

**MODEL QUESTION PAPER**  
**Fourth Semester BE Degree (CBCS) Examination 2020-21**

**Additional Mathematics-II [18MATDIP41]**

**Time: 3 hours**

**Max Marks: 100**

*Note: Answer any FIVE full questions, choosing ONE full question from each module.*

**Module - 1**

|             |  |      |
|-------------|--|------|
| <b>1 a)</b> | Find the rank of the following matrix by elementary row transformations<br>$A = \begin{bmatrix} 1 & 2 & 3 & 2 \\ 2 & 3 & 5 & 1 \\ 1 & 3 & 4 & 5 \end{bmatrix}$   | (6m) |
| <b>b)</b>   | Solve the following system of equations by Gauss elimination method,<br>$x + y + z = 9; x - 2y + 3z = 8; 2x + y - z = 3.$  | (7m) |
| <b>c)</b>   | Find the eigen values and the corresponding eigen vectors of $A = \begin{bmatrix} 1 & 2 \\ 5 & 4 \end{bmatrix}$ .  | (7m) |
| OR          |  |      |
| <b>2 a)</b> | Find the rank of the following matrix by elementary row transformations<br>$A = \begin{bmatrix} 0 & 1 & -3 & 2 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & -2 & 0 \end{bmatrix}$ | (6m) |
| <b>b)</b>   | Solve the following system of equations by Gauss elimination method,<br>$2x + 5y + 7z = 52; 2x + y - z = 0; x + y + z = 9.$                                      | (7m) |
| <b>c)</b>   | Find the eigen values and the corresponding eigen vectors of $A = \begin{bmatrix} 1 & 1 & 3 \\ 1 & 5 & 1 \\ 3 & 1 & 1 \end{bmatrix}$ .                           | (7m) |

**Module - 2**

|             |  |       |       |       |       |       |       |          |      |      |      |      |      |  |
|-------------|--|-------|-------|-------|-------|-------|-------|----------|------|------|------|------|------|--|
| <b>3 a)</b> | The area of a circle(A) corresponding to diameter (D) is given below. Find the area corresponding to diameter 105 by using an appropriate interpolation.   | (6m)  |       |       |       |       |       |          |      |      |      |      |      |  |
|             | <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td>D</td> <td>80</td> <td>85</td> <td>90</td> <td>95</td> <td>100</td> </tr> <tr> <td>A</td> <td>5026</td> <td>5674</td> <td>6362</td> <td>7088</td> <td>7854</td> </tr> </table>                | D     | 80    | 85    | 90    | 95    | 100   | A        | 5026 | 5674 | 6362 | 7088 | 7854 |  |
| D           | 80   | 85    | 90    | 95    | 100   |       |       |          |      |      |      |      |      |  |
| A           | 5026   | 5674  | 6362  | 7088  | 7854  |       |       |          |      |      |      |      |      |  |
| <b>b)</b>   | Find a real root of $x^3 - 2x - 5 = 0$ correct to three decimal places by Newton Raphson method.   | (7m)  |       |       |       |       |       |          |      |      |      |      |      |  |
| <b>c)</b>   | Evaluate $\int_0^1 \frac{dx}{1+x^2}$ by using Simpson's $\frac{1^{rd}}{3}$ rule taking four equal strips.  | (7m)  |       |       |       |       |       |          |      |      |      |      |      |  |
| OR          |  |       |       |       |       |       |       |          |      |      |      |      |      |  |
| <b>4 a)</b> | From the following table, find the number of students who have obtained less than 45 marks.  | (6m)  |       |       |       |       |       |          |      |      |      |      |      |  |
|             | <table border="1" style="margin-left: auto; margin-right: auto;"> <tr> <td>Marks</td> <td>30-40</td> <td>40-50</td> <td>50-60</td> <td>60-70</td> <td>70-80</td> </tr> <tr> <td>Students</td> <td>31</td> <td>42</td> <td>51</td> <td>35</td> <td>31</td> </tr> </table> | Marks | 30-40 | 40-50 | 50-60 | 60-70 | 70-80 | Students | 31   | 42   | 51   | 35   | 31   |  |
| Marks       | 30-40  | 40-50 | 50-60 | 60-70 | 70-80 |       |       |          |      |      |      |      |      |  |
| Students    | 31   | 42    | 51    | 35    | 31    |       |       |          |      |      |      |      |      |  |
| <b>b)</b>   | Find the fourth root of 12 correct to three decimal places by Regula -Falsi method   | (7m)  |       |       |       |       |       |          |      |      |      |      |      |  |
| <b>c)</b>   | Evaluate $\int_4^{5.2} \log_e x \, dx$ taking 6 equal strips by using Weddle's rule.   | (7m)  |       |       |       |       |       |          |      |      |      |      |      |  |

**Module - 3**

|             |  |      |
|-------------|--|------|
| <b>5 a)</b> | Solve $\frac{d^3y}{dx^3} + 6\frac{d^2y}{dx^2} + 11\frac{dy}{dx} + 6y = 0.$ | (7m) |
| <b>b)</b>   | Solve $y'' + 2y' + y = \cosh\left(\frac{x}{2}\right).$                     | (6m) |
| <b>c)</b>   | Solve $y'' - 4y' + 13y = \cos 2x.$   | (7m) |
| OR          |  |      |
| <b>6 a)</b> | Solve $(4D^4 - 4D^3 - 23D^2 + 12D + 36)y = 0.$                             | (7m) |
| <b>b)</b>   | Solve $(D^4 - 18D^2 + 81)y = 36e^{3x}.$                                    | (6m) |
| <b>c)</b>   | Solve $(D^2 + 4)y = \sin^2 x.$   | (7m) |

### Module – 4

|             |  |      |
|-------------|--|------|
| <b>7 a)</b> | Form a P.D.E. by eliminating the arbitrary constant from the relation<br>$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1.$  | (7m) |
| <b>b)</b>   | Form a P.D.E. by eliminating the arbitrary function from the relation<br>$z = f(x + y) + g(y + 2x)$  | (6m) |
| <b>c)</b>   | Solve $\frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y$ for which $\frac{\partial z}{\partial y} = -2 \sin y$ when $x = 0$ and $z = 0$ when $y$ is an odd multiple of $\frac{\pi}{2}$ . | (7m) |
| OR          |  |      |
| <b>8 a)</b> | Form a P.D.E. by eliminating the arbitrary function from the relation<br>$z = e^{ax+by} f(ax - by).$   | (7m) |
| <b>b)</b>   | Form a P.D.E. by eliminating the arbitrary function from the relation<br>$\Phi(xy + z^2, x + y + z) = 0.$  | (6m) |
| <b>c)</b>   | Solve $\frac{\partial^2 z}{\partial y^2} = z$ given that when $y=0$ $z = e^x$ and $\frac{\partial z}{\partial y} = e^{-x}$ .   | (7m) |

### Module-5

|              |  |      |
|--------------|--|------|
| <b>9 a)</b>  | State and prove addition theorem of probability.   | (7m) |
| <b>b)</b>    | If A and B are independent events, show that the events (i) $\bar{A}$ and $\bar{B}$ (ii) $\bar{A}$ and B (iii) A and $\bar{B}$ are independent.  | (6m) |
| <b>c)</b>    | The probability that 3 students A, B, C solve a problem are $\frac{1}{2}, \frac{1}{3}, \frac{1}{4}$ respectively. If the problem is simultaneously assigned to all of them, what is the probability that the problem is solved?  | (7m) |
| OR           |  |      |
| <b>10 a)</b> | State and prove Baye's theorem.  | (7m) |
| <b>b)</b>    | Three machines A, B and C produce respectively 60%, 30%, c10% of the total number of items of a factory. The percentage of defective output of these machines are respectively 2%,3% and 4%. An item is selected at random is found defective. Find the probability that the item was produced by machine C. | (6m) |
| <b>c)</b>    | A shooter can hit a target in 3 out of 4 shots and another shooter can hit the target in 2 out of 3 shots. Find the probability that the target is being hit (a) when both of then try. (b) By only one shooter.   | (7m) |

## Module-1

1. a) Find the rank of the following matrix by elementary row transformations.

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

Solution:

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

$$\begin{array}{l} R_2 \rightarrow R_2 - 2R_1, \\ R_3 \rightarrow R_3 - R_1 \end{array} \quad A \sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & -1 & -1 & -3 \\ 0 & 1 & 1 & 3 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + R_2, \quad A \sim \begin{bmatrix} 1 & 2 & 3 & 2 \\ 0 & -1 & -1 & -3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The above matrix is in echelon form and has 2 non-zero rows.

$$\therefore \text{Rank of } A = \rho(A) = 2.$$

1. b) Solve the following system of equations by Gauss elimination method

$$x + y + z = 9; \quad x - 2y + 3z = 8; \quad 2x + y - z = 3.$$

Solution: The above ~~matrix~~ <sup>system</sup> can be written in the form of matrix  $AX = B$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & -2 & 3 \\ 2 & 1 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 9 \\ 8 \\ 3 \end{bmatrix}$$

The augmented matrix of the system is

$$[A:B] = \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 1 & -2 & 3 & 8 \\ 2 & 1 & 1 & 3 \end{array} \right]$$

$$\begin{array}{l} R_2 \rightarrow R_2 - R_1, \\ R_3 \rightarrow R_3 - 2R_1, \end{array} \quad [A:B] \sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -3 & 2 & -1 \\ 0 & -1 & -3 & -15 \end{array} \right]$$

$$R_3 \rightarrow R_2 + (-3)R_3, \quad [A:B] \sim \left[ \begin{array}{ccc|c} 1 & 1 & 1 & 9 \\ 0 & -3 & 2 & -1 \\ 0 & 0 & 11 & 44 \end{array} \right]$$

$$\therefore \text{Now equations are} \quad x + y + z = 9 \quad \text{--- (1)}$$

$$-3y + 2z = -1 \quad \text{--- (2)}$$

$$11z = 44 \quad \text{--- (3)}$$

$$\boxed{z=4}$$

$$\therefore \text{Equation (2)} \Rightarrow -3y + 8 = -1 \Rightarrow \boxed{y=3}$$

$$\text{Equation (1)} \Rightarrow x + 3 + 4 = 9 \Rightarrow \boxed{x=2}$$

$$\therefore x=2, y=3, z=4.$$

1.  $\hookrightarrow$  Find the eigen values and the corresponding eigen vectors of  $A = \begin{bmatrix} 1 & 2 \\ 5 & 4 \end{bmatrix}$ .

Solution: The characteristic equation is  $|A - \lambda I| = 0$

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

$$(1-\lambda)(4-\lambda) - 10 = 0$$

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

$\therefore \lambda = 6$  and  $\lambda = -1$  are the eigen values

of  $A$ .

The eigen vectors are found from the equation  $[A - \lambda I][x] = [0]$ .

$$\begin{bmatrix} 1-\lambda & 2 \\ 5 & 4-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

or 
$$\left. \begin{aligned} (1-\lambda)x + 2y &= 0 \\ 5x + (4-\lambda)y &= 0 \end{aligned} \right\} \text{--- } \textcircled{*}$$

Case (i): Let  $\lambda = 6$ .  $\therefore$  Equation  $\textcircled{*}$  becomes  $-5x + 2y = 0$  and  $5x - 2y = 0$

Consider  $5x = 2y \Rightarrow \frac{x}{2} = \frac{y}{5} = k \text{ (or)} x = 2k, y = 5k$

If  $k=1$  then  $x=2, y=5$

$\therefore$  Eigen vector when  $\lambda=6$  is  $X_1 = \begin{bmatrix} 2 \\ 5 \end{bmatrix}$

Case (ii): Let  $\lambda = -1$ .  $\therefore$  Equation  $\textcircled{*}$  is  $2x + 2y = 0$  and  $5x + 5y = 0$

Consider  $2x + 2y = 0 \Rightarrow \frac{x}{-1} = \frac{y}{1} = k \text{ (or)}$

$x = k, y = -k$ . If  $k=1$  then  $x=1, y=-1$

$\therefore$  Eigen vector when  $\lambda=-1$  is  $X_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$ .

Q.9) Find the rank of following matrix by reducing into echelon form

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

Solution:  $R_1 \leftrightarrow R_2$ ,  $A \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 3 & 1 & 0 & 2 \\ 1 & 1 & -2 & 0 \end{bmatrix}$



$$R_3 \rightarrow R_3 - 3R_1$$

$$R_4 \rightarrow R_4 - R_1, \quad A \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -3 & -1 \\ 0 & 1 & -3 & -1 \end{bmatrix}$$

$$R_3 \rightarrow R_3 - R_2$$

$$R_4 \rightarrow R_4 - R_2, \quad A \sim \begin{bmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & -3 & -1 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

The above matrix is in echelon form and has 2 non-zero rows

$$\therefore \text{Rank of } A = \rho(A) = 2$$

Q. b) Solve the following system by Gauss-elimination method,  $2x + 5y + 7z = 52$ ;  $2x + y - z = 0$ ;  $x + y + z = 9$

Solution: The matrix form is  $AX = B$

$$\begin{bmatrix} 2 & 5 & 7 \\ 2 & 1 & -1 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 52 \\ 0 \\ 9 \end{bmatrix}$$

The augmented matrix is

$$[A:B] = \begin{bmatrix} 2 & 5 & 7 & : & 52 \\ 2 & 1 & -1 & : & 0 \\ 1 & 1 & 1 & : & 9 \end{bmatrix}$$

$$R_1 \leftrightarrow R_3, \quad [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 9 \\ 2 & 1 & -1 & : & 0 \\ 2 & 5 & 7 & : & 52 \end{bmatrix}$$

$$R_2 \rightarrow R_2 - 2R_1$$

$$R_3 \rightarrow R_3 - 2R_1, \quad [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 9 \\ 0 & -1 & -3 & : & -18 \\ 0 & 3 & 5 & : & 34 \end{bmatrix}$$

$$R_3 \rightarrow R_3 + 3R_2, \quad [A:B] \sim \begin{bmatrix} 1 & 1 & 1 & : & 9 \\ 0 & -1 & -3 & : & -18 \\ 0 & 0 & -4 & : & -20 \end{bmatrix}$$

We have  $x + y + z = 9$  — ①

$-y - 3z = -18$  — ②

$-4z = -20 \Rightarrow \boxed{z = 5}$

$\therefore$  Equation ②  $\Rightarrow -y - 15 = -18 \Rightarrow \boxed{y = 3}$

Equation ①  $\Rightarrow x + 3 + 5 = 9 \Rightarrow \boxed{x = 1}$

Q. c) Find the Eigen values and Eigen vectors of

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

Solution:

Characteristic Equation  $P_s \quad |A - \lambda I| = 0$

$$\begin{vmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)[(5-\lambda)(1-\lambda)-1] - [(1-\lambda)-3] + 3[1-3(5-\lambda)] = 0$$

$$-\lambda^3 + 7\lambda^2 - 36 = 0 \quad \text{or} \quad \lambda^3 - 7\lambda^2 + 36 = 0$$

$\therefore \lambda = -2, 3, 6$  are the Eigen values of A.

Eigen vectors are found from  $[A - \lambda I][x] = [0]$

$$\begin{bmatrix} 1-\lambda & 1 & 3 \\ 1 & 5-\lambda & 1 \\ 3 & 1 & 1-\lambda \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{cases} \text{or} & (1-\lambda)x + y + 3z = 0 \\ & x + (5-\lambda)y + z = 0 \\ & 3x + y + (1-\lambda)z = 0 \end{cases} \quad \text{--- (*)}$$

Case (i): Let  $\lambda = -2$ . Equation (\*) is

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

$$x + 7y + z = 0 \quad \text{--- (2)}$$

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

from (1) and (2)  $\frac{x}{\begin{vmatrix} 1 & 3 \\ 7 & 1 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} 3 & 3 \\ 1 & 1 \end{vmatrix}} = \frac{z}{\begin{vmatrix} 3 & 1 \\ 1 & 7 \end{vmatrix}}$

$$\frac{x}{-20} = \frac{y}{0} = \frac{z}{20} \quad \text{or} \quad x=1, y=0, z=1$$

$\therefore$  Eigen vector when  $\lambda = -2$  is  $x_1 = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$

Case (ii): When  $\lambda = 3$ .

Equation (\*) is  $-2x + y + 3z = 0 \quad \text{--- (3)}$

$$x + 2y + z = 0 \quad \text{--- (4)}$$

$$3x + y - 2z = 0 \quad \text{--- (5)}$$

From (3) & (4), 
$$\frac{x}{\begin{vmatrix} 1 & 3 \\ 2 & 1 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} -2 & 3 \\ 1 & 1 \end{vmatrix}} = \frac{z}{\begin{vmatrix} -2 & 1 \\ 1 & 2 \end{vmatrix}}$$

$$\frac{x}{-5} = \frac{-y}{-5} = \frac{z}{-5}$$

(OR)  $x=1, y=-1, z=1$

$\therefore$  Eigen vector when  $\lambda=3$  is  $X_2 = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$

Case (iii): When  $\lambda=6$

Equation (A) is  $-5x + y + 3z = 0$  — (7)  
 $x - y + z = 0$  — (8)  
 $3x + y - 5z = 0$  — (9)

From (7) & (8), 
$$\frac{x}{\begin{vmatrix} 1 & 3 \\ -1 & 1 \end{vmatrix}} = \frac{-y}{\begin{vmatrix} -5 & 3 \\ 1 & 1 \end{vmatrix}} = \frac{z}{\begin{vmatrix} -5 & 1 \\ 1 & -1 \end{vmatrix}}$$

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

$\therefore$  Eigen vector when  $\lambda=6$  is  $X_3 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix}$ .

## Module - 2

3 a) The area of a circle (A) corresponding to diameter (D) is given below. Find the area corresponding to diameter 105 using an appropriate interpolation.

|   |      |      |      |      |      |
|---|------|------|------|------|------|
| D | 80   | 85   | 90   | 95   | 100  |
| A | 5026 | 5674 | 6362 | 7088 | 7854 |

Solution: Here 105 is near to 100, Newton's backward interpolation formula is appropriate. D and A correspond to  $x$  and  $y$ .

The backward difference table is



| $x = \theta$ | $y = A$      | $\nabla y$         | $\nabla^2 y$     | $\nabla^3 y$   | $\nabla^4 y$       |
|--------------|--------------|--------------------|------------------|----------------|--------------------|
| 80           | 5026         | 648                |                  |                |                    |
| 85           | 5874         | 688                | 40               |                |                    |
| 90           | 6362         | 726                | 38               | -2             |                    |
| 95           | 7088         | 766                | 40               | 2 =            |                    |
| $x_n = 100$  | $y_n = 7854$ | $766 = \nabla y_n$ | $= \nabla^2 y_n$ | $\nabla^3 y_n$ | $4 = \nabla^4 y_n$ |

By Newton's Backward Interpolation formula,

$$y(x) = y_n + r \nabla y_n + \frac{r(r+1)}{2!} \nabla^2 y_n + \frac{r(r+1)(r+2)}{3!} \nabla^3 y_n + \dots$$

$$r = \frac{x - x_n}{h} = \frac{105 - 100}{5} = 1$$

$$\begin{aligned} \therefore y(105) &= 7854 + 1(766) + \frac{1(2)}{2} (40) + \frac{1(2)(3)}{6} (2) + \frac{(1)(2)(3)(4)}{24} 4 \\ &= 7854 + 766 + 40 + 2 + 4 \end{aligned}$$

$$y(105) = 8666$$

The area A when diameter  $\theta = 105$  is 8666.

3. b) Find a real root of  $x^3 - 2x - 5 = 0$  correct to three decimal places by using Newton-Raphson method

Solution: Let  $f(x) = x^3 - 2x - 5$

$$\text{Now } f(0) = -5 < 0, f(1) = -6 < 0, f(2) = -1 < 0, f(3) = 16 > 0$$

$\therefore$  real root lies in  $(2, 3)$  and it is near to 2

$$\therefore \text{ Let } x_0 = 2$$

Newton Raphson formula is  $x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$

$$\begin{aligned} \text{First iteration is } x_1 &= x_0 - \frac{f(x_0)}{f'(x_0)} \\ &= 2 - \frac{f(2)}{f'(2)} = 2 + \frac{1}{10} = 2.1 \end{aligned}$$

2<sup>nd</sup> iteration is

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

$$x_2 = 2.1 - \frac{f(2.1)}{f'(2.1)} = 2.1 - \frac{(2.1)^3 - 2(2.1) - 5}{3(2.1)^2 - 2} = 2.0946$$

and

$$x_3 = x_2 - \frac{f(x_2)}{f'(x_2)} = 2.0946 - \frac{f(2.0946)}{f'(2.0946)}$$

$$= 2.0946 - \frac{(2.0946)^3 - 2(2.0946) - 5}{3(2.0946)^2 - 2}$$

$$x_3 = 2.0946$$

$\therefore$  Required root is  $x = 2.0946$ .

3. c) ~~find the fourth root of 12 correct~~

3. c) Evaluate  $\int_0^1 \frac{dx}{1+x^2}$  by using simpsons  $\frac{1}{3}$ <sup>rd</sup> rule taking four equal strips.

Solution: Let  $a=0$ ,  $b=1$ ,  $n=4$   $\therefore h = \frac{b-a}{n} = \frac{1}{4}$   
 $y = \frac{1}{1+x^2}$ .

Now values of  $x$  and  $y$  are as follows

|                       |                                    |  |                                      |  |                                      |
|-----------------------|------------------------------------|--|--------------------------------------|--|--------------------------------------|
| $x$                   | $x_0 = 0$                          | $x_1 = x_0 + h$<br>$= 1/4$             | $x_2 = x_1 + h$<br>$= 1/2$           | $x_3 = x_2 + h$<br>$= 3/4$             | $x_4 = 1$                            |
| $y = \frac{1}{1+x^2}$ | $y_0 = \frac{1}{1+x_0^2}$<br>$= 1$ | $y_1 = \frac{1}{1+x_1^2}$<br>$= 16/17$ | $y_2 = \frac{1}{1+x_2^2}$<br>$= 4/5$ | $y_3 = \frac{1}{1+x_3^2}$<br>$= 16/25$ | $y_4 = \frac{1}{1+x_4^2}$<br>$= 1/2$ |

By  $\frac{1}{3}$ <sup>rd</sup> simpsons rule

$$\int_a^b y dx = h/3 [(y_0 + y_4) + 4(y_1 + y_3 + \dots) + 2(y_2 + y_4 + \dots)]$$

$$\therefore \int_0^1 \frac{1}{1+x^2} dx = \frac{1/4}{3} [(y_0 + y_4) + 4(y_1 + y_3) + 2(y_2)]$$

$$= \frac{1}{12} [(1 + 1/2) + 4(\frac{16}{17} + \frac{16}{25}) + 2(4/5)]$$

$$= 0.7854$$

4. a) From the following table, find the number of students who have obtained less than 45 marks.

| Marks    | 30-40 | 40-50 | 50-60 | 60-70 | 70-80 |
|----------|-------|-------|-------|-------|-------|
| Students | 31    | 42    | 51    | 35    | 31    |

Solution: We shall reconstitute the given table with  $f(x)$  representing the number of students less than  $x$  marks.

|                    |              |
|--------------------|--------------|
| less than 40 marks | 31 students  |
| less than 50 marks | 73 students  |
| less than 60 marks | 124 students |
| less than 70 marks | 159 students |
| less than 80 marks | 190 students |

We need to find  $f(45)$

| $x$      | $y=f(x)$ | $\Delta y$      | $\Delta^2 y$     | $\Delta^3 y$       | $\Delta^4 y$      |
|----------|----------|-----------------|------------------|--------------------|-------------------|
| $x_0=40$ | $y_0=31$ | $\Delta y_0=42$ |                  |                    |                   |
| 50       | 73       |                 | $\Delta^2 y_0=9$ |                    |                   |
| 60       | 124      | 51              |                  | $\Delta^3 y_0=-25$ | $\Delta^4 y_0=37$ |
| 70       | 159      | 35              | -16              |                    |                   |
| 80       | 190      | 31              | -4               | 12                 |                   |

By Newton's forward interpolation

$$y = y_0 + r \Delta y_0 + \frac{r(r-1)}{2!} \Delta^2 y_0 + \frac{r(r-1)(r-2)}{3!} \Delta^3 y_0 + \frac{r(r-1)(r-2)(r-3)}{4!} \Delta^4 y_0$$

$$r = \frac{x-x_0}{h} = \frac{45-40}{10} = 0.5$$

$$\begin{aligned} \therefore y = f(45) &= 31 + 0.5(42) + \frac{0.5(0.5-1)}{2} 9 + \frac{0.5(-0.5)(-1.5)}{6} (-25) \\ &\quad + \frac{0.5(-0.5)(-1.5)(-2.5)}{24} (37) \\ &= 48 \end{aligned}$$

$\therefore$  48 students have scored less than 45 marks



4. b) find the fourth root of 12 correct to three decimal places by Regula-Falsi method

Solution: Let  $x = \sqrt[4]{12} \therefore x^4 = 12 \Rightarrow x^4 - 12 = 0$

$\therefore$  Let  $f(x) = x^4 - 12$

$f(0) = -12 < 0$ ,  $f(1) = -11 < 0$ ,  $f(2) = 4 > 0$

$\therefore$  root lies in  $(1, 2)$  and it is near to 2

Now  $f(1.9) = 1.0321 > 0$ ,  $f(1.8) = -1.5024 < 0$

$\therefore$  Root lies in  $(1.8, 1.9)$

First iteration:  $x_1 = \frac{af(b) - bf(a)}{f(b) - f(a)}$

$$= \frac{1.8f(1.9) + 1.9f(1.8)}{f(1.9) - f(1.8)}$$

$$x_1 = \frac{1.8(1.0321) + 1.9(-1.5024)}{1.0321 - (-1.5024)} = 1.8593$$

Now  $f(x_1) = f(1.8593) = (1.8593)^4 - 12 = -0.0492 < 0$

2<sup>nd</sup> iteration is  $x_2 = \frac{af(b) - bf(a)}{f(b) - f(a)}$

$$x_2 = \frac{1.8593f(1.9) - 1.9f(1.8593)}{f(1.9) - f(1.8593)}$$

$$= \frac{1.8593(1.0321) - 1.9(-0.0492)}{1.0321 - (-0.0492)} = 1.8612$$

Now  $f(x_2) = f(1.8612) = (1.8612)^4 - 12 = -0.00025 < 0$

$\therefore$  Root lies in  $(1.8612, 1.9)$

3<sup>rd</sup> iteration is  $x_3 = \frac{1.8612f(1.9) - 1.9f(1.8612)}{f(1.9) - f(1.8612)}$

$$= \frac{1.8612(1.0321) - 1.9(-0.00025)}{1.0321 - (-0.00025)}$$

$$x_3 = 1.8612$$

$\therefore$  Required root is  $x = 1.8612$

4. c) Evaluate  $\int_4^{5.2} \log_e x \, dx$  taking 6 equal strips by applying Weddle's rule.

$\Rightarrow a=4, b=5.2, n=6 \quad \therefore h = \frac{b-a}{n} = \frac{5.2-4}{6} = 0.2$

The values of  $x$  and  $y$  are as follows

|                |                                |                                |                                |                                |
|----------------|--------------------------------|--------------------------------|--------------------------------|--------------------------------|
| $x$            | $x_0 = a$<br>$= 4$             | $x_1 = x_0 + h$<br>$= 4.2$     | $x_2 = x_1 + h$<br>$= 4.4$     | $x_3 = x_2 + h$<br>$= 4.6$     |
| $y = \log_e x$ | $y_0 = \log x_0$<br>$= 1.3863$ | $y_1 = \log x_1$<br>$= 1.4351$ | $y_2 = \log x_2$<br>$= 1.4816$ | $y_3 = \log x_3$<br>$= 1.5261$ |
|                | $x_4 = x_3 + h$<br>$= 4.8$     | $x_5 = x_4 + h$<br>$= 5$       | $x_6 = x_5 + h$<br>$= 5.2$     |                                |
|                | $y_4 = \log x_4$<br>$= 1.5686$ | $y_5 = \log x_5$<br>$= 1.6094$ | $y_6 = \log x_6$<br>$= 1.6487$ |                                |

Weddle's rule for  $n=6$  is

$$\int_a^b y \, dx = \frac{3h}{10} [y_0 + 5y_1 + y_2 + 6y_3 + y_4 + 5y_5 + y_6]$$

$$\therefore \int_4^{5.2} \log_e x \, dx = \frac{3(0.2)}{10} [1.3863 + 5(1.4351) + 1.4816 + 6(1.5261) + 1.5686 + 5(1.6094) + 1.6487]$$

$$\therefore \int_4^{5.2} \log_e x \, dx = 1.8279.$$



Module-3

5. a) Solve  $\frac{d^3y}{dx^3} + 6\frac{d^2y}{dx^2} + 11\frac{dy}{dx} + 6y = 0$

Solution: We have  $(D^3 + 6D^2 + 11D + 6)y = 0$

$\therefore$  A.E. is  $m^3 + 6m^2 + 11m + 6 = 0$

We shall find the one root by inspection

If  $m = -1$  then  $(-1)^3 + 6(-1)^2 + 11(-1) + 6 = 0$

$\therefore m = -1$  is one root

Now By Synthetic division

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

$\therefore$  Equation is  $m^2 + 5m + 6 = 0$

$(m+2)(m+3) = 0$

$m = -2, -3$

$\therefore$  solution is  $y = C_1 e^{-x} + C_2 e^{-2x} + C_3 e^{-3x}$

5. b) Solve  $y'' + 2y' + y = \cosh(x/2)$

Solution: We have  $(D^2 + 2D + 1)y = \cosh(x/2)$

A.E. is  $m^2 + 2m + 1 = 0 \Rightarrow m = -1, -1$

$\therefore y_c = (C_1 + C_2 x) e^{-x}$

Now  $y_p = \frac{\cosh(x/2)}{D^2 + 2D + 1} = \frac{1}{2} \left[ \frac{e^{x/2}}{D^2 + 2D + 1} + \frac{e^{-x/2}}{D^2 + 2D + 1} \right]$

$\begin{array}{l} \text{Type (I), } a = 1/2 \\ \text{Replace } D \text{ by } 1/2 \end{array} \quad , \quad \begin{array}{l} \text{Type (I), } a = -1/2 \\ \text{Replace } D \text{ by } -1/2 \end{array}$

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

$y_p = \frac{2}{9} e^{x/2} + 2 e^{-x/2}$

$\therefore$  Complete solution is  $y = y_c + y_p$

$y = (C_1 + C_2 x) e^{-x} + \frac{2}{9} e^{x/2} + 2 e^{-x/2}$

5. c) Solve  $y'' - 4y' + 13y = \cos 2x$

Solution: We have  $(D^2 - 4D + 13)y = \cos 2x$

A.E. is  $m^2 - 4m + 13 = 0 \Rightarrow m = 2 \pm 3i$

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

Now  $y_p = \frac{\cos 2x}{D^2 - 4D + 13}$       Type ②     $a = 2$   
 Replace  $D^2$  by  $-a^2 = -4$

$$= \frac{\cos 2x}{-4 - 4D + 13} = \frac{\cos 2x}{9 - 4D} \times \left( \frac{9 + 4D}{9 + 4D} \right)$$

$$= \frac{(9 + 4D)\cos 2x}{81 - 16D^2}, \text{ Replace } D^2 \text{ by } -a^2 = -4$$

$$= \frac{9\cos 2x - 8\sin 2x}{81 - 16(-4)} = \frac{9\cos 2x - 8\sin 2x}{145}$$

$\therefore$  Complete solution is  $y = y_c + y_p$

$$y = e^{2x} (C_1 \cos 3x + C_2 \sin 3x) + \frac{9\cos 2x - 8\sin 2x}{145}$$

6 a). Solve  $(4D^4 - 4D^3 - 23D^2 + 12D + 36)y = 0$

Solution: A.E. is  $4m^4 - 4m^3 - 23m^2 + 12m + 36 = 0$

If  $m = 2$  then  $4(2)^4 - 4(2)^3 - 23(2)^2 + 12(2) + 36 = 0$

$\therefore m = 2$  is a root by inspection.

Now by synthetic division

|   |   |    |     |     |     |
|---|---|----|-----|-----|-----|
| 2 | 4 | -4 | -23 | 12  | 36  |
|   |   | 8  | 8   | -30 | -26 |
|   | 4 | 4  | -15 | -18 | 10  |

Now  $4m^3 + 4m^2 - 15m - 18 = 0$

Again if  $m = 2 \Rightarrow 4(8) + 4(4) - 15(2) - 18 = 0$

$m = 2$  is a root by inspection.

Again by synthetic division

$$\begin{array}{r|rrrr} 2 & 4 & 4 & -15 & -18 \\ & & 8 & 24 & 18 \\ \hline & 4 & 12 & 9 & 0 \end{array}$$

$$\Rightarrow 4m^2 + 12m + 9 = 0$$

$$(2m+3)^2 = 0$$

$$\Rightarrow m = -3/2, -3/2$$

$$\therefore y = (C_1 + C_2 x) e^{2x} + (C_3 + C_4 x) e^{-3/2 x} \text{ is the g.s.}$$

6.6) Solve  $(D^4 - 18D^2 + 81)y = 36e^{3x}$

Solution: A.E. is  $m^4 - 18m^2 + 81 = 0$

$$(m^2 - 9)^2 = 0 \quad \text{or} \quad ((m-3)(m+3))^2 = 0$$

$$(m-3)^2 = 0, (m+3)^2 = 0$$

$$m = 3, 3, -3, -3$$

$$\therefore y_c = (C_1 + C_2 x) e^{3x} + (C_3 + C_4 x) e^{-3x}$$

Now  $y_p = \frac{36e^{3x}}{D^4 - 18D^2 + 81}$

Type (I)  $a=3$

Replace  $D$  by 3

$$= \frac{36e^{3x}}{3^4 - 18(9) + 81}$$

But Denominator is 0

$$y_p = \frac{x \cdot 36e^{3x}}{4D^3 - 36D} = \frac{x \cdot 36e^{3x}}{4(27) - 36(3)}, \text{ Again } D=0$$

$$\therefore y_p = \frac{36x^2 e^{3x}}{12D^2 - 36} = \frac{36x^2 e^{3x}}{12(9) - 36} = \frac{x^2 e^{3x}}{2}$$

$\therefore$  Complete solution is

$$y = y_c + y_p$$

$$y = (C_1 + C_2 x) e^{3x} + (C_3 + C_4 x) e^{-3x} + \frac{x^2 e^{3x}}{2}$$



6-c) Solve  $(D^2+4)y = \sin^2 x$

Solution: A.E. is  $m^2+4=0 \Rightarrow m = \pm 2i$

$\therefore Y_c = C_1 \cos 2x + C_2 \sin 2x$

Also  $Y_p = \frac{\sin^2 x}{D^2+4} = \frac{1}{2} \left( \frac{1-\cos 2x}{D^2+4} \right)$   
 $= \frac{1}{2} \left[ \frac{1}{D^2+4} + \left( \frac{-\cos 2x}{D^2+4} \right) \right] = \frac{1}{2} (P_1 + P_2)$

Now  $P_1 = \frac{1}{D^2+4}$  Type ①  $a=0$ . Replace  $D$  by 0

$P_1 = \frac{1}{0+4} = \frac{1}{4}$ .

and  $P_2 = \frac{-\cos 2x}{D^2+4}$  Type ②  $a=2$  Replace  $D^2$  by  $-4$   
But denominator is 0

$\therefore P_2 = -x \frac{\cos 2x}{2D} = -\frac{x}{2} \int \frac{\cos 2x}{D} dx$

$P_2 = \frac{-x \sin 2x}{4}$

$\therefore Y_p = \frac{1}{2} (P_1 + P_2) = \frac{1}{2} \left[ \frac{1}{4} - \frac{x \sin 2x}{4} \right]$

$Y_p = \frac{1}{8} - \frac{x \sin 2x}{8}$

$\therefore$  Complete solution is  $Y = Y_c + Y_p$

$Y = C_1 \cos 2x + C_2 \sin 2x + \frac{1}{8} - \frac{x \sin 2x}{8}$

## Module-4

7. a) Form a P.D.E. by eliminating the arbitrary constant from the relation  $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$

Solution

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \quad \text{--- (1)}$$

Differentiate (1) w.r.t  $x$  and  $y$  partially

$$\frac{\partial x}{a^2} + \frac{\partial z}{c^2} \frac{\partial z}{\partial x} = 0 \Rightarrow \frac{x}{a^2} + \frac{z}{c^2} \frac{\partial z}{\partial x} = 0 \quad \text{--- (2)}$$

$$\frac{\partial y}{b^2} + \frac{\partial z}{c^2} \frac{\partial z}{\partial y} = 0 \Rightarrow \frac{y}{b^2} + \frac{z}{c^2} \frac{\partial z}{\partial y} = 0 \quad \text{--- (3)}$$

Since there are 3 arbitrary constants, we differentiate further.

diff (2) partially w.r.t.  $x$

$$\frac{1}{a^2} + \frac{1}{c^2} \left( \left( \frac{\partial z}{\partial x} \right)^2 + z \frac{\partial^2 z}{\partial x^2} \right) = 0 \quad \text{--- (4)}$$

From (2),  $\frac{1}{a^2} = -\frac{z}{c^2 x} \frac{\partial z}{\partial x}$

$\therefore$  Equation (4) is  $-\frac{z}{c^2 x} \frac{\partial z}{\partial x} + \frac{1}{c^2} \left( \left( \frac{\partial z}{\partial x} \right)^2 + z \frac{\partial^2 z}{\partial x^2} \right) = 0$

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

$$z \frac{\partial z}{\partial x} = x \left( \frac{\partial z}{\partial x} \right)^2 + x z \frac{\partial^2 z}{\partial x^2} \quad \text{is the}$$

required P.D.E



7. b) Form a P.D.E. by eliminating arbitrary function from  
 $z = f(y+x) + g(y+2x)$

Solution Now

$$\frac{\partial z}{\partial x} = f'(x+y) + 2g'(y+2x)$$

$$\frac{\partial z}{\partial y} = f'(x+y) + g'(y+2x)$$

$$\frac{\partial^2 z}{\partial x^2} = f''(x+y) + 4g''(y+2x) \quad \text{--- (1)}$$

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

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

Now (1) - (2) gives  $\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} = 2g''(y+2x) \quad \text{--- (4)}$

and (2) - (3) gives  $\frac{\partial^2 z}{\partial x \partial y} - \frac{\partial^2 z}{\partial y^2} = g''(y+2x) \quad \text{--- (5)}$

Now dividing (4) by (5) we get

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

(or)  $\frac{\partial^2 z}{\partial x^2} - 3\frac{\partial^2 z}{\partial x \partial y} + 2\frac{\partial^2 z}{\partial y^2} = 0$  is the required P.D.E.

7. c) Solve  $\frac{\partial^2 z}{\partial x \partial y} = \sin x \cdot \sin y$  for which  $\frac{\partial z}{\partial y} = -2 \sin y$

When  $x=0$  and  $z=0$  if  $y$  is an odd multiple of  $\pi/2$

Solution:  $\frac{\partial^2 z}{\partial x \partial y} = \sin x \sin y$  (or)  $\frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) = \sin x \cdot \sin y$

Integrating w.r.t  $x$  treating  $y$  as constant

$$\frac{\partial z}{\partial y} = \sin y (\sin x dx + f(y)) = -\sin y \cos x + f(y) \quad \text{--- (1)}$$

Integrating w.r.t  $y$  treating  $x$  as constant

$$z = -\cos x \int \sin y dy + \int f(y) dy + g(x)$$

$$z = \cos x \cos y + \int f(y) dy + g(x) \quad \text{--- (2)}$$

Also by data  $\frac{\partial z}{\partial y} = -2 \sin y$  when  $x=0$

$$\therefore \text{Equation (1)} \Rightarrow -2 \sin y = -\sin y + f(y) \Rightarrow f(y) = -\sin y$$

$$\text{Also } \int f(y) dy = \int -\sin y dy = \cos y$$

$$\therefore \text{Equation (2) is } z = \cos x \cos y + \cos y + g(x) \quad \text{--- (3)}$$

genl condition is  $z=0$  if  $y = (2n+1)\frac{\pi}{2}$

$$\therefore \text{Equation (2) is } 0 = \cos x \cos(2n+1)\frac{\pi}{2} + \cos(2n+1)\frac{\pi}{2} + g(x)$$

$$0 = 0 + 0 + g(x) \Rightarrow g(x) = 0$$

$\therefore$  solution of the P.D.E. is

$$z = \cos x \cos y + \cos y = \cos y (\cos x + 1).$$

8 a) Form a P.D.E. by eliminating arbitrary function from  $z = e^{ax+by} f(ax-by)$ .

Solution:  $z = e^{ax+by} f(ax-by)$

$$\text{Now } \frac{\partial z}{\partial x} = a e^{ax+by} f(ax-by) + a e^{ax+by} f(ax-by)$$

$$\text{(or) } \frac{\partial z}{\partial x} = a e^{ax+by} f(ax-by) + az \quad \text{--- (2)}$$

$$\text{Also } \frac{\partial z}{\partial y} = e^{ax+by} f(ax-by)(-b) + b e^{ax+by} f(ax-by)$$
$$= -b e^{ax+by} f(ax-by) + bz \quad \text{--- (3)}$$

Multiplying (2) by 'b', (3) by 'a' and adding

$$b \frac{\partial z}{\partial x} + a \frac{\partial z}{\partial y} = 2abz \text{ is the required P.D.E.}$$

8. b) Form a P.D.E by eliminating arbitrary function from  $\phi(xy+z^2, x+y+z)=0$

Solution We have by data  $\phi(u, v)=0$  — (1)

where  $u=xy+z^2$  and  $v=x+y+z$

$$\frac{\partial u}{\partial x} = y + 2z \frac{\partial z}{\partial x} \quad \text{and} \quad \frac{\partial v}{\partial x} = 1 + \frac{\partial z}{\partial x}$$

$$\frac{\partial u}{\partial y} = x + 2z \frac{\partial z}{\partial y} \quad \text{and} \quad \frac{\partial v}{\partial y} = 1 + \frac{\partial z}{\partial y}$$

Let us differentiate (1) w.r.t  $x$  and  $y$  by applying chain rule

$$\frac{\partial \phi}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x} = 0 \quad \text{(or)} \quad \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial x} = -\frac{\partial \phi}{\partial v} \frac{\partial v}{\partial x} \quad \text{--- (2)}$$

$$\frac{\partial \phi}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial \phi}{\partial v} \frac{\partial v}{\partial y} = 0 \quad \text{(or)} \quad \frac{\partial \phi}{\partial u} \frac{\partial u}{\partial y} = -\frac{\partial \phi}{\partial v} \frac{\partial v}{\partial y} \quad \text{--- (3)}$$

Dividing (2) by (3), we get

$$\frac{\partial u / \partial x}{\partial u / \partial y} = \frac{\partial v / \partial x}{\partial v / \partial y}$$

$$\frac{y + 2z \frac{\partial z}{\partial x}}{x + 2z \frac{\partial z}{\partial y}} = \frac{1 + \frac{\partial z}{\partial x}}{1 + \frac{\partial z}{\partial y}}$$

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

$$\therefore \frac{\partial z}{\partial x} (x - 2z) + \frac{\partial z}{\partial y} (y - 2z) + x - y = 0$$

∴ the required P.D.E



8. c) Solve  $\frac{\partial^2 z}{\partial y^2} = z$  given that when  $y=0$ ,  $z=e^x$   
and  $\frac{\partial z}{\partial y} = \bar{e}^x$ .

Solution Assume the given p.d.e in the form of  
O.D.E.

$$\frac{d^2 z}{dy^2} = z \quad \text{(or)} \quad \frac{d^2 z}{dy^2} - z = 0 \quad \text{(or)} \quad (D^2 - 1)z = 0$$

A.E. is  $m^2 - 1 = 0 \Rightarrow m = 1, -1$

$\therefore$  solution of p.d.e is

$$z = f(x)e^y + g(x)\bar{e}^y \quad \text{--- (1)}$$

Also  $\frac{\partial z}{\partial y} = f(x)e^y - g(x)\bar{e}^y \quad \text{--- (2)}$

Given that  $z = e^x$  when  $y=0$  and  $\frac{\partial z}{\partial y} = \bar{e}^x$

when  $y=0$ .

$\therefore$  Equations (1) & (2) will become

$$e^x = f(x) + g(x) \quad \text{--- (3)}$$

$$\bar{e}^x = f(x) - g(x) \quad \text{--- (4)}$$

Now (3) + (4) gives  $2f(x) = e^x + \bar{e}^x$   
 $\therefore f(x) = \frac{e^x + \bar{e}^x}{2} = \cosh x$

and (3) - (4) gives  $2g(x) = \frac{e^x - \bar{e}^x}{2}$   
 $g(x) = \sinh x$ .

$\therefore$  solution is  $z = (\cosh x)e^y + (\sinh x)\bar{e}^y$ .

## Module-5

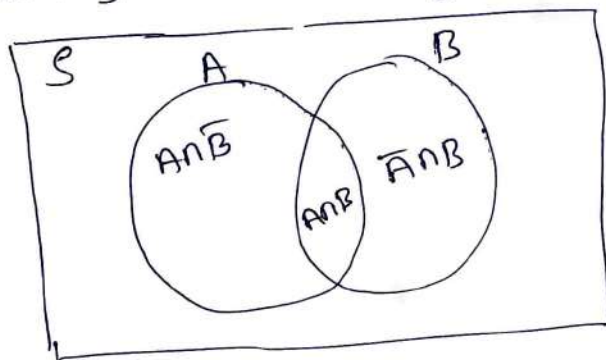
9 a) State and prove addition theorem of probability

Solution: statement:

If A and B are any two events of S which are not mutually exclusive then

$$P(A \cup B) = P(A) + P(B) - P(A \cap B)$$

Proof: We prove the result using the following Venn diagram.



From the figure,  $A = (A \cap \bar{B}) \cup (A \cap B)$

$$B = (\bar{A} \cap B) \cup (A \cap B)$$

$\Rightarrow P(A) = P(A \cap \bar{B}) + P(A \cap B)$ , since  $A \cap \bar{B}$  and  $A \cap B$  are disjoint

$P(B) = P(\bar{A} \cap B) + P(A \cap B)$ , since  $\bar{A} \cap B$  and  $A \cap B$  are disjoint.

$\therefore$  From the axioms of probability

$$P(A) + P(B) = P(A \cap \bar{B}) + P(A \cap B) + P(\bar{A} \cap B) + P(A \cap B)$$

$$P(A) + P(B) = P(A \cup B) + P(A \cap B)$$

Thus  $P(A \cup B) = P(A) + P(B) - P(A \cap B)$



9 b). If  $A$  and  $B$  are independent events, show that the events  
 (i)  $\bar{A}$  and  $\bar{B}$  (ii)  $\bar{A}$  and  $B$  (iii)  $A$  and  $\bar{B}$  are independent.

Solution: (i) We have by De-morgan's law

$$\overline{A \cup B} = \bar{A} \cap \bar{B}$$

$$\begin{aligned} \text{Now } P(\bar{A} \cap \bar{B}) &= P(\overline{A \cup B}) \\ &= 1 - P(A \cup B) \\ &= 1 - P(A) - P(B) + P(A \cap B) \\ &= 1 - P(A) - P(B) + P(A) \cdot P(B) \\ &= [1 - P(A)] [1 - P(B)] \\ &= P(\bar{A}) \cdot P(\bar{B}) \end{aligned}$$

Thus  $\bar{A}$  and  $\bar{B}$  are independent

(ii) From the figure,

$$\begin{aligned} B &= (A \cap B) \cup (\bar{A} \cap B) \\ P(B) &= P(A \cap B) + P(\bar{A} \cap B) \end{aligned}$$

$$\begin{aligned} P(\bar{A} \cap B) &= P(B) - P(A \cap B) = P(B) - P(A) \cdot P(B) \\ &= P(B) [1 - P(A)] = P(B) \cdot P(\bar{A}) \end{aligned}$$

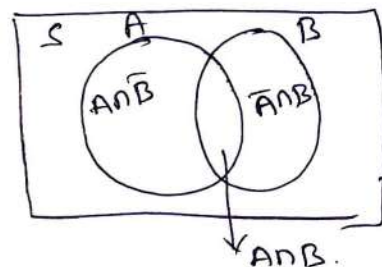
$\therefore \bar{A}$  and  $B$  are independent

(iii) Also from the figure

$$\begin{aligned} A &= (A \cap \bar{B}) \cup (A \cap B) \\ P(A) &= P(A \cap \bar{B}) + P(A \cap B) \end{aligned}$$

$$\begin{aligned} P(A \cap \bar{B}) &= P(A) - P(A \cap B) = P(A) - P(A) \cdot P(B) \\ &= P(A) (1 - P(B)) \\ &= P(A) \cdot P(\bar{B}) \end{aligned}$$

$\therefore A$  and  $\bar{B}$  are independent.



9.c) The probability that 3 students A, B, C solve a problem are  $\frac{1}{2}, \frac{1}{3}, \frac{1}{4}$  respectively. If the problem is simultaneously assigned to all of them, what is the probability that the problem is solved?

Solution: probability that A can solve the problem  $P(A) = \frac{1}{2}$   
probability that B can solve the problem  $P(B) = \frac{1}{3}$   
probability that C can solve the problem  $P(C) = \frac{1}{4}$

$$P(\text{problem solved}) = 1 - P(\text{problem being unsolved by A, B, C})$$

$$P(E) = 1 - P(\bar{E})$$

$P(\bar{E})$  is the probability that the problem is not solved

$$\begin{aligned}\therefore P(\bar{E}) &= P(\bar{A}) \cdot P(\bar{B}) \cdot P(\bar{C}) \\ &= (1 - P(A))(1 - P(B))(1 - P(C)) \\ &= \frac{1}{2} \cdot \frac{2}{3} \cdot \frac{3}{4} = \frac{1}{4}\end{aligned}$$

$$\text{Hence } P(E) = 1 - \frac{1}{4} = \frac{3}{4}.$$

probability that the problem is solved is  $\frac{3}{4}$

10.a) state and prove Bayes' theorem

Solution: Statement: Let  $A_1, A_2, \dots, A_n$  be a set of exhaustive, mutually exclusive events of a sample space  $S$  with  $P(A_i) > 0$  for each  $i$ . If  $A$  is any other event associated with  $A_i$ ,  $(A \subset \bigcup_{i=1}^n A_i)$

with  $P(A) \neq 0$  then

$$P(A_i/A) = \frac{P(A_i) P(A/A_i)}{\sum_{i=1}^n P(A_i) P(A/A_i)}$$

proof: We have,  $S = A_1 \cup A_2 \cup A_3 \cup \dots \cup A_n$  and  $A \subset S$

$$\therefore A = S \cap A = (A_1 \cup A_2 \cup \dots \cup A_n) \cap A$$

Using distributive law in the R.H.S

$$A = (A_1 \cap A) \cup (A_2 \cap A) \cup \dots \cup (A_n \cap A)$$

Since  $A_i \cap A$  for  $i=1$  to  $n$  are mutually exclusive, we have by applying the addition rule of probability,

$$P(A) = P(A_1 \cap A) + P(A_2 \cap A) + \dots + P(A_n \cap A)$$

Now applying multiplication rule onto each term in the R.H.S,

$$P(A) = P(A_1) \cdot P(A/A_1) + P(A_2) \cdot P(A/A_2) + \dots + P(A_n) \cdot P(A/A_n)$$

$$P(A) = \sum_{i=1}^n P(A_i) P(A/A_i) \quad \text{--- (1)}$$

The conditional probability of  $A_i$  for any  $i$  given  $A$ , is defined by

$$P(A_i/A) = \frac{P(A_i \cap A)}{P(A)} = \frac{P(A_i) \cdot P(A/A_i)}{P(A)}$$

Using (1),

$$P(A_i/A) = \frac{P(A_i) \cdot P(A/A_i)}{\sum_{i=1}^n P(A_i) P(A/A_i)}$$



10.17 Three machines A, B and C produce respectively 60%, 30%, 10% of the total number of items of a factory. The percentages of defective output of these machines are respectively 2%, 3% and 4%. An item is selected at random and is found defective. Find the probability that the item was produced by Machine C.

Solution: Let A, B, C stand for the events of selection of an item from machines A, B, C.  
 $\therefore P(A) = 60\% = 0.6$ ,  $P(B) = 30\% = 0.3$ ,  $P(C) = 10\% = 0.1$   
 Let D be the event of selection of a defective item then  
 $P(D/A) = 2\% = 0.02$ ,  $P(D/B) = 3\% = 0.03$   
 $P(D/C) = 4\% = 0.04$ .

To find the probability that a selected item is produced from the machine C, we need to find  $P(C/D)$ .

By Bayes's theorem

$$P(C/D) = \frac{P(C) \cdot P(D/C)}{P(A) \cdot P(D/A) + P(B) \cdot P(D/B) + P(C) \cdot P(D/C)}$$

$$= \frac{(0.1)(0.04)}{(0.6)(0.02) + (0.3)(0.03) + (0.1)(0.04)}$$

$$P(C/D) = \underline{\underline{0.16}}$$

10. c) A shooter can hit a target in 3 out of 4 shots and another shooter can hit the target in 2 out of 3 shots. Find the probability that the target is being hit  
a) When both of them try b) by only one shooter

Solution: Let  $S_1$  and  $S_2$  be the events that the shooters 1 and 2 hit the target.

$$P(S_1) = 3/4, \quad P(S_2) = 2/3$$

a) When both of them try

$$P(S_1 \cup S_2) = P(S_1) + P(S_2) - P(S_1 \cap S_2)$$

But  $S_1$  and  $S_2$  are independent

$$\begin{aligned} \therefore P(S_1 \cup S_2) &= P(S_1) + P(S_2) - P(S_1) \cdot P(S_2) \\ &= \frac{3}{4} + \frac{2}{3} - \frac{3}{4} \cdot \frac{2}{3} = \frac{11}{12} \end{aligned}$$

$$P(S_1 \cup S_2) = \frac{11}{12}$$

b) By only one shooter

$$(S_1 \cap \bar{S}_2) \cup (\bar{S}_1 \cap S_2)$$

$$\begin{aligned} \therefore P[(S_1 \cap \bar{S}_2) \cup (\bar{S}_1 \cap S_2)] &= P(S_1 \cap \bar{S}_2) + P(\bar{S}_1 \cap S_2) \\ &= P(S_1) \cdot P(\bar{S}_2) + P(\bar{S}_1) \cdot P(S_2) \\ &= \frac{3}{4} \cdot \frac{1}{3} + \frac{1}{4} \cdot \frac{2}{3} \\ &= \frac{5}{12} \end{aligned}$$

$\therefore$  Required probability is  $\frac{5}{12}$ .