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By K B Hemanth Raj

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Fourth Semester B.E. Degree Examination, June/July 2014

Engineering Mathematics – IV

Time: 3 hrs.

Max. Marks: 100

Note: Answer FIVE full questions, selecting at least TWO questions from each part.

PART – A

1. a. Obtain a solution upto the third approximation of y for $x = 0.2$ by Picard's method, given that $\frac{dy}{dx} + y = e^x$; $y(0) = 1$. (06 Marks)
- b. Apply Runge-Kutta method of order 4, to find an approximate value of y for $x = 0.2$ in steps of 0.1, if $\frac{dy}{dx} = x + y^2$ given that $y = 1$ when $x = 0$. (07 Marks)
- c. Using Adams-Bashforth formulae, determine $y(0.4)$ given the differential equation $\frac{dy}{dx} = \frac{1}{2}xy$ and the data, $y(0) = 1$, $y(0.1) = 1.0025$, $y(0.2) = 1.0101$, $y(0.3) = 1.0228$. Apply the corrector formula twice. (07 Marks)
2. a. Apply Picard's method to find the second approximation to the values of ' y ' and ' z ' given that $\frac{dy}{dx} = z$, $\frac{dz}{dx} = x^3(y + z)$, given $y = 1$, $z = \frac{1}{2}$ when $x = 0$. (06 Marks)
- b. Using Runge-Kutta method, solve $\frac{d^2y}{dx^2} - x\left(\frac{dy}{dx}\right)^2 + y^2 = 0$ for $x = 0.2$ correct to four decimal places. Initial conditions are $x = 0$, $y = 1$, $y' = 0$. (07 Marks)
- c. Obtain the solution of the equation $\frac{2d^2y}{dx^2} = 4x + \frac{dy}{dx}$ at the point $x = 1.4$ by applying Milne's method given that $y(1) = 2$, $y(1.1) = 2.2156$, $y(1.2) = 2.4649$, $y(1.3) = 2.7514$, $y'(1) = 2$, $y'(1.1) = 2.3178$, $y'(1.2) = 2.6725$ and $y'(1.3) = 3.0657$. (07 Marks)
3. a. Define an analytic function in a region R and show that $f(z)$ is constant, if $f(z)$ is an analytic function with constant modulus. (06 Marks)
- b. Prove that $u = x^2 - y^2$ and $v = \frac{y}{x^2 + y^2}$ are harmonic functions of (x, y) but are not harmonic conjugate. (07 Marks)
- c. Determine the analytic function $f(z) = u + iv$, if $u - v = \frac{\cos x + \sin x - e^{-y}}{2(\cos x - \cosh y)}$ and $f(\pi/2) = 0$. (07 Marks)
4. a. Find the images of the circles $|z| = 1$ and $|z| = 2$ under the conformal transformation $w = z + \frac{1}{z}$ and sketch the region. (06 Marks)
- b. Find the bilinear transformation that transforms the points $0, i, \infty$ onto the points $1, -i, -1$ respectively. (07 Marks)
- c. State and prove Cauchy's integral formula and hence generalized Cauchy's integral formula. (07 Marks)

PART - B

- 5 a. Obtain the solution of the equation $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + \left(x^2 - \frac{1}{4}\right)y = 0$. (06 Marks)
- b. Obtain the series solution of Legendre's differential equation,
 $(1-x^2) \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + n(n+1)y = 0$ (07 Marks)
- c. State Rodrigue's formula for Legendre polynomials and obtain the expression for $P_4(x)$ from it. Verify the property of Legendre polynomials in respect of $P_4(x)$ and also find $\int_{-1}^1 x^3 P_4(x) dx$. (07 Marks)
- 6 a. Two fair dice are rolled. If the sum of the numbers obtained is 4, find the probability that the numbers obtained on both the dice are even. (06 Marks)
- b. Given that $P(\bar{A} \cap \bar{B}) = \frac{7}{12}$, $P(A \cap \bar{B}) = \frac{1}{6} = P(\bar{A} \cap B)$. Prove that A and B are neither independent nor mutually disjoint. Also compute $P(A/B) + P(B/A)$ and $P(\bar{A}/\bar{B}) + P(\bar{B}/\bar{A})$. (07 Marks)
- c. Three machines M_1 , M_2 and M_3 produces identical items. Of their respective outputs 5%, 4% and 3% of items are faulty. On a certain day, M_1 has produced 25% of the total output, M_2 has produced 30% and M_3 the remainder. An item selected at random is found to be faulty. What are the chances that it was produced by the machine with the highest output? (07 Marks)
- 7 a. In a quiz contest of answering 'Yes' or 'No', what is the probability of guessing atleast 6 answers correctly out of 10 questions asked? Also find the probability of the same if there are 4 options for a correct answer. (07 Marks)
- b. Define exponential distribution and obtain the mean and standard deviation of the exponential distribution. (07 Marks)
- c. If X is a normal variate with mean 30 and standard deviation 5, find the probabilities that (i) $26 \leq X \leq 40$, (ii) $X \geq 45$, (iii) $|X - 30| > 5$. [Give that $\phi(0.8) = 0.2881$, $\phi(2.0) = 0.4772$, $\phi(3.0) = 0.4987$, $\phi(1.0) = 0.3413$] (06 Marks)
- 8 a. Certain tubes manufactured by a company have mean life time of 800 hrs and standard deviation of 60 hrs. Find the probability that a random sample of 16 tubes taken from the group will have a mean life time (i) between 790 hrs and 810 hrs, (ii) less than 785 hrs, (iii) more than 820 hrs. [$\phi(0.67) = 0.2486$, $\phi(1) = 0.3413$, $\phi(1.33) = 0.4082$]. (06 Marks)
- b. A set of five similar coins is tossed 320 times and the result is:
- | | | | | | | |
|---------------|---|----|----|-----|----|----|
| No. of heads: | 0 | 1 | 2 | 3 | 4 | 5 |
| Frequency: | 6 | 27 | 72 | 112 | 71 | 32 |
- Test the hypothesis that the data follow a binomial distribution. [Given that $\psi_{0.05}^2(5) = 11.07$] (07 Marks)
- c. It is required to test whether the proportion of smokers among students is less than that among the lectures. Among 60 randomly picked students, 2 were smokers. Among 17 randomly picked lecturers, 5 were smokers. What would be your conclusion? (07 Marks)

ENGINEERING MATHEMATICS -IV

June/July 2014.

PART-A

1. a) Obtain a solution upto the third approximation of y for $x=0.2$ by Picard's method, given that $\frac{dy}{dx} + y = e^x$ and $y(0)=1$.

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

$$dy = (e^x - y)dx \quad ; \quad y=1, x=0$$

Integrating we get

$$\int_1^y dy = \int_0^x (e^x - y) dx \Rightarrow y - 1 = \int_0^x (e^x - y) dx$$

$$\therefore y = 1 + \int_0^x (e^x - y) dx$$

now

$$y_1 = 1 + \int_0^x (e^x - 1) dx$$

$$= 1 + [e^x - x]_0^x = 1 + e^x - x - 1$$

$$y_1 = e^x - x$$

$$y_2 = 1 + \int_0^x (e^x - y_1) dx$$

$$= 1 + \int_0^x [e^x - (e^x - x)] dx$$

$$= 1 + \left[\frac{x^2}{2} \right]_0^x = 1 + \frac{x^2}{2}$$

$$y_3 = 1 + \int_0^x (e^x - y_2) dx$$

$$= 1 + \int_0^x \left[e^x - \left(1 + \frac{x^2}{2} \right) \right] dx$$

$$= 1 + \left[e^x - x - \frac{x^3}{6} \right]_0^x$$

$$\therefore y_3 = e^x - x - \frac{x^3}{6}$$

$$\therefore y_3(0.2) = 1.0200694$$

b) Apply R-K method of order 4, to find an approx Value of y for $x=0.2$ in steps of 0.1, if $\frac{dy}{dx} = x+y^2$ given that $y=1$ when $x=0$

Sol:- Stage I:- $f(x,y) = x+y^2$, $x_0=0$, $y_0=1$, $h=0.1$

$$K_1 = hf(x_0, y_0) = 0.1 f(0, 1) = 0.1$$

$$K_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) = 0.1 f(0.05, 1.05) = 0.11525$$

$$K_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right) = 0.1 f(0.05, 1.0576) = 0.11685$$

$$K_4 = hf(x_0 + h, y_0 + K_3) = 0.1 f(0.1, 1.11685) = 0.134765$$

$$y(x_0 + h) = y_0 + \frac{1}{6}(K_1 + 2K_2 + 2K_3 + K_4)$$

$$y(0.1) = 1 + \frac{1}{6}(0.1 + 0.2305 + 0.2337 + 0.1347)$$

$$y(0.1) = 1.1165$$

Stage II:- $f(x,y) = x+y^2$, $x_0=0.1$, $y_0 = 1.1165$, $h=0.1$

$$K_1 = 0.1 f(0.1, 1.1165592) = 0.1346$$

$$K_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}\right) = 0.1 f(0.15, 1.18983) = 0.1559$$

$$K_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}\right) = 0.1 f(0.15, 1.19417) = 0.15757$$

$$K_4 = hf(x_0 + h, y_0 + K_3) = 0.1 f(0.2, 1.27409) = 0.1823$$

$$y(0.2) = y_0 + \frac{1}{6}(0.1301 + 0.2994 + 0.30414 + 0.1573)$$

$$y(0.2) = 1.2436$$

c) Using Adams-Bashforth formulae, determine $y(0.4)$ given the differential eqⁿ $\frac{dy}{dx} = \frac{1}{2}xy$ and the data $y(0) = 1$, $y(0.1) = 1.0025$, $y(0.2) = 1.0101$, $y(0.3) = 1.0228$. Apply Corrector formula twice

Sol:-

x	y	$y' = \frac{1}{2}xy$
$x_0 = 0$	$y_0 = 1$	$y'_0 = 0$
$x_1 = 0.1$	$y_1 = 1.0025$	$y'_1 = 0.050125$
$x_2 = 0.2$	$y_2 = 1.0101$	$y'_2 = 0.1010$
$x_3 = 0.3$	$y_3 = 1.0228$	$y'_3 = 0.15342$
$x_4 = 0.4$	$y_4 = ?$	

now $y_4^{(p)} = y_3 + \frac{h}{24} [55y'_3 - 59y'_2 + 37y'_1 - 9y'_0]$
 $= 1.0228 + \frac{(0.1)}{24} (55 \times 0.15342 - 59 \times 0.1010 + 37 \times 0.050125 - 0)$

$y_4 = 1.040812$
 $\Rightarrow y'_4 = \frac{1}{2}(0.4)(1.0408) = 0.20816$

now $y_4^{(c)} = y_3 + \frac{h}{24} [9y'_4 + 19y'_3 - 5y'_2 + y'_1]$
 $= 1.0228 + \frac{0.1}{24} [9 \times 0.20816 + 19 \times 0.15342 - 5 \times 0.1010 + 0.050125]$

$y_4^{(c)} = 1.04086$
 $\Rightarrow y'_4 = \frac{1}{2}(0.4)(1.0408) = 0.20816$

Again Apply Corrector's formula we get

$y_4^{(c)} = y(0.4) = 1.04086$

$y'_4 = 0.20816$

2 a) Apply Picard's method to find the second approximation to the values of 'y' and 'z' given that $\frac{dy}{dx} = z$, $\frac{dz}{dx} = x^3(y+z)$, given $y=1$, $z = \frac{1}{2}$ when $x=0$.

Sol.

We have by data,

$$dy = z dx; y=1, x=0; dz = x^3(y+z) dx; z = \frac{1}{2}, x=0$$

$$\text{Now } \int_1^y dy = \int_0^x z dx \quad ; \quad \int_{\frac{1}{2}}^z dz = \int_0^x x^3 (y+z) dx$$

$$\text{Hence, } y = 1 + \int_0^x z dx \quad \dots (1)$$

$$z = \frac{1}{2} + \int_0^x x^3 (y+z) dx \quad \dots (2)$$

Putting $z = \frac{1}{2}$ in the RHS of (1) and $y=1, z = \frac{1}{2}$ in the RHS of (2) we have,

$$y_1 = 1 + \int_0^x \frac{1}{2} dx \quad ; \quad z_1 = \frac{1}{2} + \int_0^x \frac{3}{2} x^3 dx$$

$$\therefore y_1 = 1 + \frac{x}{2} \quad ; \quad z_1 = \frac{1}{2} + \frac{3x^4}{8}$$

$$\text{Now, } y_2 = 1 + \int_0^x z_1 dx \quad ; \quad z_2 = \frac{1}{2} + \int_0^x x^3 (y_1 + z_1) dx$$

$$y_2 = 1 + \int_0^x \left(\frac{1}{2} + \frac{3x^4}{8} \right) dx \quad ; \quad z_2 = \frac{1}{2} + \int_0^x x^3 \left(\frac{3}{2} + \frac{x}{2} + \frac{3x^4}{8} \right) dx$$

$$\therefore y_2 = 1 + \frac{x}{2} + \frac{3x^5}{40} \quad ; \quad z_2 = \frac{1}{2} + \frac{3x^4}{8} + \frac{x^5}{10} + \frac{3x^8}{64}$$

2) b) Using Runge-Kutta method, solve $\frac{d^2y}{dx^2} - x\left(\frac{dy}{dx}\right)^2 + y^2 = 0$ for $x=0.2$ correct to 4 decimal places. Initial conditions are $x=0$
 $y=1$ $y'=0$.

Sol.

By data. $\frac{d^2y}{dx^2} = x\left(\frac{dy}{dx}\right)^2 - y^2$

putting $\frac{dy}{dx} = z$ and differentiating w.r.t x , we obtain $\frac{d^2y}{dx^2} = \frac{dz}{dx}$

The given equation becomes,

$$\frac{dz}{dx} = xz^2 - y^2 \text{ with } y=1, z=0 \text{ when } x=0$$

Hence, we have a system of equations $\frac{dy}{dx} = z, \frac{dz}{dx} = xz^2 - y^2$

let $f(x, y, z) = z, g(x, y, z) = xz^2 - y^2, x_0 = 0, y_0 = 1, z_0 = 0$ & $h = 0.2$

we shall first compute the following.

$$K_1 = hf(x_0, y_0, z_0) = (0.2)f(0, 1, 0) = (0.2)(0) = 0$$

$$L_1 = (0.2)[(0)(0)^2 - (1)^2] = -0.2$$

$$K_2 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_1}{2}, z_0 + \frac{L_1}{2}\right)$$

$$K_2 = (0.2)f(0.1, 1, -0.1) = (0.2)(-0.1) = -0.02$$

$$L_2 = (0.2)[(0.1)(-0.1)^2 - (1)^2] = -0.1998$$

$$K_3 = hf\left(x_0 + \frac{h}{2}, y_0 + \frac{K_2}{2}, z_0 + \frac{L_2}{2}\right)$$

$$K_3 = (0.2)f(0.1, 0.99, -0.0999) = (0.2)(0.0999) = -0.01998$$

$$L_3 = (0.2)[(0.1)(-0.0999)^2 - (0.99)^2] = -0.1958$$

$$K_4 = hf(x_0 + h, y_0 + K_3, z_0 + L_3)$$

$$K_4 = (0.2)f(0.2, 0.98002, -0.1958) = (0.2)(-0.1958) = -0.03916$$

$$L_4 = (0.2) [(0.2) (-0.1958)^2 - (0.98002)^2] = -0.19055$$

We have $y(x_0+h) = y_0 + \frac{1}{6} (k_1 + 2k_2 + 2k_3 + k_4)$

$$y(0.2) = 1 + \frac{1}{6} [0 + 2(-0.02) + 2(-0.01998) - 0.03916]$$

Thus $y(0.2) = 0.9801$

- c) Obtain the solution of the equation $\frac{d^2 y}{dx^2} = 4x + \frac{dy}{dx}$ at the point $x=1.4$ by applying Milne's method given that $y(1) = 2$, $y(1.1) = 2.2156$, $y(1.2) = 2.4649$, $y(1.3) = 2.7514$, $y'(1) = 2$, $y'(1.1) = 2.3178$, $y'(1.2) = 2.6725$ and $y'(1.3) = 3.0657$.

Sol.

Dividing the given equation by 2 we have,

$$\frac{d^2 y}{dx^2} = 2x + \frac{1}{2} \frac{dy}{dx} \quad \text{or} \quad y'' = 2x + \frac{y'}{2}$$

putting $y' = z$ we obtain $y'' = z'$ and the given equation becomes $z' = 2x + \frac{z}{2}$

Now, $z_0' = 2(1) + \frac{z}{2} = 3$

$$z_1' = 2(1.1) + \frac{2.3178}{2} = 3.3589$$

$$z_2' = 2(1.2) + \frac{2.6725}{2} = 3.73625$$

$$z_3' = 2(1.3) + \frac{3.0657}{2} = 4.13285$$

We have the following table.

x	$x_0 = 1$	$x_1 = 1.1$	$x_2 = 1.2$	$x_3 = 1.3$
y	$y_0 = 2$	$y_1 = 2.2156$	$y_2 = 2.4649$	$y_3 = 2.7514$
$y' = z$	$z_0 = 2$	$z_1 = 2.3178$	$z_2 = 2.6725$	$z_3 = 3.0657$
$y'' = z'$	$z_0' = 3$	$z_1' = 3.3589$	$z_2' = 3.73625$	$z_3' = 4.13285$

We first consider Milne's predictor formulae,

$$y_4^{(P)} = y_0 + \frac{4h}{3} (2z_1 - z_2 + 2z_3)$$

$$z_4^{(P)} = z_0 + \frac{4h}{3} (2z_1' - z_2' + 2z_3')$$

On substituting the appropriate values from the table we obtain

$$y_4^{(P)} = 3.0793 \text{ and } z_4^{(P)} = 3.4996$$

Next we consider Milne's corrector formulae,

$$y_4^{(C)} = y_2 + \frac{h}{3} (z_2 + 4z_3 + z_4)$$

$$z_4^{(C)} = z_2 + \frac{h}{3} (z_2' + 4z_3' + z_4')$$

$$\text{We have, } z_4' = 2x_4 + \frac{z_4^{(P)}}{2} = 2(1.4) + \frac{3.4996}{2} = 4.5498$$

Hence by substituting the appropriate values in the corrector formulae we obtain

$$y_4^{(C)} = 3.0794 \text{ and } z_4^{(C)} = 3.4997$$

Thus the required value of y is 3.0794 at $x=1.4$.

4 a)

$$w = z + \frac{1}{z}$$

$$u + iv = re^{i\theta} + \frac{1}{r}e^{-i\theta}$$

$$= r \left[\cos\theta + i\sin\theta \right] + \frac{1}{r} (\cos\theta - i\sin\theta)$$

$$\Rightarrow u = \left(r + \frac{1}{r}\right) \cos\theta, \quad v = \left(r - \frac{1}{r}\right) \sin\theta$$

Case ①:- $|z| = 1$ in z -plane

$$\Rightarrow r = 1$$

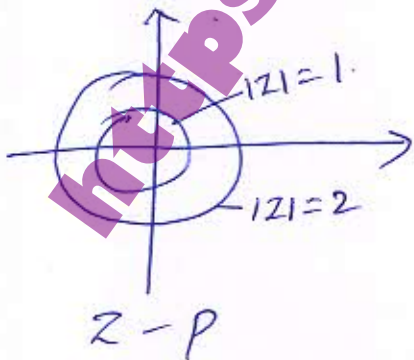
$$u = 2\cos\theta, \quad v = 0$$

is u -axis in w -plane with $(-2, 2)$

Case ②:- $|z| = 2$ in z plane

$$\frac{u^2}{\left(r + \frac{1}{r}\right)^2} + \frac{v^2}{\left(r - \frac{1}{r}\right)^2} = 1$$

$$r = 2, \quad \frac{u^2}{\left(\frac{5}{2}\right)^2} + \frac{v^2}{\left(\frac{3}{2}\right)^2} = 1$$



The circle $|z| = 1$ maps onto u -axis b/w -2 to 2 on w -plane
 $|z| = 2$ maps onto an ellipse whose centre $(0,0)$ in w -plane.

b) Find the bilinear transformation that transforms the points $0, i, \infty$ onto the points $1, -i, -1$ respectively.

Sol.

Let $w = \frac{az+b}{cz+d}$ be the required bilinear transformation.

$z = \infty, w = -1$; the bilinear transformation is to be written in the form,

$$w = \frac{z[a+b/z]}{z[c+d/z]} = \frac{a+(b/z)}{c+(d/z)}$$

$$\therefore -1 = \frac{a+0}{c+0} \quad (\because 1/z = 0 \text{ when } z = \infty)$$

$$\text{i.e., } a+c=0 \quad \dots \dots (1)$$

$$z = i, w = -i; -i = \frac{ai+b}{ci+d}$$

$$\text{i.e., } ai+b-c+di=0 \quad \dots \dots (2)$$

$$z = 0, w = 1; 1 = \frac{0+b}{0+d}$$

$$\text{i.e., } b-d=0 \quad \dots \dots (3)$$

Now (1) + (2) gives

$$(1+i)a+b+id=0 \quad \dots \dots (4)$$

Let us solve (3) and (4) by writing them in the form

$$0a + 1b - 1d = 0 \quad \dots \dots (3)$$

$$(1+i)a + 1b + id = 0 \quad \dots \dots (4)$$

Applying the cross multiplication we have,

$$\frac{a}{\begin{vmatrix} 1 & -1 \\ 1 & i \end{vmatrix}} = \frac{-b}{\begin{vmatrix} 0 & -1 \\ 1+i & i \end{vmatrix}} = \frac{d}{\begin{vmatrix} 0 & 1 \\ 1+i & 1 \end{vmatrix}}$$

$$\frac{a}{i+1} = \frac{-b}{1+i} = \frac{d}{-(1+i)} \quad \text{or} \quad \frac{a}{1} = \frac{b}{-1} = \frac{d}{-1}$$

$$a=1, b=-1, d=-1$$

Also from (1) $c = -a \therefore c = -1$

Substituting the values of a, b, c, d the assumed bilinear transformation becomes

$$w = \frac{1 \cdot z - 1}{-1 \cdot z - 1} = \frac{1-z}{-(1+z)}$$

Thus $w = \frac{1-z}{1+z}$ is the required bilinear transformation.

Further, the invariant points are obtained by taking $w = z$ i.e., $z = \frac{1-z}{1+z}$ or $z+z^2 = 1-z$

$$\text{i.e., } z^2 + 2z - 1 = 0$$

$$\therefore z = \frac{-2 \pm \sqrt{4+4}}{2} = \frac{-2 \pm 2\sqrt{2}}{2} = -1 \pm \sqrt{2}$$

Thus the invariant points are $-1 + \sqrt{2}$ and $-1 - \sqrt{2}$.

c) State and prove Cauchy's integral formula and hence generalized Cauchy's integral formula.

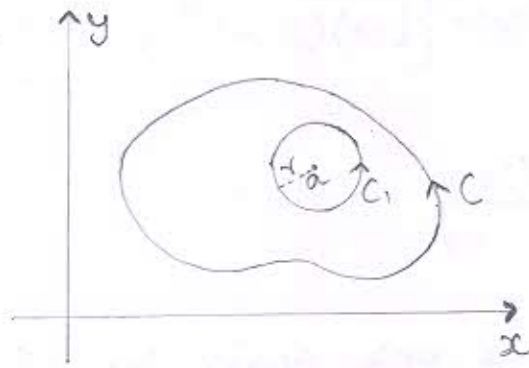
Sol:

If $f(z)$ is analytic inside and on a simple closed curve C and if 'a' is any point within C then

$$f(a) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z-a} dz$$

Proof: Since 'a' is a point within C , we shall enclose it by a circle C_1 with $z = a$ as centre and r as radius such that C_1 lies entirely within C .

The function $\frac{f(z)}{z-a}$ is analytic inside and on the boundary of the annular region between C and C_1 ,



Now as a consequence of Cauchy's theorem,

$$\int_C \frac{f(z)}{z-a} dz = \int_{C_1} \frac{f(z)}{z-a} dz \quad (1)$$

The equation of C_1 (circle with centre 'a' and radius 'r') can be written in the form $|z-a| = r$. That is equivalent to,

$$z-a = re^{i\theta} \text{ or } z = a + re^{i\theta}, \quad 0 \leq \theta \leq 2\pi \quad dz = ire^{i\theta} d\theta.$$

Using these results in the RHS of (1) we have,

$$\int_C \frac{f(z)}{z-a} dz = \int_{\theta=0}^{2\pi} \frac{f(a+re^{i\theta})}{re^{i\theta}} ire^{i\theta} d\theta$$

$$\text{i.e. } \int_C \frac{f(z)}{z-a} dz = i \int_{\theta=0}^{2\pi} f(a+re^{i\theta}) d\theta$$

This is true for any $r > 0$ however small. Hence as $r \rightarrow 0$ we get,

$$\int_C \frac{f(z)}{z-a} dz = i \int_{\theta=0}^{2\pi} f(a) d\theta = if(a) [\theta]_0^{2\pi} = 2\pi if(a)$$

$$\text{Thus } f(a) = \frac{1}{2\pi i} \int_C \frac{f(z)}{z-a} dz \quad [\text{Cauchy's integral formula}]$$

Applying Leibnitz rule for differentiation under the integral sign we have,

$$f'(a) = \frac{1}{2\pi i} \int_C f(z) \frac{\partial}{\partial a} \left[\frac{1}{z-a} \right] dz$$

$$\text{i.e., } f'(a) = \frac{1}{2\pi i} \int_C f(z) \cdot \{(-1)(z-a)^{-2} \cdot (-1)\} dz$$

$$\text{i.e., } f'(a) = \frac{1!}{2\pi i} \int_C \frac{f(z)}{(z-a)^2} dz$$

Applying Leibnitz rule once again for (2) we obtain

$$\begin{aligned} f''(a) &= \frac{1!}{2\pi i} \int_C f(z) \frac{\partial}{\partial a} [(z-a)^{-2}] dz \\ &= \frac{1!}{2\pi i} \int_C f(z) \cdot (-2)(z-a)^{-3} \cdot (-1) dz \end{aligned}$$

$$\text{i.e., } f''(a) = \frac{2!}{2\pi i} \int_C \frac{f(z)}{(z-a)^3} dz$$

Continuing like this, after differentiating n times we obtain,

$$f^{(n)}(a) = \frac{n!}{2\pi i} \int_C \frac{f(z)}{(z-a)^{n+1}} dz$$

Here, $f^{(n)}(a)$ denotes the n^{th} derivative of $f(z)$ at $z=a$.

<https://hemantkumarjha.github.io>

3a. Analytic function: A function $f(z)$ which is single valued & possesses a unique derivative w.r. to z at all points of a region R .

$$f(z) = u + iv$$

$$|f(z)| = \sqrt{u^2 + v^2} \quad \text{Let } \sqrt{u^2 + v^2} = c$$

$$\Rightarrow u^2 + v^2 = c^2 \quad \text{--- (1)}$$

diff (1) p.w.r. to 'x'

$$2u u_x + 2v v_x = 0 \quad \Rightarrow \quad 2u u_x + 2v v_x = 0 \quad \text{--- (2)}$$

diff (1) p.w.r. to 'y'

$$2u u_y + 2v v_y = 0 \quad \Rightarrow \quad 2u u_y + 2v v_y = 0 \quad \text{--- (3)}$$

$$\text{(3) becomes } -2u u_x + 2v v_x = 0 \quad \text{--- (4)}$$

(By C-R eqs)

Squaring & adding (2) & (4)

$$(u^2 + v^2) [u_x^2 + v_x^2] = 0$$

$$\Rightarrow u_x^2 + v_x^2 = 0 \quad \text{as } u^2 + v^2 = c^2$$

$$\Rightarrow |f'(z)| = u_x^2 + v_x^2 = 0$$

$$\Rightarrow |f'(z)| = 0$$

$$\Rightarrow f'(z) = 0$$

$$\Rightarrow f(z) = k$$

= constant.

An analytic func with constant modulus is constant.

b.

$$u = x^2 - y^2, \quad v = \frac{y}{x^2 + y^2}$$

$$u_x = 2x$$

$$v_x = -\frac{2xy}{(x^2 + y^2)^2}$$

$$u_y = -2y$$

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

$$u_{xx} = 2$$

$$v_{yy} = \frac{x^2 - y^2}{(x^2 + y^2)^2}$$

$$u_{yy} = -2$$

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

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

$$u_{xx} + u_{yy} = 0$$

$$v_{xx} + v_{yy} = 0$$

$$\Rightarrow u \text{ \& } v \text{ are harmonic functions.}$$

$\Rightarrow u$ & v are harmonic functions.

$$u_x = 2x, \quad u_y = -2y$$

By C-R eqs

$$u_x = v_y \quad \& \quad v_x = -u_y$$

= constant.

$$\frac{\partial v}{\partial y} = 2x, \quad \frac{\partial v}{\partial x} = 2y$$

on int

on int.

$$v = 2xy + f(x)$$

$$v = 2xy + g(y)$$

on comparing

$$v = 2xy,$$

$$f(x) = 0, \quad g(y) = 0.$$

From linear $v = \frac{y}{x^2 + y^2}$

$\therefore u$ & v are harmonic functions but are not harmonic conjugates.

C.

$$u - v = \frac{\cos x + \sin x - e^{-y}}{2(\cos x - \cosh y)}$$

$$C_y f(x/2) = 0.$$

$$u_x - v_x = \frac{(-\sin x + \cos x)(2 \cos x - \cosh y) - (\cos x + \sin x - e^{-y}) - 2 \sin x}{[2(\cos x - \cosh y)]^2} \quad (1)$$

$$u_y - v_y = - \left(\frac{\partial u}{\partial y} - \frac{\partial v}{\partial y} \right)$$

$$= \frac{-e^{-y} [2(\cos x - \cosh y)] - (\cos x + \sin x - e^{-y})(-2 \cosh y)}{2(\cos x - \cosh y)^2} \quad (2)$$

Solving ① & ②

$$u_x = \frac{1}{4(\cos x - \cosh y)^2} \left[\{(\sin x - \cos x) \cosh y + 1 - e^{-y} \sin x\} - \{e^{-y}(\cos x - \cosh y) + (\cos x + \sin x - e^{-y}) \sinh y\} \right]$$

$= \phi_1(x, y)$

$$u_y = \frac{1}{4(\cos x - \cosh y)^2} \left[\{(\sin x - \cos x) \cosh y + 1 - e^{-y} \sin x\} - \{e^{-y}(\cos x - \cosh y) + (\cos x + \sin x - e^{-y}) \sinh y\} \right]$$

$$\phi_1(z, 0) = \frac{1}{2(1 - \cos z)}, \quad \phi_2(z, 0) = 0$$

$$f'(z) = u_x - i u_y = \phi_1(z, 0) - i \phi_2(z, 0) = \frac{1}{2 \cdot 2 \sin^2 z/2} = \frac{1}{4} \cot^2 z/2$$

on int - $f(z) = -\frac{1}{2} \cot z/2 + C$

$$f(\pi/2) = 0 \Rightarrow C = 1/2$$

$$\therefore f(z) = 1/2 (1 - \cot z/2)$$

Part B

6. a. Let A be the event in which sum of the nos is 4. Let B be the event in which no on both dice is even.

Favourable cases for A = 3 $P(A) = 3/36$

ie (1,3), (2,2), (3,1)

$$P(A \cap B) = 1/36$$

Favourable cases for B = 1 ie (2,2)

$$\therefore P(B|A) = \frac{P(A \cap B)}{P(A)} = \frac{1/36}{3/36} = 1/3$$

PART-B

6) a) Total no. of outcomes in 1 dice = 6

∴ Total no. of outcomes when 2 dice are rolled
 $= 6 \times 6$
 $= 36$

Favourable outcome = Sum of numbers obtained = 4, with both numbers on dice is even

~~Only number~~

∴ Favourable Case = (2, 2)

∴ Prob of getting 2 on dice 1 = $\frac{1}{6}$

Prob of getting 2 in 2nd dice = $\frac{1}{6}$

∴ Prob of getting 2 in both 1st and 2nd dice = $\frac{1}{6} \times \frac{1}{6}$
 $= \frac{1}{36}$

b) Given

$$P(\bar{A} \cap \bar{B}) = \frac{7}{12}, P(A \cap \bar{B}) = \frac{1}{6} = \{P(\bar{A} \cap B)\}$$

$$P(\bar{A} \cap B) = \frac{7}{12}$$

$$\Rightarrow P(\overline{A \cup B}) = \frac{7}{12}$$

$$1 - P(A \cup B) = \frac{7}{12}$$

$$\Rightarrow P(A \cup B) = 1 - \frac{7}{12} \Rightarrow P(A \cup B) = \frac{5}{12}$$

$$\begin{aligned} \bar{B} \text{ can be written as } & \overline{(A \cup \bar{A}) \cap B} = \overline{(A \cup \bar{A})} \cap \bar{B} \\ & = \overline{S} \cap \bar{B} \\ & = \bar{B} \end{aligned}$$

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

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

$$\Rightarrow \bar{B} \Rightarrow P(\bar{B}) = P[(A \cap \bar{B}) \cup (\bar{A} \cap \bar{B})]$$

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

$$\Rightarrow P(\bar{B}) = \frac{1}{6} + \frac{7}{12}$$

$$= \frac{9}{12} = \frac{3}{4}$$

$$\therefore P(B) = 1 - P(\bar{B})$$

$$= 1 - \frac{3}{4} \Rightarrow P(B) = \frac{1}{4}$$

Similarly

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

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

$$\Rightarrow P(\bar{A}) = P[(B \cap \bar{A}) \cup (\bar{B} \cap \bar{A})]$$

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

$$\Rightarrow P(\bar{A}) = \frac{1}{6} + \frac{7}{12} \Rightarrow P(\bar{A}) = \frac{9}{12} = \frac{3}{4}$$

$$\Rightarrow P(A) = \frac{1}{4} \quad \Rightarrow P(A) = \frac{1}{4}$$

For Mutually disjoint events

$$P(A \cup B) = P(A) + P(B) \quad ; \quad P(A \cup B) = \frac{5}{12}$$

$$P(A) + P(B) = \frac{1}{4} + \frac{1}{4} \\ = \frac{1}{2} \neq \frac{5}{12}$$

$$\therefore P(A \cup B) \neq P(A) + P(B)$$

\(\therefore\) The events are not mutually disjoint

For independent events -

$$P(A \cap B) = P(A) \cdot P(B)$$

$$P(A) \cdot P(B) = \frac{1}{4} \times \frac{1}{4} = \frac{1}{16}$$

$$P(A \cap B) = P(A) - P(\bar{A} \cap B) = \frac{1}{4} - \frac{1}{6} = \frac{3-2}{12} \Rightarrow P(A \cap B) = \frac{1}{12}$$

$$\Rightarrow P(A \cap B) \neq P(A) \cdot P(B)$$

~~Both~~ The events are not independent

\therefore Both the events A and B are neither mutually disjoint nor independent.

$$P(A|B) + P(B|A)$$

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

$$= \frac{1/12}{1/4} + \frac{1/12}{1/4}$$

$$= \frac{4}{12} + \frac{4}{12} = \frac{8}{12} = \frac{2}{3}$$

$$P(\bar{A}|\bar{B}) + P(\bar{B}|\bar{A})$$

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

$$= \frac{7/12}{3/4} + \frac{7/12}{3/4}$$

$$= \frac{7 \times 4}{3 \times 3} + \frac{7 \times 4}{3 \times 3}$$

$$= \frac{7}{9} + \frac{7}{9}$$

$$= \frac{14}{9}$$

c) Let A, B and C be the events of items produced by machines M_1, M_2, M_3 respectively

Probability of item produced by Machine 1 $[P(A)] = 0.25$

Probability of item produced by Machine 2 $[P(B)] = 0.3$

Probability of item produced by Machine 3 $[P(C)] = 1 - (0.25 + 0.3)$
 $= 0.45$

Let D be the event of producing a defective item.

\therefore Prob of defective item produced by Machine M1
 $[P(D/A)] = 0.05$

Prob of defective item produced by machine M2 $[P(D/B)] = 0.04$

Prob of defective item produced by machine M3 $[P(D/C)] = 0.03$

Prob of finding faulty item produced by machine with highest output i.e. Machine M3.

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

$$= \frac{0.45 \times 0.03}{0.25 \times 0.05 + 0.3 \times 0.04 + 0.45 \times 0.03}$$

$$= 0.355$$

7)

a) Let p be the probability of guessing correct answer and q be the probability of guessing wrong answer.

$$\therefore p = \frac{1}{4}$$

$$q = \frac{3}{4}$$

Total no. of questions $(n) = 10$

Let X be the no. of times a correct answer is said.

$$\therefore P(X) = {}^{10}C_x p^x q^{n-x}$$

Prob of getting more than 6 answers correct $= P(X \geq 6)$

$$= P(X=6) + P(X=7) + P(X=8) + P(X=9) + P(X=10)$$

$$= 0.01622 + 3.0899 \times 10^{-3} + 3.8623 \times 10^{-4} + 2.8610 \times 10^{-5} + 9.5367 \times 10^{-7}$$

$$\Rightarrow P(X \geq 6) = 0.0197$$

① Probability of guessing atleast 6 answers correctly out of 10.

$$p = \frac{1}{2}, q = \frac{1}{2}$$

$$P(X \geq 6) = 0.377$$

The continuous probability distribution having the probability density function $f(x)$ given by

$$f(x) = \begin{cases} \lambda e^{-\lambda x} & \text{for } x > 0 \\ 0 & \text{otherwise, where } \lambda > 0 \end{cases}$$

is known as exponential distribution.

$$\begin{aligned} \text{Mean} &= \int_{-\infty}^{\infty} x f(x) dx \\ &= \int_{-\infty}^0 0 + \int_0^{\infty} x \cdot \lambda e^{-\lambda x} dx \\ &= \lambda \int_0^{\infty} x e^{-\lambda x} dx \\ &= \lambda \left[\frac{x e^{-\lambda x}}{-\lambda} \right]_0^{\infty} - \left[\frac{1 e^{-\lambda x}}{\lambda^2} \right]_0^{\infty} \\ &= \lambda \left[(0 - 0) - 1 \left(0 - \frac{1}{\lambda^2} \right) \right] \\ &= \lambda \left[\frac{1}{\lambda^2} \right] \Rightarrow \text{Mean} = \mu = \frac{1}{\lambda} \end{aligned}$$

$$\begin{aligned} \text{Variance} (\sigma^2) &= \int_{-\infty}^{\infty} (x - \mu)^2 f(x) dx \\ &= \int_{-\infty}^0 (x - \mu)^2 \cdot 0 dx + \int_0^{\infty} (x - \mu)^2 \lambda e^{-\lambda x} dx \\ &= \lambda \int_0^{\infty} (x - \mu)^2 e^{-\lambda x} dx \\ &= \lambda \left[\frac{(x - \mu)^2 e^{-\lambda x}}{-\lambda} \right]_0^{\infty} - 2(x - \mu) \frac{e^{-\lambda x}}{\lambda^2} + 2 \frac{e^{-\lambda x}}{\lambda^3} \Bigg|_0^{\infty} \\ &= \lambda \left[\left(0 - \frac{\mu^2}{\lambda} \right) - 2 \left(0 - \frac{\mu}{\lambda^2} \right) + 2 \left(0 - \frac{1}{\lambda^3} \right) \right] \\ &\quad \text{But } \mu = \frac{1}{\lambda} \\ &= \lambda \left[\frac{1}{\lambda^3} - \frac{2}{\lambda^3} + \frac{2}{\lambda^3} \right] = \lambda \left[\frac{1}{\lambda^3} \right] = \frac{1}{\lambda^2} \end{aligned}$$

$$\therefore \sigma^2 = \frac{1}{\alpha^2}$$

$$\Rightarrow \sigma = \frac{1}{\alpha}$$

g)

$$\mu = 30$$

$$\sigma = 5$$

$$Z = \frac{X - \mu}{\sigma} \quad \text{--- (1)}$$

$$i) 26 \leq X \leq 40$$

$$\text{Put } X = 26 \text{ in (1)}$$

$$\Rightarrow Z = \frac{-4}{5} = -0.8$$

$$\text{Put } X = 40 \text{ in (1)}$$

$$Z = \frac{10}{5} = 2$$

$$\therefore P(-0.8 \leq Z \leq 2)$$

$$= \phi(2) - \phi(-0.8) = \phi(2) + \phi(0.8)$$

$$= \phi(2) + \phi(0.8)$$

$$= \phi(0 \leq Z \leq 2) + \phi(-0.8 \leq Z \leq 0)$$

$$= \phi(2) + \phi(0.8)$$

$$[\because \phi(-0.8 \leq Z \leq 0) = \phi(0 \leq Z \leq 0.8) = \phi(0.8)]$$

$$= 0.4772 + 0.2888$$

$$= 0.7653$$

$$ii) X \geq 45$$

$$\text{Put } X = 45 \text{ in (1)}$$

$$Z = \frac{45 - 30}{5} \Rightarrow Z = 3$$

$$P(Z \geq 3)$$

$$= P(Z \geq 0) - P(0 \leq Z \leq 3)$$

$$= 0.5 - \phi(3)$$

$$= 0.5 - 0.4987$$

$$= 0.0013$$

$$(ii) |X - 30| > 5$$

$$= X - 30 > 5 \quad \text{or} \quad -X + 30 > 5$$

$$\Rightarrow X > 35 \quad \text{or} \quad -X > -25$$

$$\Rightarrow X > 35 \quad \text{or} \quad X < 25$$

$$= 25 < X < 35$$

* Put $X = 25$ in ①

$$Z = \frac{25 - 30}{5} = -1$$

Put $X = 35$ in ①

$$Z = \frac{35 - 30}{5} = 1$$

$$\therefore P(-1 < Z < 1)$$

$$= 2P(0 < Z < 1)$$

$$= 2 \times \phi(1)$$

$$= 2 \times 0.3413$$

$$= 0.6826$$

$$P[|X - 30| > 5] = 1 - P$$
$$= 1 - 0.6826$$
$$= 0.3174$$

8/ a) Given

$$\mu = 800 \text{ hrs}$$

$$\sigma = 60 \text{ hrs}$$

$$Z = \frac{X - \mu}{\sigma} \Rightarrow Z = \frac{X - 800}{60} \quad \text{--- ①}$$

i) between 790 hrs & 810 hrs

Put $X = 790$ in ①

$$Z_1 = \frac{790 - 800}{60} = -0.167$$

Put $X = 810$ in ①

$$Z_2 = \frac{810 - 800}{60} = +0.167$$

$$\therefore P(-0.167 < Z < 0.167)$$

$$= 2P(0 < Z < 0.167)$$

b) 5 coins, tossed 320 times.

b.

No. of heads	0	1	2	3	4	5
Frequency	6	27	72	112	71	32

Given $\chi^2_{0.05}(5) = 11.07$

→ The data gives the observed frequency & we need to calculate the expected frequencies.

∴ Prob of getting heads $p = \frac{1}{2} = p$

∴ $q = 1 - p = \frac{1}{2}$

The binomial distribution fit is, $N(p+q)^N$
 $= 320 \left(\frac{1}{2} + \frac{1}{2}\right)^5$

The theoretical frequencies of getting 0, 1, 2, 3, 4 or 5 success with 5 coins are respectively the successive terms of the binomial expansion.

They are respectively $320 \times \frac{1}{2^5}, 320 \times {}^5C_1 \times \frac{1}{2^5}, 320 \times {}^5C_2 \times \frac{1}{2^5},$
 $320 \times {}^5C_3 \times \frac{1}{2^5}, 320 \times {}^5C_4 \times \frac{1}{2^5}, 320 \times {}^5C_5 \times \frac{1}{2^5}$
 $= 10, 50, 100, 100, 50, 10$

We have table of observed & expected frequency

O_i	6	27	72	112	71	32
E_i	10	50	100	100	50	10

$\chi^2 = \sum \frac{(O_i - E_i)^2}{E_i}$

$= \frac{16}{10} + \frac{529}{50} + \frac{784}{100} + \frac{144}{100} + \frac{441}{50} + \frac{484}{10}$

∴ $\chi^2 = 78.68 > \chi^2_{0.05} = 11.07$

∴ The hypothesis that the data follows a binomial distribution is rejected

a) Given

$$\mu = 800, \sigma = 60, n = 16$$

$$\sigma_{\bar{x}} = \sigma / \sqrt{n} = 60/4 = 15$$

$$\text{We have } z = \frac{\bar{x} - \mu}{\sigma_{\bar{x}}} = \frac{\bar{x} - 800}{15} \quad \text{--- (1)}$$

To find $P(790 < \bar{x} < 810)$

$$\text{If } \bar{x} = 790, z = -0.67$$

$$\text{If } \bar{x} = 810, z = 0.67$$

$$\therefore P(-0.67 < z < 0.67) = 2P(0 < z < 0.67)$$

$$= 2 \times \phi(0.67)$$

$$= 2 \times 0.2486$$

$$= 0.4972$$

$$\therefore P(790 < \bar{x} < 810) = 0.4972$$

b) To find $P(\bar{x} < 785)$

Put $\bar{x} = 785$ in (1)

$$z = \frac{785 - 800}{15} \Rightarrow z = -1$$

$$\therefore P(z < -1) = P(z > 1)$$

$$= 0.5 - \phi(1)$$

$$= 0.5 - 0.3413$$

$$= 0.1587$$

$$\therefore P(\bar{x} < 785) = 0.1587$$

c) To find $P(\bar{x} > 820)$

$$\text{If } \bar{x} = 820 \Rightarrow z = 1.33 \text{ from (1)}$$

$$\Rightarrow P(z > 1.33) = P(z > 0) - P(0 < z < 1.33)$$

$$= 0.5 - \phi(1.33)$$

$$= 0.5 - 0.4082$$

$$= 0.0918$$

$$\therefore P(\bar{x} > 820) = 0.0918$$

c) Let p_1 and p_2 be the proportion of smokers among students and lecturers resp.

$$p_1 = \frac{2}{60} = 0.033 \quad ; \quad p_2 = \frac{5}{17} = 0.2941$$

Let H_0 be the null proportion that there is no significant difference between the students & lecturers in smoking

$$p = \frac{n_1 p_1 + n_2 p_2}{n_1 + n_2} = \frac{60 \times 0.033 + 17 \times 0.2941}{60 + 17}$$
$$= \frac{2 + 5}{77} = \frac{7}{77} = \frac{1}{11} \Rightarrow p = 0.0909$$

$$q = 1 - p$$
$$= 0.909$$

Consider
$$Z = \frac{p_2 - p_1}{\sqrt{pq \left(\frac{1}{n_1} + \frac{1}{n_2} \right)}}$$

$$= \frac{0.2941 - 0.033}{\sqrt{(0.0909)(0.909) \left(\frac{1}{60} + \frac{1}{17} \right)}}$$
$$= 3.301$$

$$Z = 3.301 \begin{cases} > Z_{0.05} = 1.96 \text{ (two tailed test)} \\ > Z_{0.01} = 2.58 \text{ (two tailed test)} \end{cases}$$

Thus null hypothesis is rejected both at 5% and 1% levels of significance.

<https://rajhemu.github.io>

5.

a.

$$x^2 y'' + x y' + (x^2 - 1/4) y = 0.$$

This is of the form

$$x^2 y'' + x y' + (x^2 - n^2) y = 0$$

on comparing

$$n = \pm 1/2$$

Solution in terms of Bessel's is given in the form.

$$y = a J_{1/2}(x) + b J_{-1/2}(x)$$

$$J_{1/2}(x) = \sqrt{\frac{2}{\pi x}} \sin x, \quad J_{-1/2}(x) = \sqrt{\frac{2}{\pi x}} \cos x$$

$$y = a \sqrt{\frac{2}{\pi x}} \sin x + b \sqrt{\frac{2}{\pi x}} \cos x$$

$$\therefore y = C_1 \frac{\sin x}{\sqrt{x}} + C_2 \frac{\cos x}{\sqrt{x}}$$

b.

$$(1-x^2)y'' - 2xy' + n(n+1)y = 0 \quad \text{--- (1)}$$

The coeff of $y'' = 1-x^2 = p_0(x) \neq 0$ at $x=0$.

$$\text{Let } y = \sum_{r=0}^{\infty} a_r x^r \text{ be the series} \quad \text{--- (2)}$$

solution of (1)

$$y' = \sum_0^{\infty} a_r r x^{r-1} \quad , y'' = \sum_0^{\infty} a_r r(r-1)x^{r-2}$$

① becomes.

$$\sum_0^{\infty} a_r r(r-1)x^{r-2} - \sum_0^{\infty} a_r r(r-1)x^r - \sum_0^{\infty} 2a_r r x^r + n(n+1) \sum_0^{\infty} a_r x^r = 0.$$

coeff of $x^{-2} \Rightarrow a_0 (0)(-1) = 0 \Rightarrow a_0 \neq 0$.

coeff of $x^{-1} \Rightarrow a_1 (1)(0) = 0 \Rightarrow a_1 \neq 0$.

equating coeff of x^r

$$a_{r+2} = - \frac{[n(n+1) - r^2 - r]}{(r+2)(r+1)} a_r$$

putting $r = 0, 1, 2, 3, \dots$

$$a_2 = - \frac{n(n+1)}{2} a_0, \quad a_3 = - \frac{(n^2 + n - 2)}{6} a_1$$

$$a_4 = - \frac{(n-2)(n+3)}{12} \cdot - \frac{n(n+1)}{2} a_0 = - \frac{(n-1)(n+2)}{6} a_1$$

sub all the values in expanded form of ②

$$y = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \dots$$

$$y = (a_0 + a_2 x^2 + a_4 x^4) + (a_1 x + a_3 x^3 + a_5 x^5 + \dots)$$

$$y = a_0 \left[1 - \frac{n(n+1)}{2!} x^2 + \frac{n(n+1)(n-2)(n+3)}{4!} x^4 - \dots \right]$$

$$+ a_1 \left[x - \frac{(n-1)(n+2)}{3!} x^3 + \frac{(n-1)(n+2)(n-3)(n+4)}{5!} x^5 - \dots \right]$$

$\therefore y = a_0 u(x) + a_1 v(x)$. This is the series sol

c.

Rodriguez's formula

$$P_n(x) = \frac{1}{2^n \cdot n!} \frac{d^n}{dx^n} [(x^2-1)^n]$$

By putting $n=4$

$$P_4(x) = \frac{1}{8} [35x^4 - 30x^2 + 3]$$

$$P_4(1) = \frac{1}{8} [35 - 30 + 3] = 1$$

The property $P_n(x) = 1$ in respect of Legendre polynomials is satisfied for $P_4(x)$.

$$\text{Also } \int_{-1}^1 x^3 P_4(x) dx = \int_{-1}^1 x^3 \cdot \frac{1}{8} [35x^4 - 30x^2 + 3] dx$$

$$= \frac{1}{8} \int_{-1}^1 [35x^7 - 30x^5 + 3x^3] dx$$

$$= \frac{1}{8} \left\{ 35 \left[\frac{x^8}{8} \right]_{-1}^1 - 30 \left[\frac{x^6}{6} \right]_{-1}^1 + 3 \left[\frac{x^4}{4} \right]_{-1}^1 \right\}$$

$$= \frac{1}{8} \left\{ 35(1-1) - \frac{1}{2}(1-1) + \frac{3}{4}(1-1) \right\}$$

$$= 0 //$$

<https://hemanthrajhemu.github.io>