

# MATRIX...

Arrangement of nos in  $m$  rows &  $n$  columns is a matrix.

$$\begin{bmatrix} a_{11} & a_{12} & \dots & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & \dots & a_{2n} \\ \dots & \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & \dots & a_{mn} \end{bmatrix}_{m \times n}$$

- \* Square matrix :- if  $m=n$
- \* Zero matrix :- A sq. matrix whose all elements are zero
- \* Diagonal matrix :- A sq. matrix in which all diagonal elements are non-zero & other elements are 0 / non-zero.

Eg:-  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$  is a diagonal matrix.

- \* Scalar matrix :- diagonal matrix whose all elements are same. Eg:-  $\begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}$ .

- \* Identity matrix :- Scalar matrix whose all diagonal elements are 1 & other elements are 0. Eg:-  $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

## II ELEMENTARY TRANSFORMATIONS

- (i)  $R_i \leftrightarrow R_j$  (or  $C_i \leftrightarrow C_j$ )
- (ii)  $R_i \rightarrow kR_i$  (or  $C_i \rightarrow kC_j$ ) ( $k \in \mathbb{R}$ ),  $k \neq 0$
- (iii)  $R_i \rightarrow R_i + kR_j$  (or  $C_i \rightarrow C_i + kC_j$ )

## III Inverse of a MATRIX

Let A be any sq. matrix.

Let B be any sq. matrix such that

$AB = I$  &  $BA = I$  then B is inverse of A.

Q. Find the inverse of matrix  $A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 3 \\ 3 & 1 & 1 \end{bmatrix}$

by elementary row transformation

Ans.

$$A = I \cdot A$$

$$AA^{-1} = I$$

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

$$R_1 \leftrightarrow R_2$$

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

$$R_3 \rightarrow R_3 - 3R_1$$

$$\sim \begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & -5 & -8 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & -3 & 1 \end{bmatrix} A$$

$$R_3 \rightarrow R_3 + 5R_2$$

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

\* Elementary row transformation on the product of 2 matrices is equivalent to the same elementary row transformation on the pre-factor.

$$(AB)^* = A^*B$$

$$(AB)^{**} = AB^{**}$$

$$R_3 \rightarrow \frac{1}{2}R_3$$

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

$$R_2 \rightarrow R_2 - 2R_3 \quad ; \quad R_1 \rightarrow R_1 - 3R_3$$

$$\sim \begin{bmatrix} 1 & 2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} -15/2 & 1/2 & -3/2 \\ -4 & 3 & -1 \\ 5/2 & -3/2 & 1/2 \end{bmatrix} A$$

$$R_1 \rightarrow R_1 - 2R_2$$

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

$$I = A^{-1}A$$

## RANK OF A MATRIX...

$$\begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{bmatrix}_{3 \times 4}$$

Max. order of sub sq. matrix = 3  
 Determinant of the sub sq. matrix :- minor of the matrix

**Rank** → Order of non-zero largest minor.

- \* If all the minor of order 3 = 0, then rank is not defined
- \* Zero matrix has zero rank

Eg:-  $\begin{bmatrix} \phantom{0} & \phantom{0} & \phantom{0} & \phantom{0} \\ \phantom{0} & \phantom{0} & \phantom{0} & \phantom{0} \\ \phantom{0} & \phantom{0} & \phantom{0} & \phantom{0} \\ \phantom{0} & \phantom{0} & \phantom{0} & \phantom{0} \end{bmatrix}_{4 \times 4}$

If the minor of order 4 is non-zero, then rank is 4. else we will check for 3, 2, ...

Q. Find the rank of matrix  $\begin{bmatrix} 1 & 2 & 3 & 4 \\ -2 & 0 & 5 & 7 \end{bmatrix}$

Ans. let us consider  $\begin{vmatrix} 1 & 2 \\ -2 & 0 \end{vmatrix} = 4 \neq 0$ , ∴ this minor is non zero.

∴ Rank of A = 2

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

**Rank of a matrix = no. of non-zero rows**

**Rank of a matrix**

Let  $A$  be any  $m \times n$  matrix, then it has sq. submatrices of order less than equal to  $\min. \text{ of } m, n$  (whichever is less).

The determinant of that sq. submatrix is known as minor.

If all the minor of order  $(r+1)$  are zero, but there is atleast 1 non-zero minor of order  $r$ , then rank of matrix is  $r$  and is denoted by  $\rho(A) = r$ .

**Note:** (i) If  $A$  is a zero matrix / null matrix, then rank is zero.

(ii) If  $A$  is non-zero matrix, then rank of  $A$  is atleast 1.

(iii) If  $A$  is a matrix of order  $m \times n$ , then rank of  $A$  is less than  $\min. \text{ of } (m, n)$ , whichever is less.

**\*\*** If  $I$  is identity matrix of order  $n$ , rank of  $I$  is  $n$ .

**\*\*** Rank remains unchanged by using any kind of elementary operation.

**In identity method, both row & column transformations can be used.**

Eg:- If a  $(3 \times 4)$  matrix is given, then it is to be converted into I<sup>r</sup>

rank 3: 
$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

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

They are known as normal form. The order of identity matrix gives the rank of matrix.

The normal form is written as  $\left( \begin{array}{c|c} I_r & 0 \\ \hline 0 & 0 \end{array} \right)$

Q. Find the rank of  $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ -2 & 0 & 5 & 7 \end{bmatrix}$

Ans.  $R_2 \rightarrow R_2 + 2R_1$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 4 \\ 0 & 4 & 11 & 15 \end{bmatrix}$$

$$C_2 \rightarrow C_2 - 2C_1 \quad ; \quad C_3 \rightarrow C_3 - 3C_1 \quad ; \quad C_4 \rightarrow C_4 - 4C_1$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 4 & 11 & 15 \end{bmatrix}$$

$$C_2 \rightarrow \frac{1}{4}C_2 \quad ; \quad C_3 \rightarrow \frac{1}{11}C_3 \quad ; \quad C_4 \rightarrow \frac{1}{15}C_4$$

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

$$C_3 \rightarrow C_3 - C_2 \quad ; \quad C_4 \rightarrow C_4 - C_2$$

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

$$= [I_2 | 0]$$

$$\therefore \rho(A) = 2. \quad (\text{Ans.})$$

g. Find the rank of  $A = \begin{bmatrix} 4 & 2 & 3 \\ 8 & 4 & 6 \\ -2 & -1 & -3/2 \end{bmatrix}$

$$R_1 \rightarrow R_1 - \frac{1}{2}R_2 \quad ; \quad R_3 \rightarrow R_3 + \frac{1}{4}R_2$$

$$\sim \begin{bmatrix} 0 & 0 & 0 \\ 8 & 4 & 6 \\ 0 & 0 & 0 \end{bmatrix}$$

$$R_2 \leftrightarrow R_3$$

$$\sim \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 8 & 4 & 6 \end{bmatrix}$$

$\therefore \rho(A) = 1$  (no. of non-zero rows)

$$C_1 \rightarrow C_2$$
~~$$\begin{bmatrix} 4 & 8 & 6 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$~~

9. Find rank of  $A = \begin{bmatrix} 1 & 2 & -2 & 3 \\ 2 & 5 & -4 & 6 \\ -1 & -3 & 2 & -2 \\ 2 & 4 & -1 & 6 \end{bmatrix}$

Ans.  $R_2 \rightarrow R_2 - 2R_1$  ;  $R_3 \rightarrow R_3 + R_1$  ;  $R_4 \rightarrow R_4 - 2R_1$

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

$C_2 \rightarrow C_2 - 2C_1$  ;  $C_3 \rightarrow C_3 + 2C_1$  ;  $C_4 \rightarrow C_4 - 3C_1$

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

$R_3 \rightarrow R_3 + R_2$

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

$R_3 \rightarrow R_3 - 3R_2$

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

$R_3 \leftrightarrow R_4$

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

$$= I_4$$

$$\therefore \rho(I) = 4$$

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

~~$R_1 \rightarrow R_1 - R_2 + R_3$~~   $C_2 \rightarrow C_2 - 2C_1$  ;  $C_3 \rightarrow C_3 - 3C_1$

Ans.  $A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & -1 & -5 \\ 3 & -5 & -7 \end{bmatrix}$

$R_2 \rightarrow (-)R_2$

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

~~$R_2 \rightarrow R_2 + 2R_1$~~   $C_1 \rightarrow C_1 + 2C_2$  ;  $C_3 \rightarrow C_3 - 5C_2$

$\sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -7 & -5 & 18 \end{bmatrix}$

$R_3 \rightarrow R_3 / 18$

$\sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -7/18 & -5/18 & 1 \end{bmatrix}$

$$C_1 \rightarrow C_1 + \left(\frac{7}{18}\right)C_3 \quad ; \quad C_2 \rightarrow C_2 + \left(\frac{5}{18}\right)C_3$$

$$\sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = I_3$$

$$\therefore \text{rank}(A) = 3 \quad . \quad (\text{Ans})$$

g. Find rank of  $A = \begin{bmatrix} 1 & 1 & -1 & 1 \\ 1 & -1 & 2 & -1 \\ 3 & 1 & 0 & 1 \end{bmatrix}$

$$C_2 \rightarrow C_2 - C_1 \quad ; \quad C_3 \rightarrow C_3 + C_1$$

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

~~$$R_2 \rightarrow$$~~ 
$$C_2 \rightarrow C_2 + C_3$$

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

$$C_1 \rightarrow C_1 - C_2 \quad ; \quad C_3 \rightarrow C_3 - 3C_2$$

$$\begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 3 & 4 & 5 & 6 & 7 \\ 4 & 5 & 6 & 7 & 8 \end{bmatrix}$$

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

$$\Rightarrow I(2)$$

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

Q. Find the rank of  $A = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 3 & 4 & 5 & 6 & 7 \\ 4 & 5 & 6 & 7 & 8 \end{bmatrix}$

Ans:  $R_4 \rightarrow R_4 - R_3$

$$\sim \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 3 & 4 & 5 & 6 & 7 \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

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

$$R_2 \rightarrow R_2 - R_1$$

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

$$C_2 \rightarrow C_2 - 2C_1; C_3 \rightarrow C_3 - 3C_1; C_4 \rightarrow C_4 - 4C_1; C_5 \rightarrow C_5 - 5C_1$$

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

$$C_1 \rightarrow C_1 + C_2; C_3 \rightarrow C_3 - 2C_2; C_4 \rightarrow C_4 - 3C_2; C_5 \rightarrow C_5 - 4C_2$$

$$\sim \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 & 0 \end{bmatrix}$$

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

## # Row Echelon Form

A matrix is said to be in row echelon form if

- (i) The first non-zero entry in each non-zero row is 1.
- (ii) The row containing only zeroes occur below all the non-zero rows.
- (iii) The no. of zero before the first non-zero element in a row is less than, the no. of such zeroes in the next row.

**NOTE:** The no. of non-zero rows in row echelon form is the RANK of A MATRIX.

To convert in row echelon form we use only row operations.

Q. Convert in row-echelon form  $A = \begin{bmatrix} 3 & 2 & -1 \\ 4 & 2 & 6 \\ 7 & 4 & 5 \end{bmatrix}$

Ans  $R_2 \rightarrow R_2 - R_1$        $R_3 \rightarrow R_3 - (R_1 + R_2)$

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

$$R_2 \rightarrow R_2 - R_1$$

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

$$R_1 \leftrightarrow R_2$$

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

$$R_2 \rightarrow R_2 - 3R_1$$

$$\sim \begin{bmatrix} 1 & 0 & 7 \\ 0 & 2 & -22 \\ 0 & 0 & 0 \end{bmatrix}$$

$$R_2 \rightarrow \frac{1}{2}R_2$$

$$\sim \begin{bmatrix} 1 & 0 & 7 \\ 0 & 1 & -11 \\ 0 & 0 & 0 \end{bmatrix}$$

{ All the (n) pts. are }  
now satisfied  
{ It is a triangular matrix }

No. of non-zero rows : 2

$\therefore$  Rank of matrix : 2

all elements below diagonal elements are 0.

g. Deduce the matrix  $A = \begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & 11 & -5 & 3 \\ 2 & -5 & 3 & 1 \\ 4 & 1 & 1 & 5 \end{bmatrix}$

by row echelon form & hence find rank of A.

Ans.  $\begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & 11 & -5 & 3 \\ 2 & -5 & 3 & 1 \\ 4 & 1 & 1 & 5 \end{bmatrix}$

$$R_3 \rightarrow R_3 - 2R_1 \quad ; \quad R_4 \rightarrow R_4 - 4R_1$$

$$= \begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & 11 & -5 & 3 \\ 0 & -11 & 5 & -3 \\ 0 & -11 & 5 & -3 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_2 \quad ; \quad R_4 \rightarrow R_4 + R_2$$

$$= \begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & 11 & -5 & 3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 \div 11$$

$$= \begin{bmatrix} 1 & 3 & -1 & 2 \\ 0 & 1 & -5/11 & 3/11 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

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

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

$$R_A \leftrightarrow R_1$$

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

$$R_3 \rightarrow R_3 - 3R_1$$

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

$$R_3 \rightarrow \frac{1}{2} R_3$$

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

$$R_4 \rightarrow R_4 + R_3$$

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

$$R_2 \leftrightarrow R_3$$

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

$$\rho(A) = 3$$

# SYSTEM OF LINEAR EQUATIONS

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

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

$$\vdots$$

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

To solve these eqns. we use matrix method

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$$

$$AX = B$$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

is known as coefficient matrix.

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$

$$B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

System of linear eqn

Non-homogeneous system

$$AX = B$$

Homogeneous system

$$AX = 0$$

# For non-homogeneous ( $AX = B$ )

(i) write augmented matrix as

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 2 & 3 & 11 \\ 4 & 5 & 6 & 12 \\ 7 & 8 & 9 & 13 \end{array} \right]$$

Eg-  $x + y = 2$  ;  $2x + y = 3$

$$\approx \left[ \begin{array}{cc|c} 1 & 1 & 2 \\ 2 & 1 & 3 \end{array} \right]$$

\*we can use row operations, but not column operations.

Since solutions might be affected on using column operations.

(ii) Find rank of augmented matrix  $[O[A|B]]$  and rank of  $A$   $[O[A]]$

(iii) If both the ranks are equal, then the system has a solution. & the system is consistent.

(iv) If they are not equal, the system does not possess any solution. The system is known as inconsistent.

The solutions may be unique/infinite.

Q. find the soln. of the eqs.

$$\begin{aligned} x+y+z &= 11 \\ 2x-6y-z &= 0 \\ 3x+4y+2z &= 0 \end{aligned}$$

Ans. 
$$\begin{bmatrix} 1 & 1 & 1 \\ 2 & -6 & -1 \\ 3 & 4 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 11 \\ 0 \\ 0 \end{bmatrix}$$

$$A \cdot X = B$$

for finding  $P(A|B)$  3

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 11 \\ 2 & -6 & -1 & 0 \\ 3 & 4 & 2 & 0 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1 \quad \& \quad R_3 \rightarrow R_3 - 3R_1$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 11 \\ 0 & -8 & -3 & -22 \\ 0 & 1 & -1 & -33 \end{array} \right]$$

$$R_2 \leftrightarrow R_3$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 11 \\ 0 & 1 & -1 & -33 \\ 0 & -8 & -3 & -22 \end{array} \right]$$

$$R_3 \rightarrow R_3 + 8R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 11 \\ 0 & 1 & -1 & -33 \\ 0 & 0 & -11 & -286 \end{array} \right]$$

$$R_3 \rightarrow \left(-\frac{1}{11}\right)R_3$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 11 \\ 0 & 1 & -1 & -33 \\ 0 & 0 & 1 & 26 \end{array} \right]$$

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

Consider,

$$\left[ \begin{array}{ccc} 1 & 1 & 11 \\ 0 & 1 & -33 \\ 0 & 0 & 26 \end{array} \right]_{3 \times 3}$$

$$\approx 26 \neq 0$$

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

$$\rho(A) = 3 = \rho(A|B)$$

$$\therefore \rho(A) = \rho(A|B) = 3 = n$$

⇒ The system has unique soln.

$$\begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 11 \\ -33 \\ 26 \end{bmatrix}$$

$$\begin{aligned} \Rightarrow x + y + z &= 11 \\ y - z &= -33 \\ z &= 26 \end{aligned}$$

$$\Rightarrow y = -7, \quad x = -8$$

So the soln. is

$$x = -8, \quad y = -7, \quad z = 26$$

g. Solve the system of linear eqns.

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

$$2x + y - 4z = -1$$

$$6x - 7y + 8z = 7$$

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

## System of linear Eqn.

Non-homogeneous

$$AX = B$$

Consistent

$$\rho(A|B) = \rho(A)$$

unique soln.

Inconsistent

$$\rho(A|B) \neq \rho(A)$$

the system does not have any soln.

Infinite soln.

$$\rho(A|B) = \rho(A) < n$$

$$r < n$$

Put  $(n-r)$  as any arbitrary value say  $k$ .

$$\rho(A|B) = \rho(A) = n$$

(n. of unknown variables)

Homogeneous  $[AX=0]$

(always consistent)

Trivial

$$\rho(A) = \text{no. of variables}$$

all the variables are 0.

infinitely many

$$\rho(A) < n$$

Put  $(n-r)$  as any arbitrary value

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 - 6R_1$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -3 & 1 & -1 \\ 0 & 7 & -6 & 1 \\ 0 & 11 & 2 & 13 \end{array} \right]$$

$$R_3 \rightarrow R_3 - \frac{11}{7}R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -3 & 1 & -1 \\ 0 & 7 & -6 & 1 \\ 0 & 0 & \frac{80}{7} & \frac{80}{7} \end{array} \right]$$

$$R_3 \rightarrow \frac{7}{80}R_3$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -3 & 1 & -1 \\ 0 & 7 & -6 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right] \quad \text{--- } \textcircled{*}$$

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

Consider,  $\begin{vmatrix} 1 & -3 & -1 \\ 0 & 7 & -1 \\ 0 & 0 & -1 \end{vmatrix} = 7 \neq 0$

$$\Rightarrow \rho(A/B) = 3$$

$$\begin{aligned}
 \text{Q3)} \quad & x_1 + x_2 - x_3 = 0 \\
 & 2x_1 - x_2 + x_3 = 3 \\
 & 4x_1 + 2x_2 - 2x_3 = 2
 \end{aligned}$$

$$\text{Ans. } [A|B] = \left[ \begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 2 & -1 & 1 & 3 \\ 4 & 2 & -2 & 2 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 - 4R_1$$

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

$$R_3 \rightarrow R_3 - \frac{2}{3}R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & -1 & 0 \\ 0 & -3 & 3 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\therefore \rho(A) = 2 \quad ; \quad \rho(A|B) = 2$$

$\Rightarrow$  System is consistent, system has a solution.

$\because \rho(A) = \rho(A|B) = 2 < 3$  = no. of unknown variables

$\Rightarrow$  System has infinitely many soln.

Q. for what values of  $\lambda$  &  $\mu$ , this system has  
 (i) no solution.  
 (ii) unique soln.  
 (iii) infinite / more than 1 soln

Ans.



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

Ans.

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

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

, if  $|A| \neq 0$ ,  $\rho(A) = 3$

$$R_2 \rightarrow R_2 - R_1 \quad ; \quad R_3 \rightarrow R_3 - R_1$$

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

$$\therefore |A| = 1 - 1 - 2 = -2$$

$$\Rightarrow |A| = \lambda - 3$$

$$\text{If } \lambda \neq 3, \Rightarrow |A| \neq 0.$$

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

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

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

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

Case (i) If  $\lambda \neq 3$ ,  $\rho(A) = 3$   
 $\Rightarrow$  If  $\mu \neq 10$ ,  $\rho(A|B) = 3$

$\Rightarrow$  If  $\mu = 10$ ,  $\rho(A|B) = 3$

$\Rightarrow$  System has unique solution, where  
 $\lambda \neq 3$ ,  $\mu$  can have any value.

Case (ii) If  $\lambda = 3$   
 $\Rightarrow |A| = 0$

Put  $n-z = 3-2 = 1$  variable as any arbitrary value

$$\begin{aligned} \therefore \cancel{x+y} \cdot \therefore x_1 + x_2 - x_3 &= 0 \\ -x_2 + x_3 &= 1 \end{aligned}$$

$$\begin{aligned} \text{Let } x_2 &= k \\ \Rightarrow x_3 &= 1+k \end{aligned}$$

$$\begin{aligned} \therefore x_1 + k - 1 - k &= 0 \\ \Rightarrow x_1 &= 1 \end{aligned}$$

$\therefore$  The soln. of the eqn. is  $x_1=1, x_2=k, x_3=1+k$ , where  $k$  can have any value & hence the system has  $\infty$  solns.

Q1)

$$\begin{aligned} 2x + y + 2z &= 0 \\ x + y + 3z &= 0 \\ 4x + 3y + 9z &= 0 \end{aligned}$$

Q2)

$$\begin{aligned} x + 3y + 4z + 7w &= 0 \\ 2x + 4y + 5z + 8w &= 0 \\ 3x + y + 2z + 3w &= 0 \end{aligned}$$

$$\Rightarrow \rho(A) = 2 \quad \left\{ \text{since } \begin{vmatrix} 1 & 1 \\ 0 & 1 \end{vmatrix} = 1 \neq 0 \right\}$$

$$* \text{ If } \mu \neq 10, \quad \rho(A|B) = 3$$

$$\Rightarrow \rho(A) \neq \rho(A|B)$$

$\Rightarrow$  System has no solution, when  $\lambda = 3, \mu \neq 10$

$$* \text{ If } \mu = 10, \quad \rho(A|B) = 2$$

$$\Rightarrow \rho(A) = \rho(A|B) = 2 < 3 = \text{no. of variables}$$

$\Rightarrow$  System has infinitely many solutions,  
when  $\lambda = 3, \mu = 10$

g. for what values of  $b$ , the system has (infinite) trivial soln. (non-trivial soln.)

$$\begin{aligned} 2x + y + 2z &= 0 \\ x + y + 3z &= 0 \\ 4x + 3y + bz &= 0 \end{aligned}$$

Ans

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

$$R_1 \leftrightarrow R_2$$

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

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

$$A = \begin{bmatrix} 1 & 1 & 3 \\ 0 & -1 & -4 \\ 0 & -1 & b-12 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$\sim \begin{bmatrix} 1 & 1 & 3 \\ 0 & -1 & -4 \\ 0 & 0 & b-8 \end{bmatrix}$$

(i) If  $b \neq 0$ ,  $|A| \neq 0$   
 $\Rightarrow \rho(A) = 3 = \text{no. of variables}$

$\Rightarrow$  system has trivial soln. for  $b \neq 0$

(ii) If  $b = 0$ ,  $|A| = 0$   
 Consider  $\begin{vmatrix} 1 & 1 \\ 0 & -1 \end{vmatrix} = -1 \neq 0$

$\Rightarrow \rho(A) = 2$

$\Rightarrow \rho(A) = 2 < 3 = \text{no. of variables}$

$\Rightarrow$  system has non-trivial soln. for  $b = 0$ .

9.

$$\begin{aligned} 3x + 4y - z - 6w &= 0 \\ 2x + 3y + 2z - 3w &= 0 \\ 2x + y - 14z - 9w &= 0 \\ x + 3y + 13z + 3w &= 0 \end{aligned}$$

Ans

$$A = \begin{bmatrix} 3 & 4 & -1 & -6 \\ 2 & 3 & 2 & -3 \\ 2 & 1 & -14 & -9 \\ 1 & 3 & 13 & 3 \end{bmatrix}$$

$$R_A \leftrightarrow R_4$$

$$\sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 2 & 3 & 2 & -3 \\ 2 & 1 & -14 & -9 \\ 3 & 4 & -1 & -6 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1; R_3 \rightarrow R_3 - 2R_1; R_4 \rightarrow R_4 - 3R_1$$

$$\sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 0 & -3 & -24 & -12 \\ 0 & -5 & -30 & -18 \\ 0 & -2 & -40 & -15 \end{bmatrix}$$

$$\sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 0 & -3 & -24 & -9 \\ 0 & -5 & -40 & -15 \\ 0 & -2 & -40 & -15 \end{bmatrix}$$

$$R_2 \rightarrow \frac{R_2}{-3}; R_3 \rightarrow \frac{R_3}{-5}; R_4 \rightarrow \frac{R_4}{-5}$$

$$\sim \begin{bmatrix} 1 & 3 & 13 & 3 \\ 0 & 1 & 8 & 3 \\ 0 & 1 & 8 & 3 \\ 0 & 1 & 8 & 3 \end{bmatrix}$$

$$R_4 \rightarrow R_4 - R_2; R_3 \rightarrow R_3 - R_2$$

Case (i) If  $\rho(A|B) = 3$  when  $at+bc \neq 0$   
 $\rightarrow \rho(A) \neq \rho(A|B)$   
 $\therefore$  the system is inconsistent when  
 $at+bc \neq 0$

(ii)  $\rho(A|B) = 2$  when  $at+bc = 0$   
 $\rightarrow \rho(A) = \rho(A|B) = 2 < 3$   $\Rightarrow$  no. of variables  
 $\therefore$  the system is consistent & has an  
 many solutions when  $at+bc = 0$

$$\sim \begin{pmatrix} 1 & 3 & 13 & 3 \\ 0 & 1 & 8 & 3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$$

$\Rightarrow \rho(A) = 2 < 4 = \text{no. of variables}$

Put  $n - \rho = 4 - 2 = 2$  variables as any arbitrary value.

$$\begin{aligned} x + 3y + 13z + 3w &= 0 & \text{--- (1)} \\ y + 8z + 3w &= 0 & \text{--- (2)} \end{aligned}$$

Let  $y = k_1$  ;  $w = k_2$   
 $\Rightarrow 8z = -y - 3w$   
 $= -k_1 - 3k_2$

$$\therefore z = \frac{-1}{8}(k_1 + 3k_2)$$

Putting in (1)

$$x + 3k_1 + 13\left[\frac{-1}{8}(k_1 + 3k_2)\right] + 3k_2 = 0$$

$$x = \frac{13k_1}{8} + \frac{39k_2}{8} - 3k_1 - 3k_2$$

$$= \frac{-11k_1 + 15k_2}{8}$$

Q.

$$\begin{aligned} -2x + y + z &= a \\ x - 2y + z &= b \\ x + y - 2z &= c \end{aligned}$$

Ans.  $(A|B) = \left[ \begin{array}{ccc|c} -2 & 1 & 1 & a \\ 1 & -2 & 1 & b \\ 1 & 1 & -2 & c \end{array} \right]$

$$R_1 \leftrightarrow R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -2 & 1 & b \\ -2 & 1 & 1 & a \\ 1 & 1 & -2 & c \end{array} \right]$$

$$R_2 \rightarrow R_2 + 2R_1 \quad ; \quad R_3 \rightarrow R_3 - R_1$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -2 & 1 & b \\ 0 & -3 & 3 & a+2b \\ 0 & 3 & -3 & c-b \end{array} \right]$$

$$\sim \left[ \begin{array}{ccc|c} 1 & -2 & 1 & b \\ 0 & -3 & 3 & a+2b \\ 0 & 0 & 0 & a+b+c \end{array} \right]$$

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

g.

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

find the value of  $\lambda$ , for which system has unique soln. Also find the soln. when  $\lambda = 0$

Ans.

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

for unique soln,  $\rho(A) = 3$   
 $\Rightarrow |A| \neq 0$

$$\Rightarrow \begin{vmatrix} 1 & 2 & -3 \\ 2 & -\lambda & -3 \\ 1 & 2 & \lambda \end{vmatrix} \neq 0$$

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 - R_1$$

$$\sim \begin{vmatrix} 1 & 2 & -3 \\ 0 & -\lambda - 4 & 3 \\ 0 & 0 & \lambda + 3 \end{vmatrix}$$

$$\Rightarrow -(\lambda + 3)(\lambda + 4) \neq 0$$

$\therefore$  for unique soln,  $\lambda \neq -3, \lambda \neq -4$ .

Methods to find soln. of system  $\begin{cases} \rightarrow \text{Gauss-Jordan} - \text{triangular form} \\ \rightarrow \text{Gauss-Jordan diagonal form} \end{cases}$

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For  $\lambda = 0$

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

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 - R_1$$

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

$$\text{RREF} \quad R_3 \rightarrow \frac{R_3}{3} \quad ; \quad R_2 \rightarrow \frac{R_2}{-4}$$

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

$$R_2 \rightarrow R_2 + \frac{3}{4}R_3 \quad ; \quad R_1 \rightarrow R_1 + 3R_3$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 2 & 0 & 3 \\ 0 & 1 & 0 & 1/2 \\ 0 & 0 & 1 & 2/3 \end{array} \right]$$

$$\therefore \text{RREF} \rightarrow R_1 \rightarrow R_1 - 2R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 1/2 \\ 0 & 0 & 1 & 2/3 \end{array} \right]$$

$$\Rightarrow \rho(A) = 3 \quad \rho(A|B) = 3$$

$$\Rightarrow \rho(A) = \rho(A|B) = 3 = \text{no. of variables}$$

$\Rightarrow$  System has unique soln.

$$x = 2, y = \frac{1}{2}, z = \frac{2}{3}$$

for  $\lambda \neq -3, -4$  : system has unique soln.

9. for what values of  $\lambda$ ,

$$x + y + z = 1$$

$$x + 2y + 4z = 1$$

$$x + 4y + 10z = \lambda^2$$

system has a soln. & find the soln.

9. Show that the system  
 $3x + 4y + 5z = a$   
 $4x + 5y + 6z = b$   
 $5x + 6y + 7z = c$  do not have a solution unless  $a + 2b = c$

Ans

$$\theta(A/B) = \left[ \begin{array}{ccc|c} 3 & 4 & 5 & a \\ 4 & 5 & 6 & b \\ 5 & 6 & 7 & c \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2$$

$$\sim \left[ \begin{array}{ccc|c} 3 & 4 & 5 & a \\ 4 & 5 & 6 & b \\ 1 & 1 & 1 & c-b \end{array} \right]$$

$$R_2 \rightarrow R_2 - R_1$$

$$\sim \left[ \begin{array}{ccc|c} 3 & 4 & 5 & a \\ 1 & 1 & 1 & b-a \\ 1 & 1 & 1 & c-b \end{array} \right]$$

$$R_3 \rightarrow R_3 - R_2$$

$$\sim \left[ \begin{array}{ccc|c} 3 & 4 & 5 & a \\ 1 & 1 & 1 & b-a \\ 0 & 0 & 0 & c-2b+a \end{array} \right]$$

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

The system will have a soln. if  
 $\rho(A) = \rho(A|B) = 2$

$$1 \Rightarrow atc - 2b = 0$$

$$\Rightarrow atc = 2b$$

$$\begin{cases} x+y+z=1 \\ 2x+y+4z=k \\ 4x+y+10z=k^2 \end{cases}$$

Ans.

$$\rho(A|B) = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 2 & 1 & 4 & k \\ 4 & 1 & 10 & k^2 \end{array} \right]$$

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 - 4R_1$$

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

$$R_3 \rightarrow R_3 - 3R_2$$

$$\sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 1 \\ 0 & -1 & 2 & k-2 \\ 0 & 0 & 0 & k^2-3k+2 \end{array} \right]$$

$$k^2 - 4 - 3k + 6$$

for the system to be consistent,

$$\rho(A) = \rho(A|B)$$

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

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

$$\therefore k^2 - 8k + 2 = 0$$

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

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

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

$$\Rightarrow k=1 ; k=2$$

## EIGEN VALUES & EIGEN VECTORS.

# Characteristic equations.

Let  $A$  be any matrix of order  $n$  &  $I$  be any identity matrix of same order. Then the matrix  $[A - \lambda I]$  is known as characteristic.

$$[A - \lambda I] = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} - \begin{bmatrix} \lambda & 0 & 0 \\ 0 & \lambda & 0 \\ 0 & 0 & \lambda \end{bmatrix}$$

$$= \begin{bmatrix} a_{11} - \lambda & a_{12} & a_{13} \\ a_{21} & a_{22} - \lambda & a_{23} \\ a_{31} & a_{32} & a_{33} - \lambda \end{bmatrix}$$

If every row contain  
The determinant of  $A - \lambda I$  i.e.  $|A - \lambda I|$  is polynomial in  $\lambda$  with degree  $n$  is known as characteristic eq. polynomial of  $A$ .

Roots of this eq. are known as characteristic roots, Eigen values / latent roots of the matrix  $A$ .

Eg- find the eigen values of  $A = \begin{bmatrix} 5 & 4 \\ 1 & 2 \end{bmatrix}$ .

→ The characteristic eq. of  $A$  is  
 $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 5-\lambda & 4 \\ 1 & 2-\lambda \end{vmatrix} = 0$$

$$\Rightarrow (5-\lambda)(2-\lambda) - 4 = 0$$

$$\Rightarrow 10 - 7\lambda + \lambda^2 - 4 = 0$$

$$\Rightarrow \lambda^2 - 7\lambda + 6 = 0$$

$$\Rightarrow (\lambda-6)(\lambda-1) = 0$$

$$\Rightarrow \lambda = 1, 6 \quad (\text{Ans})$$

### # Eigen Vectors

Let  $X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  be a non-zero vector.

If  $\lambda$  is an eigen value of  $A$ ,

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

$\Rightarrow [A - \lambda I]$  is singular matrix

$\Rightarrow [A - \lambda I]X = 0$  has a solution (non-trivial soln.)

$\Rightarrow [A - \lambda I]X$  is also singular.

So any non-zero vector  $X$  which satisfies the eqn. (\*) is known as eigen vector of  $A$ .

There are different eigen vectors for different eigen values. and it is always non-zero.

$$-x_1 + 4x_2 = 0$$

let  $x_2 = k$

$$\Rightarrow x_1 = 4k$$

$x_2 = \begin{bmatrix} 4k \\ k \end{bmatrix} = k \begin{bmatrix} 4 \\ 1 \end{bmatrix}$  is an eigen vector corresponding to  $\lambda = 6$ .

Q.  $A = \begin{bmatrix} 3 & 1 & 4 \\ 0 & 2 & 6 \\ 0 & 0 & 5 \end{bmatrix}$

Ans.  $|A - \lambda I| = \begin{vmatrix} 3-\lambda & 1 & 4 \\ 0 & 2-\lambda & 6 \\ 0 & 0 & 5-\lambda \end{vmatrix}$

$$= (3-\lambda)(2-\lambda)(5-\lambda)$$

The char. eqn. is

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

$$\Rightarrow (3-\lambda)(2-\lambda)(5-\lambda) = 0$$

$$\Rightarrow \lambda = 2, 3, 5$$

let  $X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  be a non-zero vector corresponding to each value of  $\lambda$ .

Such that  $(A - \lambda I)X = 0$

for  $\lambda = 3$

$$\begin{bmatrix} 0 & 1 & 4 \\ 0 & -1 & 6 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$R_2 \rightarrow R_2 + R_1$

$$\sim \begin{bmatrix} 0 & 1 & 4 \\ 0 & 0 & 10 \\ 0 & 0 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$R_3 \rightarrow R_3 - \frac{1}{5}R_2$

$$\sim \begin{bmatrix} 0 & 1 & 4 \\ 0 & 0 & 10 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$10x_3 = 0 \Rightarrow x_3 = 0$$

$$x_2 + 4x_3 = 0 \Rightarrow x_2 = 0$$

let  $x_1 = k$

$$\Rightarrow X_2 = \begin{bmatrix} k \\ 0 \\ 0 \end{bmatrix} = k \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} \text{ is an eigen vector corresponding to } \lambda = 3$$

Eg:- let  $X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$  be a non-zero vector. Such that  $(A - \lambda I)X = 0$ .

Ans. 
$$\begin{bmatrix} 5-\lambda & 4 \\ 1 & 2-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

For  $\lambda = 1$  
$$\begin{bmatrix} 4 & 4 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - \frac{1}{4}R_1$$

$$\sim \begin{bmatrix} 4 & 4 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$4x_1 + 4x_2 = 0$$

$$x_1 + x_2 = 0$$

let  $x_2 = k$   
 $\Rightarrow x_1 = -k$

$\therefore X_1 = \begin{bmatrix} -k \\ k \end{bmatrix} = k \begin{bmatrix} -1 \\ 1 \end{bmatrix}$  is an eigen vector corresponding to  $\lambda = 1$ .

For  $\lambda = 6$  
$$\begin{bmatrix} -1 & 4 \\ 1 & -4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

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

$$\text{for } d = -2, \begin{bmatrix} 3 & 1 & 3 \\ 1 & 7 & 1 \\ 3 & 1 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_1; R_2 \rightarrow R_2 - \frac{1}{3}R_1$$

$$\sim \begin{bmatrix} 3 & 1 & 3 \\ 0 & 20/3 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\cancel{x_2 = \frac{20}{3}} \quad \frac{20}{2} x_2 = 0 \quad \Rightarrow x_2 = 0$$

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

$$x_1 + x_3 = 0$$

$$\text{let } x_1 = k \quad ; \quad x_3 = -k$$

$$\Rightarrow x_1 = \begin{bmatrix} k \\ 0 \\ -k \end{bmatrix} = k \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} \text{ is an eigen vector corresponding to } d = -2.$$

$$\text{i.e. } \begin{bmatrix} 3-\lambda & 1 & 4 \\ 0 & 2-\lambda & 6 \\ 0 & 0 & 5-\lambda \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

For  $\lambda=2$

$$\begin{bmatrix} 1 & 1 & 4 \\ 0 & 0 & 6 \\ 0 & 0 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - \frac{1}{2}R_2$$

$$\sim \begin{bmatrix} 1 & 1 & 4 \\ 0 & 0 & 6 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$x_1 + x_2 + 4x_3 = 0$$

$$6x_3 = 0$$

$$x_3 = 0$$

$$\Rightarrow x_1 + x_2 = 0$$

$$\text{let } x_2 = k$$

$$\Rightarrow x_1 = -k$$

$$\Rightarrow x_1 = \begin{bmatrix} -k \\ k \\ 0 \end{bmatrix} = k \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \text{ is an eigen vector corresponding to } \lambda = 2$$

Q. Find the eigen value  $A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$

Ans The char. Eqn is

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

$$\sim \begin{vmatrix} 8-\lambda & -6 & 2 \\ -6 & 7-\lambda & -4 \\ 2 & -4 & 3-\lambda \end{vmatrix} = 0$$

$$\sim (8-\lambda) [(7-\lambda)(3-\lambda) + 16] + 6 [6(3-\lambda) + 8] + 2 [2\lambda - 2(7-\lambda)] = 0$$

$$\sim (8-\lambda) [5 + \lambda^2 - 10\lambda] + 6(26 - 6\lambda) + 2(10 + 2\lambda) = 0$$

$$\sim 40 + 8\lambda^2 - 80\lambda - 5\lambda - \lambda^3 + 10\lambda^2 + 156 - 36\lambda + 20 + 4\lambda = 0$$

$$\sim -\lambda^3 + 18\lambda^2 - 45\lambda + 40 = 0$$

$$\sim 8\lambda^2 - 80\lambda + 40 - \lambda^3 + 4\lambda^2 - 5\lambda - 40 + 40\lambda = 0$$

$$\rightarrow -\lambda^3 + 18\lambda^2 - 45\lambda = 0$$

$$\rightarrow -\lambda (\lambda^2 + 18\lambda + 45) = 0$$

$$\sim \lambda (\lambda^2 - 15\lambda - 3\lambda + 45) = 0$$

$$\Rightarrow \lambda (\lambda(\lambda - 15) - 3(\lambda - 15)) = 0$$

$$\Rightarrow \lambda(\lambda - 15)(\lambda - 3) = 0$$

let  $X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$

be a non-zero vector,  
 corresp. to each  $\lambda$  such  
 that  
 $(A - \lambda I)X = 0$  — (4)

for  $\lambda = 0$

$$AX = 0$$

$$\begin{bmatrix} 8 & -6 & 2 \\ -6 & 3 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & -4 & 3 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 + 3R_1 ; R_3 \rightarrow R_3 - 4R_1$$

$$\sim \begin{bmatrix} 2 & -4 & 3 \\ 0 & -5 & 5 \\ 0 & 10 & -10 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 2R_2$$

$$\sim \begin{bmatrix} 2 & -4 & 3 \\ 0 & -5 & 5 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{aligned} 2x_1 - 4x_2 + 3x_3 &= 0 \\ -5x_2 + 5x_3 &= 0 \end{aligned}$$

$$\begin{aligned} \text{Let } x_3 &= k \\ \Rightarrow x_2 &= k \end{aligned}$$

$$\Rightarrow x_1 = k/2$$

$$\therefore X_1 = \begin{bmatrix} k/2 \\ k \\ k \end{bmatrix} = k \begin{bmatrix} 1/2 \\ 1 \\ 1 \end{bmatrix}$$

for  $\lambda = 3$ ,

$$\begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 2 & -4 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 \div (2)$$

$$\sim \begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 1 & -2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_1 \rightarrow R_1 - 5R_3; \quad R_2 \rightarrow R_2 + 6R_3$$

$$\sim \begin{bmatrix} 0 & 4 & 2 \\ 0 & -8 & -4 \\ 1 & -2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_1 \rightarrow R_1 + \frac{1}{2}R_2$$

$$\sim \begin{bmatrix} 0 & 0 & 0 \\ 0 & -8 & -4 \\ 1 & -2 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{aligned} x_1 - 2x_2 &= 0 \\ -8x_2 - 4x_3 &= 0 \end{aligned}$$

$$x_2 = k$$

$$x_3 = -2k$$

$$x_1 = 2k$$

$$X_2 = \begin{bmatrix} 2k \\ k \\ -2k \end{bmatrix} = k \begin{bmatrix} 2 \\ 1 \\ -2 \end{bmatrix}$$

for  $\lambda = 5$

$$\begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow R_3 \div 2$$

$$\sim \begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 1 & -2 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_1 \rightarrow R_1 + 7R_3 \quad ; \quad R_2 \rightarrow R_2 + 6R_3$$

$$\sim \begin{bmatrix} 0 & -20 & -40 \\ 0 & -20 & -40 \\ 1 & -2 & -6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$-10x_2 - 20x_3 = 0$$

$$x_1 - 2x_2 - 6x_3 = 0$$

$$\text{let } x_3 = k$$

$$x_2 = -2k$$

$$x_1 = 2k$$

$$X_3 = \begin{bmatrix} 2k \\ -2k \\ k \end{bmatrix} = k \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix}$$

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

The char. eqn. is

$$\begin{vmatrix} -2-\lambda & 2 & -3 \\ 2 & 1-\lambda & -6 \\ -1 & -2 & -\lambda \end{vmatrix}$$

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

$$\Rightarrow (\lambda + 3)(\lambda + 3)(\lambda - 5) = 0$$

$$\lambda = -3, -3, 5$$

$$\text{let } x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

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

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

$$\therefore X_1 = k_1 \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} \quad \& \quad X_2 = k_2 \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}$$

for  $\lambda = 5$

$$\begin{bmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ -1 & -2 & -5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_3 \rightarrow (-)R_3$$

$$\sim \begin{bmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ 1 & 2 & 5 \end{bmatrix}$$

$$\sim \begin{matrix} R_2 \rightarrow R_2 - 2R_3 & ; & R_1 \rightarrow R_1 + 7R_3 \\ \begin{bmatrix} 0 & 16 & 32 \\ 0 & -8 & -16 \\ 1 & 2 & 5 \end{bmatrix} \end{matrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{matrix} R_1 \rightarrow R_1 + (2)R_2 \\ \begin{bmatrix} 0 & 0 & 0 \\ 0 & -8 & -16 \\ 1 & 2 & 5 \end{bmatrix} \end{matrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

for  $\lambda = -3$

$$\begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1 \quad ; \quad R_3 \rightarrow R_3 + R_1$$

$$\sim \begin{bmatrix} 1 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\therefore x_1 + 2x_2 - 3x_3 = 0$$

Let  $x_1 = k_1$  ;  $x_2 = k_2$   
 $\therefore x_3 = 3k_2 - 2k_1$

$$\begin{aligned} \therefore X_{\lambda} &= \begin{bmatrix} -2k_1 \\ k_1 \\ 0 \end{bmatrix} + \begin{bmatrix} 3k_2 \\ 0 \\ k_2 \end{bmatrix} \\ &= k_1 \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} + k_2 \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix} \\ &\quad \underbrace{\hspace{1cm}}_{x_1} \quad \quad \quad \underbrace{\hspace{1cm}}_{x_2} \end{aligned}$$

$\therefore$  roots are equal, they are <sup>linearly</sup> independent

$$x_1 + 2x_2 + 5x_3 = 0$$

$$x_2 + 2x_3 = 0$$

$$x_3 = k \quad ; \quad x_2 = -2k$$

$$x_1 = -k$$

$$\therefore X_3 = \begin{bmatrix} -k \\ -2k \\ k \end{bmatrix} = k \begin{bmatrix} -1 \\ -2 \\ 1 \end{bmatrix}$$

## CAYLEY HAMILTON THEOREM

\* \* It states that every sq. matrix satisfies its characteristic eqns.

Ex:-  $A = \begin{bmatrix} 2 & 3 \\ 3 & 5 \end{bmatrix}$  . Verify Cayley Hamilton for the same.

Ans. The char. eqn. of A is  
 $|A - \lambda I| = 0$

$$\Rightarrow \begin{vmatrix} 2-\lambda & 3 \\ 3 & 5-\lambda \end{vmatrix} = 0$$

$$\Rightarrow (2-\lambda)(5-\lambda) - 9 = 0$$

$$\Rightarrow \lambda^2 - 7\lambda + 1 = 0$$

Cayley Hamilton states that if  $\lambda$  is replaced by  $A$  it will satisfy the characteristic eqn.

We will show that

$$A^2 - 7A + I = 0$$

$$A^2 = \begin{bmatrix} 2 & 3 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 3 & 5 \end{bmatrix} = \begin{bmatrix} 13 & 21 \\ 21 & 34 \end{bmatrix}$$

$$\text{LHS} = A^2 - 7A + I$$

$$= \begin{bmatrix} 13 & 21 \\ 21 & 34 \end{bmatrix} - 7 \begin{bmatrix} 2 & 3 \\ 3 & 5 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad \therefore \text{LHS} = \text{RHS}$$

$\therefore$  Cayley Hamilton method is verified

~~To find~~ inverse of  $A$

$$A^2 - 7A + I = 0$$

Premultiply by  $A^{-1}$

$$A - 7I + A^{-1} = 0$$

$$\Rightarrow A^{-1} = 7I - A$$

$$= \begin{bmatrix} 7 & 0 \\ 0 & 7 \end{bmatrix} - \begin{bmatrix} 2 & 3 \\ 3 & 5 \end{bmatrix}$$

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

Q.  $A = \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix}$  Find characteristic eqn. of A.

Ans.  $|A - \lambda I| = \begin{vmatrix} 2-\lambda & -1 & 1 \\ -1 & 2-\lambda & -1 \\ 1 & -1 & 2-\lambda \end{vmatrix}$

$$\Rightarrow (2-\lambda) [(2-\lambda)^2 - 1] + 1 [-2 + \lambda + 1] + 1 [1 - 2 + \lambda]$$

$$\Rightarrow (2-\lambda) [3 + \lambda^2 - 4\lambda] + 1 [\lambda - 1] + 1 [\lambda - 1]$$

$$\Rightarrow 6 + 2\lambda^2 - 8\lambda - 3\lambda - \lambda^3 + 4\lambda^2 + 2\lambda - 2$$

$$\Rightarrow -\lambda^3 + 6\lambda^2 - 9\lambda + 4 = 0$$

$$\Rightarrow \lambda^3 - 6\lambda^2 + 9\lambda - 4 = 0$$

We will show that  
 $\lambda^3 - 6\lambda^2 + 9\lambda - 4 = 0$

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

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

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

$$= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix}$$

$$\text{LHS} = A^3 - 6A^2 + 9A - 4I$$

$$= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix} - \begin{bmatrix} 36 & -30 & 30 \\ -30 & 36 & -30 \\ 30 & -30 & 36 \end{bmatrix}$$

$$+ \begin{bmatrix} 18 & -9 & 9 \\ -9 & 18 & -9 \\ 9 & -9 & 18 \end{bmatrix} + \begin{bmatrix} 9 & -1 & 1 \\ -1 & 9 & -1 \\ 1 & -1 & 9 \end{bmatrix} - \begin{bmatrix} 4 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 4 \end{bmatrix}$$

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

$\therefore$  Cayley Hamilton thm. is verified.

$$A^3 - 6A^2 + 9A - 4I = 0$$

Premultiply by  $A^{-1}$

$$A^2 - 6A + 9I - 4A^{-1} = 0$$

$$9A^{-1} = \frac{1}{4}(A^2 - 6A + 9I)$$

$$= \frac{1}{4} \left[ \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} - \begin{bmatrix} 12 & -6 & 6 \\ -6 & 12 & -6 \\ 6 & -6 & 12 \end{bmatrix} + \begin{bmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix} \right]$$

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

$$\therefore A^{-1} = \begin{bmatrix} 3/4 & 1/4 & -1/4 \\ 1/4 & 3/4 & 1/4 \\ -1/4 & 1/4 & 3/4 \end{bmatrix}$$

If a & b are in diff rows, then  
determinant method would be used

$$\begin{aligned}x + ay + z &= 3 \\x + 2y + 2z &= b \\x + 5y + 3z &= 9\end{aligned}$$

$$A = \begin{bmatrix} 1 & a & 1 \\ 1 & 2 & 2 \\ 1 & 5 & 3 \end{bmatrix} \quad B = \begin{bmatrix} 3 \\ b \\ 9 \end{bmatrix}$$

For unique soln.,  
 $\rho(A) = 3$   
 $\Rightarrow |A| \neq 0$

$$\Rightarrow \begin{vmatrix} 1 & a & 1 \\ 1 & 2 & 2 \\ 1 & 5 & 3 \end{vmatrix} \neq 0$$

$$a \neq -1$$

$\therefore$  The system has unique soln. when  
 $a \neq -1$  &  $b$  may have any value,

Put  $a = -1$

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

$$[A|B] = \left[ \begin{array}{ccc|c} 1 & -1 & 1 & 3 \\ 1 & 2 & 2 & b \\ 1 & 5 & 3 & 9 \end{array} \right]$$

$$R_2 \rightarrow R_2 - R_1; \quad R_3 \rightarrow R_3 - R_1$$

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

$$R_2 \leftrightarrow R_3$$

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

$$R_3 \rightarrow R_3 - \frac{1}{2}R_2$$

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

$$\rho(A) = 2$$

Case (i) If  $b \neq 6 \Rightarrow \rho(A|B) = 3$   
 $\Rightarrow \rho(A) \neq \rho(A|B)$

The system has no. soln. when  $a=1, b \neq 6$

Case (ii) If  $b=6$ ,  $\mathcal{P}(A|B)=2$

$\Rightarrow \mathcal{P}(A) = \mathcal{P}(A|B) < \text{no. of variables}$

~~is~~ The system has  $\infty$  soln.  
where  $a=1, b=6$

## PROPERTIES OF EIGEN VECTORS.

1) If  $\lambda$  is an eigen value of  $A$ , then  $\lambda$  is also eigen value of  $A^T$  i.e.  $A$  &  $A^T$  have same eigen value.

PROOF:- Since  $\lambda$  is an eigen value of  $A$ ,  
then  $|A - \lambda I| = 0$

$$\Rightarrow |(A - \lambda I)^T| = 0 \quad (\text{as } |A| = |A^T|)$$

$$\Rightarrow |A^T - \lambda I| = 0 \quad [\text{as } (A \pm B)^T = A^T \pm B^T]$$

$$\Rightarrow |A^T - \lambda I| = 0$$

$\Rightarrow \lambda$  is also an eigen value of  $A$

\*\* 2) If  $\lambda$  is an eigen value of  $A$ , then  $\frac{1}{\lambda}$  is an eigen value of  $A^{-1}$ .

PROOF:- Since  $\lambda$  is an eigen value of  $A$   
there  $\exists$  (there exists) a non-zero vector  $X$   
such that  
$$(A - \lambda I)X = 0$$

$$\Rightarrow AX - \lambda(I)X = 0$$

$$\Rightarrow AX = \lambda X \quad \text{--- (*)}$$

We will show that 2

$$A^{-1}X = \frac{1}{\lambda}X$$

Multiply (\*) by  $A^{-1}$ , we get  
 $A^{-1}(AX) = A^{-1}(\lambda X)$

$$\Rightarrow (A^{-1}A)X = \lambda(A^{-1}X)$$

$$\Rightarrow IX = \lambda(A^{-1}X)$$

$$\Rightarrow \frac{1}{\lambda}X = A^{-1}X$$

$\Rightarrow \frac{1}{\lambda}$  is an eigen value of  $A^{-1}$ ,

3) If  $\lambda$  is an eigen value of  $A$ , then  $\frac{1}{\lambda}$  is an eigen value of  $A^{-1}$ .

Proof continued from (1) of 2, multiply (\*) by  $k$

$$(kA)X = (k\lambda)X,$$

4) If  $\lambda$  is an eigen value of  $A$ , then  $\lambda^n$  is an eigen value of  $A^n$ , where  $n$  is positive integer

Proof: Since  $\lambda$  is an eigen value of  $A$ , then there exists a non-zero vector  $X$  such that

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

$$\Rightarrow AX - \lambda(I)X = 0$$

$$\Rightarrow AX = \lambda X \quad \text{--- (*)}$$

Multiply (\*) by  $A$ , we get

$$A(AX) = A(\lambda X)$$

$$\Rightarrow A^2 X = \lambda(A X)$$

$$\Rightarrow A^2 X = \lambda(\lambda X) \quad \text{(by using *)}$$

$$\Rightarrow \boxed{A^2 X = \lambda^2 X} \quad \text{--- (**)}$$

Again, premultiply  $(**)$  by  $A$ , we get

$$A(A^2X) = A(\lambda^2 X)$$

$$\Rightarrow A^3X = \lambda^2(CAX)$$

$$\Rightarrow A^3X = \lambda^2(\lambda X) \quad (\text{by using } (**))$$

$$\Rightarrow A^3X = \lambda^3X$$

⋮

$$A^n X = \lambda^n X$$

$\Rightarrow \lambda^n$  is an eigen value of  $A^n$

NOTE:-

So if  $\lambda_1, \lambda_2, \dots, \lambda_n$  are eigen values of  $A$ ,  
then  $\lambda_1^n, \lambda_2^n, \dots, \lambda_m^n$  are eigen values of  $A^n$ .

**\*\* 5)** Sum of eigen values is equal to the sum of the principle diagonal elements.

**\*\* 6)** Product of eigen values is equal to the determinant of  $A$ .

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

Sum of eigen values =  $1 + 1 + 2 - 4 = 0$

\*\* 7) Eigen value of triangular matrix are just the diagonal elements

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

Eigen values are  $1, 1, 2, -4$

8) Eigen values of diagonal matrix, are just its diagonal elements

\*\* \* 9) If  $\lambda$  is an eigen value of non-singular matrix  $A$ , then show that  $\frac{|A|}{\lambda}$  is an eigen value of  $(\text{adj} A)$

PROOF:-

~~Since  $\lambda$  is an eigen value of  $A$ , then  $\lambda^n$  is an eigen value of  $A^n$ , where~~  
 Since  $\lambda$  is an eigen value of  $A$ , there exists a non-zero vector  $X$  such that

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

$$\Rightarrow AX - \lambda IX = 0$$

$$\Rightarrow AX = \lambda X \quad \text{--- } (*)$$

Pre-multiplying by  $(\text{adj} A)$

$$\Rightarrow (\text{adj} A)AX = \lambda (\text{adj} A)X$$

$$A^{-1} = \frac{(\text{adj} A)}{|A|}$$

$$\Rightarrow \frac{1}{A} = \frac{(\text{adj} A)}{|A|}$$

$$\Rightarrow |A| = (\text{adj} A)A$$

$$\Rightarrow |A|X = \lambda(\text{adj. } A)X$$

$$\Rightarrow \frac{|A|}{\lambda} X = (\text{adj. } A)X$$

$$\Rightarrow \boxed{\frac{|A|}{\lambda} = \text{adj. } A}$$

Q.  $A = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}$  Eigen val

Eigen value of A are 2, 2, 2

$\Rightarrow$  Eigen values of  $A^8$  are  $2^8, 2^8, 2^8$

Q.  $A = \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix}$  find adj.(A) by using Cayley Hamilton (row),  
find  $A^8$

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

$$\Rightarrow (1 - \lambda)(-1 - \lambda) - 4 = 0$$

$$\Rightarrow -(1 - \lambda^2) - 4 = 0$$

$$\Rightarrow \lambda^2 - 5 = 0$$

∴ By Cayley Hamilton thm,  
 $A^2 - 5I = 0$

Premultiply by  $A^{-1}$   
 $A - 5A^{-1} = 0$   
 $A^{-1} = \frac{1}{5} [A]$

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

$$|A| = -5$$

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

We have

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

$$A^2 = 5I$$

$$\Rightarrow (A^2)^4 = 5^4 I^4$$

$$\Rightarrow A^8 = 625 I$$

$$\Rightarrow A^8 = \begin{bmatrix} 625 & 0 \\ 0 & 625 \end{bmatrix}$$

## DIAGONALIZATION OF A MATRIX

### # Similar Matrix

Let  $A$  be any sq. matrix &  $B$  be any sq. matrix of same order, then  $B$  is said to be similar to  $A$ , if there exists a non-singular matrix  $P$  such that

$$A = P^{-1}BP$$

or

$$PA = BP$$

$$\Rightarrow B = PAP^{-1}$$

$P = [x_1 \ x_2 \ x_3]$  is known as modal matrix

Let  $A$  be any sq. matrix, then we will find a non-singular matrix  $P$  such that that

$$P^{-1}AP = D$$

where  $D = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix}$

eg.  $A = \begin{bmatrix} 1 & 0 & -1 \\ 1 & 2 & 1 \\ 2 & 2 & 3 \end{bmatrix}$  . Reduce into diagonal form

Ans. The char. eqn. of  $A$  is

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

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

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

$$\Rightarrow (1-\lambda)(4-5\lambda+\lambda^2) - 1(2\lambda-2) = 0$$

$$\Rightarrow 4-5\lambda+\lambda^2-4\lambda+5\lambda^2-\lambda^3-2\lambda+2=0$$

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

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

$$\begin{array}{r} \lambda^2-5\lambda+6 \\ \lambda-1 \ ) \ \lambda^3-6\lambda^2+11\lambda-6 \quad ( \\ \underline{\lambda^3-\lambda^2} \phantom{+11\lambda-6} \\ -5\lambda^2+11\lambda-6 \\ \underline{-5\lambda^2+5\lambda} \phantom{-6} \\ \phantom{-5\lambda^2+} 6\lambda-6 \\ \phantom{-5\lambda^2+} \underline{6\lambda-6} \\ \phantom{-5\lambda^2+} \phantom{6\lambda-6} \end{array}$$

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

$\therefore \lambda=1, 2, 3$  are the eigen values of A

let  $X = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  be an eigenvector of  $A$  corresp. to each  $\lambda$ .

$$[A - \lambda I]X = 0 \quad \text{--- (1)}$$

For  $\lambda = 1$   $(A - I)X = 0$

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

$$x_3 = 0$$

$$x_1 + x_2 + x_3 = 0$$

let  $x_2 = k$

$$x_1 = -k$$

$$\therefore X_1 = \begin{bmatrix} -k \\ k \\ 0 \end{bmatrix} = k \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} \text{ is eigenvector corresp. to } \lambda = 1$$

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

$$x_1 + x_3 = 0$$

let  $x_1 = k$  ;  $x_3 = -k$

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

$\rightarrow R_1 \leftrightarrow R_2$

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

$R_2 \rightarrow R_2 + R_1 \quad ; \quad R_3 \rightarrow \frac{1}{2}R_3$

$$\sim \begin{bmatrix} 1 & 1 & 1 \\ 0 & -1 & 0 \\ 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 1 & 0 \\ 0 & 0 & 1/2 \end{bmatrix} P$$

$R_1 \rightarrow R_1 - R_3$

$$\sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & -1/2 \\ 1 & 1 & 0 \\ 0 & 0 & 1/2 \end{bmatrix} P$$

$R_2 \rightarrow R_2 (+) R_3$

$$\sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 & -1/2 \\ -1 & -1 & 0 \\ 1 & 1 & 1/2 \end{bmatrix} P$$

Given

$$\therefore P^{-1} = \begin{bmatrix} 0 & 1 & -1/2 \\ -1 & -1 & 0 \\ 1 & 1 & 1/2 \end{bmatrix}$$

Consider

$$P^{-1}AP = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{bmatrix} = D$$

Show this

**#** To find higher powers of A  
 Use of diagonalization  $\therefore$  we can find any power of A.

$$P^{-1}AP = D$$

$$\Rightarrow AP = PD$$

$$\Rightarrow A = PDP^{-1}$$

$$\begin{aligned} \text{Now, } A^2 &= A \cdot A = (PDP^{-1})(PDP^{-1}) \\ &= PD(P^{-1}P)DP^{-1} \\ &= PD^2P^{-1} \end{aligned}$$

$$\begin{aligned} A^3 &= A^2 \cdot A = (PD^2P^{-1}) \cdot (PDP^{-1}) \\ &= PD^2(P \cdot P^{-1})DP^{-1} \\ &= PD^3P^{-1} \end{aligned}$$

$$2n_1 + 2n_2 + n_3 = 0$$

$$-k = 2n_2$$

$$\Rightarrow n_2 = \frac{-k}{2}$$

$$\therefore X_2 = \begin{bmatrix} k \\ -k/2 \\ -k \end{bmatrix} = k \begin{bmatrix} 1 \\ -1/2 \\ -1 \end{bmatrix} = k \begin{bmatrix} -1 \\ 1/2 \\ 1 \end{bmatrix} \text{ is an eigenvector}$$

corresp. to  $\lambda = 2$

for  $\lambda = 3$

$$\begin{bmatrix} -2 & 0 & -1 \\ 1 & -1 & 1 \\ 2 & 2 & 0 \end{bmatrix} \begin{bmatrix} n_1 \\ n_2 \\ n_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$2n_1 + 2n_2 = 0$$

$$\text{let } n_2 = k \quad ; \quad n_1 = -k$$

$$-2n_1 - n_3 = 0$$

$$2k = n_3$$

$$\therefore X_3 = \begin{bmatrix} -k \\ k \\ 2k \end{bmatrix} = k \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix} \text{ is an eigenvector}$$

corresp. to  $\lambda = 3$

$$\text{let } P = \begin{bmatrix} -1 & -2 & -1 \\ 1 & 1 & 1 \\ 0 & 2 & 2 \end{bmatrix}$$

#k can have any value.

$$A^n = P D^n P^{-1}$$

$$D = \begin{bmatrix} \lambda_1 & 0 & 0 \\ 0 & \lambda_2 & 0 \\ 0 & 0 & \lambda_3 \end{bmatrix}$$

$$D^n = \begin{bmatrix} \lambda_1^n & 0 & 0 \\ 0 & \lambda_2^n & 0 \\ 0 & 0 & \lambda_3^n \end{bmatrix}$$

## MODULE-2 (MULTI-VARIABLE CALCULUS)

$$y = f(x)$$

$z = f(x, y)$  represents a surface in 2-dimensions &  $x$  and  $y$  both are independent variables,  $z$  is dependent on  $x/y$

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

$$z = f(x_1, x_2, \dots, x_n)$$

### # Derivatives of $z = f(x, y)$

Diff.  $z = f(x, y)$  w.r.t.  $x$

$\delta \rightarrow$  diff

$$\frac{\delta z}{\delta x}$$

( $y$  remain constant)

↓

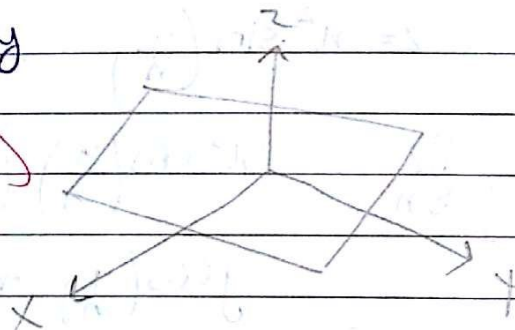
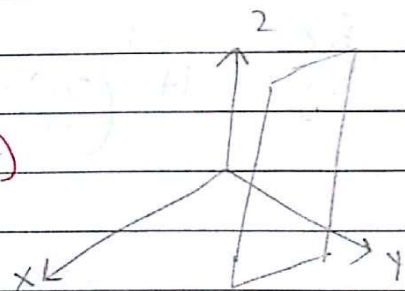
partial

differentiation

Diff.  $z = f(x, y)$  w.r.t.  $y$

$$\frac{\delta z}{\delta y}$$

( $x$  remain constant)



Eg:-  $z = x^2 y$

$$\frac{\delta z}{\delta x} = 2xy$$

$$\frac{\delta z}{\delta y} = x^2$$

Q. Find first order partial derivatives of the following:-

(i)  $z = \log(x^2 + y^2)$

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

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

(ii)  $z = \tan^{-1}\left(\frac{x}{y}\right)$

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

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

(iii)  $z = x^2 \sin\left(\frac{y}{x}\right)$

$$\begin{aligned} \frac{\partial z}{\partial x} &= x^2 \cos\left(\frac{y}{x}\right) \left(-\frac{y}{x^2}\right) + \sin\left(\frac{y}{x}\right) 2x \\ &= -y \cos\left(\frac{y}{x}\right) + 2x \sin\left(\frac{y}{x}\right) \end{aligned}$$

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

# # SECOND ORDER PARTIAL DERIVATIVE ...

$z = f(x, y)$

$\frac{\partial z}{\partial x}$  &  $\frac{\partial z}{\partial y}$  have both  $x$  &  $y$  and thus act as functions with 2 variables..

$$\frac{\partial z}{\partial x} = g(x, y)$$

$$\frac{\partial z}{\partial y} = k(x, y)$$

Diff. wrt.  $x$

$$\frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial x^2} \quad \text{--- (1)}$$

Diff. / wrt  $x$

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

Diff. wrt  $y$

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

Diff wrt  $y$

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

where (1) & (2) are always equal

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

Q1) Show that  $x \frac{\partial^2 u}{\partial y \partial z} = y \frac{\partial^2 u}{\partial z \partial x} = z \frac{\partial^2 u}{\partial x \partial y}$

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

$$\frac{\delta U}{\delta m} = \frac{1}{n^2 + y^2 + z^2} (2n) = \frac{2n}{n^2 + y^2 + z^2} \quad (2)$$

$$\frac{\delta U}{\delta y} = \frac{2y}{n^2 + y^2 + z^2} \quad (3)$$

$$\frac{\delta U}{\delta z} = \frac{2z}{n^2 + y^2 + z^2} \quad (4)$$

Diff. (4) wrt y

$$\frac{\delta^2 U}{\delta y \delta z} = 2z \left( \frac{-2y}{(n^2 + y^2 + z^2)^2} \right)$$

$$= \frac{-4zy}{(n^2 + y^2 + z^2)^2}$$

$$\therefore n \frac{\delta^2 U}{\delta y \delta z} = \frac{-4nyz}{(n^2 + y^2 + z^2)^2} \quad (A)$$

Diff. (3) wrt n

$$\frac{\delta^2 U}{\delta y \delta m} = 2y \left( \frac{-2n}{(n^2 + y^2 + z^2)^2} \right)$$

$$z \frac{\delta^2 U}{\delta m \delta y} = \frac{-4nyz}{(n^2 + y^2 + z^2)^2} \quad (B)$$

Diff. (2) wrt z

$$\frac{\delta^2 U}{\delta n \delta z} = 2m \left( \frac{-2z}{(n^2 + y^2 + z^2)^2} \right)$$

$$\frac{\delta \mu}{\delta m} = \frac{1}{n^2 + y^2 + z^2} (2n) = \frac{2n}{n^2 + y^2 + z^2} \quad (2)$$

$$\frac{\delta \mu}{\delta y} = \frac{2y}{n^2 + y^2 + z^2} \quad (3)$$

$$\frac{\delta \mu}{\delta z} = \frac{2z}{n^2 + y^2 + z^2} \quad (4)$$

Diff. (4) wrt  $y$

$$\frac{\delta \mu^2}{\delta y \delta z} = 2z \left( \frac{-2y}{(n^2 + y^2 + z^2)^2} \right)$$

$$= \frac{-4zy}{(n^2 + y^2 + z^2)^2}$$

$$\therefore n \frac{\delta \mu^2}{\delta y \delta z} = \frac{-4nyz}{(n^2 + y^2 + z^2)^2} \quad (A)$$

Diff. (3) wrt  $n$

$$\frac{\delta^2 \mu}{\delta y \delta m} = 2y \left( \frac{-2n}{(n^2 + y^2 + z^2)^2} \right)$$

$$z \frac{\delta^2 \mu}{\delta n \delta y} = \frac{-4nyz}{(n^2 + y^2 + z^2)^2} \quad (B)$$

Diff. (2) wrt  $z$

$$\frac{\delta^2 \mu}{\delta n \delta z} = 2n \left( \frac{-2z}{(n^2 + y^2 + z^2)^2} \right)$$

$$\frac{\delta U}{\delta m} = \frac{1}{n^2 + y^2 + z^2} (2n) = \frac{2n}{n^2 + y^2 + z^2} \quad (2)$$

$$\frac{\delta U}{\delta y} = \frac{2y}{n^2 + y^2 + z^2} \quad (3)$$

$$\frac{\delta U}{\delta z} = \frac{2z}{n^2 + y^2 + z^2} \quad (4)$$

Diff. (4) wrt  $y$

$$\frac{\delta^2 U}{\delta y \delta z} = 2z \left( \frac{-2y}{(n^2 + y^2 + z^2)^2} \right)$$

$$= \frac{-4zy}{(n^2 + y^2 + z^2)^2}$$

$$\therefore n \frac{\delta^2 U}{\delta y \delta z} = \frac{-4m y z}{(n^2 + y^2 + z^2)^2} \quad (A)$$

Diff. (3) wrt  $n$

$$\frac{\delta^2 U}{\delta y \delta n} = 2y \left( \frac{-2n}{(n^2 + y^2 + z^2)^2} \right)$$

$$z \frac{\delta^2 U}{\delta n \delta y} = \frac{-4m y z}{(n^2 + y^2 + z^2)^2} \quad (B)$$

Diff. (2) wrt  $z$

$$\frac{\delta^2 U}{\delta n \delta z} = 2n \left( \frac{-2z}{(n^2 + y^2 + z^2)^2} \right)$$

$$\frac{y \delta^2 u}{\delta z \delta n} = \frac{-4nyz}{(n^2 + y^2 + z^2)^2} \quad \text{--- (1)}$$

∴ From (A), (B) & (C)

$$\frac{n \delta^2 u}{\delta y \delta z} = \frac{y \delta^2 u}{\delta n \delta z} = \frac{z \delta^2 u}{\delta n \delta y}$$

Hence proved

Q2)  $u = n^y$

Prove :-  $\frac{\delta^3 u}{\delta n^2 \delta y} = \frac{\delta^3 u}{\delta n \delta y \delta n}$

Ans.  $u = n^y \quad \text{--- (1)}$

$$\frac{\delta u}{\delta n} = y n^{y-1} \quad \text{--- (2)}$$

$$\frac{\delta u}{\delta y} = n^y \log n$$

Q3)  $u = \log(x^3 + y^3 + z^3 - 3xyz)$

Show that

$$\left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = \frac{-9}{(x+y+z)^2}$$

Ans.  $\frac{\partial u}{\partial x} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3x^2 - 3yz)$

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

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

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

$$= \left( \frac{3 [x^2 + y^2 + z^2 - xy - yz - zx]}{x^3 + y^3 + z^3 - 3xyz} \right)$$

$$= \frac{3}{x+y+z}$$

$$\text{LHS} = \left( \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \left( \frac{3}{x+y+z} \right)$$

$$= \frac{\partial}{\partial x} \left( \frac{3}{x+y+z} \right) + \frac{\partial}{\partial y} \left( \frac{3}{x+y+z} \right) + \frac{\partial}{\partial z} \left( \frac{3}{x+y+z} \right)$$

$$= 3 \left[ \frac{-1}{(x+y+z)^2} - \frac{1}{(x+y+z)^2} - \frac{1}{(x+y+z)^2} \right] = \frac{-9}{(x+y+z)^2} = \text{RHS}$$

Hence prove  $\square$

$$\{ u = |x|, u = x + y \}$$

\* g. If  $u = f(r)$ ,  $r^2 = x^2 + y^2$ , Hence show

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

ms.

$u$  is a function of  $r$ ,  $r$  is a function of  $x$  &  $y$ .

$\therefore u$  is a function of  $x$  &  $y$

$$r = g(x, y) \quad u = f(r)$$

$$u = f(g(x, y))$$

$$\text{Since } u = f(r) \quad \text{--- (1)}$$

Diff. w.r.t  $x$

$$\frac{\partial u}{\partial x} = f'(r) \cdot \frac{\partial r}{\partial x} \quad \text{--- (2)}$$

Diff. w.r.t  $y$

$$\frac{\partial u}{\partial y} = f'(r) \frac{\partial r}{\partial y} \quad \text{--- (3)}$$

$$r^2 = x^2 + y^2$$

Diff w.r.t  $x$

$$\frac{\partial r^2}{\partial x} = 2x \quad 2r \frac{\partial r}{\partial x} = 2x$$

$$\frac{\partial r}{\partial x} = \frac{x}{r} \Rightarrow \frac{\partial r}{\partial x} = \frac{x}{r}$$

Similarly,  $\frac{\partial x}{\partial y} = \frac{y}{x}$

Substituting in (2) & (3)

$$\Rightarrow \frac{\delta u}{\delta x} = \frac{x}{y} f'(x) \quad \text{--- (4)}$$

$$\text{; } \frac{\delta u}{\delta y} = \frac{y}{x} f'(x) \quad \text{--- (5)}$$

Diff. (4) wrt.  $x$

$$\frac{\delta^2 u}{\delta x^2} = \frac{1}{y} \left[ \cancel{f'(x)} + x f''(x) \right]$$

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

# # EULER'S THEOREM FOR HOMOGENEOUS EQNS. OF X & Y...

$$a_n x^n + a_{n-1} x^{n-1} y + a_{n-2} x^{n-2} y^2 + \dots$$

$$\dots a_0 y^n = 0$$

$$\Rightarrow x^n \left[ a_n + a_{n-1} \left( \frac{y}{x} \right) + a_{n-2} \left( \frac{y}{x} \right)^2 + \dots + a_0 \left( \frac{y}{x} \right)^n \right] = 0$$

$$\Rightarrow x^n \phi \left( \frac{y}{x} \right) = 0$$

$$\therefore f(x, y) = x^n \phi \left( \frac{y}{x} \right) \quad \text{or} \quad y^n \phi \left( \frac{x}{y} \right)$$

Represents polynomial in terms of  $x$  &  $y$

Euler's theorem states that  $z = f(x, y)$  is a homogeneous function of degree  $n$ , then

$$\frac{x \delta z}{\delta x} + \frac{y \delta z}{\delta y} = n z$$

PROOF:- Let  $z = f(x, y)$  be a homogeneous function of degree  $n$ .

$$z = f(x, y) = x^n \phi \left( \frac{y}{x} \right)$$

Diff. w.r.t  $x$

$$\frac{\partial z}{\partial x} = nx^{n-1} \phi\left(\frac{y}{x}\right) + x^n \phi'\left(\frac{y}{x}\right) \left(-\frac{y}{x^2}\right)$$

$$\frac{\partial z}{\partial y} = \cancel{nx^{n-1}} \phi\left(\frac{y}{x}\right) + x^n \phi'\left(\frac{1}{x}\right) \left(\frac{y}{x}\right)$$

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

$$= nx^n \phi\left(\frac{y}{x}\right) + \cancel{-x^{n-2}(y^2)} \phi' + \cancel{\cdot} x^{n-2}(y^2) \phi'$$

$$= n \left[ x^n \phi\left(\frac{y}{x}\right) \right]$$

$$= nz$$

Q1)  $z = \sin^{-1}\left(\frac{y}{x}\right) + \tan^{-1}\left(\frac{y}{x}\right)$  . Prove -  $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0$

Ans  $z = \sin^{-1}\left(\frac{y}{x}\right) + \tan^{-1}\left(\frac{y}{x}\right)$

$$= x^0 \left[ \sin^{-1}\left(\frac{y}{x}\right) + \tan^{-1}\left(\frac{y}{x}\right) \right]$$

$$z = x^0 \phi\left(\frac{y}{x}\right)$$

$\therefore x$  is a homogeneous function of  $z$

$\therefore$  By Euler's theorem,

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

Q2)  $u = \sin^{-1}\left(\frac{x^2+y^2}{x+y}\right)$

Prove that :  $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \tan(u)$

Ans.

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

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

$$\Rightarrow \sin u = \frac{x (1 + (y/x)^2)}{(1 + y/x)}$$

↓  
this becomes homogeneous

$$\Rightarrow \sin u = x \phi(y/x)$$

$\Rightarrow \sin u$  is a homogeneous function of degree 1.

By Euler's thm<sub>3</sub>-

~~$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = u \sin u$$~~

$$\Rightarrow x \frac{\partial (\sin u)}{\partial x} + y \frac{\partial (\sin u)}{\partial y} = \sin u$$

$$\Rightarrow x \cos u \frac{\partial u}{\partial x} + y \cos u \frac{\partial u}{\partial y} = \sin u$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \tan u$$

$$Q3) \quad z = \tan^{-1} \left( \frac{x^3 + y^3}{x - y} \right)$$

$$\text{Prove :- } x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = \sin 2z$$

$$\text{Ans. } \quad z = \tan^{-1} \left( \frac{x^3 + y^3}{x - y} \right)$$

$$\tan z = \frac{x^3 \left[ 1 + \left( \frac{y}{x} \right)^3 \right]}{x \left[ 1 - \left( \frac{y}{x} \right) \right]}$$

$$\tan z = x^2 \phi \left( \frac{y}{x} \right)$$

\* \* \*  $\therefore$  By Euler's thm,  
 $\tan z$  is a homogeneous function of degree 2.  $y$

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

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

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

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 2 \sin z \cos z = \sin 2z$$

$$Q4) \quad u = \log \left( \frac{x^4 + y^4}{x+y} \right)$$

$$\text{Prove: } - x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 3$$

$$u = \log \left[ \frac{x^4 \left( 1 + \left( \frac{y}{x} \right)^4 \right)}{x \left( 1 + \frac{y}{x} \right)} \right]$$

$$= \log \left[ x^3 \left( \frac{1 + (y/x)^4}{1 + y/x} \right) \right]$$

$$e^u = x^3 \left( \frac{1 + (y/x)^4}{1 + y/x} \right)$$

$$\left( \because e^{\log x} = x \right)$$

$$e^u = x^3 \phi \left( \frac{y}{x} \right)$$

$\therefore e^u$  is a function of  $x^3$

$\therefore$  By Euler's thm

$$x \frac{\partial e^u}{\partial x} + y \frac{\partial e^u}{\partial y} = 3 \cdot e^u$$

$$\Rightarrow e^u \left( x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} \right) = 3 \cdot e^u$$

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 3$$

Q5)  $u = x^2 \log\left(\frac{y}{x}\right)$ . Verify Euler's thm.

Ans.  $u = x^2 \log\left(\frac{y}{x}\right)$

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

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

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

$$\therefore \text{LHS} = x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}$$

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

$$= 2x^2 \log\left(\frac{y}{x}\right)$$

$$= 2u$$

Q6)  $z = \sin^{-1}\left(\frac{y}{x}\right) + \tan^{-1}\left(\frac{y}{x}\right)$ . Verify Euler's thm.

Ans.  $z = x^0 \left[ \sin^{-1}\left(\frac{y}{x}\right) + \tan^{-1}\left(\frac{y}{x}\right) \right] = x^0 \phi\left(\frac{y}{x}\right)$

$\therefore z$  is a homogeneous function of  $\left(\frac{y}{x}\right)$  in degree 0.

$$\therefore x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0 \quad (\text{To prove})$$

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

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

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

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

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

$$= \frac{-y}{\sqrt{x^2 - y^2}} + \frac{xy}{x^2 + y^2} + \frac{y}{\sqrt{x^2 - y^2}} - \frac{2xy}{x^2 + y^2}$$

$$= 0$$

$$= \text{RHS}$$

Q. If  $z = f(x, y)$  is a homogeneous function of degree  $n$ .

Then show that,

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

Ans. Since  $z = f(x, y)$  is a homogeneous function of  ~~$n$~~  degree  $n$ .

By Euler's theorem,

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

Diff. (1) wrt  $x$

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

Again diff. (1) wrt  $y$

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

(2)  $\times$   $x$  + (3)  $\times$   $y$

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

$$= nx \frac{\partial z}{\partial x} + ny \frac{\partial z}{\partial y}$$

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

$$\begin{aligned}
 &= (n-1) \left[ n \frac{\delta z}{\delta x} + y \frac{\delta z}{\delta y} \right] \\
 &= (n-1) n z \\
 &= n(n-1) z
 \end{aligned}$$

g. IF  $u = \tan^{-1} \left( \frac{x^3 + y^3}{x-y} \right)$

Prove:

$$\frac{x^2 \delta^2 u}{\delta x^2} + 2xy \frac{\delta^2 u}{\delta x \delta y} + y^2 \frac{\delta^2 u}{\delta y^2} = 2(\cos 3u)(\sin u)$$

$$\begin{aligned}
 \text{Ans. } \tan u &= \frac{x^3 + y^3}{x-y} = \frac{x^3 (1 + (y/x)^3)}{x (1 - (y/x))} \\
 &= \frac{x^2 (1 + (y/x)^3)}{(1 - (y/x))}
 \end{aligned}$$

homogeneous

$\Rightarrow \tan u$  is a function of degree 2

$\therefore$  By Euler's theorem,

$$x \frac{\delta(\tan u)}{\delta x} + y \frac{\delta(\tan u)}{\delta y} = 2 \tan u$$

$$\Rightarrow \frac{x \delta u}{\delta x} + y \frac{\delta u}{\delta y} = 2 \sin 2u \quad \text{--- (1)}$$

Diff. (1) wrt  $x$ 

$$\frac{x \delta^2 u}{\delta x^2} + \frac{\delta u}{\delta x} + y \frac{\delta u}{\delta x \delta y} = \cancel{\sin 2u} 2 \cos 2u \frac{\delta u}{\delta x} \quad \text{--- (2)}$$

 Diff. (1) wrt  $y$ 

$$\frac{x \delta u}{\delta x \delta y} + y \frac{\delta^2 u}{\delta y^2} + \frac{\delta u}{\delta y} = 2 \cos 2u \frac{\delta u}{\delta y} \quad \text{--- (3)}$$

(2)  $\times$   $x$  + (3)  $\times$   $y$ 

$$\frac{x^2 \delta^2 u}{\delta x^2} + \frac{x \delta u}{\delta x} + \frac{xy \delta u}{\delta x \delta y} + \frac{xy \delta u}{\delta x \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} + y \frac{\delta u}{\delta y} = 2x \cos 2u \frac{\delta u}{\delta x} + 2y \cos 2u \frac{\delta u}{\delta y}$$

$$\Rightarrow \frac{x^2 \delta^2 u}{\delta x^2} + 2xy \frac{\delta u}{\delta x \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} = \cancel{\frac{\delta u}{\delta x}} 2 \cos 2u$$

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

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

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

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

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

$$= 4 \sin u \cos^3 u - 4 \sin^3 u \cos u - 2 \sin u \cos u$$

$$= 2 \sin u \cos [2 \cos^2 u - 2 \cos u \sin^2 u - \cos u]$$

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

$$= \sin 4u - \sin 2u$$

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

Q4) If  $u = \log \left[ \frac{x^2 + y^2}{x + y} \right]$

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

Ans.  $u = \log \left[ \frac{x^2 + y^2}{x + y} \right]$

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

$$\therefore e^u = x \phi \left( \frac{y}{x} \right)$$

$\Rightarrow e^u$  is a homogeneous function of degree 1.

$\therefore$  By Euler's theorem

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

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

Diff. (1) wrt  $x$

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

Diff. (1) wrt  $y$

$$x \frac{\partial^2 u}{\partial x \partial y} + y \frac{\partial^2 u}{\partial y^2} + \frac{\partial u}{\partial y} = 0 \quad \text{--- (3)}$$

$$\textcircled{2}x^2 + \textcircled{3}xy$$

$$\frac{x^2 \delta^2 u}{\delta x^2} + \frac{x \delta u}{\delta x} + \frac{xy \delta u}{\delta x \delta y} + \frac{xy \delta u}{\delta x \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} + \frac{y \delta u}{\delta y} = 0$$

$$\Rightarrow \frac{x^2 \delta^2 u}{\delta x^2} + \frac{2xy \delta u}{\delta x \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} = - \left( \frac{x \delta u}{\delta x} + \frac{y \delta u}{\delta y} \right)$$

$$= -1$$

$$\text{Q5) } u = \operatorname{cosec}^{-1} \left[ \frac{x^{1/2} + y^{1/2}}{x^{1/3} + y^{1/3}} \right]^{1/2}$$

$$\text{Prove: } - \frac{x^2 \delta^2 u}{\delta x^2} + \frac{2xy \delta^2 u}{\delta x \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} = \frac{1}{144} (\tan^2 u + 13)$$

$$\text{Ans. } \operatorname{cosec} u = \left[ \frac{x^{1/2} \left( 1 + \left( \frac{y}{x} \right)^{1/2} \right)}{x^{1/3} \left( 1 + \left( \frac{y}{x} \right)^{1/3} \right)} \right]^{1/2}$$

$$= x^{1/12} \left[ \frac{1 + \left( \frac{y}{x} \right)^{1/2}}{1 + \left( \frac{y}{x} \right)^{1/3}} \right]^{1/2}$$

$\therefore \operatorname{cosec} u$  is a homogeneous function of degree  $\frac{1}{12}$ .

$$\therefore x \frac{\delta (\operatorname{cosec} u)}{\delta x} + y \frac{\delta (\operatorname{cosec} u)}{\delta y} = \frac{1}{12} \operatorname{cosec} u$$

$$\Rightarrow -\operatorname{cosec} u \cot u \left( \frac{x \delta u}{\delta x} + \frac{y \delta u}{\delta y} \right) = \frac{1}{12} \operatorname{cosec} u$$

$\Rightarrow$

$$\Rightarrow \frac{n \delta u}{\delta n} + y \frac{\delta u}{\delta y} = \frac{-1}{12} \tan u \quad \text{--- (1)}$$

Diff. (1) wrt  $n$

$$\frac{n \delta^2 u}{\delta n^2} + \frac{\delta u}{\delta n} + y \frac{\delta u}{\delta y \delta n} = \frac{-1}{12} \sec^2 u \left( \frac{\delta u}{\delta n} \right) \quad \text{--- (2)}$$

Diff. (1) wrt  $y$

$$\Rightarrow \frac{n \delta u}{\delta n \delta y} + y \frac{\delta^2 u}{\delta y^2} + \frac{\delta u}{\delta y} = \frac{-1}{12} \sec^2 u \left( \frac{\delta u}{\delta y} \right) \quad \text{--- (3)}$$

(2)  $\times n$  + (3)  $\times y$

$$\begin{aligned} \Rightarrow & \frac{n^2 \delta^2 u}{\delta n^2} + \frac{n \delta u}{\delta n} + \frac{ny \delta u}{\delta n \delta y} + \frac{ny \delta u}{\delta n \delta y} \\ & + \frac{y^2 \delta^2 u}{\delta n^2} + \frac{y \delta u}{\delta y} \\ = & \frac{-n \sec^2 u \delta u}{12} - \frac{y \sec^2 u \delta u}{12} \end{aligned}$$

$$\begin{aligned} \Rightarrow & \frac{n^2 \delta^2 u}{\delta n^2} + \frac{2ny \delta u}{\delta n \delta y} + \frac{y^2 \delta^2 u}{\delta y^2} \\ = & \left[ \frac{\delta u n}{\delta n} \left( \frac{\sec^2 u}{12} + 1 \right) + \frac{\delta u y}{\delta y} \left( \frac{\sec^2 u}{12} + 1 \right) \right] \end{aligned}$$

$$= - \left( \frac{\sec^2 u + 12}{12} \right) \left[ \frac{n \delta u}{\delta n} + y \frac{\delta u}{\delta y} \right]$$

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

$$= \frac{1}{144} \left[ \sec^2 u \tan u + 12 \tan u \right]$$

$$= \frac{1}{144} \tan u (\sec^2 u + 12)$$

$$= \frac{1}{144} \tan u (\tan^2 u + 1 + 12)$$

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

Q6)  $z = x^4 y^2 \sin^{-1}\left(\frac{x}{y}\right) + \log x - \log y$

Show:  $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 6x^4 y^2 \sin\left(\frac{x}{y}\right)$

Ans.  $z = x^4 y^2 \sin^{-1}\left(\frac{x}{y}\right) + \log\left(\frac{x}{y}\right)$

$$= u + v$$

$$u = x^4 y^2 \sin^{-1}\left(\frac{x}{y}\right)$$

$$= y^6 \left[ \left(\frac{x}{y}\right)^4 \sin^{-1}\left(\frac{x}{y}\right) \right]$$

∴  $u$  is a homogeneous function of degree 6

∴ By Euler's thm,

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 6u \quad \text{--- (2)}$$

$$v = \log\left(\frac{x}{y}\right)$$

$$e^v = \frac{x}{y}$$

∴  $e^v$  is a function

(homogeneous) of degree 0

By Euler's thm,

$$x \frac{\partial e^v}{\partial x} + y \frac{\partial e^v}{\partial y} = 0 \cdot e^v$$

$$x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = 0 \quad \text{--- (3)}$$

Adding (2) & (3)

$$x\left(\frac{\delta u}{\delta m} + \frac{\delta v}{\delta m}\right) + y\left(\frac{\delta u}{\delta y} + \frac{\delta v}{\delta y}\right) = 64 + 0 = 64$$

$$\Rightarrow x\frac{\delta z}{\delta m} + y\frac{\delta z}{\delta y} = 64 \quad \text{--- (4)}$$

----- x ----- x ----- x ----- x ----- x -----

## LIMITS & CONTINUITY ...

# Limit of a function of 2 variables  
 Let  $f(x, y)$  be a function of 2 variables,  
 then  $f(x, y)$  is said to have a limit  $L$   
 as the pt.  $(x, y)$  approach towards  $(a, b)$ ,  
 if the value of  $f(x, y)$  can be made as  
 close as to the given finite no.  $L$  for  
 all the values of  $(x, y)$  in approximately  
 equal to  $(a, b)$

$$\lim_{(x, y) \rightarrow (a, b)} f(x, y) = L$$

Step 1)  $\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y)$

Step 2)  $\lim_{\substack{y \rightarrow b \\ x \rightarrow a}} f(x, y)$

$$\text{If } (a, b) = (0, 0)$$

step 3) find limit along the path  $y = mx$

step 4) find limit along the path  $y = mx^n$   $\rightarrow$  highest power of  $x$  in the numerator

\* In case of  $(0, 0)$  all 4 steps are to be followed else only first 2 steps are to be followed

Q1) find  $\lim_{(m, n) \rightarrow (0, 0)} (x^2 + y^2)$

Ans

$$1. \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} (x^2 + y^2) = \lim_{x \rightarrow 0} x^2 = 0$$

$$2. \lim_{\substack{y \rightarrow 0 \\ x \rightarrow 0}} (x^2 + y^2) = \lim_{y \rightarrow 0} y^2 = 0$$

$$3. \lim_{\substack{x \rightarrow 0 \\ y \rightarrow mx}} (x^2 + m^2 x^2) = \lim_{x \rightarrow 0} x^2 (1 + m^2) = 0$$

$$4. \lim_{\substack{x \rightarrow 0 \\ y \rightarrow mx^n}} (x^2 + m^2 x^{2n}) = \lim_{x \rightarrow 0} x^2 (1 + m^2 x^{2n-2}) = 0$$

$$\therefore \lim_{(m, n) \rightarrow (0, 0)} f(m, n) = 0.$$

Q2)  $f(x,y) = \frac{y^2 - x^2}{x^2 + y^2}$  find limit at  $(0,0)$

Ans 1.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{y^2 - x^2}{x^2 + y^2} = \lim_{y \rightarrow 0} \frac{y^2}{y^2} = 1$

2.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{y^2 - x^2}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{-x^2}{x^2} = -1$

$\therefore ① \neq ②$

$\therefore$  limit does not exist at  $(0,0)$

$\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \left\{ \lim_{y \rightarrow 0} f(x,y) \right\} \neq \lim_{y \rightarrow 0} \left\{ \lim_{x \rightarrow 0} f(x,y) \right\}$

Q3)  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^4 + y^2}$

Ans. 1.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 y}{x^4 + y^2} = \lim_{y \rightarrow 0} \frac{0}{y^2} = 0$

2.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2 y}{x^4 + y^2} = \lim_{x \rightarrow 0} \frac{0}{x^4} = 0$

$$\begin{aligned}
 3. \lim_{\substack{n \rightarrow 0 \\ y \rightarrow mn}} \frac{x^2 y}{n^4 + y^2} &= \lim_{n \rightarrow 0} \frac{n^2 (mn)}{n^4 + m^2 n^2} \\
 &= \lim_{n \rightarrow 0} \frac{n^3 (m)}{n^2 (n^2 + m^2)} = 0.
 \end{aligned}$$

$$\begin{aligned}
 4. \lim_{\substack{n \rightarrow 0 \\ y \rightarrow mn^2}} \frac{n^2 y}{n^4 + y^2} &= \lim_{n \rightarrow 0} \frac{n^2 (mn^2)}{n^4 + m^2 n^4} \\
 &= \lim_{n \rightarrow 0} \frac{n^4 (m)}{n^4 (1 + m^2)} = \frac{m}{1 + m^2}
 \end{aligned}$$

$\therefore$  Limit does not exist.

$$\lim_{(n,y) \rightarrow (0,0)} \frac{n^2 + n - ny - y}{n - y}, \quad n \neq y$$

$$\Rightarrow \lim_{(n,y) \rightarrow (0,0)} \frac{n(n-y) + (n-y)}{n-y} = \lim_{(n,y) \rightarrow (0,0)} (n+1)$$

$$= 1$$

$$f. \lim_{(m,y) \rightarrow (3,4)} n^2 + ny + y^2$$

$$= 9 + 12 + 16$$

$$= 37$$

$$g. \lim_{(m,y) \rightarrow (1,2)} \frac{2my}{n^2 + y^2}$$

$$\text{Ans. } 1. \lim_{\substack{n \rightarrow 1 \\ y \rightarrow 2}} \frac{2my}{n^2 + y^2} = \lim_{y \rightarrow 2} \frac{2y}{1 + y^2} = \frac{4}{5}$$

$$2. \lim_{\substack{y \rightarrow 2 \\ n \rightarrow 1}} \frac{2my}{n^2 + y^2} = \lim_{n \rightarrow 1} \frac{4(n)}{n^2 + 4} = \frac{4}{5}$$

$\therefore$  The limit of the function exists.

$$\lim_{(m,y) \rightarrow (1,2)} \frac{2my}{n^2 + y^2} = \frac{4}{5}$$

## # CONTINUOUS FUNCTION...

A function  $f(x, y)$  is said to be continuous at  $(a, b)$  if following conditions are true

(i)  $\lim_{(x, y) \rightarrow (a, b)} f(x, y)$  exists

(ii)  $f(a, b)$  is defined

(iii)  $\lim_{(x, y) \rightarrow (a, b)} f(x, y) = f(a, b)$

If any 1 of the condition is not satisfied the function is not continuous

Q1) Discuss the continuity at origin

$$f(x, y) = \begin{cases} \frac{x^3 - y^3}{x^2 + y^2} & (x, y) \neq (0, 0) \\ 0 & (x, y) = (0, 0) \end{cases}$$

Ans 1.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^3 - y^3}{x^2 + y^2} = \lim_{y \rightarrow 0} \frac{-y^3}{y^2} = 0$

2.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^3 - y^3}{x^2 + y^2} = \lim_{x \rightarrow 0} \frac{x^3}{x^2} = 0$

$$3. \lim_{\substack{n \rightarrow 0 \\ y \rightarrow mn}} \frac{n^3 - y^3}{n^2 + y^2} = \lim_{n \rightarrow 0} \frac{n^3 - m^3 n^3}{n^2 + m^2 n^2}$$

$$= \lim_{n \rightarrow 0} n \frac{(1 - m^3)}{(1 + m^2)}$$

$$= 0$$

$$4. \lim_{\substack{n \rightarrow 0 \\ y \rightarrow mn^3}} \frac{n^3 - y^3}{n^2 + y^2} = \lim_{n \rightarrow 0} \frac{n^3 - m^3 n^6}{n^2 + m^2 n^6}$$

$$= \lim_{n \rightarrow 0} n \frac{(1 - m^3 n^3)}{(1 + m^2 n^3)}$$

$$= 0$$

$$\therefore \lim_{(n,y) \rightarrow (0,0)} f(n,y) = 0$$

$\therefore$  The limit exists at  $(0,0)$

$$\therefore f(0,0) = 0$$

$$\therefore \lim_{(n,y) \rightarrow (0,0)} = f(0,0) \text{ is equal to } 0$$

$\therefore$  The function is continuous at  $(0,0)$

$$f(x, y) = \begin{cases} \frac{x}{\sqrt{x^2 + y^2}} & (x, y) \neq (0, 0) \\ z & (x, y) = (0, 0) \end{cases}$$

Ans.

$$1. \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x}{\sqrt{x^2 + y^2}} = \lim_{y \rightarrow 0} \frac{0}{y} = 0$$

$$2. \lim_{\substack{y \rightarrow 0 \\ x \rightarrow 0}} \frac{x}{\sqrt{x^2 + y^2}} = \lim_{x \rightarrow 0} \frac{x}{x} = 1$$

$$\therefore (1) \neq (2)$$

$\therefore$  The limit does not exist

$\therefore$  The function is not continuous

$$Q. f(x,y) = \begin{cases} \frac{x^2}{\sqrt{x^2+y^2}} & (x,y) \neq (0,0) \\ 3 & (x,y) = (0,0) \end{cases}$$

Ans 1.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2}{\sqrt{x^2+y^2}} = \lim_{y \rightarrow 0} \frac{0}{y} = 0$

2.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \frac{x^2}{\sqrt{x^2+y^2}} = \lim_{x \rightarrow 0} \frac{x^2}{x} = 0$

3.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow mx}} \frac{x^2}{\sqrt{x^2+y^2}} = \lim_{x \rightarrow 0} \frac{x^2}{\sqrt{x^2+m^2x^2}}$

$$= \lim_{x \rightarrow 0} \frac{x^2}{x\sqrt{1+m^2}} = \lim_{x \rightarrow 0} \frac{x}{\sqrt{1+m^2}} = 0$$

4.  $\lim_{\substack{x \rightarrow 0 \\ y \rightarrow mx^2}} \frac{x^2}{\sqrt{x^2+y^2}} = \lim_{x \rightarrow 0} \frac{x^2}{\sqrt{x^2+m^2x^4}}$

$$= \lim_{x \rightarrow 0} \frac{x^2}{x\sqrt{1+m^2x^2}}$$

$$= 0$$

∴ The limit exists

$f(0,0) = 3$  is defined

$$\lim_{(m,y) \rightarrow (0,0)} f(0,0) \neq 3$$

$\therefore$  The function is not continuous

— x — x — x — x — x — x — x —

**(Imp)** MAXIMA & MINIMA of a function of two or more variables...

Let  $f(m,y)$  be a function of 2 variables.

Then if  $f(a,b) > f(m,y) \quad \forall (m,y) \in \text{domain of } f$   
 $\Rightarrow f$  has maximum value at  $(a,b)$

and if  $f(a,b) \leq f(m,y) \quad \forall (m,y) \in \text{domain of } f$ ,  
 $\Rightarrow$  then  $f$  has minimum value of  $(a,b)$ ,

# SECOND ORDER PARTIAL DERIVATIVE TEST.

Let  $f(m,y)$  be a function which is to be maximised/minimised.

step 1) find  $\frac{\partial f}{\partial m}$  &  $\frac{\partial f}{\partial y}$

step 2) For initial points  $\frac{\delta F}{\delta x} = 0$  &  $\frac{\delta F}{\delta y} = 0$

let  $(a, b)$  be a critical point

step 3) find  $\Delta = \frac{\delta^2 F}{\delta x^2}$  ,  $\Delta = \frac{\delta^2 F}{\delta x \delta y}$  ,  $\Delta = \frac{\delta^2 F}{\delta y^2}$

step 4) find  $\Delta - \Delta^2 \big|_{(a, b)}$

I) If  $\Delta - \Delta^2 \big|_{(a, b)} > 0$

- the function has extremal value at  $(a, b)$

a) If  $\Delta \big|_{(a, b)} > 0$

- the function has minimum value of  $(a, b)$

b) If  $\Delta \big|_{(a, b)} < 0$

- the function has maximum value of  $(a, b)$

II) If  $\Delta - \Delta^2 \big|_{(a, b)} < 0$

- the function has neither max. nor minimum

$(a, b)$  is known as saddle point

III) If  $\Delta - \Delta^2 \big|_{(a, b)} = 0$

then there is no conclusion

Q1)  $f(x, y) = x^3 + y^3 - 3axy$ ,  $a > 0$

Ans: (i)  $\frac{\partial f}{\partial x} = 3x^2 - 3ay$

$$\frac{\partial f}{\partial y} = 3y^2 - 3ax$$

$$(ii) \frac{\partial f}{\partial x} = 0$$

$$3x^2 - 3ay = 0$$

$$\Rightarrow y = \frac{x^2}{a}$$

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

$$3y^2 - 3ax = 0$$

$$\Rightarrow x = \frac{y^2}{a}$$

$$\Rightarrow \left(\frac{x^2}{a}\right)^2 = ax$$

$$\Rightarrow x^4 = a^3 x$$

$$\Rightarrow x(x^3 - a^3) = 0$$

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

$$\Rightarrow x = 0$$

$$y = 0$$

$$; x = a$$

$$; y = a$$

$\therefore (0, 0)$  &  $(a, a)$  are the two points

$$(iii) H = \frac{\partial^2 f}{\partial x^2} = 6x$$

$$J = \frac{\partial^2 f}{\partial x \partial y} = -3a$$

$$t = \frac{\partial^2 f}{\partial y^2} = 6y$$

$$y + s^2 = 36xy - 9a$$

At  $(0,0)$

$$y + s^2 \Big|_{(0,0)} = -9a^2 < 0$$

$\Rightarrow$  function has neither max. nor min. at  $(0,0)$

At  $(a,a)$

$$y + s^2 = 36xy - 9a^2$$

$$y + s^2 \Big|_{(a,a)} = 36a^2 - 9a^2 = 27a^2 > 0$$

$\Rightarrow$  function has extremal value at  $(a,a)$

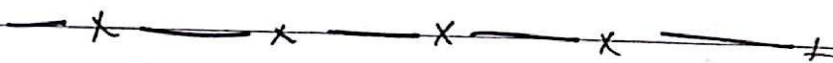
Now  $y \Big|_{(a,a)} = 6a > 0$  ( $\because a > 0$ )

$\Rightarrow$  function has minimum value at  $(a,a)$ .

$$\text{Minimum value} = f(a,a)$$

$$= a^3 + a^3 - 3a^3$$

$$= -a^3$$



$$y \Big|_{(a,a)} = 6a > 0 \quad \text{if } a > 0$$

$$< 0 \quad \text{if } a < 0$$

$\therefore$  function has maximum value at  $(-a,-a)$

$$\begin{aligned} \therefore f(-a,-a) &= -a^3 - a^3 - 3a^3 \\ &= -5a^3 \end{aligned}$$

$$Q2) \quad f(x, y) = 3x^2 - 2xy + y^2 - 8y$$

$$\text{Ans. (i) } \frac{\partial f}{\partial x} = 6x - 2y \qquad \frac{\partial f}{\partial y} = -2x + 2y - 8$$

$$(ii) \frac{\partial f}{\partial x} = 0$$

$$6x = 2y \\ \Rightarrow y = 3x$$

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

$$y - x = 4 \\ y = 4 + x$$

$$\therefore 3x = 4 + x$$

$$2x = 4$$

$$x = 2 \\ y = 6$$

$\therefore (2, 6)$  is a critical point

$$(iii) \quad r = \frac{\partial^2 f}{\partial x^2} = 6$$

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

$$t = 2$$

$$(iv) \quad r + s^2 = 6 - 4 = 2 > 0$$

$$\Rightarrow r + s^2 \big|_{(2,6)} = 2 > 0$$

$\Rightarrow f$  has extremal value at  $(2, 6)$

$$r \big|_{(2,6)} = 6 > 0$$

$\Rightarrow f$  has minimum value at  $(2, 6)$

$$f(2, 6) = 12 - 24 + 36 - 48 = -24$$

Q3)  $f(x, y) = 4xy - x^4 - y^4$

Ans. (i)  $\frac{\partial f}{\partial x} = 4y - 4x^3$        $\frac{\partial f}{\partial y} = 4x - 4y^3$

$$\textcircled{i} \frac{\partial f}{\partial x} = 0$$

$$\Rightarrow 4y = 4x^3$$

$$\Rightarrow y = x^3$$

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

$$\Rightarrow x = y^3$$

$$x = (x^3)^3$$

$$\Rightarrow x^9 - x = 0$$

$$\Rightarrow x(x^8 - 1) = 0$$

$$\Rightarrow x(x^4 - 1)(x^4 + 1) = 0$$

$$\Rightarrow x(x^2 - 1)(x^2 + 1)(x^4 + 1) = 0$$

$$\Rightarrow x(x-1)(x+1)(x^2+1)(x^4+1) = 0$$

$$x = 0 \quad ; \quad y = 0$$

$$x = 1 \quad ; \quad y = 1$$

$$x = -1 \quad ; \quad y = -1$$

$$(ii) \quad g_1 = \frac{\partial^2 f}{\partial x^2} = -12x^2$$

$$g_2 = \frac{\partial^2 f}{\partial x \partial y} = 4$$

$$g_3 = \frac{\partial^2 f}{\partial y^2} = -12y^2$$

$$(iv) \quad g_1 - g_3^2 = 144x^2y^2 - 16$$

for  $(0,0)$

$$g_1 - g_3^2 |_{(0,0)} = -16 < 0$$

$\Rightarrow$  function has neither max. nor minima

for  $(1,1)$

$$g_1 - g_3^2 |_{(1,1)} = 144 - 16 = 128 > 0$$

$\Rightarrow$  function has extremal value at  $(1,1)$

$$g_1 |_{(1,1)} = -12 < 0$$

$\Rightarrow$  f has maximum value at  $(1,1)$

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

for  $(-1,-1)$

$$g_1 - g_3^2 |_{(-1,-1)} = 128 > 0$$

$$g_1 |_{(-1,-1)} = -12 < 0$$

$\Rightarrow$  f has maximum value at  $(-1,-1)$

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

Q4)  $f(x, y) = 8x^3 - 24xy + y^3$

Ans (i)  $\frac{\partial f}{\partial x} = 24x^2 - 24y$        $\frac{\partial f}{\partial y} = 3y^2 - 24x$

(ii)  $\frac{\partial f}{\partial x} = 0$        $\frac{\partial f}{\partial y} = 3y^2 - 24x = 0$   
 $24x^2 = 24y$        $\Rightarrow y^2 = 8x$   
 $x^2 = y$

$\therefore 8x = x^4$   
 $\Rightarrow x^4 - 8x = 0$   
 $\Rightarrow x(x^3 - 8) = 0$   
 $\Rightarrow x(x-2)(x^2 + 4 + 4x) = 0$

$\therefore x = 0$        $\Rightarrow y = 0$   
 $x = 2$        $\Rightarrow y = 4$

$\therefore (0, 0)$  &  $(2, 4)$  are the 2 critical points.

(iii)  $\mathcal{H} = \frac{\partial^2 f}{\partial x^2} = 48x$

$\mathcal{W} = \frac{\partial^2 f}{\partial x \partial y} = -24$

$\mathcal{T} = \frac{\partial^2 f}{\partial y^2} = 6y$

$$\begin{aligned}
 9t - s^2 &= 288xy - (-24)^2 \\
 &= 288xy - 576
 \end{aligned}$$

for  $(0,0)$

$$9t - s^2 = -576 < 0$$

$\Rightarrow A+(0,0)$  it has neither max. nor minimum

for  $(2,4)$

$$\begin{aligned}
 9t - s^2 &= 288(8) - 576 \\
 &= 1728 > 0
 \end{aligned}$$

$\Rightarrow A+(2,4)$  the function has extremal values

$$9(2A) = 48(2) = 96 > 0$$

$\Rightarrow$  The function has minimum value

$$\begin{aligned}
 f(2,4) &= 8(8) - 24(8) + 64 \\
 &= -64 \quad \text{is the minimum value}
 \end{aligned}$$

# APPLICATIONS of MAXIMA & MINIMA...

(\*\*) Imp Q. find the dimensions of a rectangular box open at the top, having vol. of 32 cubic units & requiring least material for its construction.

Ans. let  $x, y, z$  be dimensions of box

Since volume is 32

$$\therefore xyz = 32 \quad \text{--- (1)}$$

$$\Rightarrow \left( z = \frac{32}{xy} \right)$$

$$\text{Surface area} = xy + 2yz + 2zx \quad \text{--- (2)}$$

Putting value of (1) in (2)

$$\text{S.A.} = xy + 2y \left( \frac{32}{xy} \right) + 2x \left( \frac{32}{xy} \right)$$

$$= xy + \frac{64}{x} + \frac{64}{y}$$

$$\text{let } f(x, y) = xy + \frac{64}{x} + \frac{64}{y}$$

$$(1) \frac{\partial f}{\partial x} = y - \frac{64}{x^2}$$

$$\frac{\partial f}{\partial y} = x - \frac{64}{y^2}$$

$$(2) \frac{\partial f}{\partial x} = 0$$

$$y = \frac{64}{x^2}$$

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

$$x = \frac{64}{y^2}$$

$$\Rightarrow y^2 = \frac{64}{x}$$

$$\Rightarrow \frac{64}{x} = \frac{(64)^2}{x^4}$$

$$\Rightarrow x^4 = 64x$$

$$\Rightarrow x(x^3 - 64) = 0$$

$$\Rightarrow x(x-4)(x^2 + 16 + 8x) = 0$$

$$x=0, \quad y=\infty \quad (\text{Not possible})$$

$$x=4, \quad y=4$$

$\therefore (4, 4)$  is a critical point.

$$(ii) \quad g_1 = \frac{\delta^2 f}{\delta x^2} = -64 \left( \frac{-2}{x^3} \right) = \frac{128}{x^3}$$

$$g_2 = \frac{\delta^2 f}{\delta x \delta y} = 1 \quad ; \quad k = \frac{\delta^2 f}{\delta y^2} = \frac{128}{y^3}$$

$$g_1 - k^2 = \frac{128 \times 128}{x^3 y^3} - 1$$

$$g_1 - k^2 \Big|_{(4,4)} = \frac{128^2}{64 \times 64} - 1 = 4 - 1 = 3 > 0$$

$\Rightarrow$  It has an extremal value at  $(4, 4)$

$$g_1 \Big|_{(4,4)} = \frac{128}{64} = 2 > 0$$

$\Rightarrow$  The function has minimum value

$\therefore$  for least material,

$$x=4, y=4, z = \frac{32}{16} = 2$$

## # LAGRANGE'S METHOD of Multipliers...

Adv: - no need to check whether function is maximal/minimal

Let  $f(x,y)$  be a function which is to be maximised/minimised  
and let  $g(x,y) = 0$  be a given constraint

let  $f(x,y) = f + \lambda g$ , when  $\lambda \in \mathbb{Z}$

$$\frac{\partial f}{\partial x} = 0 \quad ; \quad \frac{\partial f}{\partial y} = 0 \quad ; \quad \frac{\partial f}{\partial z} = 0$$

Q1) Find dimensions of a box having surface area 108, having max. volume.

Ans.

let the sides be  $x, y, z$

$$108 = xy + 2yz + 2zx$$

let  $f(x,y,z) = xyz$  (function to be max/minimised)

$$\text{let } g(x,y,z) = xy + 2zy + 2zx = 108 \quad \leftarrow \text{A}$$

let  $F(x,y,z) = f + \lambda g$  ( $\lambda$  can be determined)

$$F = xyz + \lambda(xy + 2yz + 2zx) \quad \leftarrow \text{B}$$

$$\frac{\partial F}{\partial x} = yz + \lambda(y+2z) = 0 \quad \text{--- (1)} \Rightarrow \lambda = \frac{-yz}{y+2z}$$

$$\frac{\partial F}{\partial y} = xz + \lambda(x+2z) = 0 \quad \text{--- (2)} \Rightarrow \lambda = \frac{-xz}{x+2z}$$

$$\frac{\partial F}{\partial z} = -xy + 2\lambda(y+x) = 0 \quad \text{--- (3)} \Rightarrow \lambda = \frac{-xy}{2(x+y)}$$

From Eqn. (1) & (2)

~~$$yz + \lambda(y+2z) = xz + \lambda(x+2z)$$~~

~~$$\lambda(y-x) = z(x-y)$$~~

~~$$\therefore \lambda = -z$$~~

From (1) & (3)

~~$$\frac{-yz}{y+2z} = \frac{-xz}{x+2z}$$~~

~~$$xy + 2yz = xy + 2xz$$~~
~~$$\Rightarrow x = y$$~~

From (2) & (3)

~~$$\frac{-xz}{x+2z} = \frac{-xy}{2(x+y)}$$~~

~~$$2zx + 2zy = xy + 2zx$$~~
~~$$\Rightarrow y = 2z$$~~

From (1) & (3)

~~$$\frac{-yz}{y+2z} = \frac{-xy}{2(x+y)} \Rightarrow 2zn + 2yz = xy + 2zn$$~~
~~$$\Rightarrow y$$~~

$$\therefore x = y = 2z$$

Putting in (A)

$$108 = x^2 + 2x\left(\frac{x}{2}\right) + 2\left(\frac{x}{2}\right)\left(\frac{x}{2}\right)$$

$$108 = 3x^2$$

$$\Rightarrow x^2 = 36$$

$$\Rightarrow x = \pm 6$$

For  $x = 6, y = 6, z = 3$

$x = -6, y = -6, z = -3$  (Rejected,  $\because$  dimensions can't be negative)

$\therefore$  Dimensions of the box are 6, 6, 3

Q2) The sum of 3 nos is constant, prove that their product is max. when they are equal.  
let the 3 nos be  $x, y, z$

$$\text{let } f(x, y, z) = xyz$$

$$\text{Sum} = x + y + z = k$$

$$\text{let } g(x, y, z) = xyz - k$$

$$f(x, y, z) = f(x, y, z) + \lambda \cdot g(x, y, z)$$

(value of  $\lambda$  can be determined)

$$f(x, y, z) = xyz + \lambda(x+y+z-k)$$

$$\frac{\partial f}{\partial x} = yz + \lambda = 0$$

$$\lambda = -yz \quad \text{--- (1)}$$

$$\frac{\partial f}{\partial y} = xz + \lambda = 0$$

$$\lambda = -xz \quad \text{--- (2)}$$

$$\frac{\partial f}{\partial z} = xy + \lambda = 0$$

$$\lambda = -xy \quad \text{--- (3)}$$

from (1) & (2)

$$-yz = -xz$$

$$x = y$$

from (2) & (3)

$$-xz = -xy$$

$$y = z$$

$$\therefore x = y = z$$

$\therefore$  Their product is max, when they are equal

Q3) Find the pts. on the plane  $x+y+2z=5$ , that is close to the pt.  $(0, 3, 4)$

Ans.

dist is min.

Let  $Q(x, y, z)$  be a point on the plane

$$PQ = \sqrt{x^2 + (y-3)^2 + (z-4)^2}$$

$$\text{Let } f(x, y, z) = x^2 + (y-3)^2 + (z-4)^2 \quad \text{--- (1)}$$

$$\text{Let } g(x, y, z) = x + y + 2z - 5 \quad \text{--- (2)}$$

$$f(x, y, z) = f(x, y, z) + \lambda g(x, y, z) \quad \text{--- (3)}$$

$$= x^2 + (y-3)^2 + (z-4)^2 + \lambda(x+y+2z-5)$$

$$\frac{\partial f}{\partial x} = 2x + \lambda \Rightarrow \lambda = -2x \quad \text{--- (1)}$$

$$\frac{\partial f}{\partial y} = 2(y-3) + \lambda \Rightarrow \lambda = 6 - 2y \quad \text{--- (2)}$$

$$\frac{\partial f}{\partial z} = 2(z-4) + 2\lambda \Rightarrow \lambda = 4 - z \quad \text{--- (3)}$$

from (1), (2) & (3)

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

$$\begin{aligned} 2x &= z - 4 \\ z &= 2x + 4 \end{aligned}$$

$$y = x + 3 ; z = 2x + 4$$

Putting these values in (2)

$$\begin{aligned} x + y + 2z &= 5 \\ x + x + 3 + 4x + 8 &= 5 \\ 6x &= -6 \\ x &= -1 \end{aligned}$$

$$x = -1, y = 2, z = 2$$

∴ The points are  $(-1, 2, 2)$

Q4) Divide 24 into 3 parts such that product of first, sq. of second & cube of third is maximum.

Ans. let the 3 numbers be  $x, y, z$

$$\text{let } g(x, y, z) = x + y + z - 24 = 0 \quad \text{--- (A)}$$

$$\text{let } f(x, y, z) = xy^2z^3 \quad \text{(function to be made maximum)}$$

$$F(x, y, z) = f(x, y, z) + \lambda g(x, y, z) \\ = xy^2z^3 + \lambda(x + y + z - 24)$$

$$\frac{\partial F}{\partial x} = y^2z^3 + \lambda = 0 \quad \lambda = -y^2z^3 \quad \text{--- (1)}$$

$$\frac{\partial F}{\partial y} = 2xy^2z^3 + \lambda = 0 \quad \lambda = -2xy^2z^3 \quad \text{--- (2)}$$

$$\frac{\partial F}{\partial z} = 3xy^2z^2 + \lambda = 0 \quad \lambda = -3xy^2z^2 \quad \text{--- (3)}$$

from (1), (2) & (3)

$$y^2z^3 = 2xy^2z^3 \quad | \quad y^2z^3 = 3xy^2z^2 \\ y = 2x \quad | \quad z = 3x$$

$$\therefore y = 2x, z = 3x$$

Putting these values in (A)

$$x + 2x + 3x = 24$$

$$6x = 24$$

$$\Rightarrow x = 4, y = 8, z = 12$$

$\therefore$  the reqd. no's are 4, 8, 12

Q5) Divide 120 into 3 parts, such that sum of their products 2 at a time is maximum.

Ans:

$$g(n, y, z) = n + y + z = 120 \quad \text{--- (A)}$$

$$f(n, y, z) = ny + yz + zn \quad \left( \begin{array}{l} \text{function to be} \\ \text{maximised} \end{array} \right)$$

$$F(n, y, z) = f(n, y, z) + \lambda g(n, y, z)$$

$$= ny + yz + zn + \lambda(n + y + z - 120)$$

$$\frac{\partial F}{\partial n} = y + z + \lambda \quad \Rightarrow \lambda = -(y + z) \quad \text{--- (1)}$$

$$\frac{\partial F}{\partial y} = n + z + \lambda \quad \Rightarrow \lambda = -(n + z) \quad \text{--- (2)}$$

$$\frac{\partial F}{\partial z} = n + y + \lambda \quad \Rightarrow \lambda = -(n + y) \quad \text{--- (3)}$$

From (1), (2) & (3)

$$y + z = n + z \quad ; \quad n + z = n + y$$

$$\Rightarrow n = y \quad ; \quad \Rightarrow y = z$$

$$\therefore n = y = z$$

Putting this in (A)

$$120 = 3n$$

$$n = 40$$

$$\therefore n = y = z = 40$$

$\therefore$  The 3 no's are 40, 40, 40

(R) (Q) The temp.  $T$  at any pt  $(x, y, z)$  in the space is  $T = 400xyz^2$ . find the max. temp. on the surface of unit sphere

Ans.  $g(x, y, z) = x^2 + y^2 + z^2 - 1$  — (A)

$f(x, y, z) = 400xyz^2$  (quantity to be maximised)

$$F(x, y, z) = f(x, y, z) + \lambda(g(x, y, z))$$

$$= 400xyz^2 + \lambda(x^2 + y^2 + z^2 - 1)$$

$$\frac{\delta F}{\delta x} = 400yz^2 + 2x(\lambda) \Rightarrow \lambda = -\frac{400yz^2}{2x}$$
 — (1)

$$\frac{\delta F}{\delta y} = 400xz^2 + \lambda(2y) \Rightarrow \lambda = \frac{-400xz^2}{2y}$$
 — (2)

$$\frac{\delta F}{\delta z} = 800xyz + \lambda(2z) \Rightarrow \lambda = -\frac{800xyz}{2z}$$
 — (3)

From (1), (2) & (3)

$\frac{400yz^2}{2x} = \frac{400xz^2}{2y}$ $y^2 = x^2$ $y = \pm x$	$\frac{400yz^2}{2x} = \frac{800xyz}{2z}$ $z^2 = 2x^2$ $z = \pm \sqrt{2}x$
---	---

$(x, x, \sqrt{2}x), (x, -x, -\sqrt{2}x)$  are the 2 points

Putting in (A)

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

$$5x^2 = 1 \Rightarrow x = \pm \frac{1}{\sqrt{5}}$$

$$\therefore m = \pm \frac{1}{\sqrt{5}} \quad y = \pm \frac{1}{\sqrt{5}} x \quad z = \pm \sqrt{\frac{2}{5}}$$

# Vector Calculus

Scalar Field - If a scalar quantity  $\phi$  is a function of a pt. that depends on its position  $(x, y, z)$  in space is called a scalar pt. function. It does not depend upon the choice of the co-ordinate system. Ex, - temp, density etc.

Vector pt. func. - A function  $\vec{V}$  which depends on its value and its position in space is called a vector pt. function. Ex - Acc.

Del Operator (nabla) The Del operator denoted by  $\nabla$  is  $= \hat{i} \frac{d}{dx} + \hat{j} \frac{d}{dy} + \hat{k} \frac{d}{dz}$

If the Del operator is applied on a vector pt. function, the result is a vector and if applied to a scalar pt. function results in a scalar.

Gradient Let  $\phi(x, y, z)$  be a scalar pt. function, then the gradient of this function is denoted as  $\text{grad } \phi = \nabla \phi$

$$\nabla \phi = \left( \hat{i} \frac{\partial}{\partial x} + \hat{j} \frac{\partial}{\partial y} + \hat{k} \frac{\partial}{\partial z} \right) \phi(x, y, z)$$

(Also a ~~unit~~ vector to the surface  $\phi$ .)

$$\Rightarrow \hat{i} \frac{\partial \phi}{\partial x} + \hat{j} \frac{\partial \phi}{\partial y} + \hat{k} \frac{\partial \phi}{\partial z}$$

Ex Find the grad  $\phi(x, y, z)$  at  $(1, -2, -1)$ ;  $\phi(x, y, z) = x^3 + y^3 + 3xyz$ .

$$\text{grad } \phi(x, y, z) = \hat{i} \frac{\partial \phi}{\partial x} + \hat{j} \frac{\partial \phi}{\partial y} + \hat{k} \frac{\partial \phi}{\partial z}$$

$$\hat{i}(3x^2 + 3yz) + \hat{j}(3y^2 + 3xz) + \hat{k}(3xy)$$

at  $(1, -2, -1)$ , it will be

$$\hat{i}(9) + \hat{j}(9) + \hat{k}(-6)$$

$$9\hat{i} + 9\hat{j} - 6\hat{k}$$

Ex  $\phi = r^m$   $\vec{r} = x\hat{i} + y\hat{j} + z\hat{k}$   $\text{grad } \phi = ?$

$$r = (x^2 + y^2 + z^2)^{1/2}$$

$$r^m = (x^2 + y^2 + z^2)^{m/2} = \phi$$

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

$$\hat{i} \left( \frac{m}{2} (x^2 + y^2 + z^2)^{\frac{m}{2}-1} \cdot 2x \right) + \hat{j} \left( \frac{m}{2} (x^2 + y^2 + z^2)^{\frac{m}{2}-1} \cdot 2y \right) + \hat{k} \left( \frac{m}{2} (x^2 + y^2 + z^2)^{\frac{m}{2}-1} \cdot 2z \right)$$

$$m(x^2 + y^2 + z^2)^{\frac{m}{2}-1} \begin{pmatrix} x \\ y \\ z \end{pmatrix}$$

$$\boxed{m r^{m-2} \vec{r}}$$

$$\frac{\vec{r}}{r} = \hat{r}$$

$$\vec{r} = r \hat{r}$$

$$\frac{\partial (r^m)}{\partial r} = m r^{m-1} \Rightarrow m r^{m-1} \hat{r}$$

$$\boxed{m r^{m-1} \hat{r}}$$

Geometrical significance of gradient func:  $\nabla\phi$  is a vector normal to the surface  $\phi$ .

Ex unit vector  $\perp$  to  $x^2y^3+3xyz=\phi$  at  $(1,2,1)$ .

$\nabla\phi$  is a vector  $\perp$  to  $\phi$ .

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

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

$$\nabla\phi = \hat{i}(-3) + \hat{j}(9) + \hat{k}(6)$$

$$-3\hat{i} + 9\hat{j} + 6\hat{k}$$

$$|\nabla\phi| = \sqrt{9+81+36}$$

$$\nabla \text{ unit vector} = \frac{\nabla\phi}{|\nabla\phi|} \Rightarrow \frac{-3\hat{i} + 9\hat{j} + 6\hat{k}}{\sqrt{9+81+36}}$$

Ex If  $\phi$  is an acute angle b/w  $x^2yz = 3x+z^2$  and  $6x^2-y^2+2z=1$  at  $(1, -2, 1)$ .

$$\phi_1 = x^2yz - 3x - z^2 = 0$$

$$6x^2 - y^2 + 2z - 1 = 0$$

$\perp$  to  $\phi_1 \Rightarrow \nabla\phi_1$

$$\nabla\phi_1 = \hat{i} \frac{\partial\phi_1}{\partial x} + \hat{j} \frac{\partial\phi_1}{\partial y} + \hat{k} \frac{\partial\phi_1}{\partial z}$$

$$\hat{i}(2xyz-3) + \hat{j}(x^2z) + \hat{k}(x^2y-2z)$$

at  $(1, -2, 1)$ .

-2-2

$$= \hat{i}(-7) + \hat{j} + (-4)\hat{k}$$

$$\nabla\phi_1 \cdot \nabla\phi_2 = -7 + 4 - 8$$

$$\nabla\phi_2 = \hat{i}(6x) + \hat{j}(-2y) + \hat{k}(2)$$

$$\text{at } (1, -2, 1) \Rightarrow 6\hat{i} + 4\hat{j} + 2\hat{k}$$

Now angle b/w  $\phi_1$  and  $\phi_2$  is equal to the angle b/w.

$\nabla\phi_1$  and  $\nabla\phi_2$  as they are vectors  $\perp$  to these  
~~scalar~~ <sup>scalar</sup> functions

$$\text{Angle b/w two vectors} \Rightarrow \cos\theta = \frac{\nabla\phi_1 \cdot \nabla\phi_2}{|\nabla\phi_1| |\nabla\phi_2|}$$

$$\Rightarrow \frac{-46}{(\sqrt{49+16+1})(\sqrt{36+16+4})}$$

Ex Calculate the angle between  $\perp$  vectors on  $xy = z^2$  at  $(4, 1, 2)$  &  $(3, 3, -3)$   
 $xy - z^2 = 0$

$\perp$  vectors ~~are~~ on  $\phi \Rightarrow \text{grad } \phi$ .

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

$$\hat{i}(y) + \hat{j}(x) + \hat{k}(-2z)$$

$$\text{at } (4, 1, 2)$$

$$\hat{i} + 4\hat{j} - 4\hat{k}$$

$$\text{at } (3, 3, -3)$$

$$3\hat{i} + 3\hat{j} + 6\hat{k}$$

$$\nabla\phi_1 \cdot \nabla\phi_2 = 3 + 12 - 24$$

$$\Rightarrow -9$$

$$\sqrt{33} \times \sqrt{54}$$

$$\sqrt{33} \times \sqrt{6}$$

$$\frac{36}{16} \times \frac{54}{36}$$

$$\text{angle b/w two vectors} \Rightarrow \cos\theta = \frac{\nabla\phi_1 \cdot \nabla\phi_2}{|\nabla\phi_1| |\nabla\phi_2|} \Rightarrow \frac{-9}{\sqrt{6} \times \sqrt{33}}$$

$$\Rightarrow \frac{-3}{\sqrt{12}}$$

Directional Derivative of a scalar pt. function  $\phi(x, y, z)$  at pt. P. in the direction of unit vector  $\hat{x}$  is given by

$$\nabla\phi \cdot \hat{x}$$

Ex Find the directional derivative of  $\phi = 2xy + z^2$  at P(1, -1, 3) in the direction of  $\hat{x} = \hat{i} + 2\hat{j} + 2\hat{k}$ .

$\nabla\phi$  is the vector  $\perp$  to  $\phi$ .

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

$$= \hat{i}(2y) + \hat{j}(2x) + \hat{k}(2z)$$

$$\Rightarrow \text{at } (1, -1, 3) \Rightarrow -2\hat{i} + 2\hat{j} + 6\hat{k}$$

in direction of  $\hat{x} = \frac{\hat{i} + 2\hat{j} + 2\hat{k}}{3}$

$$\nabla\phi \cdot \hat{x} \Rightarrow \frac{-2 + 4 + 12}{3} \Rightarrow \frac{14}{3}$$

Ex Find directional derivative of  $\phi = xy^2 + yz^3$  at (1, -1) along the direction normal to the surface  $x^2 + y^2 + z^2 = 9$  at (1, 2, 2)

$$\nabla\phi_1 = \hat{i} \frac{\partial\phi_1}{\partial x} + \hat{j} \frac{\partial\phi_1}{\partial y} + \hat{k} \frac{\partial\phi_1}{\partial z}$$

$$\hat{i}(y^2) + \hat{j}(2xy + z^3) + \hat{k}(3yzy^2)$$

(1, -1, 1)

$$\hat{i} + (-1)\hat{j} + (-3)\hat{k} \rightarrow \nabla\phi_1$$

$$\Rightarrow \nabla\phi_1 \cdot \frac{\nabla\phi_2}{|\nabla\phi_2|}$$

$$\nabla\phi_2 = \hat{i}\frac{\partial\phi_2}{\partial x} + \hat{j}\frac{\partial\phi_2}{\partial y} + \hat{k}\frac{\partial\phi_2}{\partial z}$$

$$= \hat{i}(2x) + \hat{j}(2y) + \hat{k}(2z)$$

at (1, 2, 2)

$$2\hat{i} + 4\hat{j} + 4\hat{k} = \vec{r}$$

$$\Rightarrow \nabla\phi_1 \cdot \vec{r} \Rightarrow (\hat{i} - \hat{j} - 3\hat{k}) \cdot \frac{(2\hat{i} + 4\hat{j} + 4\hat{k})}{\sqrt{36}}$$

$$\frac{2 - 4 - 12}{6} \Rightarrow \frac{-14}{6} = -7/3$$

Divergence of a vector point function:

If  $\vec{V} = v_1\hat{i} + v_2\hat{j} + v_3\hat{k}$  is a vector point function, then its

divergence is given as  $\nabla \cdot \vec{V} = \left( \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z} \right)$

If the divergence of  $\vec{V} \Rightarrow \nabla \cdot \vec{V} = 0$ , then the function is solenoidal.

Physical Interpretation of Divergence:

It gives the rate of outflow per unit volume at a point in the fluid.

Ex Find the divergence of  $\vec{F}(x,y,z) = e^{xyz}(xy^2\hat{i} + yz^2\hat{j} + zx^2\hat{k})$  at  $(2,2,2)$

$$\nabla \cdot \vec{F} = \left( \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z} \right)$$

$$\uparrow (yze^{xyz}(x^2y) + ze^{xyz}xy) + \uparrow (nze^{xyz}(yz^2) + z^2e^{xyz}) +$$

$$\uparrow (xye^{xyz}(zx^2) + x^2e^{xyz})$$

at  $(2,2,2)$

$$e^8 \left( \uparrow (32+8) + \uparrow (32+4) + \uparrow (32+4) \right)$$

$$e^8 (40 + 36 + 36) = (102)e^8$$

~~Ex~~

$F = (-x^2 + yz)\hat{i} + (4y - z^2x)\hat{j} + (12xz - 4z)\hat{k}$  solenoidal or not?

$$\nabla \cdot \vec{F} \Rightarrow \left( \frac{\partial V_x}{\partial x} + \frac{\partial V_y}{\partial y} + \frac{\partial V_z}{\partial z} \right)$$

$$\uparrow (-2x) + (4) + (12x - 4)$$

$$\nabla \cdot \vec{F} = -2x + 4 + 12x - 4 \Rightarrow 10x \text{ - Not solenoidal}$$

## Curl of a Vector Pt. function:

If  $\vec{V} = v_1 \hat{i} + v_2 \hat{j} + v_3 \hat{k}$  is a vector point function, then cross product of it with  $\nabla$  function operator is nothing but the curl of a function.

$$\text{Curl } \nabla \vec{V} = \nabla \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix}$$

i) If the ~~the~~  $\text{Curl } \vec{V} = 0$ , then the vector is irrotational.  
(There is no rotation in the vector.)

Ex  $\vec{V} = (xyz) \hat{i} + (3xz^2y) \hat{j} + (xz^2y^2z) \hat{k}$ , Find  $\text{Curl } \vec{V}$  at  $(2, -1, 1)$

$$\text{Curl } \vec{V} = \nabla \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_x & v_y & v_z \end{vmatrix}$$

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xyz & 3xz^2y & xz^2y^2z \end{vmatrix}$$

$$\hat{i} \left( \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) - \hat{j} \left( \frac{\partial v_z}{\partial x} - \frac{\partial v_x}{\partial z} \right) + \hat{k} \left( \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right)$$

$$\hat{i} (2 - 0) - \hat{j} (z^2 - xy) + \hat{k} (6xy - xz)$$

at  $(2, -1, 1)$

$$2\hat{i} - \hat{j}(8) + \hat{k}(-14) = 2\hat{i} - 8\hat{j} - 14\hat{k}$$

$$\vec{v} = (x+y)\hat{i} + \hat{j}(x+z) + \hat{k}(x+y)$$

Q.  $\text{curl } \vec{v}$  is irrotational or not?

$$\text{curl } \vec{v} = \nabla \times \vec{v} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_x & v_y & v_z \end{vmatrix}$$

$$\begin{matrix} \hat{i} & \hat{j} & \hat{k} \\ \hline \hat{i} & \hat{j} & \hat{k} \end{matrix}$$

$$\hat{i} \left( \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) - \hat{j} \left( \frac{\partial v_z}{\partial x} - \frac{\partial v_x}{\partial z} \right) + \hat{k} \left( \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right)$$

$$\Rightarrow \hat{i}(1-1) - \hat{j}(1-1) + \hat{k}(1-1)$$

$$\Rightarrow 0$$

$\therefore \text{curl } \vec{v} = 0 \Rightarrow$  the plane is irrotational

$$\vec{F} = \text{grad}(x^3 + y^3 + z^3 - 3xyz) \Rightarrow \phi$$

find  $\text{div } \vec{F}$  and  $\text{curl } \vec{F}$

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

$$\hat{i}(3x^2 - 3yz) + \hat{j}(3y^2 - 3xz) + \hat{k}(3z^2 - 3xy)$$

$$\text{div } \vec{F} \Rightarrow \nabla \cdot \vec{F} = \frac{\partial f_x}{\partial x} + \frac{\partial f_y}{\partial y} + \frac{\partial f_z}{\partial z}$$

$$6x + 6y + 6z \Rightarrow 6(x+y+z)$$

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

$$x_1 = l \quad -4x_2 + x_3 = 0$$

$$2x_2 + x_3 = 0$$

$$-2x_2 = 0$$

$$x_3 = 0$$

$$\begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} l \cdot \begin{pmatrix} 2 \\ 0 \\ 0 \end{pmatrix}$$

$$\text{Curl } \vec{F} = \nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ f_x & f_y & f_z \end{vmatrix}$$

$$= \hat{i} \left( \frac{\partial f_z}{\partial y} - \frac{\partial f_y}{\partial z} \right) + \hat{j} \left( \frac{\partial f_x}{\partial z} - \frac{\partial f_z}{\partial x} \right) + \hat{k} \left( \frac{\partial f_y}{\partial x} - \frac{\partial f_x}{\partial y} \right)$$

$$= \hat{i}(-3x+3x) - \hat{j}(-3y+3y) + \hat{k}(-3z+3z)$$

$$\Rightarrow 0.$$

$\text{Curl } \vec{F} = 0 \Rightarrow$  The plane is irrotational.

$$\vec{V} = x^2 y \hat{i} + y^2 z \hat{j} + z^2 y \hat{k}. \quad \text{Curl}(\text{Curl } \vec{V}) = ?$$

$$\text{Curl } \vec{V} = \nabla \times \vec{V} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_x & v_y & v_z \end{vmatrix}$$

$$\hat{i} \left( \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z} \right) + \hat{j} \left( \frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x} \right) + \hat{k} \left( \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right)$$

$$\hat{i}(z^2 - y^2) + \hat{k}(0 - x^2) - \hat{j}(0 - 0)$$

$$\vec{V}' \Rightarrow (z^2 - y^2) \hat{i} - x^2 \hat{k}$$

$$\text{Curl } \vec{V}' = \nabla \times \vec{V}' = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v'_x & v'_y & v'_z \end{vmatrix}$$

$$\hat{i} \left( \frac{\partial v'_z}{\partial y} - \frac{\partial v'_y}{\partial z} \right) - \hat{j} \left( \frac{\partial v'_z}{\partial x} - \frac{\partial v'_x}{\partial z} \right) + \hat{k} \left( \frac{\partial v'_y}{\partial x} - \frac{\partial v'_x}{\partial y} \right)$$

$$= \hat{i}(0-0) - \hat{j}(-2x-2z) + \hat{k}(-2y)$$

$$2((x+z)\hat{j} + y\hat{k})$$

### Line Integral

Any integral which can be evaluated along a curve is said to be line integral.

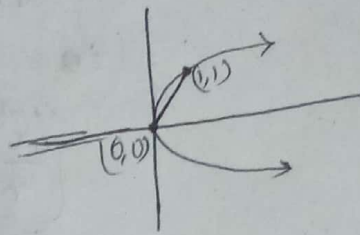
Conservative Field  $\Rightarrow w=0$

Ex Find  $\int_C \vec{F} \cdot d\vec{r}$  where  $\vec{F} = x^2\hat{i} + xy\hat{j}$  and  $C$  is  $y^2 = x$  joining  $(0,0)$  to  $(1,1)$

(1,1)

$$\vec{r} = x\hat{i} + y\hat{j}$$

$$d\vec{r} = dx\hat{i} + dy\hat{j}$$



$$\int_C \vec{F} \cdot d\vec{r}$$

$$\int_{(0,0)}^{(1,1)} (x^2\hat{i} + xy\hat{j}) \cdot (dx\hat{i} + dy\hat{j})$$

(0,0)

$$\int_{(0,0)}^{(1,1)} x^2 dx + xy dy$$

(0,0)

$$\because y = \sqrt{x} \text{ and } xy dy = dx \Rightarrow dy = \frac{dx}{2\sqrt{x}}$$

$$\int_0^1 x^2 dx + x\sqrt{x} \frac{dx}{2\sqrt{x}}$$

$$\left[ \frac{x^3}{3} \right]_0^1 + \left[ \frac{x^2}{2} \right]_0^1$$

$\Rightarrow$

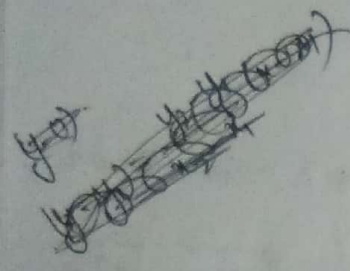
$$\frac{1}{3} + \frac{1}{2} =$$

$$\boxed{\frac{5}{6}}$$

Q Calculate  $\int_C \vec{F} \cdot d\vec{r} \Rightarrow F = 3xy \hat{i} - y^2 \hat{j}$  along C where C is

$y = 2x^2$  from (0,0) to (1,2)

$$d\vec{r} = dx \hat{i} + dy \hat{j}$$



$$\int_C (3xy \hat{i} - y^2 \hat{j}) (dx \hat{i} + dy \hat{j})$$

$$\int_{(0,0)}^{(1,2)} 3xy dx - y^2 dy$$

$$\because y = 2x^2 \text{ and } dy = 4x dx.$$

$$\int_{(0,0)}^{(1,2)} 6x^3 dx - 4x^4 \cdot 4x dx$$

$$\left[ \frac{6x^4}{4} \right]_0^1 - \left[ \frac{16x^6}{6} \right]_0^1$$

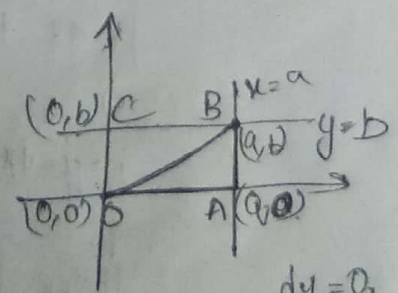
$$\frac{3 \cdot 8}{2 \cdot 4} - \frac{16 \cdot 1}{6} \Rightarrow \frac{3}{2} - \frac{8}{3} \Rightarrow \boxed{\frac{-7}{6}}$$

Q  $(x^2 + y^2) \hat{i} - 2xy \hat{j} = \vec{F}$ . Calculate work done in moving a point from (0,0) to (a,b) along the rectangle bounded by the lines.

$x=0, x=a, y=0, y=b$

$$\int_C \vec{F} \cdot d\vec{r} \quad d\vec{r} = dx \hat{i} + dy \hat{j}$$

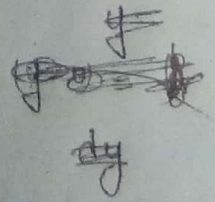
$$\int x^2 dx + y^2 dx - 2xy dy$$



$$y=0, \quad dy=0$$

$$x=a, \quad dx=0$$

$$\int_{OA} x^2 dx + y^2 dx - 2xy dy + \int_{AB} x^2 dx + y^2 dx - 2xy dy$$



$$\int x^2 dx + y^2 dy - 2xy dy \Rightarrow dy = 0, y = 0.$$

OA



$$= \int_0^a x^2 dx + (0) dx - 2x(0)(0) \quad ((0,a) \text{ are limits of } y(x))$$

$$\Rightarrow \left[ \frac{x^3}{3} \right]_0^a \Rightarrow \frac{a^3}{3}$$

$$\int_{AB} x^2 dx + y^2 dx - 2xy dy$$

$$\begin{aligned} dx &= 0 \\ x &= a \end{aligned}$$

$$\int_0^b -2ay dy$$

(0,b) are limits of y

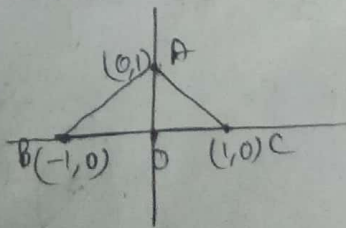
$$= -2ab^2 \Rightarrow$$

$$\text{Total work done} \Rightarrow \left[ \frac{a^3}{3} - ab^2 \right]$$

Ex w =  $\int y^2 dx - x^2 dy$  where C is a  $\Delta$  with vertices (1,0), (0,1), (-1,0) And w.p.

$$\int_{AB} y^2 dx - x^2 dy$$

$$\begin{aligned} (y-0) &= \frac{1}{1}(x+1) \\ y &= x+1 \\ dy &= dx \end{aligned}$$



$$\int_{AB} (y^2 - x^2) dx$$

$$\because y = (x+1)$$

$$\int_{AB} ((x+1)^2 - x^2) dx \Rightarrow \left[ \frac{(x+1)^3}{3} \right]_{-1}^0 - \left[ \frac{x^3}{3} \right]_{-1}^0 \Rightarrow \boxed{\frac{1}{3}}$$

$$\int_{BC} y^2 dx - x^2 dy \quad \begin{matrix} y=0 \\ dy=0 \end{matrix}$$

$$\Rightarrow \int_{BC} y^2 dx - x^2 dy = 0$$

$$\int_{AC} y^2 dx - x^2 dy$$

$$\begin{aligned} (y-0) &= \frac{1}{-1}(x-1) \\ y &= 1-x \\ dy &= -dx \end{aligned}$$

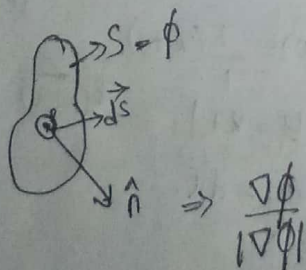
$$\int_1^0 ((1-x)^2 + x^2) dx$$

$$\left[ \frac{(1-x)^3}{3} \right]_1^0 + \left[ \frac{x^3}{3} \right]_1^0$$

$$0 + \frac{1}{3}$$

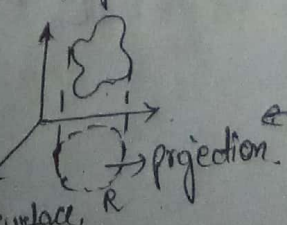
$$\text{Total work} = -\frac{1}{3} + \frac{1}{3} + 0 = 0$$

SURFACE INTEGRAL: Let  $S$  be a smooth surface and let  $\hat{n}$  be the outward drawn <sup>unit</sup> normal to this surface  $S$ . at any point  $P$  having elementary area  $d\vec{S}$ . Then the  $\iint_S \vec{F} \cdot \hat{n} d\vec{S}$  over the surface  $S$  is known as the surface integral of the vector function  $\vec{F}$  over the surface  $S$ .



$\Rightarrow$  If the given surface is projected on the  $x-y$  plane, then we call it as projection  $R$ .

We calculate the integral over the projection and call it the integral over the surface  $R$ .



We take the projection of the 3-D surface  $S$  on the  $x-y$  plane because double integral is over a plane.

$$\iint_R \vec{F} \cdot \hat{n} ds = \iint_R \frac{\vec{F} \cdot \hat{n} dxdy}{(\hat{n} \cdot \hat{j})}$$

if the projection is in y-z plane.

$$\frac{\iint_R \vec{F} \cdot \hat{n} dydz}{|\hat{n} \cdot \hat{j}|}$$

The surface integral is the calculation of flux.

if the projection is in the x-z plane.

$$\frac{\iint_R \vec{F} \cdot \hat{n} dx dz}{|\hat{n} \cdot \hat{j}|}$$

Ex Calculate  $\iint_S \vec{F} \cdot \hat{n} ds$  where  $\vec{F} = (x+y^2)\hat{i} - 2xy\hat{j} + 2yz\hat{k}$  and.

$$S: 2x + y + 2z = 6$$

$$2x + y + 2z - 6 = 0$$

$$z = 6 - 2x - y$$

$$\hat{n} = \vec{\nabla} S / |\nabla S|$$

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

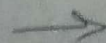
$$\rightarrow 2\hat{i} + \hat{j} + 2\hat{k}$$

$$\hat{n} = \frac{1}{3}(2\hat{i} + \hat{j} + 2\hat{k})$$

$$\vec{F} \cdot \hat{n} = (x+y^2)\hat{i} - 2xy\hat{j} + 2yz\hat{k} \cdot \left(\frac{1}{3}(2\hat{i} + \hat{j} + 2\hat{k})\right)$$

$$\iint \frac{1}{3} (2(x+y^2) - 2xy + 4yz) ds$$

in x-y plane



$$\iint \frac{\vec{F} \cdot \hat{n}}{|\hat{n} \cdot \hat{k}|} dx dy$$

$$\frac{1}{3} \iint_{0 \leq x \leq 3, 0 \leq y \leq 6-2x} (2(x+y^2) - 2x + 2xy(6-2x-y)) dx dy$$

in  $x-y$  plane  $z=0$ .

$$S: 2x+y=6$$

$$y=6-2x \Rightarrow 0 \leq x \leq 3$$

$$\frac{1}{2} \times \frac{1}{3} \int_0^3 2x(6-2x) + \frac{1}{3} \left[ \int_0^{6-2x} y^3 dy - 2xy \int_0^{6-2x} 1 dy + \frac{12}{2} \int_0^{6-2x} y^2 dy - \frac{4x}{2} \int_0^{6-2x} y dy \right] dx$$

$$\frac{1}{6} \int_0^3 (12x - 4x^2 + \frac{1}{3}(6-2x)^3 - 2x(6-2x) + 6(6-2x)^2 - 2x(6-2x)^2 - (6-2x)^2) dx$$

Ex  $\vec{F} = yz\hat{i} + zx\hat{j} + xy\hat{k}$  over  $x^2 + y^2 + z^2 = 1$  in the first octant.

$$\hat{n} = \frac{\vec{\nabla} \cdot S}{|\vec{\nabla} \cdot S|}$$

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

$$\Rightarrow 2x\hat{i} + 2y\hat{j} + 2z\hat{k}$$

$$\hat{n} \Rightarrow \frac{2x\hat{i} + 2y\hat{j} + 2z\hat{k}}{\sqrt{4x^2 + 4y^2 + 4z^2}}$$

$$\Rightarrow \frac{2x\hat{i} + 2y\hat{j} + 2z\hat{k}}{2\sqrt{x^2 + y^2 + z^2}}$$

$$\vec{F} \cdot \hat{n} = \frac{3xyz}{\sqrt{x^2 + y^2 + z^2}}$$

$$\frac{\sqrt{(2x)^2 + (2y)^2 + (2z)^2}}{2\sqrt{x^2 + y^2 + z^2}}$$

$$\frac{2ab(a+b)}{2a^2b - 3ab^2}$$

$$\iint \vec{F} \cdot \hat{n} \cdot d\vec{S} \Rightarrow \iint \frac{\vec{F} \cdot \hat{n} \, dx \, dy}{|\hat{n} \cdot \hat{k}|}$$

$$\int_0^{1-x^2} \frac{3xy}{\sqrt{x^2+y^2+z^2}} \times \frac{\sqrt{x^2+y^2+z^2}}{x} \, dx \, dy$$

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

$$\int_0^1 \frac{3y(y^2)^{1-x^2}}{2} \, dx$$

$$(x^2 - 2x^2 + 1)x$$

$$\frac{3}{2} \int_0^1 x(1-x^2)^2 \, dx$$

$$\frac{3}{2} \int_0^1 x(1-x^2) \, dx$$

$$\frac{3}{2} \int_0^1 (x - 2x^3 + x) \, dx$$

$$\frac{3}{2} \int_0^1 (x - 2x^3) \, dx$$

$$\frac{3}{2} \left( \left[ \frac{x^2}{2} - \frac{2x^4}{4} \right]_0^1 \right)$$

$$\frac{3}{2} \left( \left[ \frac{x^2}{2} - \frac{2x^4}{4} \right]_0^1 \right)$$

$$\frac{3}{2} \left( \frac{1}{2} - \frac{1}{2} + \frac{1}{2} \right)$$

$$= \left( \frac{1}{2} - \frac{1}{4} \right) \times \frac{3}{2} \Rightarrow \boxed{\frac{3}{8}}$$

$$\frac{3}{2} \times \frac{1}{2} \Rightarrow \boxed{\frac{3}{4}}$$

$$(6-2x)^2 (6-2x-1) \Rightarrow (6-2x)^2 (5-2x)$$

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

$$\frac{1}{3} \left[ \frac{216}{2} \right]_0^3 - \frac{4}{3} \left[ \frac{27}{3} \right]_0^3 + \frac{1}{3} \left[ \frac{216}{3} \right]_0^3 - \frac{18}{3} \left[ \frac{81}{4} \right]_0^3 - \frac{1216}{3 \cdot 2} \left[ \frac{27}{2} \right]_0^3 -$$

$$\frac{1}{2} \left[ \frac{27}{2} \right]_0^3 + \frac{4}{3} \left[ \frac{27}{3} \right]_0^3 + \frac{27}{2} \left[ \frac{27}{2} \right]_0^3 + \frac{24}{3} \left[ \frac{27}{3} \right]_0^3 - \frac{144}{2} \left[ \frac{27}{2} \right]_0^3$$

$$\frac{36+4x^2-24x}{3}$$

$$12 + \frac{4}{3}x^2 - 8x - 2x$$

$$6-2x \left( 12 + \frac{4}{3}x^2 - 10x \right)$$

$$\frac{536}{216} \quad 2 \times 36 \times 27x$$

$$\frac{108}{2} \quad \frac{36}{216}$$

$$(a-b)216x$$

$$8 \times 6 \times 4x^2$$

$$\frac{24}{44}$$

$$\iint \vec{F} \cdot \hat{n} d\vec{s} = \iint \frac{\vec{F} \cdot \hat{n}}{|\hat{n}|} dy dz$$

$$\frac{1}{2} \times \frac{1}{2} \iint (x+y^2) - 2x + 2yz dy dz \quad y+2z=6$$

$$\iint (x+y^2) - 2x + 2yz dy dz$$

$$\int_0^3 \int_0^{6-2z} \left( \frac{6-2z-y}{2} + y^2 - 6+2z-y + 2yz \right) dy dz$$

~~$$\int_0^3 \int_0^{6-2z} \left( \frac{6-2z-y}{2} + y^2 - 6+2z-y + 2yz \right) dy dz$$~~

$$3 \left[ \frac{y^2}{2} \right]_0^{6-2z} - z \left[ y \right]_0^{6-2z} - \frac{1}{4} \left[ y^2 \right]_0^{6-2z} + \frac{1}{3} \left[ y^3 \right]_0^{6-2z}$$

$$\left[ \frac{6-2z}{2} \right] - 2z \left[ \frac{6-2z}{2} \right] - \frac{1}{4} (6-2z)^2 + \frac{1}{3} (6-2z)^3$$

$$\int_0^3 \left( \frac{1}{2} (6-2z)^2 + \left[ \frac{6-2z}{2} \right] (3-z-6-2z) + \left[ \frac{6-2z}{2} \right] \left( -\frac{1}{4} - \frac{1}{2} + z \right) \right) dz$$

$$\int_0^3 \left( \frac{1}{3} (6-2z)^3 + (6-2z)^2 \left( z - \frac{3}{2} \right) - (6-2z)(3z+3) \right) dz$$

$$(6-2z)(36+12z+4z^2)$$

$$(36+4z^2-24z) \left( z - \frac{3}{2} \right)$$

$$(6-2z) \left( 12+4z+\frac{4}{3}z^2-3z-3 \right)$$

$$36z+4z^3-24z^2-27-3z^2+18z$$

$$(6-2z) \left( 9+z+\frac{4}{3}z^2 \right)$$

$$54+6z+8z^2 - 18z - 2z^2 - \frac{8}{3}z^2 + 36z+4z^3-24z^2-27-3z^2+18z$$

$$\frac{34}{2} + \frac{27}{2}$$

$$4z^3+42z + \left( 21 - \frac{8}{3} \right) z^2 + 27$$

$$61+21 \times 9 + 21 \times 9 - 8 \times 3 + 27 \times 3$$

$$21 - \frac{8}{3}$$

$$61+21 \times 9 + \left( 21 - \frac{8}{3} \right) \times 27 + 27 \times 3$$

## Green's Theorem in a Plane

If  $f_1(x, y)$  and  $f_2(x, y)$  are continuous functions having cont. partial derivatives over a region  $R$  bounded by a single closed curve  $C$  in the  $(x, y)$  plane then

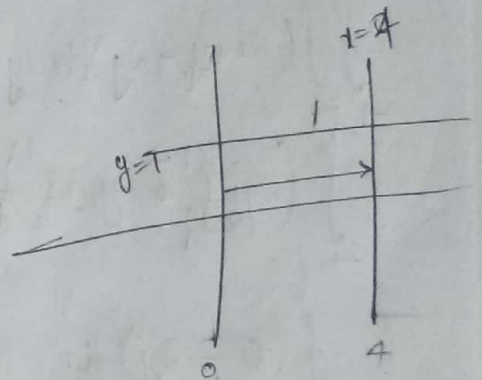
$$\oint_C f_1 dx + f_2 dy = \iint_R \left( \frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) dx dy$$

using green's theorem evaluate  $\oint_C \vec{P}(\vec{r}) d\vec{r}$  counter clockwise where  $\vec{P} = 3x^2 \hat{i} - 4xy \hat{j}$  and  $C$  is a rectangle bounded by  $0 \leq x \leq 4$  and  $0 \leq y \leq 1$ .

$$0 \leq y \leq 1$$

$$\vec{P} \cdot d\vec{r} \Rightarrow (3x^2 \hat{i} - 4xy \hat{j}) (dx \hat{i} + dy \hat{j})$$

$$3x^2 dx - 4xy dy$$



$$\oint 3x^2 dx - 4xy dy$$

Green's theorem

$$\oint_C f_1 dx - f_2 dy = \iint_R \left( -\frac{\partial f_1}{\partial y} + \frac{\partial f_2}{\partial x} \right) dx dy$$

$$\oint 3x^2 dx - 4xy dy = \iint_R \left( \frac{\partial (4xy)}{\partial x} - \frac{\partial (3x^2)}{\partial y} \right) dx dy$$

$$\int_0^1 \int_0^4 4y dx dy$$

$$\int_0^1 4y \left[ x \right]_0^4 dy \Rightarrow \int_0^1 16y dy \Rightarrow \left[ 8y^2 \right]_0^1 \Rightarrow 8$$

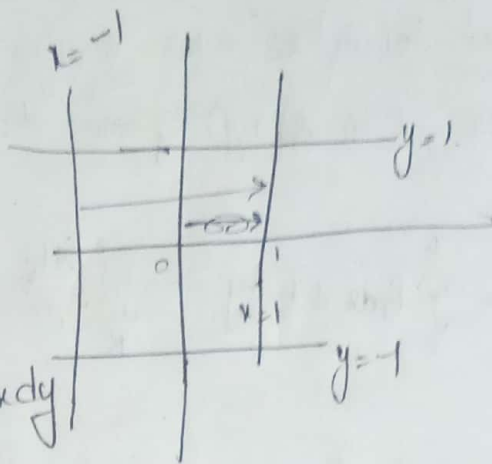
Ex Use Green's theorem to evaluate  $\oint_C (x^2 + xy) dx + (x^2 + y^2) dy$ .

over a region bounded by  $x = \pm 1$   $y = \pm 1$

$$\oint_C (x^2 + xy) dx + (x^2 + y^2) dy$$

Green's theorem

$$\oint_C f_1 dx + f_2 dy = \iint_R \left( \frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) dx dy$$



$$\iint_R \left( \frac{\partial (x^2 + xy)}{\partial x} - \frac{\partial (x^2 + y^2)}{\partial y} \right) dx dy$$

$$\iint_R (2x + y - 2y) dx dy$$

$$\int_{-1}^1 \int_{-1}^1 (2x - y) dx dy$$

$$\int_{-1}^1 (0 - 2y) dy \Rightarrow -2 \left[ \frac{y^2}{2} \right]_{-1}^1 \Rightarrow 0$$

Ex Verify Green's theorem for  $\oint_C x^2 y dx + xy^2 dy$  taken along the closed path along  $y = \sqrt{x}$ ,  $y = x^2$ .

$$\int_{OA} + \int_{AD} \Rightarrow \oint_C$$

$$\int_0^1 x^4 dx + \int_0^1 2x^5 dy + \int_0^1 2y^5 dy + \int_0^1 y^4 dy$$

$$y = y^4$$

$$y - y^4 = 0$$

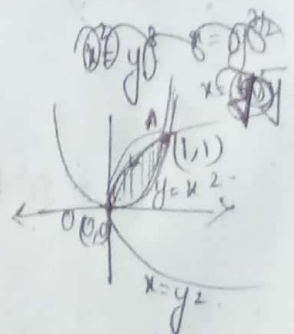
$$y(1 - y^3) = 0$$

$$y^3 = 1$$

$$y = 1$$

$$x = y^2$$

$$dx = 2y dy$$



$$y = x^2$$

$$dy = 2x dx$$

$$\Rightarrow \int_0^1 (x^4 + 2x^6) dx + \int_0^1 (2y^6 + y^4) dy$$

$$\left[ \frac{x^5}{5} + 2 \frac{x^7}{7} \right]_0^1 + 2 \left[ \frac{y^7}{7} \right]_0^1 + \left[ \frac{y^5}{5} \right]_0^1$$

$$\Rightarrow \frac{1}{5} + \frac{2}{7} + \frac{2}{7} + \frac{1}{5} \Rightarrow \frac{2}{5} + \frac{4}{7} \Rightarrow \frac{14}{35} + \frac{20}{35} = \frac{34}{35}$$

By Green's Theorem,

$$\oint F_1 dx + F_2 dy = \iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy$$

$$\oint x^2 y dx + xy^2 dy = \iint_R \left( \frac{\partial (xy^2)}{\partial x} - \frac{\partial (x^2 y)}{\partial y} \right) dx dy$$

$$\Rightarrow \int_0^1 \int_{x^2}^{\sqrt{x}} (y^2 - x^2) dx dy$$

$$\int_0^1 \left( \left[ \frac{y^3}{3} \right]_{x^2}^{\sqrt{x}} - x^2 \left[ y \right]_{x^2}^{\sqrt{x}} \right) dx$$

$$\int_0^1 \left( \frac{x\sqrt{x}}{3} - \frac{x^6}{3} - x^2(\sqrt{x} - x^2) \right) dx$$

$$\int_0^1 \left( \frac{x^{3/2}}{3} - \frac{x^6}{3} - x^{5/2} + x^4 \right) dx$$

$$\frac{2}{5} \times \frac{x^{5/2}}{3} - \frac{x^7}{7 \times 3} - \frac{2}{7} \left[ \frac{x^{7/2}}{7/2} \right] + \frac{x^5}{5}$$

$$\left[ \frac{y^3}{3} \right]_{x^2}^{\sqrt{x}}$$

$$\frac{x^6 - x\sqrt{x}}{3}$$

$$x^2(x^2 - \sqrt{x})$$

$$\frac{x^6}{3} - \frac{x\sqrt{x}}{3} - x^4 + x^2\sqrt{x}$$

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

$$\frac{5+1}{2} = 3$$

$$\begin{array}{r} 7 \quad 5, 21, 7, 5 \\ 5 \quad 15, 3, 1, 5 \\ 3 \quad 3, 3, 1, 1 \\ \hline 135 \\ \frac{3}{105} \end{array}$$

$$\frac{2}{15} - \frac{1}{21} + \frac{2}{7} + \frac{1}{5}$$

$$\frac{14 - 5 + 30 + 21}{105}$$

$$\frac{18}{5}$$

$$\frac{18}{35}$$

$$\frac{18}{35}$$

$$\frac{21}{14} = \frac{3}{2}$$

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

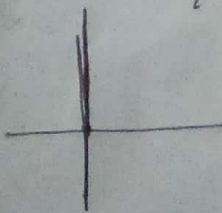
$$y=1 \neq 1$$

$$x = y^{3/2}$$

$$x^2 = y^3$$

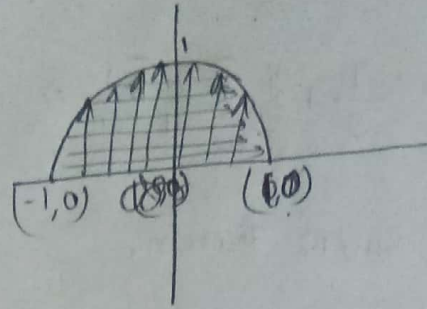
$$y^2 = x^2$$

$$x = y$$



Use Green's theorem to evaluate  $\oint_C (2x^2 - y^2) dx + (x^2 + y^2) dy$  where  $C$  is a boundary in the  $x-y$  plane of the area bounded by  $x$ -axis and  $x^2 + y^2 = 1$  in the upper half plane.

$$\oint_C (2x^2 - y^2) dx + (x^2 + y^2) dy$$



By Green's Theorem.

$$\oint_C f_1 dx + f_2 dy = \iint_R \left( \frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) dx dy$$

$$\oint_C (2x^2 - y^2) dx + (x^2 + y^2) dy = \iint_R \left( \frac{\partial}{\partial x} (x^2 + y^2) - \frac{\partial}{\partial y} (2x^2 - y^2) \right) dx dy$$

$$\iint_R (2x + 2y) dx dy \Rightarrow 2 \iint_R (x + y) dx dy$$

$$\int_{-1}^1 \int_0^{\sqrt{1-x^2}} (x+y) dy dx$$

$$\int_{-1}^1 \left( x \left[ y \right]_0^{\sqrt{1-x^2}} + \left[ \frac{y^2}{2} \right]_0^{\sqrt{1-x^2}} \right) dx$$

$$\frac{1}{2} \int_{-1}^1 (2x\sqrt{1-x^2} + 1-x^2) dx$$

~~$$\frac{1}{2} \int_{-1}^1 (2x\sqrt{1-x^2} + 1-x^2) dx$$~~

$$1-x^2 = t$$

$$-2x dx = dt$$

$$-\frac{1}{2} \int dt$$

~~$$\frac{1}{2} \left[ \frac{2x^2}{2} + \frac{1-x^2}{2} \right]_{-1}^1$$~~

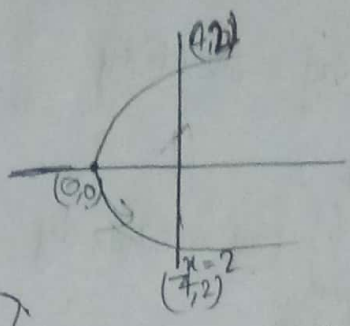
$$\frac{1}{2} \left[ \frac{2x^2}{2} + \frac{1-x^2}{2} \right]_{-1}^1 = \frac{1}{2} \left[ x^2 + \frac{1-x^2}{2} \right]_{-1}^1$$

Ex Verify Green's Theorem.

$\oint (x^2 - 2xy) dx + (x^2 y + 3) dy$  over a region bounded by  $y^2 = 8x$  and  $x = 2$ .

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

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



$\frac{dy}{dx} = \frac{4}{x}$   
 $dx = \frac{y}{4} dy$

$$\left[ \int_4^{-4} \left( \frac{y^4}{64} - \frac{2y^3}{4} \right) \frac{y}{4} dy + \left( \frac{y^5}{64} + 3 \right) dy \right] +$$

$$\int_{-4}^4 (4y + 3) dy$$

$\frac{164}{256}$

$$\int_4^{-4} \left( \frac{y^5}{256} dy - \frac{y^4}{16} dy + \frac{y^5}{64} + 3 dy \right) + \int_{-4}^4 (4y + 3) dy$$

$$\frac{y^6}{6 \times 256} - \frac{y^5}{16 \times 5} + \frac{y^6}{6 \times 64} + 3y \Big|_4^{-4} + 4 \frac{y^2}{2} + 3y \Big|_{-4}^4$$

$$+ \frac{2 \times (4)^5}{16 \times 5} - 24 + 24$$

$$\Rightarrow \frac{4 \times 4 \times 4 \times 4 \times 4}{2 \times 5} \Rightarrow \frac{128}{5}$$

Green's Theorem

$$\oint_C F_1 dx + F_2 dy = \iint_R \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dx dy$$

$$\oint_C (x^2 - 2xy) dx + (x^2y + 3) dy = \iint_R \left( \frac{\partial}{\partial x}(x^2y + 3) - \frac{\partial}{\partial y}(x^2 - 2xy) \right) dx dy$$

$$\iint_R (2xy - 2x) dx dy$$

$$2 \int_{-4}^4 \int_{y^2/8}^2 (xy - x) dx dy$$

$$2 \int_{-4}^4 \left( y \left[ \frac{x^2}{2} \right]_{y^2/8}^2 - \left[ \frac{x^2}{2} \right]_{y^2/8}^2 \right) dy$$

$$2 \int_{-4}^4 y \left( 2 - \frac{y^4}{128} \right) - \left( 2 - \frac{y^4}{128} \right) dy$$

~~$$\frac{1}{128} \int_{-4}^4 y^5 dy$$~~

~~$$2 \int_{-4}^4 y^2 dy - \frac{1}{128} \int_{-4}^4 y^5 dy$$~~

~~$$32 - \frac{170}{85}$$~~

~~$$16 \times 5 \Rightarrow 60$$~~

~~$$128 \times 2$$~~

~~$$\begin{array}{r} 128 \\ \times 52 \\ \hline 2560 \\ 2720 \\ \hline 256 \\ 2464 \end{array}$$~~

~~$$\frac{60}{44}$$~~

~~$$\frac{2464}{85}$$~~

$$2 \left( -16 + \frac{2 \times 4 \times 4 \times 4 \times 4 \times 4}{128 \times 5} \right)$$

$$2 \left( \frac{16 - 60}{5} \right) \Rightarrow -\frac{88}{5}$$

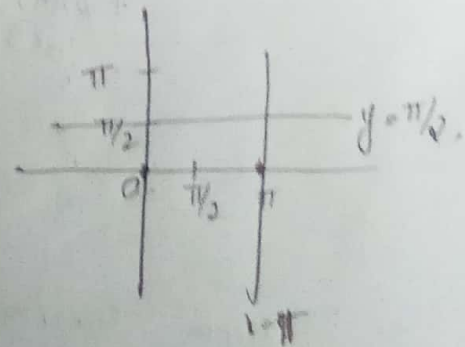
Ex  $\oint_C e^{-x} (\sin y dx + \cos y dy)$   $C$  is a rectangle with vertices

$(0,0), (\pi,0), (\pi,\pi/2), (0,\pi/2)$

$$\iint \left( \frac{\partial}{\partial x}(e^{-x} \cos y) + \frac{\partial}{\partial y}(e^{-x} \sin y) \right) dx dy$$

$$\iint (-e^{-x} \cos y + e^{-x} \cos y) dx dy$$

$$= 2 \iint e^{-x} \cos y dx dy$$



## Gauss - Divergence Theorem:

The surface integral of Normal component of a vector point function  $\vec{F}$  over one closed surface is equal to volume integral of the Divergence of  $\vec{F}$  taken throughout the volume  $V$  enclosed by the surface  $S$ . This is known as Gauss divergence theorem.

$$\iint_S \vec{F} \cdot \hat{n} ds = \iiint_V (\nabla \cdot \vec{F}) dv$$

Ex Verify Gauss Divergence theorem for  $\vec{F} = 4xz\hat{i} - y^2\hat{j} + yz\hat{k}$

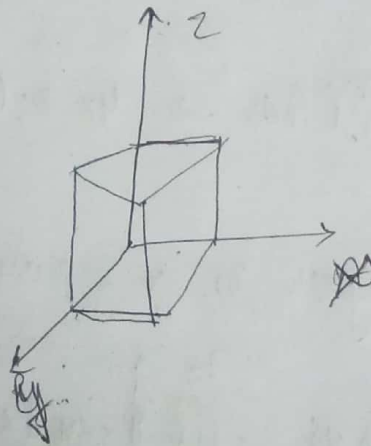
S: cube  $x=0, x=2,$

$$y=0, y=2$$

$$z=0, z=2$$

Gauss Divergence theorem:

$$\iint_S \vec{F} \cdot \hat{n} ds = \iiint_V (\nabla \cdot \vec{F}) dv$$



RHS

$$\int_0^2 \int_0^2 \int_0^2 (4z - y) dx dy dz$$

$$\int_0^2 \int_0^2 (8z - 2y) dy dz$$

$$\int_0^2 (16z - 4) dz$$

$$= 32 - 8 = 24$$

JHS

on face OABC (x-y plane).

~~∫∫ P · n̂ ds~~

$$\iint_S \vec{P} \cdot \hat{n} ds \Rightarrow \iint \vec{P} \cdot \hat{k} \frac{dx dy}{|\hat{n} \cdot \hat{k}|}$$

$$\iint_S \vec{P} \cdot \hat{k} = \frac{dx dy}{|\hat{k} \cdot \hat{k}|}$$
$$\int_0^2 \int_0^2 -yz dx dy \Rightarrow \int_0^2 dy y z dy \Rightarrow -4z (z=0)$$
$$\Rightarrow 0 //$$

Because the perpendicular to a surface in x-y plane is k̂. following we use the formula of surface integral.

for the surface // to it but raised on a platform,

$$\iint \vec{P} \cdot \hat{n} ds \Rightarrow 4z \Rightarrow (z=2) \Rightarrow 8 //$$

For the surfaces in x-z plane.

$$\iint_S \vec{P} \cdot \hat{n} ds \Rightarrow \iint_0^2 \vec{P} \cdot \hat{j} \frac{xdx dz}{|\hat{j} \cdot \hat{j}|} \Rightarrow \int_0^2 \int_0^2 y^2 dx dz$$

$$\Rightarrow \int_0^2 2y^2 dz \Rightarrow 4y^2 = 0$$

for the surface in x-z plane

for the surface in plane x-z with y=2.

$$-4y^2 \Rightarrow -4 \times 4 \Rightarrow -16 //$$

for the surface in y-z plane

$$\iint_S \vec{P} \cdot \hat{n} ds \Rightarrow \iint_0^2 \vec{P} \cdot \hat{i} \frac{xdy dz}{|\hat{i} \cdot \hat{i}|} \Rightarrow \int_0^2 \int_0^2 -4xz dy dz$$
$$= -8xz \Rightarrow -16xz //$$

for the surface where  $x=2$ .

$$\int_0^2 \int_0^2 4xz \, dy \, dx.$$

$$\int_0^2 8xz \, dz \Rightarrow 16x \Rightarrow 16 \times 2 = 32.$$

$$32 - 16 + 8 \Rightarrow 24$$

Apply the Gauss divergence theorem to  $\vec{F} = 4x^3 \hat{i} - x^3 y \hat{j} + x^2 z \hat{k}$  and find  $\iint_S \vec{F} \cdot \hat{n} \, ds$  over the surface  $S: x^2 + y^2 = a; z=0 \text{ to } z=b$ .

Gauss Divergence theorem:

$$\iint_S \vec{F} \cdot \hat{n} \, ds = \iiint_V (\nabla \cdot \vec{F}) \, dv.$$

$$\therefore \iiint_V (12x^2 - x^3 + x^2) \, dx \, dy \, dz.$$

$$\int_0^a \int_0^a \int_0^b (12x^2 - x^3) \, dx \, dy \, dz$$

$$\int_0^a \int_0^a (3bx^2 - bx^3) \, dx \, dy$$

$$2.b \int_0^a (3x^2 (\sqrt{a^2-x^2}) - x^3 (\sqrt{a^2-x^2})) \, dx$$

$$13/a^2 \left( \frac{a}{2} \sqrt{a^2-x^2} - \frac{a^2}{2} \right)$$

$$x^2 (\sqrt{a^2-x^2} - x \sqrt{a^2-x^2})$$

$$(x^2 \sqrt{a^2-x^2}) (1-x)$$

$$\int_{-a}^a (x^2 \sqrt{a^2 - x^2}) (1-x)$$

$$(1-x) \int u + \int (1-x) u$$

$$\frac{x^2}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \sin^{-1} \left( \frac{x}{a} \right) - \int x \left( \frac{x}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \sin^{-1} \left( \frac{x}{a} \right) \right)$$

~~$\frac{d}{dx} \sqrt{a^2 - x^2} = \frac{-x}{\sqrt{a^2 - x^2}}$   
 $\frac{d}{dx} \sin^{-1} \left( \frac{x}{a} \right) = \frac{1}{\sqrt{1 - \frac{x^2}{a^2}}} \cdot \frac{1}{a} = \frac{1}{\sqrt{a^2 - x^2}}$~~

$$\sqrt{a^2 - x^2} = t$$

$$x^2 = a^2 - t^2$$

$$2x dx = -2t dt$$

$$x dx = -t dt$$

$$t^3 - a^2 t - \frac{t^3}{3} + \frac{t^3}{3} + a^2 t \sqrt{a^2 - t^2}$$

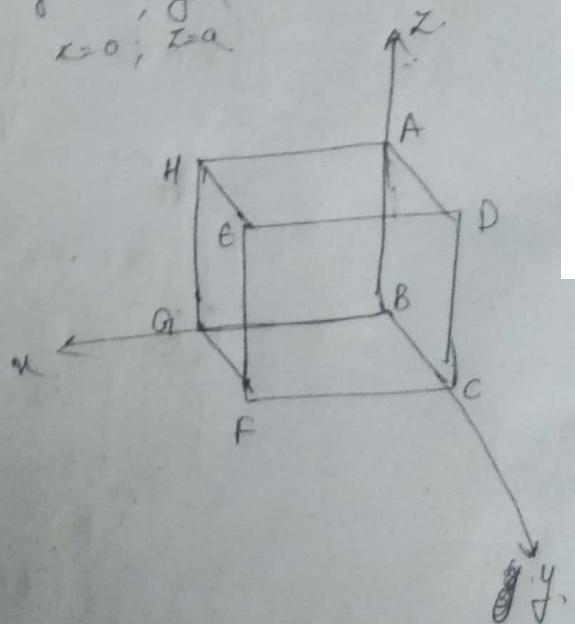
Ex Verify Gauss-Divergence theorem over for  $\vec{F} = (x^3 - yz^2)\hat{i} - 2x^2y^2\hat{j} + 2z\hat{k}$

over the cuboidal surface where  $x=0; x=a$

$y=0; y=a$   
 $z=0; z=a$

Gauss-Divergence Theorem:

$$\oint_S \vec{F} \cdot \hat{n} ds = \iiint_V (\nabla \cdot \vec{F}) dv$$



$$\iiint_0^a \iiint_0^a \iiint_0^a (3x^2 - 2x^2) dx dy dz$$

$$\int_0^a \int_0^a \int_0^a x^2 dx dy dz$$

$$\int_0^a \int_0^a x^2 dx dy dz \Rightarrow \int_0^a a^2 x^2 dx = \frac{a^2 x^3}{3} \Rightarrow \boxed{\frac{a^5}{3}}$$

## Surface integral:

for face GBCF.

$$\iint_S \vec{P} \cdot \hat{n} ds = \iint (\vec{P} \cdot -\hat{k}) \frac{dx dy}{|\hat{k} \cdot \hat{k}|} = 0.$$

For the face ADEH  $\Rightarrow 0$ .

For the face ABCD  $\Rightarrow$

$$\iint_S \vec{P} \cdot \hat{n} ds = \iint_{00}^{aa} (\vec{P} \cdot -\hat{k}) \frac{dy dz}{|\hat{k} \cdot \hat{k}|} \Rightarrow \int_0^a \int_0^a -3x^2 dy dz.$$
$$-\int_0^a 3ax^2 dy \Rightarrow -3a^2 x^2$$

( $\because x=0$ ).

$\Rightarrow 0$

For the face GHEF.

$$\iint_S \vec{P} \cdot \hat{n} ds = \iint (\vec{P} \cdot \hat{i}) \frac{dy dz}{|\hat{i} \cdot \hat{i}|} \Rightarrow \int_0^a \int_0^a 3x^2 dy dz \Rightarrow 3a^2 x^2$$

( $x=a$ )

$3a^4$

ABGH  
For ~~GBCF~~  $\Rightarrow$

$$\iint_S \vec{P} \cdot \hat{n} ds = \iint (\vec{P} \cdot \hat{j}) \frac{dx dy}{|\hat{j} \cdot \hat{j}|} \Rightarrow$$

Theorem:

The line integral of a vector function  $\vec{F}$  taken around the curve the surface integral of the curl of vector function  $\vec{F}$  taken over any open circuit's having  $\vec{r}$  as the component is called Stokes's law

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, dS$$

Using Stokes's theorem evaluate this

$$\oint_C (2x - y) dx - yz^2 dy - yz dz \text{ where } C \text{ is a circle } x^2 + y^2 = 1$$

$$\oint_C (2x - y) dx - yz^2 dy - yz dz = \oint_C \vec{F} \cdot d\vec{r}$$

$$\vec{F} = (2x - y)\hat{i} - yz^2\hat{j} - yz\hat{k}$$

$$d\vec{r} = dx\hat{i} + dy\hat{j} + dz\hat{k}$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, dS$$

$$= \iint_S \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ (2x - y) & (-yz^2) & (-yz) \end{vmatrix}$$

$$= \iint (-2y + 2zy)\hat{i} - j(0 - 0) + k(0 + 1)$$

$$= \iint (-2y + 2zy)\hat{i} + k$$

$$= \iint \frac{\hat{k} \cdot \hat{n} \, dx \, dy}{|\hat{n} \cdot \hat{k}|}$$



$$= \Delta \int_0^{\sqrt{r-x}} \int_0^{\sqrt{r-x}} dx dy$$

$$= \pi r^2$$

A

Q

Q

Verify Stokes theorem where the curve  $C$  is a square in the plane  $z=0$  and  $x=0$  to  $x=a$  and  $y=0$  to  $y=a$ .

$$F = x^2 \hat{i} - xy \hat{j}$$

$$\oint_C F \cdot dr = \iint_S (\nabla \times F) \cdot \hat{n} \, dS$$

$$\iint_S \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 - xy & 0 & 0 \end{vmatrix} \cdot \hat{n} \, dS$$

$$= \iint_S \hat{i}(0) - \hat{j}(0-0) + \hat{k}(-y)$$

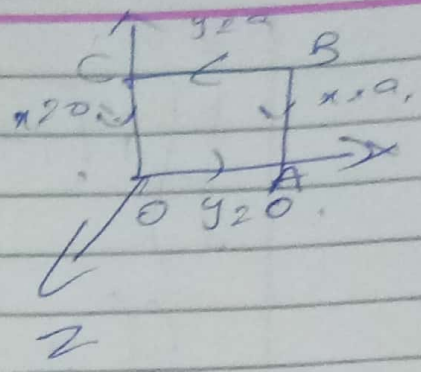
$$= \iint_S -ky$$

$$= \iint_S -yk \hat{n} \cdot \hat{n} \frac{dx dy}{|\hat{n} \cdot \hat{k}|}$$

$$= \int_0^a \int_0^a -y dx dy = -y \int_0^a dx = -y \cdot a = -ay$$

$$= -\frac{a^3}{2}$$

OA  $\int x^2 dx - xy dy$   
 $y=0 \Rightarrow dy=0$   
 $= \int_0^a x^2 dx = \frac{x^3}{3} \Big|_0^a = \frac{a^3}{3}$



AB  $x=a$   
 $dx=0$   
 $\int_0^a -ay dy = -\frac{a^3}{2}$

BC  
 $\int_a^0 x^2 dx = -\frac{a^3}{3}$

CO  
 $\int_0^a x^2 dx - xy dy = 0$

Hence  $\text{area} = \frac{a^3}{3} - \frac{a^3}{2} - \frac{a^3}{3} = -\frac{a^3}{2}$

$\vec{F} = (2y+2)\hat{i} + (x-2)\hat{j} + (y-x)\hat{k}$ , verify Stokes theorem for this function  $F$ . Taken portion on the curve.

$F \cdot dr = (2y+2)\hat{i} + (x-2)\hat{j} + (y-x)\hat{k} \cdot (2x\hat{i} + dy\hat{j} + dz\hat{k})$

$\iint \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 2y+2 & x-2 & y-x \end{vmatrix} \cdot n \, dS$

$$\iint (i(1+1) - j(-1-1) + k(1+2)) \hat{n} \, ds$$

$$\iint 2i + 2j + k \hat{n} \, ds$$

$$\iint 2i + 2j + k \hat{n} \, ds$$

$$\iint 2(i+j+k) + k \hat{n} \, ds$$

$$\iint 2(i+j+k) + k \hat{n} \, ds = \iint 2(i+j+k)$$

$$\hat{n} = \frac{\nabla S}{|\nabla S|} = \left( \frac{\partial}{\partial x} i + \frac{\partial}{\partial y} j + \frac{\partial}{\partial z} k \right) S$$

$$\hat{n} = \frac{\nabla S}{|\nabla S|} = \frac{i+j+k}{\sqrt{3}}$$

$$= \iint_{0 \leq x \leq 1, 0 \leq y \leq 1-x} (2i+2j+k) \cdot \frac{(i+j+k)}{\sqrt{3}} \frac{dx dy}{\sqrt{3}}$$

$$= \int_0^1 \int_0^{1-x} (2i+2j+k) \cdot (i+j+k) \, dx \, dy$$

$$= \int_0^1 \int_0^{1-x} 2 + 2 - 1$$

$$\int_0^1 \int_0^{1-x} 3 \, dx \, dy$$

$$\int_0^1 3(1-x) \, dx$$

$$\int_0^1 3 - 3x \, dx$$

$$\left[ 3x - \frac{3x^2}{2} \right]_0^1$$

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

Q.11.5

$\oint_C \mathbf{r} \cdot d\mathbf{r} = ?$

