	Logarithmic	$\log x, \log ax, \dots$
A	Algebraic	$x, x^2, (ax+b)^n, \dots$
T	Trigonometric	$\sin x, \cos x, \sin ax, \cos ax, \dots$
E	Exponential	e^x, e^{ax}, \dots

Problems.

① Evaluate $\int e^{ax} \cos bx \, dx$ using integration by parts

Soln

Let $I = \int e^{ax} \cos bx \, dx$.

$$\int u dv = uv - \int v du$$

Take $u = \cos bx$

$$\frac{du}{dx} = -b \sin bx$$

$$du = -b \sin bx \, dx$$

$$dv = e^{ax} \, dx$$

$$\int dv = \int e^{ax} \, dx$$

$$v = \frac{e^{ax}}{a}$$

$$\therefore I = \cos bx \cdot \frac{e^{ax}}{a} + \int \frac{e^{ax}}{a} b \sin bx \, dx$$

$$I = \frac{e^{ax}}{a} \cos bx + \frac{b}{a} \int e^{ax} \sin bx \, dx \longrightarrow \textcircled{1}$$

$$\text{Take } I_1 = \int e^{ax} \sin bx \, dx.$$

$$\therefore I = \frac{e^{ax}}{a} \cos bx + \frac{b}{a} I_1 \longrightarrow (2) \quad (\text{using } (1))$$

To find I_1

$$I_1 = \int e^{ax} \sin bx \, dx$$

$$\begin{array}{l} u = \sin bx \quad \left| \quad dx = \frac{e^{ax}}{a} \right. \\ du = b \cos bx \, dx \quad \left| \quad v = \frac{e^{ax}}{a} \right. \end{array}$$

$$\begin{aligned} I_1 &= \frac{e^{ax}}{a} \sin bx - \int \frac{e^{ax}}{a} b \cos bx \, dx \\ &= \frac{e^{ax}}{a} \sin bx - \frac{b}{a} \int e^{ax} \cos bx \, dx \end{aligned}$$

$$I_1 = \frac{e^{ax}}{a} \sin bx - \frac{b}{a} I. \longrightarrow (3)$$

Sub (3) in (2).

$$I = \frac{e^{ax}}{a} \cos bx + \frac{b}{a} \left(\frac{e^{ax}}{a} \sin bx - \frac{b}{a} I \right).$$

$$I = \frac{e^{ax}}{a} \cos bx + \frac{b}{a^2} e^{ax} \sin bx - \frac{b^2}{a^2} I.$$

$$\therefore I + \frac{b^2}{a^2} I = \frac{e^{ax}}{a} \left[\cos bx + \frac{b}{a} \sin bx \right]$$

$$\therefore I \left(1 + \frac{b^2}{a^2} \right) = \frac{e^{ax}}{a^2} \left[a \cos bx + b \sin bx \right]$$

$$\therefore I = \left(\frac{a^2}{a^2 + b^2} \right) \frac{e^{ax}}{a^2} \left[a \cos bx + b \sin bx \right]$$

$$I = \frac{e^{ax}}{a^2 + b^2} \left[a \cos bx + b \sin bx \right] + C.$$

2

Evaluate $\int_0^{\infty} e^{-ax} \sin bx \, dx$ ($a > 0$) using integration by parts. [A.O. April - 2018]

Soln

Let $I = \int_0^{\infty} e^{-ax} \sin bx \, dx.$

Take $u = \sin bx$ | $dv = e^{-ax}.$
 $du = b \cos bx \, dx$ | $v = \frac{e^{-ax}}{-a}.$

$\int_a^b u \, dv = \left[uv \right]_a^b - \int_a^b v \, du.$

$\therefore \int_0^{\infty} e^{-ax} \sin bx \, dx = \left\{ \frac{\sin bx \cdot e^{-ax}}{-a} \right\}_{x=0}^{x=\infty} - \int_0^{\infty} \frac{e^{-ax}}{-a} b \cos bx \, dx$

$= \{0 - 0\} + \int_0^{\infty} \frac{b}{a} e^{-ax} \cos bx \, dx.$

$I = \frac{b}{a} \int_0^{\infty} e^{-ax} \cos bx \, dx.$

Take $I_1 = \int_0^{\infty} e^{-ax} \cos bx \, dx.$

$\therefore I = \frac{b}{a} I_1. \rightarrow \textcircled{1}$

Consider $I_1 = \int_0^{\infty} e^{-ax} \cos bx \, dx.$

Take $u = \cos bx$ | $dv = e^{-ax} \, dx$
 $du = -b \sin bx \, dx$ | $v = \frac{e^{-ax}}{-a}$

$I_1 = \left\{ \frac{\cos bx \cdot e^{-ax}}{-a} \right\}_{x=0}^{x=\infty} - \int_0^{\infty} \frac{e^{-ax}}{-a} (-b \sin bx) \, dx.$

$$= \left\{ 0 + \frac{1}{a} \right\} - \int_0^{\infty} \frac{b}{a} e^{-ax} \sin bx \, dx$$

$$I_1 = \frac{1}{a} - \frac{b}{a} \int_0^{\infty} e^{-ax} \sin bx \, dx$$

$$I_1 = \frac{1}{a} - \frac{b}{a} I \longrightarrow (2)$$

Sub (2) in (1)

$$I = \frac{b}{a} \left(\frac{1}{a} - \frac{b}{a} I \right)$$

$$I = \frac{b}{a^2} - \frac{b^2}{a^2} I.$$

$$I + \frac{b^2}{a^2} I = \frac{b}{a^2}.$$

$$I \left(1 + \frac{b^2}{a^2} \right) = \frac{b}{a^2}$$

$$I \left(\frac{a^2 + b^2}{a^2} \right) = \frac{b}{a^2}$$

$$I = \frac{b}{a^2} \times \frac{a^2}{(a^2 + b^2)}$$

$$\boxed{I = \frac{b}{a^2 + b^2}}$$

(3) Using integration by parts, evaluate $\int \frac{(\ln x)^2}{x^2} \, dx$.

Soln:-

$$\text{Let } I = \int \frac{(\ln x)^2}{x^2} \, dx$$

(Note $\ln x = \log x$.)

$$\therefore I = \int \frac{(\log x)^2}{x^2} \, dx.$$

[A.U. Jan-2019]

$$u = (\log x)^2 \quad \left| \quad dv = \frac{dx}{x^2} = x^{-2} dx\right.$$

$$du = 2 \log x \times \frac{1}{x} \quad \left| \quad v = \int x^{-2} dx\right.$$

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

$$\boxed{\int u dv = uv - \int v du}$$

$$\therefore I = (\log x)^2 \left(\frac{x^{-1}}{-1}\right) - \int \frac{x^{-1}}{-1} \times 2 \log x \times \frac{1}{x} dx$$

$$= -\frac{(\log x)^2}{x} + 2 \int \frac{\log x}{x^2} dx$$

$$I = -\frac{(\log x)^2}{x} + 2 I_1 \rightarrow \textcircled{1}$$

$$\text{where } I_1 = \int \frac{\log x}{x^2} dx$$

$$\text{Consider } I_1 = \int \frac{\log x}{x^2} dx$$

$$u = \log x \quad \left| \quad dv = \frac{1}{x^2} dx\right.$$

$$du = \frac{1}{x} dx \quad \left| \quad v = \frac{x^{-1}}{-1} dx = -\frac{1}{x} dx\right.$$

$$\therefore I_1 = \log x \left(-\frac{1}{x}\right) - \int -\frac{1}{x} \cdot \left(\frac{1}{x}\right) dx$$

$$= -\frac{\log x}{x} + \int \frac{1}{x^2} dx$$

$$I_1 = -\frac{\log x}{x} + \left(-\frac{1}{x}\right) \rightarrow \textcircled{2}$$

Sub $\textcircled{2}$ in $\textcircled{1}$

$$I = -\frac{(\log x)^2}{x} + 2 \left(-\frac{\log x}{x} - \frac{1}{x}\right) + C$$

(A)

Establish a reduction formula for $I_n = \int \sin^n x \, dx$.

Hence find, $\int_0^{\pi/2} \sin^n x \, dx$.

[A.U. Jan-2019 - 10 mark]

Soln:-

$$I_n = \int \sin^n x \, dx$$

$$I_n = \int \sin^{n-1+1} x \, dx$$

$$= \int \sin^{n-1} x \cdot \sin x \, dx.$$

Take $u = \sin^{n-1} x$ | $dv = \sin x \, dx$

$u = (\sin x)^{n-1}$ | $v = -\cos x$

$du = (n-1) \sin^{n-2} x \cdot \cos x \, dx$

$$\boxed{\int u \, dv = uv - \int v \, du}$$

$$\therefore I_n = -\sin^{n-1} x \cdot \cos x - \int -\cos x \cdot (n-1) \sin^{n-2} x \cos x \, dx$$

$$= -\sin^{n-1} x \cos x + \int (n-1) \cos^2 x \cdot \sin^{n-2} x \, dx$$

$$= -\sin^{n-1} x \cos x + (n-1) \int (1 - \sin^2 x) \sin^{n-2} x \, dx$$

$$= -\sin^{n-1} x \cos x + (n-1) \left[\int \sin^{n-2} x \, dx - \int \sin^n x \, dx \right]$$

$$I_n = -\sin^{n-1} x \cos x + (n-1) [I_{n-2} - I_n]$$

$$I_n + (n-1)I_n = -\sin^{n-1} x \cos x + (n-1)I_{n-2}$$

$$n I_n = -\sin^{n-1} x \cos x + (n-1)I_{n-2}$$

$$I_n = \frac{-\sin^{n-1} x \cos x}{n} + \left(\frac{n-1}{n}\right) I_{n-2} \quad \text{is}$$

required reduction formula.

↳ (1)

Now from (1)

$$I_n = \int_0^{\pi/2} \sin^n x \, dx = \left(\frac{-\sin^{n-1} x \cos x}{n} \right)_{x=0}^{x=\pi/2} + \left(\frac{n-1}{n} \right) I_{n-2}.$$

$$\therefore I_n = (0 - 0) + \left(\frac{n-1}{n} \right) I_{n-2}.$$

$$I_n = \left(\frac{n-1}{n} \right) I_{n-2}.$$

$$I_n = \left(\frac{n-1}{n} \right) \times \left(\frac{n-3}{n-2} \right) \times \dots \times \frac{2}{3} \times I_1 \quad \text{if } n \text{ is odd.}$$

$$I_1 = \int_0^{\pi/2} \sin x \, dx = \left(-\cos x \right)_{x=0}^{x=\pi/2} = (-0 + 1) = 1.$$

$$\therefore I_n = \left(\frac{n-1}{n} \right) \times \left(\frac{n-3}{n-2} \right) \times \dots \times \frac{2}{3} \times 1 \quad \text{if } n \text{ is odd.}$$

Also

$$I_n = \left(\frac{n-1}{n} \right) \times \left(\frac{n-3}{n-2} \right) \times \dots \times \frac{1}{2} \times I_0.$$

$$I_0 = \int_0^{\pi/2} dx = \frac{\pi}{2}.$$

$$\therefore I_n = \left(\frac{n-1}{n} \right) \times \left(\frac{n-3}{n-2} \right) \times \dots \times \frac{1}{2} \times \frac{\pi}{2}$$

if n is even.

②

Find the reduction formula

$$\int_0^{\pi/2} \cos^n x \cdot dx$$

Soln:-

$$I_n = \int_0^{\pi/2} \cos^n x \cdot dx$$
$$= \int_0^{\pi/2} \cos^{n-1} x \cdot \cos x \cdot dx$$

$$u = \cos^{n-1} x \quad dv = \cos x \cdot dx$$

$$du = -(n-1) \cos^{n-2} x \cdot \sin x \quad v = \sin x \cdot dx$$

$$\therefore I_n = \left[\cos^{n-1} x \sin x \right]_0^{\pi/2} + (n-1) \int_0^{\pi/2} \cos^{n-2} x \cdot \sin^2 x \cdot dx$$
$$= (n-1) \int_0^{\pi/2} \cos^{n-2} x \cdot (1 - \cos^2 x) \cdot dx$$
$$= (n-1) \left[\int_0^{\pi/2} \cos^{n-2} x \cdot dx - \int_0^{\pi/2} \cos^n x \cdot dx \right]$$
$$= (n-1) [I_{n-2} - I_n]$$

$$I_n + (n-1)I_n = (n-1)I_{n-2}$$

$$n \cdot I_n = (n-1) I_{n-2}$$

$$\therefore \boxed{I_n = \frac{n-1}{n} I_{n-2}}$$

which is required reduction formula.

Case (i) :- Suppose n is odd

$$I_n = \left(\frac{n-1}{n}\right) I_{n-2}$$

$$\therefore I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) I_{n-4}$$

$$I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{2}{3} I_1$$

$$I_1 = \int_0^{\pi/2} \cos x \cdot dx = 1.$$

$$\therefore I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{2}{3} \times 1.$$

Case (ii) :- Suppose n is even.

$$I_n = \left(\frac{n-1}{n}\right) \times I_{n-2}$$

$$= \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) I_{n-4}$$

$$= \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{1}{2} I_0$$

$$I_0 = \int_0^{\pi/2} \cos^0 x \cdot dx = \frac{\pi}{2}$$

$$\therefore I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{1}{2} \times \frac{\pi}{2}$$

③

Evaluate $\int_0^{\pi/2} \sin^8 x \cdot dx$.

Soln:-
m

$$I_n = \int_0^{\pi/2} \sin^n x \cdot dx.$$

$$n = 8 \text{ (even)}$$

$$\therefore I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{1}{2} \times \frac{\pi}{2}$$

$$\begin{aligned} I_8 &= \int_0^{\pi/2} \sin^8 x \cdot dx = \frac{7}{8} \times \frac{5}{6} \times \frac{3}{4} \times \frac{1}{2} \times \frac{\pi}{2} \\ &= \frac{35\pi}{256} \end{aligned}$$

④

Evaluate $\int_0^{\pi/2} \sin^5 x \cdot dx$.

Soln:-
m

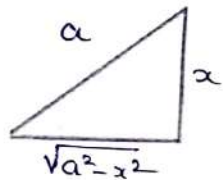
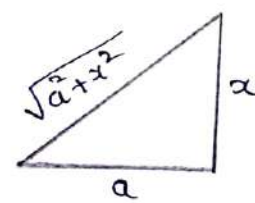
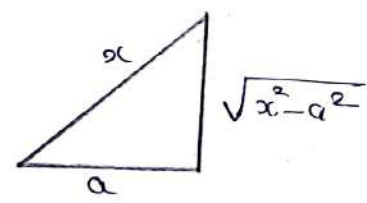
$$I_n = \int_0^{\pi/2} \sin^n x \cdot dx$$

$$n = 5 \text{ (odd)}$$

$$\therefore I_n = \left(\frac{n-1}{n}\right) \times \left(\frac{n-3}{n-2}\right) \times \dots \times \frac{2}{3} \times 1.$$

$$\begin{aligned} I_5 &= \int_0^{\pi/2} \sin^5 x \cdot dx = \frac{4}{5} \times \frac{2}{3} \times 1 \\ &= \frac{8}{15} \end{aligned}$$

Trigonometric Substitutions :-

Expression	Substitution	Diagram
$\sqrt{a^2 - x^2}$	$x = a \sin \theta$	
$\sqrt{a^2 + x^2}$	$x = a \tan \theta$	
$\sqrt{x^2 - a^2}$	$x = a \sec \theta$	

Problems

① Evaluate $\int \frac{1}{\sqrt{a^2 - x^2}} dx$.

Soln

Let $I = \int \frac{1}{\sqrt{a^2 - x^2}} dx$

$$x = a \sin \theta$$

$$\frac{dx}{d\theta} = a \cos \theta$$

$$dx = a \cos \theta \cdot d\theta$$

$$I = \int \frac{1}{\sqrt{a^2 - a^2 \sin^2 \theta}} \times a \cos \theta \cdot d\theta$$

$$= \int \frac{a \cos \theta}{a \cos \theta} d\theta$$

$$= \int d\theta$$

$$I = \theta + C$$

we have

$$x = a \sin \theta$$

$$\Rightarrow \frac{x}{a} = \sin \theta$$

$$\Rightarrow \theta = \sin^{-1} \left(\frac{x}{a} \right)$$

$$\therefore I = \sin^{-1} \left(\frac{x}{a} \right) + C.$$

②

Evaluate $\int \frac{\sqrt{9-x^2}}{x^2} dx.$

Soln:-

$$I = \int \frac{\sqrt{9-x^2}}{x^2} dx.$$

$$\sqrt{9-x^2} = \sqrt{3^2-x^2}$$

$$\therefore \text{Substitution: } x = 3 \sin \theta.$$

$$\frac{dx}{d\theta} = 3 \cos \theta.$$

$$dx = 3 \cos \theta \cdot d\theta.$$

$$I = \int \frac{\sqrt{9-9\sin^2\theta}}{9\sin^2\theta} \times 3\cos\theta \cdot d\theta$$

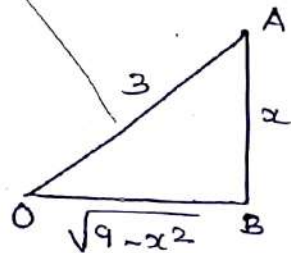
$$= \int \frac{3\cos\theta \times 3\cos\theta}{9\sin^2\theta} d\theta$$

$$= \int \cot^2\theta \cdot d\theta$$

$$= \int (\operatorname{cosec}^2\theta - 1) d\theta$$

$$= -\cot\theta - \theta + C \quad \longrightarrow \textcircled{1}$$

Diagram



$$\therefore \cot\theta = \frac{OB}{AB}$$

$$\cot\theta = \frac{\sqrt{9-x^2}}{x} \quad \longrightarrow \textcircled{2}$$

$$\therefore I = -\frac{\sqrt{9-x^2}}{x} - \sin^{-1}\left(\frac{x}{3}\right) + C.$$

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

③

Evaluate $\int \frac{x}{\sqrt{3-2x-x^2}} dx$.

Soln:-

$$I = \int \frac{x}{\sqrt{3-2x-x^2}} dx.$$

$$\begin{aligned} \text{Consider } \sqrt{3-2x-x^2} &= \sqrt{1+3-2x-x^2-1} \\ &= \sqrt{4-(x+1)^2} \end{aligned}$$

$$\therefore I = \int \frac{x}{\sqrt{4-(x+1)^2}} dx.$$

$$\text{Put } x+1 = u. \quad \Rightarrow \quad x = u-1.$$

$$1 = \frac{du}{dx}$$

$$dx = du.$$

$$\therefore I = \int \frac{u-1}{\sqrt{4-u^2}} du.$$

$$\text{Substitution: } u = 2\sin\theta$$

$$\frac{du}{d\theta} = 2\cos\theta.$$

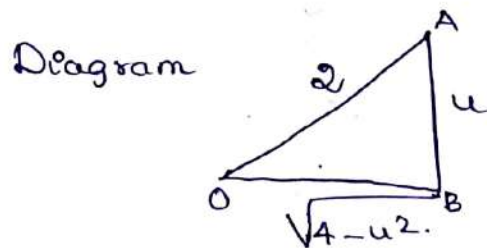
$$du = 2\cos\theta \cdot d\theta$$

$$\therefore I = \int \frac{(2\sin\theta - 1)}{\sqrt{4-4\sin^2\theta}} \times 2\cos\theta \cdot d\theta$$

$$= \int \frac{(2\sin\theta - 1)}{2\cos\theta} \times 2\cos\theta \, d\theta$$

$$= \int (2\sin\theta - 1) \, d\theta$$

$$= -2\cos\theta - \theta + C \longrightarrow \textcircled{1}$$



$$\begin{aligned} \cos\theta &= \frac{OB}{OA} \\ &= \frac{\sqrt{4-u^2}}{2} \longrightarrow \textcircled{2} \end{aligned}$$

∴ Sub $\textcircled{2}$ in $\textcircled{1}$

$$I = -2 \left(\frac{\sqrt{4-u^2}}{2} \right) - \sin^{-1} \left(\frac{u}{2} \right) + C$$

$$= -\sqrt{4-u^2} - \sin^{-1} \left(\frac{u}{2} \right) + C$$

$$= -\sqrt{4-(x+1)^2} - \sin^{-1} \left(\frac{x+1}{2} \right) + C.$$

④

Evaluate

$$\int_0^{\frac{3\sqrt{3}}{2}} \frac{x^3}{(4x^2+9)^{3/2}} dx.$$

Soln:-

$$I = \int_0^{\frac{3\sqrt{3}}{2}} \frac{x^3}{(4x^2+9)^{3/2}} dx.$$

$$I = \int_0^{\frac{3\sqrt{3}}{2}} \frac{x^3}{(\sqrt{4x^2+9})^3} dx. \quad \longrightarrow \textcircled{1}$$

$$\therefore \sqrt{4x^2+9} = 2\sqrt{x^2+\left(\frac{3}{2}\right)^2}$$

$$\text{Substitution: } x = \frac{3}{2} \tan \theta$$

$$\frac{dx}{d\theta} = \frac{3}{2} \sec^2 \theta.$$

$$dx = \frac{3}{2} \sec^2 \theta \cdot d\theta.$$

x	0	$\frac{3\sqrt{3}}{2}$
θ	0	$\frac{\pi}{3}$

$$\therefore I = \int_0^{\pi/3} \frac{\left(\frac{3}{2} \tan \theta\right)^3 \times \frac{3}{2} \sec^2 \theta \cdot d\theta}{8 \times \left(\sqrt{\frac{9}{4} \tan^2 \theta + \frac{9}{4}}\right)^3}$$

$$= \int_0^{\pi/3} \frac{\frac{27}{8} \tan^3 \theta \times \frac{3}{2} \sec^2 \theta \cdot d\theta}{8 \times \left(\frac{3}{2}\right)^3 \times \sec^3 \theta.}$$

$$= \frac{3}{16} \int_0^{\pi/3} \frac{\tan^3 \theta \cdot d\theta}{\sec^2 \theta}$$

$$= \frac{3}{16} \int_0^{\pi/3} \frac{\tan^2 \theta \times \tan \theta}{\sec \theta} d\theta$$

$$= \frac{3}{16} \int_0^{\pi/3} \frac{(\sec^2 \theta - 1) \times \tan \theta}{\sec \theta} d\theta$$

$$= \frac{3}{16} \left[\int_0^{\pi/3} \frac{\sec^2 \theta \cdot \tan \theta}{\sec \theta} d\theta - \int_0^{\pi/3} \frac{\tan \theta}{\sec \theta} d\theta \right]$$

$$= \frac{3}{16} \left[\int_0^{\pi/3} \sec \theta \cdot \tan \theta \cdot d\theta - \int_0^{\pi/3} \sin \theta d\theta \right]$$

$$= \frac{3}{16} \left[\left(\sec \theta \right)_{\theta=0}^{\theta=\pi/3} + \left(\cos \theta \right)_{\theta=0}^{\theta=\pi/3} \right]$$

$$= \frac{3}{16} \left[\sec \pi/3 - \sec 0 + \cos \pi/3 - \cos 0 \right]$$

$$= \frac{3}{16} \left[2 - 1 + \frac{1}{2} - 1 \right]$$

$$\text{I.} = \frac{3}{32}$$

Integrals using Partial Fraction

Partial fraction Rule:-

$$1) \frac{2x}{(x-1)(x-2)} = \frac{A}{(x-1)} + \frac{B}{(x-2)}$$

$$2) \frac{2x}{(x-1)^3} = \frac{A}{(x-1)} + \frac{B}{(x-1)^2} + \frac{C}{(x-1)^3}$$

$$3) \frac{2x}{(x-1)^2(x-2)} = \frac{A}{(x-1)} + \frac{B}{(x-1)^2} + \frac{C}{(x-2)}$$

$$4) \frac{2x}{(x^2+4)(x-2)} = \frac{Ax+B}{(x^2+4)} + \frac{C}{x-2}$$

Problems:-

① Evaluate $\int \frac{dx}{x^2-a^2}$ using partial fraction.

Soln:-

$$\text{Let } I = \int \frac{dx}{x^2-a^2}$$

Partial fraction:-

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

$$= \frac{A}{(x+a)} + \frac{B}{(x-a)}$$

$$= \frac{A(x-a) + B(x+a)}{x^2-a^2}$$

$$\therefore 1 = A(x-a) + B(x+a)$$

$$\text{Put } x = a$$

$$1 = A(a-a) + B(a+a)$$

$$1 = 2a \cdot B$$

$$\boxed{B = \frac{1}{2a}}$$

$$\text{Put } x = -a$$

$$1 = A(-a-a) + B(-a+a)$$

$$\boxed{A = -\frac{1}{2a}}$$

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

$$\therefore \int \frac{1}{(x^2 - a^2)} dx = \int \frac{-\frac{1}{2a}}{(x+a)} dx + \int \frac{\frac{1}{2a}}{(x-a)} dx$$

$$= -\frac{1}{2a} \int \frac{1}{(x+a)} dx + \frac{1}{2a} \int \frac{1}{(x-a)} dx$$

$$= -\frac{1}{2a} \log(x+a) + \frac{1}{2a} \log(x-a)$$

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

$$= \frac{1}{2a} \left[\log \left(\frac{x-a}{x+a} \right) \right] + C$$

②

Evaluate

$$\int \frac{x^4 - 2x^2 + 4x + 1}{x^3 - x^2 - x + 1} dx.$$

Soln:-

$$\begin{array}{r}
 x^3 - x^2 - x + 1 \quad \overline{) \quad x^4 - 2x^2 + 4x + 1} \\
 \underline{x^4 - x^3 - x^2 + x} \\
 x^3 - x^2 + 3x + 1 \\
 \underline{x^3 - x^2 - x + 1} \\
 4x
 \end{array}$$

$$\therefore x^4 - 2x^2 + 4x + 1 = (x^3 - x^2 - x + 1)(x + 1) + 4x$$

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

Partial fraction:-

$$\begin{aligned}
 \frac{4x}{x^3 - x^2 - x + 1} &= \frac{4x}{(x+1)(x-1)^2} \\
 &= \frac{A}{x+1} + \frac{B}{x-1} + \frac{C}{(x-1)^2}
 \end{aligned}$$

$$\therefore 4x = A(x-1)^2 + B(x+1)(x-1) + C(x+1).$$

Put $x = -1$ $-4 = A(-1-1)^2$ $-4 = 4A$ <div style="border: 1px solid black; display: inline-block; padding: 5px; margin-top: 10px;">$A = -1$</div>	Put $x = 1$ $4 = C(1+1)$ $C = \frac{4}{2}$ <div style="border: 1px solid black; display: inline-block; padding: 5px; margin-top: 10px;">$C = 2$</div>	Equating coeff x^2 $0 = A + B$ $B = -A$ <div style="border: 1px solid black; display: inline-block; padding: 5px; margin-top: 10px;">$B = 1$</div>
---	---	--

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

\therefore From ①

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

$$= -1 \log(x+1) + 1 \cdot \log(x-1) + 2 \int (x-1)^{-2} dx$$

$$= \log\left(\frac{x-1}{x+1}\right) + 2 \left[\frac{(x-1)^{-2+1}}{-1} \right] + C$$

$$= \log\left(\frac{x-1}{x+1}\right) - 2(x-1)^{-1} + C.$$

③

Evaluate $\int \frac{\sec^2 x \cdot dx}{\tan^2 x + 3 \tan x + 2}$

Soln:-

$$\text{Let } I = \int \frac{\sec^2 x \cdot dx}{\tan^2 x + 3 \tan x + 2} \longrightarrow \textcircled{1}$$

$$\text{Put } u = \tan x$$

$$du = \sec^2 x \cdot dx$$

\therefore ① becomes

$$I = \int \frac{1}{(u^2 + 3u + 2)} du$$

$$= \int \frac{1}{(u+1)(u+2)} du \longrightarrow \textcircled{2}$$

Partial fraction:-

$$\begin{aligned} \frac{1}{(u+1)(u+2)} &= \frac{A}{u+1} + \frac{B}{u+2} \\ &= \frac{A(u+2) + B(u+1)}{(u+1)(u+2)} \end{aligned}$$

$$\Rightarrow 1 = A(u+2) + B(u+1)$$

$$\text{Put } u = -1$$

$$1 = A(-1+2)$$

$$\boxed{A = 1}$$

$$\text{Put } u = -2$$

$$1 = B(-2+1)$$

$$1 = -B$$

$$\boxed{B = -1}$$

$$\therefore \frac{1}{(u+1)(u+2)} = \frac{1}{(u+1)} - \frac{1}{(u+2)}$$

\therefore From (2)

$$\int \frac{1}{(u+1)(u+2)} du = \int \frac{1}{(u+1)} du - \int \frac{1}{(u+2)} du$$

$$\underline{I} = \log(u+1) - \log(u+2) + C$$

$$= \log\left(\frac{u+1}{u+2}\right) + C$$

$$\underline{I} = \log\left(\frac{1+\tan x}{2+\tan x}\right) + C.$$

(4) $\int \frac{10}{(x-1)(x^2+9)} dx.$

Soln:-

$$I = \int \frac{10}{(x-1)(x^2+9)} dx.$$

Partial fraction:-

$$\frac{10}{(x-1)(x^2+9)} = \frac{A}{(x-1)} + \frac{Bx+C}{(x^2+9)}$$

$$= \frac{A(x^2+9) + (Bx+C)(x-1)}{(x-1)(x^2+9)}$$

$$\therefore 10 = A(x^2+9) + (Bx+C)(x-1)$$

Put $x=1$ $10 = A(1+9)$ $\boxed{A=1}$	}	Equating coeff x^2 $0 = A+B$ $-A = B$ $\boxed{B=-1}$	Equating coeff x $0 = -B+C$ $C = B$ $\boxed{C=-1}$
---	---	---	---

$$\begin{aligned} \therefore I &= \int \frac{1}{(x-1)} dx + \int \frac{-x-1}{(x^2+9)} dx \\ &= \int \frac{1}{(x-1)} dx - \int \frac{x}{(x^2+9)} dx - \int \frac{1}{(x^2+9)} dx \\ &= \log(x-1) - \frac{1}{2} \log(x^2+9) - \frac{1}{3} \tan^{-1}\left(\frac{x}{3}\right) \end{aligned}$$

(\because using formula: $\int \frac{1}{x^2+a^2} = \frac{1}{a} \tan^{-1}\left(\frac{x}{a}\right)$)

⑤ Evaluate $\int \frac{x^2}{(x-1)^3(x-2)} dx$.

Soln:-

Let $I = \int \frac{x^2}{(x-1)^3(x-2)} dx$

Partial fraction:-

$$\frac{x^2}{(x-1)^3(x-2)} = \frac{A}{(x-1)} + \frac{B}{(x-1)^2} + \frac{C}{(x-1)^3} + \frac{D}{(x-2)}$$
$$= \frac{A(x-1)^2(x-2) + B(x-1)(x-2) + C(x-2) + D(x-1)^3}{(x-1)^3(x-2)}$$

$$\therefore x^2 = A(x-1)^2(x-2) + B(x-1)(x-2) + C(x-2) + D(x-1)^3$$

Put $x = 1$

$$1 = -C$$

$$\boxed{C = -1}$$

Put $x = 2$

$$4 = D$$

$$\boxed{D = 4}$$

Equating coeff of x^3

$$0 = A + D$$

$$A = -D$$

$$\boxed{A = -4}$$

Equating coeff of x^2

$$1 = -4A + B + 3D$$

$$B = 4A + 3D + 1$$

$$= 4(-4) + 3(4) + 1$$

$$= -16 + 12 + 1$$

$$\boxed{B = -3}$$

$$\begin{aligned} \therefore \int \frac{x^2}{(x-1)^3(x-2)} dx &= \int \frac{-4}{(x-1)} dx - \int \frac{3}{(x-1)^2} dx \\ &\quad - \int \frac{1}{(x-1)^3} dx + \int \frac{4}{(x-2)} dx \end{aligned}$$

$$\begin{aligned} &= -4 \log(x-1) - 3 \int (x-1)^{-2} dx - \int (x-1)^{-3} dx \\ &\quad + 4 \log(x-2) \end{aligned}$$

$$= 4 \log\left(\frac{x-2}{x-1}\right) - 3 \left(\frac{(x-1)^{-1}}{-1}\right) - \left(\frac{(x-1)^{-2}}{-2}\right)$$

$$= 4 \log\left(\frac{x-2}{x-1}\right) + \frac{3}{(x-1)} + \frac{1}{2(x-1)^2} + C$$

Multiple IntegralsImportant Formulae :

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

2) $\int \frac{1}{x} dx = \log x$

3) $\int \frac{f'(x)}{f(x)} dx = \log(f(x))$

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

5) $\int \frac{-1}{\sqrt{a^2-x^2}} dx = \cos^{-1}\left(\frac{x}{a}\right)$

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

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

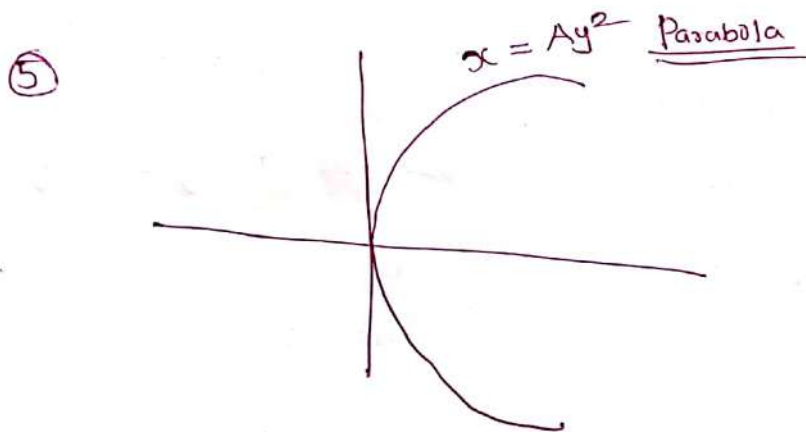
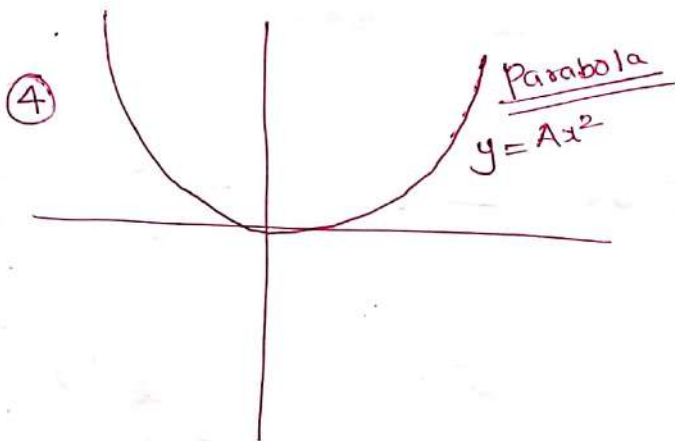
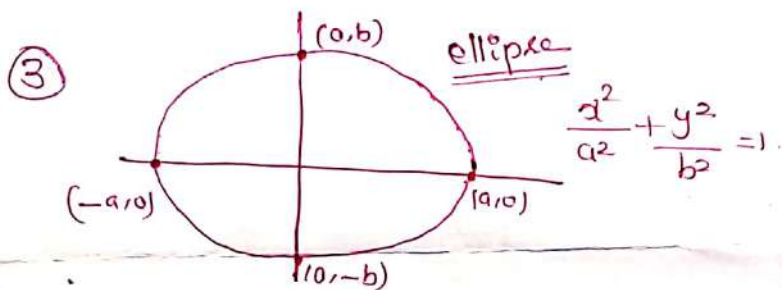
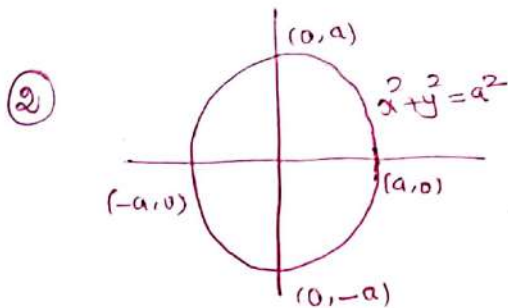
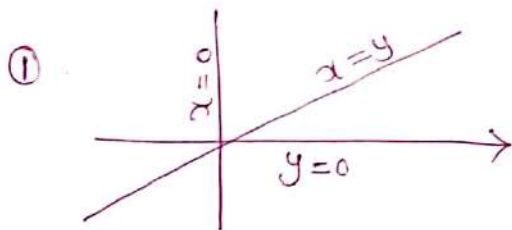
8) $\int \sqrt{x^2-a^2} dx = \frac{x}{2} \sqrt{x^2-a^2} - \frac{a^2}{2} \log\left(\frac{x+\sqrt{x^2-a^2}}{2}\right)$

Important Note

Integration value does not change if we
change the variables x into y
(or) x into z

Example $\int x^n dx = \int y^n dy$

Some Useful Diagrams



Double Integration in Cartesian Co-ordinates:-

Type - I (Limits are constants)

① Evaluate $\int_0^1 \int_1^2 x(x+y) dy dx$

Soln:-

$$\text{Let } I = \int_0^1 \int_1^2 x(x+y) \cdot dy dx$$

$$\therefore I = \int_0^1 \left[\int_1^2 (x^2 + xy) \cdot dy \right] dx$$

$$= \int_0^1 \left[xy + \frac{xy^2}{2} \right]_{y=1}^{y=2} dx$$

$$= \int_0^1 \left[\left\{ x^2(2) + \frac{4x}{2} \right\} - \left\{ x^2 + \frac{x}{2} \right\} \right] dx$$

$$= \int_0^1 \left[2x^2 + 2x - x^2 - \frac{x}{2} \right] dx$$

$$= \int_0^1 \left(x^2 + \frac{3x}{2} \right) \cdot dx$$

$$= \left[\frac{x^3}{3} + \frac{3x^2}{2 \times 2} \right]_0^1$$

$$= \left[\left\{ \frac{1}{3} + \frac{3}{4} \right\} - \{0 + 0\} \right]$$

$$= \frac{1}{3} + \frac{3}{4}$$

$$= \frac{4+9}{12}$$

$$\therefore \int_0^1 \int_1^2 x(x+y) dy dx = \frac{13}{12}$$

②

Evaluate $\int_2^a \int_2^b \frac{dx \cdot dy}{xy}$

Soln:-

$$\text{Let } I = \int_2^a \int_2^b \frac{dx \cdot dy}{xy}$$

$$\therefore I = \int_2^a \left[\int_2^b \frac{dx}{xy} \right] \cdot dy$$

$$= \int_2^a \left[\frac{1}{y} \int_2^b \frac{dx}{x} \right] dy$$

$$= \int_2^a \left[\frac{1}{y} \left(\log x \right)_{x=2}^{x=b} \right] dy$$

$$= \int_2^a \left[\frac{1}{y} (\log b - \log 2) \right] dy$$

$$= (\log b - \log 2) \int_2^a \frac{1}{y} dy$$

$$= \log \left(\frac{b}{2} \right) \times \left(\log y \right)_{y=2}^{y=a}$$

$$= \log \left(\frac{b}{2} \right) \times (\log a - \log 2)$$

$$= \log \left(\frac{b}{2} \right) \times \log \left(\frac{a}{2} \right)$$

③

Evaluate $\int_0^3 \int_0^2 e^{x+y} \cdot dy \cdot dx$

Soln:-

$$\text{Let } I = \int_0^3 \int_0^2 e^{x+y} dy \cdot dx$$

$$\therefore I = \int_0^3 \left[\int_0^2 e^{x+y} dy \right] dx$$

$$= \int_0^3 \left[\int_0^2 e^x \cdot e^y dy \right] dx$$

$$\begin{aligned}
 I &= \int_0^3 \left[e^x \int_0^2 e^y dy \right] dx \\
 &= \int_0^3 \left[e^x \left(e^y \right)_{y=0}^{y=2} \right] dx \\
 &= \int_0^3 \left[e^x (e^2 - e^0) \right] dx \\
 &= \int_0^3 \left[e^x (e^2 - 1) \right] dx \\
 &= (e^2 - 1) \int_0^3 e^x dx \\
 &= (e^2 - 1) \left[e^x \right]_{x=0}^{x=3} \\
 &= (e^2 - 1) (e^3 - e^0) \\
 &= (e^2 - 1) (e^3 - 1)
 \end{aligned}$$

Type-II (Limits are Variable)

If the limits are variable, then check the given problem is in the correct form.

Notes:-

- * Limits of the variable 'x' cannot be in terms of 'x'
- * Limits of the variable 'y' cannot be in terms of 'y'
- * For correct form arrange 'dx' and 'dy'

(A) Evaluate $\int_0^1 \int_x^{\sqrt{x}} xy(x+y) dx dy$.

Soln:-

Given $\int_0^1 \int_x^{\sqrt{x}} xy(x+y) dx dy$.

Here lower limit of $x = x$
Upper limit of $x = \sqrt{x}$.

Limits of the variable 'x' cannot be in terms of x.

$\therefore I = \int_0^1 \int_x^{\sqrt{x}} xy(x+y) dy dx$ [correct form]

$= \int_0^1 \left[\int_x^{\sqrt{x}} xy(x+y) dy \right] dx$

$= \int_0^1 \left[\int_x^{\sqrt{x}} (x^2y + xy^2) dy \right] dx$

$= \int_0^1 \left[\frac{x^2y^2}{2} + \frac{xy^3}{3} \right]_{y=x}^{\sqrt{x}} dx$

$= \int_0^1 \left[\left\{ \frac{x^2(\sqrt{x})^2}{2} + \frac{x(\sqrt{x})^3}{3} \right\} - \left\{ \frac{x^2(x)^2}{2} + \frac{x(x)^3}{3} \right\} \right] dx$

$= \int_0^1 \left[\frac{x^3}{2} + \frac{x \cdot x^{3/2}}{3} - \frac{x^4}{2} - \frac{x^4}{3} \right] dx$

$= \int_0^1 \left[\frac{x^3}{2} + \frac{x^{5/2}}{3} - \frac{3x^4 - 2x^4}{6} \right] dx$

$= \int_0^1 \left[\frac{x^3}{2} + \frac{x^{5/2}}{3} - \frac{5x^4}{6} \right] dx$

$= \left[\frac{x^4}{4 \times 2} + \frac{x^{5/2+1}}{(5/2+1) \times 3} - \frac{5x^5}{5 \times 6} \right]_0^1$

$= \left[\frac{x^4}{8} + \frac{x^{7/2}}{(7/2 \times 3)} - \frac{5x^5}{30} \right]_0^1 = \left[\frac{1}{8} + \frac{1}{21/2} - \frac{5}{30} \right]$

$$\begin{aligned}
&= \frac{1}{8} + \frac{2}{21} - \frac{1}{6} \\
&= \frac{(21 \times 6) + 2(8 \times 6) - (8 \times 21)}{8 \times 21 \times 6} \\
&= \frac{126 + 96 - 168}{8 \times 21 \times 6} \\
&= \frac{54}{8 \times 21 \times 6} \\
&= \frac{9}{8 \times 21} \\
&= \frac{3}{56} \quad (.)
\end{aligned}$$

⑤ Evaluate $\int_0^1 \int_0^{\sqrt{1+x^2}} \frac{dx dy}{1+x^2+y^2}$

Soln :-

$$I = \int_0^1 \int_0^{\sqrt{1+x^2}} \frac{dy \cdot dx}{1+x^2+y^2} \quad [\text{correct form}]$$

$$\begin{aligned}
\therefore I &= \int_0^1 \left[\int_0^{\sqrt{1+x^2}} \frac{dy}{1+x^2+y^2} \right] dx \\
&= \int_0^1 \left[\int_0^{\sqrt{1+x^2}} \frac{dy}{(\sqrt{1+x^2})^2 + y^2} \right] dx \quad \left(\because (\sqrt{1+x^2})^2 = 1+x^2 \right)
\end{aligned}$$

Put $A = \sqrt{1+x^2}$

$$\therefore I = \int_0^1 \left[\int_0^{\sqrt{1+x^2}} \frac{dy}{A^2 + y^2} \right] dx$$

Formula $\int \frac{dy}{A^2 + y^2} = \frac{1}{A} \tan^{-1} \left(\frac{y}{A} \right)$

$$\begin{aligned}
\therefore I &= \int_0^1 \left[\frac{1}{A} \tan^{-1} \left(\frac{y}{A} \right) \right]_{y=0}^{y=\sqrt{1+x^2}} dx \\
&= \int_0^1 \left[\frac{1}{\sqrt{1+x^2}} \tan^{-1} \left(\frac{y}{\sqrt{1+x^2}} \right) \right]_{y=0}^{y=\sqrt{1+x^2}} dx
\end{aligned}$$

$$I = \int_0^1 \left(\frac{1}{\sqrt{1+x^2}} \tan^{-1} \left(\frac{\sqrt{1+x^2}}{\sqrt{1+x^2}} \right) - \frac{1}{\sqrt{1+x^2}} \tan^{-1} \left(\frac{0}{\sqrt{1+x^2}} \right) \right) dx$$

$$= \int_0^1 \left[\frac{1}{\sqrt{1+x^2}} \tan^{-1}(1) - \frac{1}{\sqrt{1+x^2}} \tan^{-1}(0) \right] dx$$

$$= \int_0^1 \left[\frac{1}{\sqrt{1+x^2}} \times \frac{\pi}{4} - \frac{1}{\sqrt{1+x^2}} \times 0 \right] dx$$

Formula $\tan^{-1}(1) = \frac{\pi}{4}$
 $\tan^{-1}(0) = 0$

$$\therefore I = \int_0^1 \frac{1}{\sqrt{1+x^2}} \times \frac{\pi}{4} \cdot dx$$

$$= \frac{\pi}{4} \int_0^1 \frac{1}{\sqrt{1+x^2}} dx$$

Formula $\int \frac{1}{\sqrt{1+x^2}} dx = \log [x + \sqrt{1+x^2}]$

$$\therefore I = \frac{\pi}{4} \left[\log (x + \sqrt{1+x^2}) \right]_{x=0}^{x=1}$$

$$= \frac{\pi}{4} \left[\log (1 + \sqrt{1+1}) - \log (0 + \sqrt{1+0}) \right]$$

$$= \frac{\pi}{4} \left[\log (1 + \sqrt{2}) - \log (1) \right]$$

$$I = \frac{\pi}{4} \left[\log (1 + \sqrt{2}) \right] \quad (\because \log 1 = 0)$$

Indicate the region of Integration :-

(7)

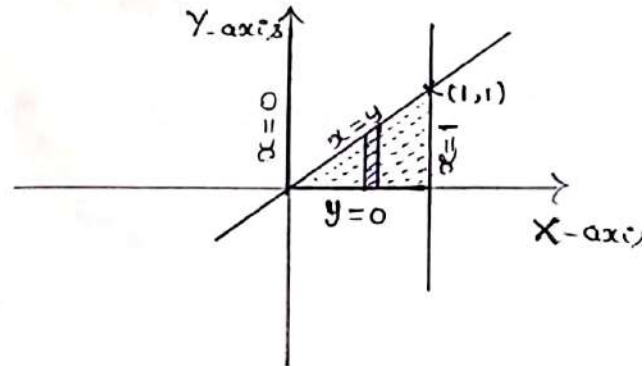
⑥ Sketch roughly the region of integration for $\int_0^1 \int_0^x f(x,y) dy dx$

Soln:-

Given $\int_0^1 \int_0^x f(x,y) dy dx$.

Limit Table.

Variable	lower	Upper
x	0	1
y	0	x.



(Strip \rightarrow \rightarrow Drawing Method

In given problem last we have 'dx'

So Draw perpendicular to x-axis

Suppose last we have 'dy'

Draw perpendicular to y-axis

(7)

Shade the region of integration $\int_0^a \int_{\sqrt{ax-x^2}}^{\sqrt{a^2-x^2}} dx dy$.

Soln

Let $I = \int_0^a \int_{\sqrt{ax-x^2}}^{\sqrt{a^2-x^2}} dy dx$ [correct form]

Limit Table

Var	low	Upp
x	0	a
y	$\sqrt{ax-x^2}$	$\sqrt{a^2-x^2}$

Lower limit of y

$y = \sqrt{ax-x^2}$

$y^2 = ax-x^2$

$x^2 - ax + y^2 = 0$.

$x^2 - ax + \frac{a^2}{4} + y^2 = \frac{a^2}{4}$.

$(x - \frac{a}{2})^2 + (y - 0)^2 = (\frac{a}{2})^2$

Circle eqn with centre (a,b) and radius 'r' is

$(x-a)^2 + (y-b)^2 = r^2$

\therefore Lower limit of y is a

circle with centre $\rightarrow (\frac{a}{2}, 0)$

radius $\rightarrow (\frac{a}{2})$

Similarly, Upper limit of y

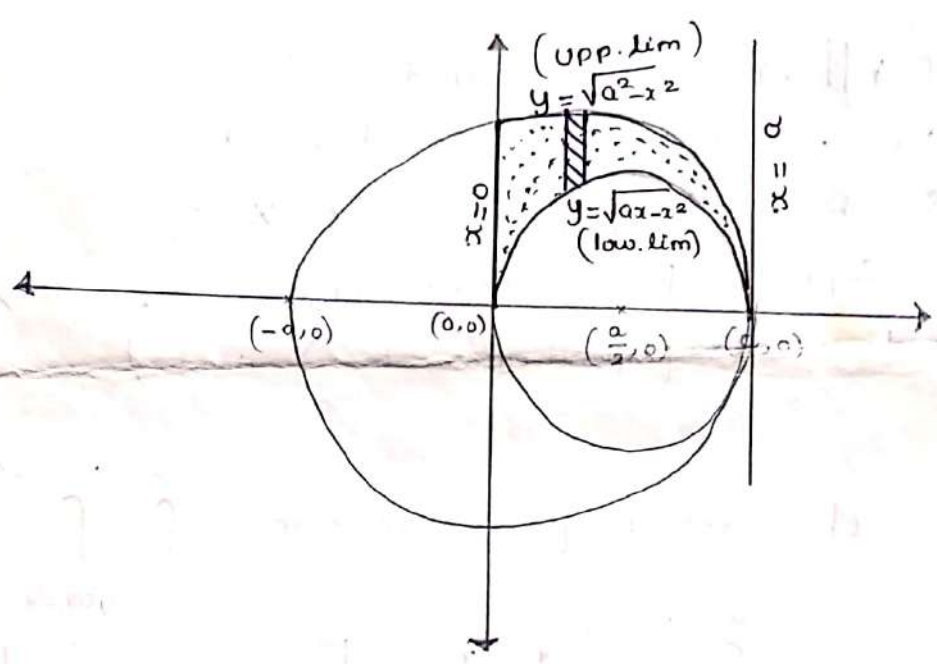
$$y = \sqrt{a^2 - x^2}$$

$$y^2 = a^2 - x^2$$

$$x^2 + y^2 = a^2$$

$$(x-0)^2 + (y-0)^2 = a^2$$

∴ Upper limit of y is a circle with centre → (0,0) and radius → a.



Double Integration in Polar coordinates:-

① Evaluate $\int_0^{\pi/2} \int_0^{\sin\theta} r \, dr \, d\theta$

Soln
 Let $I = \int_0^{\pi/2} \int_0^{\sin\theta} r \, dr \, d\theta$ [correct form]

$$= \int_0^{\pi/2} \left[\frac{r^2}{2} \right]_{r=0}^{r=\sin\theta} \cdot d\theta$$

$$\begin{aligned}
I &= \int_0^{\pi/2} \left[\frac{\sin^2 \theta}{2} - 0 \right] d\theta \\
&= \frac{1}{2} \int_0^{\pi/2} \sin^2 \theta \cdot d\theta \\
&= \frac{1}{2} \int_0^{\pi/2} \left[\frac{1 - \cos 2\theta}{2} \right] d\theta \\
&= \frac{1}{4} \int_0^{\pi/2} (1 - \cos 2\theta) \cdot d\theta \\
&= \frac{1}{4} \left[\theta - \frac{\sin 2\theta}{2} \right]_0^{\pi/2} \\
&= \frac{1}{4} \left[\left(\frac{\pi}{2} - \frac{\sin 2(\frac{\pi}{2})}{2} \right) - (0 - 0) \right] \\
&= \frac{1}{4} \left[\frac{\pi}{2} - 0 \right] \\
&= \frac{\pi}{8}
\end{aligned}$$

2

Evaluate $\int_0^{\pi} \int_0^{\sin \theta} r \, dr \cdot d\theta$.

Soln:-

$$\begin{aligned}
I &= \int_0^{\pi} \left[\int_0^{\sin \theta} r \cdot dr \right] d\theta \\
&= \int_0^{\pi} \left[\frac{r^2}{2} \right]_{r=0}^{r=\sin \theta} d\theta \\
&= \int_0^{\pi} \frac{\sin^2 \theta}{2} \cdot d\theta \\
&= \frac{1}{2} \int_0^{\pi} \sin^2 \theta \, d\theta \\
&= \frac{1}{2} \int_0^{\pi} \left(\frac{1 - \cos 2\theta}{2} \right) \cdot d\theta
\end{aligned}$$

$$\begin{aligned}
 I &= \frac{1}{4} \int_0^{\pi} (1 - \cos 2\theta) \cdot d\theta \\
 &= \frac{1}{4} \left[\theta - \frac{\sin 2\theta}{2} \right]_0^{\pi} \\
 &= \frac{1}{4} \left[\left(\pi - \frac{\sin 2\pi}{2} \right) - (0 - 0) \right] \\
 &= \frac{1}{4} \times \pi \\
 &= \frac{\pi}{4}
 \end{aligned}$$

③ Evaluate $\int_0^{\pi} \int_0^a r \, dr \cdot d\theta$

Soln :-

$$\text{Let } I = \int_0^{\pi} \left[\int_0^a r \, dr \right] d\theta$$

$$= \int_0^{\pi} \left[\frac{r^2}{2} \right]_0^a d\theta$$

$$= \int_0^{\pi} \frac{a^2}{2} \cdot d\theta$$

$$= \frac{a^2}{2} \int_0^{\pi} d\theta$$

$$= \frac{a^2}{2} \left[\theta \right]_{\theta=0}^{\theta=\pi}$$

$$= \frac{a^2}{2} (\pi - 0)$$

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

Change Of Order Of Integration.

(11)

* If limits are constants then change the order of integration by putting 'x' limits for 'x' and by putting 'y' limits for 'y'

① Prove that $\int_0^3 \int_1^2 xy \, dy \, dx = \int_1^2 \int_0^3 xy \, dx \, dy$

Soln.

Given. $\int_0^3 \int_1^2 xy \, dy \, dx$

Var	low	Upp
x	0	3
y	1	2

By changing order of integration

Var	low	Upp
y	1	2
x	0	3

$$\therefore \int_0^3 \int_1^2 xy \, dy \, dx = \int_1^2 \int_0^3 xy \, dx \, dy$$

Proof By Evaluation:-

$$\begin{aligned} \text{Consider } & \int_0^3 \int_1^2 xy \, dy \, dx \\ &= \int_0^3 x \left(\frac{y^2}{2} \right)_{y=1}^{y=2} dx \\ &= \int_0^3 x \left(\frac{4}{2} - \frac{1}{2} \right) dx \\ &= \int_0^3 x \left(2 - \frac{1}{2} \right) dx \\ &= \frac{3}{2} \int_0^3 x \, dx \\ &= \frac{3}{2} \left[\frac{x^2}{2} \right]_{x=0}^{x=3} = \frac{3}{2} \times \frac{9}{2} = \frac{27}{4} \end{aligned}$$

$$\begin{aligned} \text{Consider } & \int_1^2 \int_0^3 xy \, dx \, dy \\ &= \int_1^2 y \left[\frac{x^2}{2} \right]_0^3 dy \\ &= \int_1^2 y \left(\frac{9}{2} \right) dy \\ &= \frac{9}{2} \left(\frac{y^2}{2} \right)_1^2 \\ &= \frac{9}{2} \left(2 - \frac{1}{2} \right) \\ &= \frac{9}{2} \times \frac{3}{2} \\ &= \frac{27}{4} \\ \therefore & \text{ L.H.S} = \text{R.H.S} \end{aligned}$$

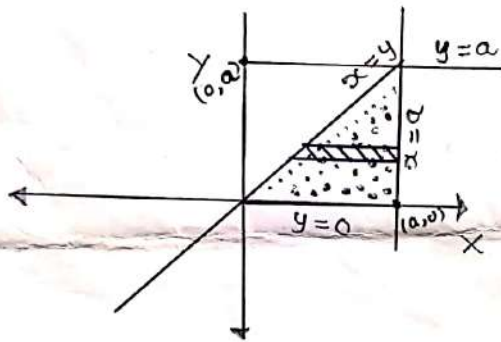
* When the limits are variable the change in the (12) order of integration changes the limits of integration. To find the new limits it is always advisable to draw a rough sketch of the region of integration.

(2) change the order of integration of $\int_0^a \int_y^a f(x,y) dx dy$.

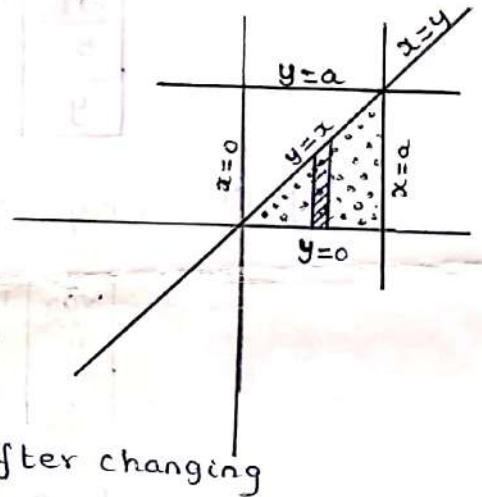
Soln:-

Given $\int_0^a \int_y^a f(x,y) dx dy$.

Variable	low	Opp
x	y	a
y	0	a



Changing



After changing

var	low	Opp
y	0	x
x	0	a

∴ By change of order of integration

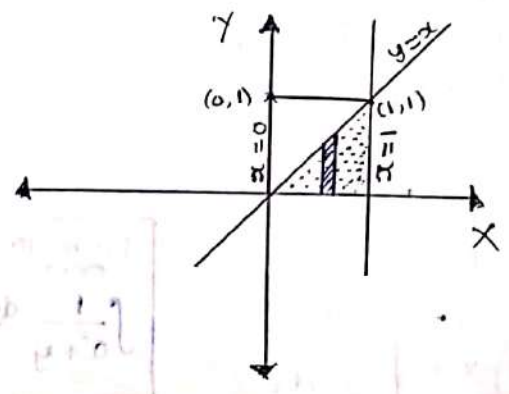
$$\int_0^a \int_y^a f(x,y) dx dy = \int_0^a \int_0^x f(x,y) dy dx$$

2) change the order of integration $\int_0^1 \int_0^x f(x,y) dy dx$

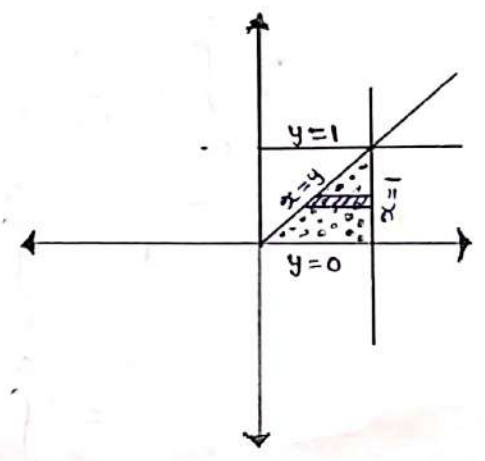
Soln:-

Given $\int_0^1 \int_0^x f(x,y) dy dx$

var	low	Upp
x	0	1
y	0	x



changing



After changing

var	low	Upp
x	y	1
y	0	1

∴ By change of order of integration

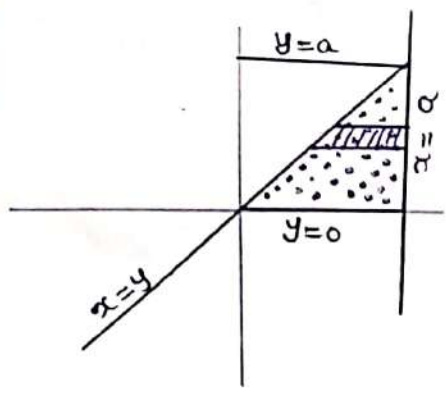
$$\int_0^1 \int_0^x f(x,y) dy dx = \int_0^1 \int_y^1 f(x,y) dx dy$$

3) Change the order of $\int_0^a \int_y^a \frac{x}{x^2+y^2} dx dy$ and then evaluate

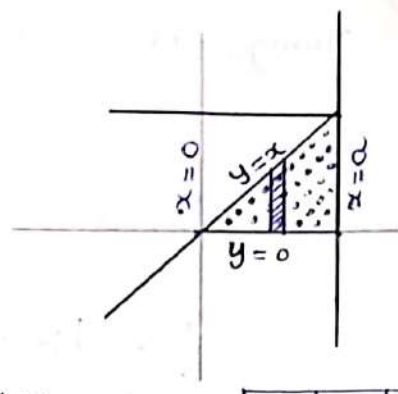
Soln:-

Let $I = \int_0^a \int_y^a \frac{x}{x^2+y^2} dx dy$

var.	low.	Upp
x	y	a
y	0	a



Changing



After changing

Var	low	upp
x	0	a
y	0	x

$$\therefore \int_0^a \int_y^a \frac{x}{x^2+y^2} dx dy = \int_0^a \int_0^x \frac{x}{x^2+y^2} dy dx$$

$$I = \int_0^a \left[\int_0^x \frac{x}{x^2+y^2} dy \right] dx$$

$$= \int_0^a \left[\frac{1}{x} \tan^{-1}\left(\frac{y}{x}\right) \right]_{y=0}^{y=x} dx$$

Formula

$$\int \frac{1}{a^2+y^2} dy = \frac{1}{a} \tan^{-1}\left(\frac{y}{a}\right)$$

$$= \int_0^a \left[\tan^{-1}\left(\frac{y}{x}\right) \right]_{y=0}^{y=x} dx$$

$$= \int_0^a \left[\tan^{-1}\left(\frac{x}{x}\right) - \tan^{-1}\left(\frac{0}{x}\right) \right] dx$$

$$= \int_0^a \left[\tan^{-1}(1) - \tan^{-1}(0) \right] dx$$

$$= \int_0^a \left[\frac{\pi}{4} - 0 \right] dx$$

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

$$\tan^{-1}(0) = 0$$

$$= \frac{\pi}{4} \int_0^a dx$$

$$= \frac{\pi}{4} [x]_0^a$$

$$\therefore I = \frac{\pi}{4} \times a$$

(4)

change the order of integration and hence

(15)

evaluate $\int_0^{4a} \int_{x^2/4a}^{2\sqrt{ax}} xy \, dy \, dx$

Soln:-

Let $I = \int_0^{4a} \int_{x^2/4a}^{2\sqrt{ax}} xy \, dy \, dx$

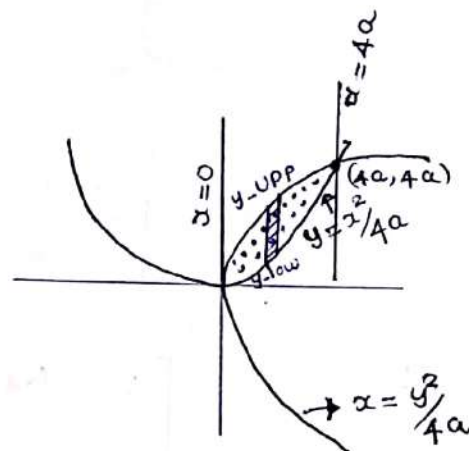
Var	low	Upp
x	0	4a
y	$x^2/4a$	$2\sqrt{ax}$

$y = \frac{x^2}{4a} \rightarrow$ parabola

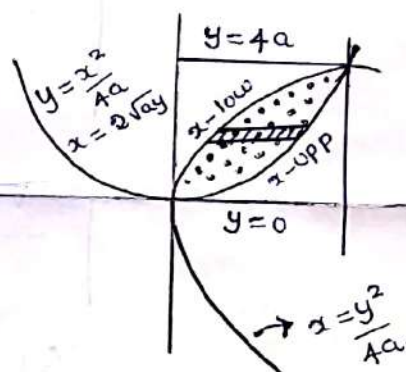
$y = 2\sqrt{ax}$

$y^2 = 4ax$

$x = \frac{y^2}{4a} \rightarrow$ parabola.



Changing



\therefore After changing

var	low	Upp
x	$y^2/4a$	$2\sqrt{ay}$
y	0	4a

\therefore By change of order of integration

$$\int_0^{4a} \int_{x^2/4a}^{2\sqrt{ax}} xy \, dy \, dx = \int_0^{4a} \int_{y^2/4a}^{2\sqrt{ay}} xy \, dx \, dy$$

$$I = \int_0^{4a} \left[\int_{y^2/4a}^{2\sqrt{ay}} xy \, dx \right] dy$$

$$= \int_0^{4a} \left[y \left(\frac{x^2}{2} \right) \Big|_{x=y^2/4a}^{x=2\sqrt{ay}} \right] dy$$

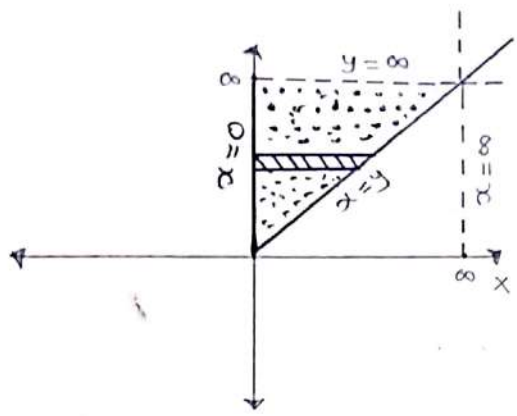
$$= \int_0^{4a} \left[y \left(\frac{4ay}{2} - \frac{y^4}{16a^2} \right) \right] dy$$

$$\begin{aligned}
 I &= \int_0^{4a} y \left(2ay - \frac{y^4}{32a^2} \right) dy \\
 &= \int_0^{4a} \left(2ay^2 - \frac{y^5}{32a^2} \right) dy \\
 &= \left[\frac{2ay^3}{3} - \frac{y^6}{6 \times 32a^2} \right]_{y=0}^{y=4a} \\
 &= \left[\frac{2a \times 64a^3}{3} - \frac{64a^3 \times 64a^3}{6 \times 32a^2} \right] \\
 &= \left[\frac{2 \times 64a^4}{3} - \frac{2a^3 \times 64a^3}{6a^2} \right] \\
 &= \left[\frac{2 \times 64a^4}{3} - \frac{64a^4}{3} \right] \\
 &= \frac{64a^4}{3} [2 - 1] \\
 I &= \frac{64a^4}{3}
 \end{aligned}$$

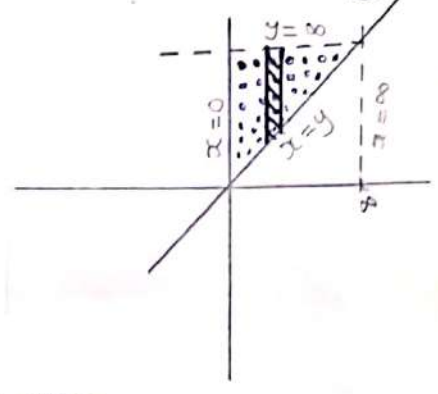
⑤ Change the order of integration in $\int_0^{\infty} \int_0^y ye^{-y^2/x} dx dy$ and hence evaluate it.

Soln :- $I = \int_0^{\infty} \int_0^y ye^{-y^2/x} dx dy$

Var	low	upp
x	0	y
y	0	∞



Changing
⇒



After changing

Var	low	upp
x	0	∞
y	x	∞

∴ By change of order of integration

$$\int_0^{\infty} \int_0^y y e^{-y^2/x} dx dy = \int_0^{\infty} \int_x^{\infty} y e^{-y^2/x} dy dx$$

$$I = \int_0^{\infty} \left[\int_x^{\infty} y e^{-y^2/x} dy \right] dx \rightarrow \textcircled{1}$$

Consider $\int_x^{\infty} y e^{-y^2/x} dy$

Put $y^2 = z \Rightarrow \sqrt{z} = \sqrt{y^2} \Rightarrow \sqrt{z} = y$

∴ Diff w.r.t 'z'

$$2y \cdot \frac{dy}{dz} = 1$$

$$\therefore dy = \frac{dz}{2y}$$

$$dy = \frac{dz}{2\sqrt{z}}$$

$y \rightarrow z$

Var	low	upp
y	x	∞
z	x ²	∞

$y^2 = z$
Put $y = x$
 $x^2 = z$
Put $y = \infty$
 $\infty^2 = z$
 $\infty = z$

$$\begin{aligned} \therefore \int_x^{\infty} y e^{-y^2/x} dy &= \int_{x^2}^{\infty} \sqrt{z} \cdot e^{-z/x} \frac{dz}{2\sqrt{z}} \\ &= \frac{1}{2} \int_{x^2}^{\infty} e^{-z/x} dz \end{aligned}$$

$$= \frac{1}{2} \left[\frac{e^{-z/x}}{-1/x} \right]_{z=x^2}^{z=\infty}$$

$$= \frac{1}{2} \left[-x \cdot e^{-z/x} \right]_{z=x^2}^{z=\infty}$$

$$= \frac{1}{2} \left[-x e^{-\infty/x} + x e^{-x^2/x} \right]$$

$$= \frac{1}{2} \left[-x \times 0 + x e^{-x} \right]$$

$$\left(\because e^{-\infty} = 0 \right)$$

$$\int_x^{\infty} y e^{-y^2/x} dy = \frac{1}{2} \cdot x e^{-x} \rightarrow (2)$$

\therefore Sub (2) in (1)

$$I = \int_0^{\infty} \frac{1}{2} x e^{-x} dx.$$

$$u = x \quad dv = e^{-x}$$

$$du = dx \quad v = \frac{e^{-x}}{-1} = -e^{-x}$$

$$\boxed{\int u dv = uv - \int v du}$$

$$\therefore I = \frac{1}{2} \left[\left(x e^{-x} \right)_0^{\infty} - \int_0^{\infty} -e^{-x} dx \right]$$

$$= \frac{1}{2} \left[\left(-x e^{-x} \right)_0^{\infty} + \int_0^{\infty} e^{-x} dx \right]$$

$$= \frac{1}{2} \left[(0-0) + \left[\frac{e^{-x}}{-1} \right]_0^{\infty} \right]$$

$$= \frac{1}{2} \left[(0-0) + (e^{-\infty} + e^0) \right]$$

$$= \frac{1}{2} (e^0) = \frac{1}{2} (1) = \frac{1}{2} //$$

6) change the order of integration and hence

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

Soln: -

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

var	low	Upp
x	0	1
y	x^2	$2-x$

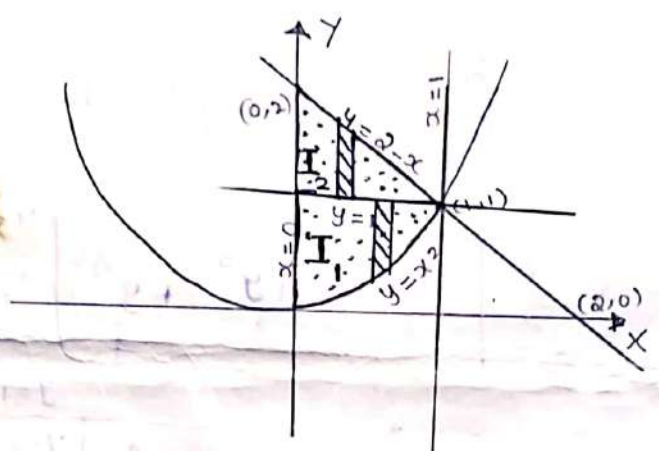
Table for $y=2-x$

x	0	1	2
y	2	1	0

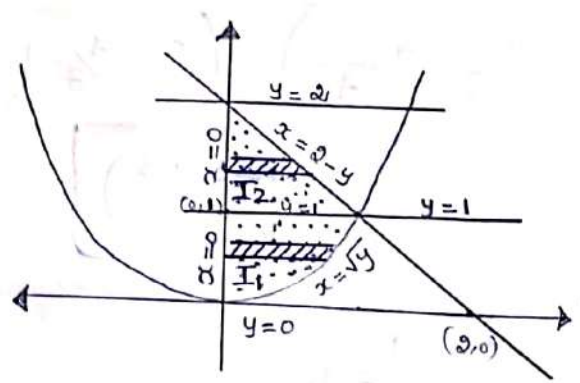
We divide I as

$I = I_1 + I_2$

$I = \int_0^1 \int_{x^2}^1 xy \, dy \, dx + \int_0^1 \int_1^{2-x} xy \, dy \, dx$



Changing \Downarrow



After changing

$I_1 = \int_0^1 \int_0^{\sqrt{y}} xy \, dx \, dy$

$I_2 = \int_0^1 \int_{\sqrt{y}}^{2-y} xy \, dx \, dy$

∴ By change of order of integration

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

$$I = \int_0^1 \left[y \left(\frac{x^2}{2} \right)_{x=0}^{x=\sqrt{y}} \right] dy + \int_1^2 \left[y \left(\frac{x^2}{2} \right)_{x=0}^{x=2-y} \right] dy$$

$$= \int_0^1 \left[\frac{y}{2} (x^2)_{x=0}^{x=\sqrt{y}} \right] dy + \int_1^2 \left[\frac{y}{2} (x^2)_{x=0}^{x=2-y} \right] dy$$

$$= \int_0^1 \frac{y}{2} (y-0) dy + \int_1^2 \frac{y}{2} ((2-y)^2 - 0) dy$$

$$= \int_0^1 \frac{y}{2} \times y dy + \int_1^2 \frac{y}{2} (4 - 4y + y^2) dy$$

$$= \frac{1}{2} \int_0^1 y^2 dy + \frac{1}{2} \int_1^2 (4y - 4y^2 + y^3) dy$$

$$= \frac{1}{2} \left[\frac{y^3}{3} \right]_{y=0}^{y=1} + \frac{1}{2} \left[\frac{4y^2}{2} - \frac{4y^3}{3} + \frac{y^4}{4} \right]_{y=1}^{y=2}$$

$$= \frac{1}{2} \left[\frac{1}{3} - 0 \right] + \frac{1}{2} \left[2y^2 - \frac{4y^3}{3} + \frac{y^4}{4} \right]_{y=1}^{y=2}$$

$$= \frac{1}{6} + \frac{1}{2} \left[\left(8 - \frac{4 \times 8}{3} + \frac{16}{4} \right) - \left(2 - \frac{4}{3} + \frac{1}{4} \right) \right]$$

$$= \frac{1}{6} + \frac{1}{2} \left[\left(8 - \frac{32}{3} + 4 \right) - \left(\frac{24 - 16 + 3}{12} \right) \right]$$

~~$$= \frac{1}{6} + \frac{1}{2} \left[\frac{4}{3} - \frac{32}{3} - \frac{11}{12} \right]$$~~

~~$$= \frac{1}{6} + \frac{1}{2} \left[\frac{\quad}{12} \right]$$~~

$$= \frac{1}{6} + \frac{1}{2} \left[\left(\frac{36 - 32}{3} \right) - \left(\frac{11}{12} \right) \right]$$

$$= \frac{1}{6} + \frac{1}{2} \left[\frac{4}{3} - \frac{11}{12} \right] = \frac{1+1}{6} \left[\frac{16-11}{12} \right] = \frac{1}{6} + \frac{1}{2} \left(\frac{5}{12} \right)$$

$$= \frac{1}{6} + \frac{5}{24} = \frac{4+5}{24} = \frac{9}{24} = \frac{3}{8} //$$

Homework:-

7

change the order of integration in $\int_0^a \int_{x^2/a}^{2a-x} xy \, dx \, dy$ and hence evaluate the same.

(Model : Problem 6)
 Ans: $\frac{3}{8} a^4$

Area Enclosed by Plane Curves:-

Formula
 Cartesian coordinates } → Area = $\iint dx \, dy$
 (or)
 Area = $\iint dy \, dx$

Polar coordinates } → Area = $\iint r \, dr \, d\theta$

Problems Based on Cartesian Coordinates:-

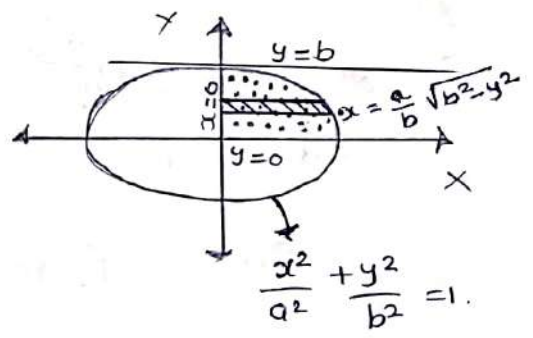
1 Find the area of the ellipse $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$.

Soln:-

Let I = required Area

Then $I = 4 \times A \rightarrow ①$

where A = area of ellipse in 1st Quadrant



$$\begin{aligned} \therefore \frac{x^2}{a^2} &= 1 - \frac{y^2}{b^2} \\ \frac{x^2}{a^2} &= \frac{b^2 - y^2}{b^2} \\ x^2 &= \frac{a^2}{b^2} (b^2 - y^2) \\ x &= \frac{a}{b} \sqrt{b^2 - y^2} \end{aligned}$$

Var	low	Upp
x	0	$\frac{a}{b} \sqrt{b^2 - y^2}$
y	0	b

$$\begin{aligned} \therefore A &= \int_0^b \int_0^{\frac{a}{b}\sqrt{b^2-y^2}} dx \cdot dy \\ &= \int_0^b \left[x \right]_0^{\frac{a}{b}\sqrt{b^2-y^2}} dy \\ &= \int_0^b \frac{a}{b} \sqrt{b^2-y^2} dy \\ &= \frac{a}{b} \int_0^b \sqrt{b^2-y^2} dy \end{aligned}$$

Formula

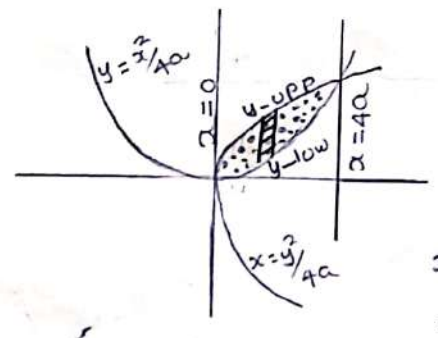
$$\int \sqrt{a^2-x^2} dx = \frac{a^2}{2} \sin^{-1}\left(\frac{x}{a}\right) + \frac{x}{2} \sqrt{a^2-x^2}$$

$$\begin{aligned} A &= \frac{a}{b} \left[\frac{b^2}{2} \sin^{-1}\left(\frac{y}{b}\right) + \frac{y}{2} \sqrt{b^2-y^2} \right]_{y=0}^{y=b} \\ &= \frac{a}{b} \left[\left(\frac{b^2}{2} \sin^{-1}\left(\frac{b}{b}\right) + \frac{b}{2} \sqrt{b^2-b^2} \right) - \left(\frac{b^2}{2} \sin^{-1}(0) + 0 \right) \right] \\ &= \frac{a}{b} \left[\frac{b^2}{2} \sin^{-1}(1) + 0 - 0 - 0 \right] \quad \left(\because \sin^{-1}(0) = 0 \right. \\ &\quad \left. \sin^{-1}(1) = \pi/2 \right) \\ &= \frac{a}{b} \times \frac{b^2}{2} \times \frac{\pi}{2} = \frac{\pi ab}{4} \end{aligned}$$

\(\therefore\) From (1) $I = 4 \times \frac{ab \times \pi}{4} = \pi ab$.

2) Show that the area between the parabolas $y^2 = 4ax$ and $x^2 = 4ay$ is $\frac{16}{3} a^2$.

Soln Given $y^2 = 4ax \Rightarrow x = \frac{y^2}{4a}$
 $x^2 = 4ay \Rightarrow y = \frac{x^2}{4a}$



Var	low	upp
x	0	4a
y	$\frac{x^2}{4a}$	$2\sqrt{ax}$

$$\begin{aligned} x &= \frac{y^2}{4a} \\ \Rightarrow y &= 2\sqrt{ax} \end{aligned}$$

$$\text{Required area} = \int_0^{4a} \int_{\frac{x^2}{4a}}^{2\sqrt{ax}} dy \cdot dx$$

$$= \int_0^{4a} \left[y \right]_{y=\frac{x^2}{4a}}^{2\sqrt{ax}} dx$$

$$= \int_0^{4a} \left(2\sqrt{ax} - \frac{x^2}{4a} \right) dx$$

$$= \int_0^{4a} \left(2\sqrt{a} x^{\frac{1}{2}} - \frac{x^2}{4a} \right) dx$$

$$= \left[2\sqrt{a} \frac{x^{\frac{3}{2}}}{\frac{3}{2}} - \frac{x^3}{3 \times 4a} \right]_{x=0}^{x=4a}$$

$$= \left[2\sqrt{a} \cdot \frac{2}{3} \cdot x^{\frac{3}{2}} - \frac{x^3}{12a} \right]_{x=0}^{x=4a}$$

$$= \left[\frac{4\sqrt{a}}{3} x^{\frac{3}{2}} - \frac{x^3}{12a} \right]_{x=0}^{x=4a}$$

$$= \left[\frac{4\sqrt{a}}{3} (4a)^{\frac{3}{2}} - \frac{(4a)^3}{12a} \right]$$

$$= \left[\frac{4\sqrt{a} \cdot 4^{\frac{3}{2}} \cdot a^{\frac{3}{2}}}{3} - \frac{4 \times 4 \times 4 \times a^3}{12a} \right]$$

$$= \left[\frac{4\sqrt{a} \cdot 4 \times 4^{\frac{1}{2}} \times a^{\frac{1}{2}} \times a^{\frac{1}{2}}}{3} - \frac{16a^3}{3a} \right]$$

$$= \left[\frac{4 \times \sqrt{a} \times 4 \times 2 \times a \times \sqrt{a}}{3} - \frac{16a^2}{3} \right]$$

$$= \left[\frac{2 \times 16a^2}{3} - \frac{16a^2}{3} \right]$$

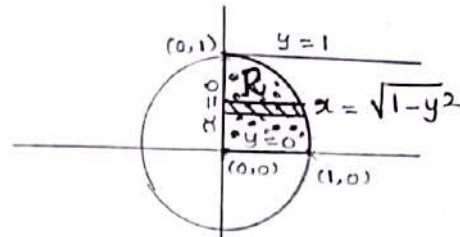
$$= \frac{16a^2}{3} [2 - 1]$$

Req. Area = $\frac{16a^2}{3}$

③ Evaluate $\iint xy \, dx \, dy$ over the positive quadrant of the circle $x^2 + y^2 = 1$.

Soln

Let $I = \iint_R xy \, dx \, dy$ where $R =$ region of +ve quadrant of the circle $x^2 + y^2 = 1$.



Var	low	upp
x	0	$\sqrt{1-y^2}$
y	0	1

$$\begin{aligned} \therefore I &= \int_0^1 \int_0^{\sqrt{1-y^2}} xy \, dx \, dy \\ &= \int_0^1 \left[\int_0^{\sqrt{1-y^2}} xy \, dx \right] dy \\ &= \int_0^1 \left[y \left(\frac{x^2}{2} \right) \Big|_{x=0}^{x=\sqrt{1-y^2}} \right] dy \end{aligned}$$

$$= \int_0^1 \left[\frac{y}{2} \cdot ((\sqrt{1-y^2})^2 - 0) \right] dy$$

$$= \int_0^1 \left[\frac{y}{2} (1-y^2) \right] dy$$

$$= \frac{1}{2} \int_0^1 (y - y^3) dy$$

$$= \frac{1}{2} \left[\frac{y^2}{2} - \frac{y^4}{4} \right]_{y=0}^{y=1}$$

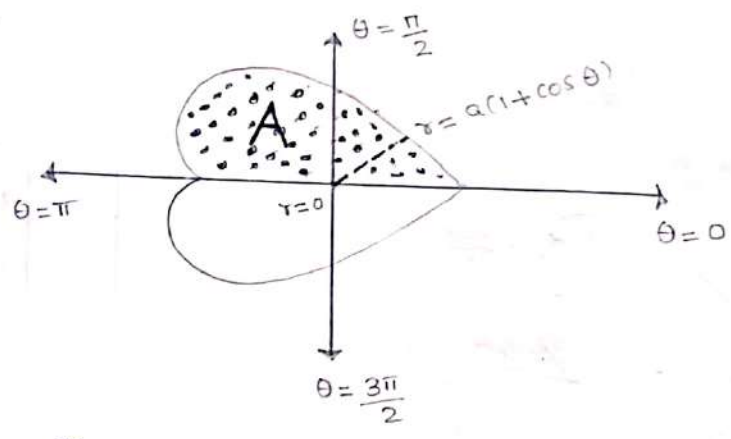
$$= \frac{1}{2} \left[\frac{1}{2} - \frac{1}{4} \right]$$

$$= \frac{1}{2} \left[\frac{1}{4} \right]$$

$$= \frac{1}{8} \quad \left(\right)$$

(A) Find using a double integral, the area of the cardioid $r = a(1 + \cos \theta)$

Soln:-



In A
 θ varies from 0 to π
 r varies from 0 to $a(1 + \cos \theta)$

Required Area = Area of cardioid = $2 \times A$.

$$= 2 \int_0^\pi \int_0^{a(1+\cos \theta)} r \cdot dr \cdot d\theta$$

$$= 2 \left[\int_0^\pi \left(\frac{r^2}{2} \right)_{r=0}^{r=a(1+\cos \theta)} \cdot d\theta \right]$$

$$= \frac{2}{2} \left[\int_0^\pi a^2(1+\cos \theta)^2 \cdot d\theta \right]$$

$$= a^2 \int_0^\pi (1 + 2\cos \theta + \cos^2 \theta) \cdot d\theta$$

$$= a^2 \int_0^\pi \left[1 + 2\cos \theta + \left(\frac{1 + \cos 2\theta}{2} \right) \right] d\theta$$

$$= a^2 \int_0^\pi \frac{2 + 4\cos \theta + 1 + \cos 2\theta}{2} d\theta.$$

$$= \frac{a^2}{2} \int_0^\pi (3 + 4\cos \theta + \cos 2\theta) \cdot d\theta$$

$$= \frac{a^2}{2} \left[3\theta + 4\sin \theta + \frac{\sin 2\theta}{2} \right]_{\theta=0}^{\theta=\pi}$$

$$= \frac{a^2}{2} \left[\left\{ 3\pi + 4\sin \pi + \frac{\sin 2\pi}{2} \right\} - \left\{ 0 + 0 + 0 \right\} \right]$$

$$= \frac{a^2}{2} \times 3\pi \quad \left(\because \sin \pi = \sin 2\pi = 0 \right)$$

$$= \frac{3\pi a^2}{2} //$$

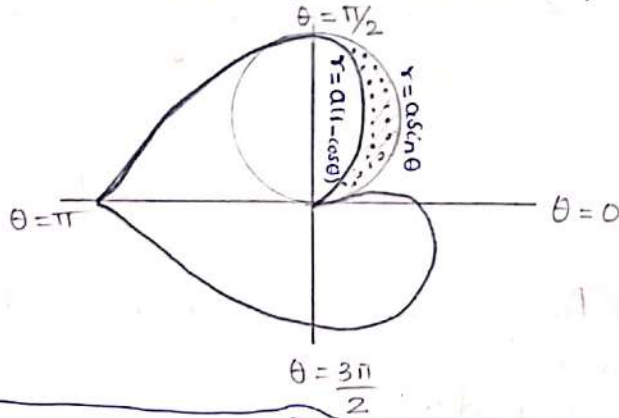
Formula
 $\cos^2 \theta = \frac{1 + \cos 2\theta}{2}$

⑤ Find the area inside the circle $r = a \sin \theta$ and outside the cardioid $r = a(1 - \cos \theta)$. (26)

Soln:-

Given: circle $\rightarrow r = a \sin \theta$

cardioid $\rightarrow r = a(1 - \cos \theta)$.



	low	upp
r	$a(1 - \cos \theta)$	$a \sin \theta$
θ	0	$\frac{\pi}{2}$

$$\text{Required area} = \int_0^{\pi/2} \int_{a(1-\cos\theta)}^{a\sin\theta} r \, dr \, d\theta$$

$$= \int_0^{\pi/2} \left(\frac{r^2}{2} \right)_{r=a(1-\cos\theta)}^{r=a\sin\theta} d\theta$$

$$= \frac{1}{2} \int_0^{\pi/2} \left[a^2 \sin^2 \theta - a^2 (1 - \cos \theta)^2 \right] d\theta$$

$$= \frac{1}{2} \int_0^{\pi/2} \left(a^2 \sin^2 \theta - a^2 [1 - 2\cos \theta + \cos^2 \theta] \right) d\theta$$

$$= \frac{a^2}{2} \int_0^{\pi/2} \left(\sin^2 \theta - 1 + 2\cos \theta - \cos^2 \theta \right) d\theta$$

$$= \frac{a^2}{2} \int_0^{\pi/2} \left[\left(\frac{1 - \cos 2\theta}{2} \right) - 1 + 2\cos \theta - \left(\frac{1 + \cos 2\theta}{2} \right) \right] d\theta$$

$$= \frac{a^2}{2} \int_0^{\pi/2} \left[\frac{1 - \cos 2\theta - 2 + 4\cos \theta - 1 - \cos 2\theta}{2} \right] d\theta$$

$$= \frac{a^2}{4} \int_0^{\pi/2} \left(-2 - 2\cos 2\theta + 4\cos \theta \right) d\theta$$

$$= \frac{a^2}{4} \left[-2\theta - \frac{2 \sin 2\theta}{2} + 4 \sin \theta \right]_{\theta=0}^{\theta=\pi/2}$$

$$= \frac{a^2}{4} \left[\left\{ -2 \times \frac{\pi}{2} - \sin 2(\pi/2) + 4 \sin \pi/2 \right\} - \{0 - 0 + 0\} \right]$$

$$= \frac{a^2}{4} \left[-\pi - 0 + 4 \right]$$

Required Area } = $\frac{a^2}{4} [4 - \pi]$

Treple Integrals and Volume of Solids :-

① Evaluate $\int_0^1 \int_0^1 \int_0^1 e^{x+y+z} dx dy dz$.

Soln :- let $I = \int_0^1 \int_0^1 \int_0^1 e^{x+y+z} dx dy dz$

$$= \int_0^1 \int_0^1 \int_0^1 e^x \cdot e^y \cdot e^z dx dy dz$$

$$= \int_0^1 e^x dx \times \int_0^1 e^y dy \times \int_0^1 e^z dz$$

$$= \left[e^x \right]_{x=0}^{x=1} \times \left[e^y \right]_{y=0}^{y=1} \times \left[e^z \right]_{z=0}^{z=1}$$

$$= (e^1 - e^0) \times (e^1 - e^0) \times (e^1 - e^0)$$

$$= (e^1 - e^0)^3$$

$$= (e^1 - 1)^3$$

$$= (e - 1)^3$$

22

Evaluate

$$\int_0^a \int_0^{\sqrt{a^2-x^2}} \int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz dy dx$$

Soln:-

$$\text{let } I = \int_0^a \int_0^{\sqrt{a^2-x^2}} \int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz dy dx$$

$$I = \int_0^a \int_0^{\sqrt{a^2-x^2}} \left[\int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz \right] dy dx$$

$$\text{Now } \int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz = \int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{A^2-z^2}} dz$$

where $A = \sqrt{a^2-x^2-y^2}$

$$\int \frac{1}{\sqrt{A^2-z^2}} dz = \sin^{-1}\left(\frac{z}{A}\right)$$

$$\therefore \int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz = \left[\sin^{-1}\left(\frac{z}{A}\right) \right]_{z=0}^{z=\sqrt{a^2-x^2-y^2}}$$

$$= \left[\sin^{-1}\left(\frac{z}{\sqrt{a^2-x^2-y^2}}\right) \right]_{z=0}^{z=\sqrt{a^2-x^2-y^2}}$$

$$= \sin^{-1}\left(\frac{\sqrt{a^2-x^2-y^2}}{\sqrt{a^2-x^2-y^2}}\right) - \sin^{-1}(0)$$

$$= \sin^{-1}(1) - \sin^{-1}(0)$$

$$= \frac{\pi}{2} - 0$$

$$\int_0^{\sqrt{a^2-x^2-y^2}} \frac{1}{\sqrt{a^2-x^2-y^2-z^2}} dz = \frac{\pi}{2}$$

$$\therefore I = \int_0^a \int_0^{\sqrt{a^2-x^2}} \frac{\pi}{2} dy dx$$

$$= \frac{\pi}{2} \int_0^a \left[\int_0^{\sqrt{a^2-x^2}} dy \right] dx$$

$$= \frac{\pi}{2} \int_0^a (\sqrt{a^2 - x^2}) \cdot dx$$

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

$$\begin{aligned} \therefore I &= \frac{\pi}{2} \left[\frac{a^2}{2} \sin^{-1}\left(\frac{x}{a}\right) + \frac{x}{2} \sqrt{a^2 - x^2} \right]_{x=0}^{x=a} \\ &= \frac{\pi}{2} \left[\frac{a^2}{2} \sin^{-1}\left(\frac{a}{a}\right) + \frac{a}{2} \sqrt{a^2 - a^2} - 0 - 0 \right] \\ &= \frac{\pi}{2} \left[\frac{a^2}{2} \times \sin^{-1}(1) \right] \\ &= \frac{\pi}{2} \times \frac{a^2}{2} \times \frac{\pi}{2} \\ I &= \frac{\pi^2 a^2}{8} \end{aligned}$$

③ Evaluate $\int_0^1 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{1-x^2-y^2}} \frac{1}{\sqrt{1-x^2-y^2-z^2}} dz dy dx$

Soln

Refer Sum (2)
Write sum (2), Replace a=1.

④ $\int_0^{\log a} \int_0^x \int_0^{x+y} e^{x+y+z} dz dy dx$ Evaluate

Soln

Let $I = \int_0^{\log a} \int_0^x \int_0^{x+y} e^{x+y+z} dz dy dx$ [correct form]

$$= \int_0^{\log a} \int_0^x \left[\int_0^{x+y} e^x \cdot e^y \cdot e^z dz \right] dy \cdot dx$$

(30)

$$\begin{aligned} \text{consider } \int_0^{x+y} e^x \cdot e^y \cdot e^z \, dz &= e^x \cdot e^y \left[e^z \right]_{z=0}^{z=x+y} \\ &= e^x \cdot e^y (e^{x+y} - e^0) \\ &= e^x \cdot e^y (e^x \cdot e^y - 1) \\ &= e^{2x} \cdot e^{2y} - e^x \cdot e^y \\ &= e^{2x+2y} - e^x \cdot e^y \end{aligned}$$

$$\therefore I = \int_0^{\log a} \left[\int_0^x (e^{2x+2y} - e^x e^y) \, dy \right] \cdot dx$$

$$\begin{aligned} \text{Now } \int_0^x (e^{2x+2y} - e^x e^y) \, dy &= \left[\frac{e^{2x+2y}}{2} - e^x e^y \right]_{y=0}^{y=x} \\ &= \left[\frac{e^{2x+2x}}{2} - e^x \cdot e^x \right] - \left[\frac{e^{2x}}{2} - e^x \right] \\ &= \frac{e^{4x}}{2} - e^{2x} - \frac{e^{2x}}{2} + e^x \\ &= \frac{e^{4x}}{2} - \frac{3}{2} e^{2x} + e^x \end{aligned}$$

$$\begin{aligned} \therefore I &= \int_0^{\log a} \left(\frac{e^{4x}}{2} - \frac{3}{2} e^{2x} + e^x \right) \cdot dx \\ &= \left[\frac{e^{4x}}{8} - \frac{3e^{2x}}{4} + e^x \right]_{x=0}^{x=\log a} \\ &= \left[\frac{e^{4 \log a}}{8} - \frac{3e^{2 \log a}}{4} + e^{\log a} \right] - \left[\frac{e^0}{8} - \frac{3e^0}{4} + e^0 \right] \\ &= \left[\frac{e^{\log a^4}}{8} - \frac{3e^{\log a^2}}{4} + e^{\log a} \right] - \left[\frac{1}{8} - \frac{3}{4} + 1 \right] \\ &= \left[\frac{a^4}{8} - \frac{3a^2}{4} + a \right] - \left[\frac{1-6+8}{8} \right] \end{aligned}$$

$$= \frac{a^4}{8} - \frac{3a^2}{4} + a - \left(\frac{3}{8}\right)$$

$$= \frac{a^4 - 6a^2 + 8a - 3}{8}$$

5) Find the volume of the ^{portion of} ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ which lies in the octant using triple integration.

Soln:-

Given $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$.

$$\left. \begin{array}{l} x_{\text{upp}} \\ y=0, z=0 \\ \frac{x^2}{a^2} = 1 \\ x^2 = a^2 \\ x = a \end{array} \right\} \begin{array}{l} y_{\text{upp}} \\ z=0 \\ \frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \\ y^2 = b^2 \left(1 - \frac{x^2}{a^2}\right) \\ y = \frac{b}{a} \sqrt{1 - \frac{x^2}{a^2}} \end{array} \Bigg| z_{\text{upp}}$$

	low	Upper
z	0	$c \sqrt{1 - \frac{x^2}{a^2} - \frac{y^2}{b^2}}$
y	0	$b \sqrt{1 - \frac{x^2}{a^2}}$
x	0	a

∴ Required Volume = $\int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \int_0^{c\sqrt{1-x^2/a^2-y^2/b^2}} dz dy dx$

$$= \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \left[z \right]_{z=0}^{z=c\sqrt{1-x^2/a^2-y^2/b^2}} dy dx$$

$$= \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} c \sqrt{1 - \frac{x^2}{a^2} - \frac{y^2}{b^2}} dy dx$$

$$= c \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \sqrt{1 - \frac{x^2}{a^2} - \frac{y^2}{b^2}} dy dx$$

$$= c \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \frac{\sqrt{b^2 \left(1 - \frac{x^2}{a^2}\right) - b^2 \left(\frac{y^2}{b^2}\right)}}{b^2} dy dx$$

(Here x & y and $\frac{\cdot}{\cdot}$ by b^2)

$$= \frac{c}{b} \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \sqrt{b^2 \left(1 - \frac{x^2}{a^2}\right) - y^2} dy dx$$

$$= \frac{c}{b} \int_0^a \int_0^{b\sqrt{1-x^2/a^2}} \sqrt{A^2 - y^2} \, dy \, dx \quad \text{where } A = \sqrt{b^2(1-x^2/a^2)} \quad (32)$$

Formula $\int \sqrt{A^2 - y^2} \, dy = \frac{A^2}{2} \sin^{-1}\left(\frac{y}{A}\right) + \frac{y}{2} \sqrt{A^2 - y^2}$

$$\therefore \text{Required volume} = \frac{c}{b} \int_0^a \left[\frac{A^2}{2} \sin^{-1}\left(\frac{y}{A}\right) + \frac{y}{2} \sqrt{A^2 - y^2} \right]_{y=0}^{y=b\sqrt{1-x^2/a^2}} \, dx$$

$$= \frac{c}{b} \int_0^a \left[\frac{b^2(1-x^2/a^2)}{2} \sin^{-1}\left(\frac{b\sqrt{1-x^2/a^2}}{b\sqrt{1-x^2/a^2}}\right) + 0 - 0 - 0 \right] \, dx$$

$$= \frac{c}{b} \times \frac{b^2}{2} \int_0^a \frac{a^2 - x^2}{a^2} \times \frac{\pi}{2} \, dx$$

$$= \frac{cb}{2} \times \frac{\pi}{2} \int_0^a \left(\frac{a^2}{a^2} - \frac{x^2}{a^2} \right) \, dx$$

$$= \frac{\pi bc}{4} \int_0^a \left(1 - \frac{x^2}{a^2} \right) \, dx$$

$$= \frac{\pi bc}{4} \left[x - \frac{x^3}{3a^2} \right]_{x=0}^{x=a}$$

$$= \frac{\pi bc}{4} \left[a - \frac{a^3}{3a^2} \right]$$

$$= \frac{\pi bc}{4} \left[a - \frac{a}{3} \right]$$

$$\text{Req. volume} = \frac{\pi bc}{4} \left[\frac{2a}{3} \right] = \frac{\pi abc}{6}$$

Volume of whole ellipsoid = 8 x volume in octant

$$= 8 \times \frac{\pi abc}{6}$$

$$= \frac{4\pi abc}{3}$$



83

Evaluate $\iiint_V \frac{dz \, dy \, dx}{(x+y+z+1)^3}$ over the region \mathcal{R}

Integration bounded by planes $x=0, y=0, z=0, x+y+z=1$.

Soln.

x	0	1
y	0	$1-x$
z	0	$1-x-y$

$$\begin{aligned} \therefore I &= \iiint_V \frac{dz \, dy \, dx}{(x+y+z+1)^3} = \int_0^1 \int_0^{1-x} \int_0^{1-x-y} \frac{dz \, dy \, dx}{(x+y+z+1)^3} \\ &= \int_0^1 \int_0^{1-x} \left[\int_0^{1-x-y} \frac{dz}{(x+y+z+1)^3} \right] dy \, dx. \end{aligned}$$

Consider $\int_0^{1-x-y} \frac{dz}{(x+y+z+1)^3} = \int_{z=0}^{z=1-x-y} (x+y+z+1)^{-3} dz$

$$= \left[\frac{(x+y+z+1)^{-3+1}}{(-3+1)} \right]_{z=0}^{z=1-x-y}$$

$$= \left[\frac{(x+y+z+1)^{-2}}{-2} \right]_{z=0}^{z=1-x-y}$$

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

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

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

34.

$$I = -\frac{1}{2} \int_0^1 \int_0^{1-x} \left(\frac{1}{4} - (x+y+1)^2 \right) dy dx.$$

$$= -\frac{1}{2} \int_0^1 \left[\frac{y}{4} - \frac{(x+y+1)^{-2+1}}{-1} \right]_{y=0}^{y=1-x} dx$$

$$= -\frac{1}{2} \int_0^1 \left[\left(\frac{1-x}{4} + (x+1+1-x) \right) - \left\{ 0 + \frac{(x+1)^{-1}}{1} \right\} \right] dx$$

$$= -\frac{1}{2} \int_0^1 \left(\frac{1-x}{4} + \frac{1}{2} - \frac{1}{x+1} \right) dx.$$

$$= -\frac{1}{2} \int_0^1 \left(\frac{1}{4} - \frac{x}{4} + \frac{1}{2} - \frac{1}{x+1} \right) dx.$$

$$= -\frac{1}{2} \int_0^1 \left(\frac{3}{4} - \frac{x}{4} - \frac{1}{x+1} \right) dx.$$

$$= -\frac{1}{2} \left[\frac{3x}{4} - \frac{x^2}{8} - \log(x+1) \right]_{x=0}^{x=1}$$

$$= -\frac{1}{2} \left[\left(\frac{3}{4} - \frac{1}{8} - \log(2) \right) - \left(0 - 0 - \log(1) \right) \right]$$

$$= -\frac{1}{2} \left(\frac{3}{4} - \frac{1}{8} - \log 2 \right)$$

$$= -\frac{1}{2} \left(\frac{6-1}{8} - \log 2 \right)$$

$$= -\frac{1}{2} \left(\frac{5}{8} - \log 2 \right)$$

$$I = \frac{1}{2} \log 2 - \frac{5}{16}$$

Ans.

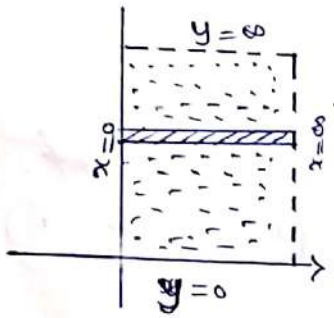
Changing into Polar coordinates :-

① By changing into polar co-ordinates show that

$$\int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} dx dy = \frac{\pi}{4} \text{ . Hence evaluate } \int_0^{\infty} e^{-t^2} dt \text{ .}$$

Soln.

$$\text{Let } I = \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} dx dy \text{ .}$$



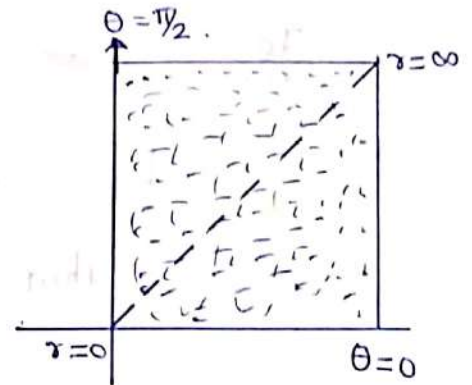
Changing into Polar coordinates



$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$dx dy = r dr d\theta$$



$$\therefore I = \int_0^{\pi/2} \int_0^{\infty} e^{-(r^2 \cos^2 \theta + r^2 \sin^2 \theta)} r dr d\theta$$

$$= \int_0^{\pi/2} \left[\int_0^{\infty} e^{-r^2} r dr \right] d\theta$$

$$= \int_0^{\pi/2} \left[\int_0^{\infty} e^{-t} \times \frac{dt}{2} \right] d\theta$$

$$= \frac{1}{2} \int_0^{\pi/2} \left[\int_0^{\infty} e^{-t} dt \right] d\theta$$

$$= \frac{1}{2} \int_0^{\pi/2} \left[\frac{e^{-t}}{-1} \right]_{t=0}^{t=\infty} d\theta$$

$$= \frac{1}{2} \int_0^{\pi/2} \left[\frac{e^{-\infty}}{-1} - \frac{e^0}{-1} \right] d\theta$$

Put $r^2 = t$
 $2r \cdot dr = dt$
 $r dr = \frac{dt}{2}$

r	0	∞
t	0	∞

$$= \frac{1}{2} \int_0^{\pi/2} 1 \cdot d\theta$$

$$= \frac{1}{2} \left[\theta \right]_{\theta=0}^{\theta=\pi/2}$$

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

$$\boxed{I = \frac{\pi}{4}}$$

To find: $\int_0^{\infty} e^{-t^2} dt$

let $A = \int_0^{\infty} e^{-t^2} dt$

Then $A = \int_0^{\infty} e^{-x^2} dx$ (Replace t by x)

Also $A = \int_0^{\infty} e^{-y^2} dy$ (Replace t by y)

Then $A \cdot A = \int_0^{\infty} \int_0^{\infty} e^{-(x^2+y^2)} dx \cdot dy$ $A \cdot A = \int_0^{\infty} e^{-x^2} dx \times \int_0^{\infty} e^{-y^2} dy$

$$A \cdot A = \frac{\pi}{4} \quad (\text{using above result})$$

$$A^2 = \frac{\pi}{4}$$

$$\therefore A = \frac{\sqrt{\pi}}{2}$$

$$\int_0^{\infty} e^{-t^2} dt = \frac{\sqrt{\pi}}{2}$$

②

Evaluate $\int_0^a \int_y^a \frac{x^2 dx dy}{(x^2+y^2)^{3/2}}$ by changing into

polar coordinates.

Soln

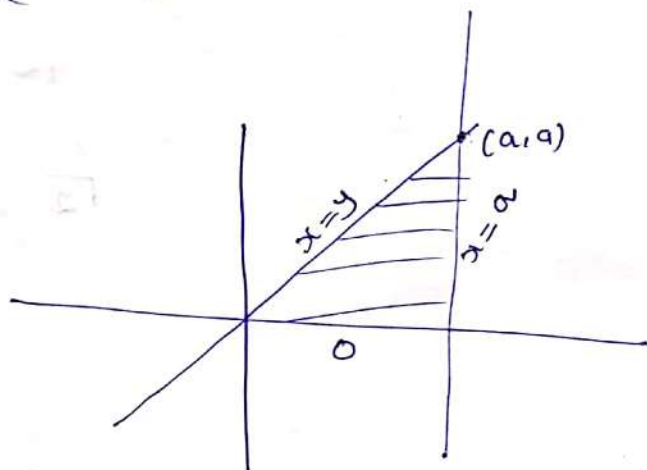
$$\text{Take } I = \int_0^a \int_y^a \frac{x^2 dx dy}{(x^2+y^2)^{3/2}}$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$dx dy = r dr d\theta$$

$$x^2 + y^2 = r^2$$



After changing into polar co-ordinates

$$I = \int_0^{\pi/4} \int_0^{a \sec \theta} \frac{r^2 \cos^2 \theta}{(r^2)^{3/2}} r dr d\theta$$

$$= \int_0^{\pi/4} \int_0^{a \sec \theta} \cos^2 \theta dr d\theta$$

$$= \int_0^{\pi/4} \cos^2 \theta \left[r \right]_0^{a \sec \theta} d\theta$$

$$= \int_0^{\pi/4} \cos^2 \theta a \sec \theta d\theta$$

$$= a \int_0^{\pi/4} \cos \theta \, d\theta$$

$$= a \left[\sin \theta \right]_{\theta=0}^{\theta=\pi/4}$$

$$= a \sin \pi/4$$

$$= a \times \frac{1}{\sqrt{2}}$$

$$= \frac{a}{\sqrt{2}} //$$

3) By changing into polar coordinates evaluate

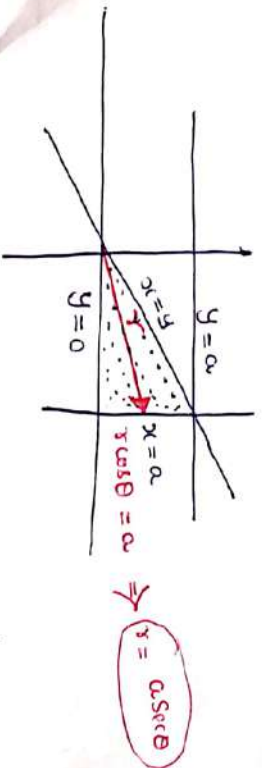
$$\int_0^a \int_y^a \frac{x}{x^2+y^2} dx dy$$

Soln

$$\begin{aligned} x &= r \cos \theta \\ y &= r \sin \theta \\ dx dy &= r dr d\theta \end{aligned}$$

$$\text{Take } I = \int_0^a \int_y^a \frac{x}{(x^2+y^2)} dx dy$$

x varies from 0 to a
 y varies from 0 to a



After changing into polar co-ordinates

x varies from 0 to $a \sec \theta$

θ varies from 0 to $\pi/4$.

$$\therefore I = \int_0^{\pi/4} \int_0^{a \sec \theta} \frac{x \cos \theta}{r^2 \cos^2 \theta + r^2 \sin^2 \theta} r dr d\theta$$

$$= \int_0^{\pi/4} \int_0^{a \sec \theta} \frac{r^2 \cos \theta}{r^2} dr d\theta$$

$$= \int_0^{\pi/4} [\cos \theta \cdot r]_{r=0}^{r=a \sec \theta} d\theta$$

$$= \int_0^{\pi/4} (\cos \theta \cdot a \cdot \sec \theta - 0) d\theta$$

$$= a \int_0^{\pi/4} d\theta$$

$$= a [\theta]_{\theta=0}^{\theta=\pi/4}$$

$$= a (\pi/4 - 0)$$

$$= a\pi/4$$