

RGPV SOLUTION MA-111 ENGINEERING MATHEMATICS 2 DEC-2017

1. (a) Find rank and nullity of the following matrix by reducing it to the normal form

$$\begin{bmatrix} 1 & 3 & 3 \\ 2 & 4 & 10 \\ 3 & 8 & 4 \end{bmatrix}$$

Solution: Given the matrix is

$$A = \begin{bmatrix} 1 & 3 & 3 \\ 2 & 4 & 10 \\ 3 & 8 & 4 \end{bmatrix}$$

Applying, $R_2 \rightarrow R_2 - 2R_1, R_3 \rightarrow R_3 - 3R_1$

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

Applying, $C_2 \rightarrow C_2 - 3C_1, C_3 \rightarrow C_3 - 3C_1$

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

Applying, $R_2 \leftrightarrow R_3$

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

Applying, $R_3 \rightarrow R_3 + 2R_2$

$$A \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 5 \\ 0 & 0 & 14 \end{bmatrix}$$

Applying, $C_3 \rightarrow C_3 - 5C_2$

$$A \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 14 \end{bmatrix}$$

Applying, $C_3 \rightarrow C_3 / 14$

$$A \sim \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 14 \end{bmatrix} = [I_3]$$

Clearly this is required normal form and rank $\rho(A) = 3$

Answer

Nullity $N(A) = \text{order of square matrix} - \text{Rank of Matrix}$

$$N(A) = 3 - 3 = 0$$

Answer

(b) Examine whether the following equations are consistent and solve them if they are consistent.

$$2x - y + 3z = 0$$

$$3x + 2y + z = 0$$

$$x - 4y + 5z = 0$$

Solution : Given the system of equation is

$$\begin{bmatrix} 2 & -1 & 3 \\ 3 & 2 & 1 \\ 1 & -4 & 5 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Rightarrow AX = B$$

This is Homogeneous system of equation, and then augmented matrix is

$$C = [A : B] = \left[\begin{array}{ccc|c} 2 & -1 & 3 & 0 \\ 3 & 2 & 1 & 0 \\ 1 & -4 & 5 & 0 \end{array} \right]$$

Applying, $R_1 \leftrightarrow R_3$

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

Applying, $R_2 \rightarrow R_2 - 3R_1, R_3 \rightarrow R_3 - 2R_1$

$$C \sim \left[\begin{array}{ccc|c} 1 & -4 & 5 & 0 \\ 0 & 14 & -14 & 0 \\ 0 & 7 & -7 & 0 \end{array} \right]$$

Applying, $R_2 \rightarrow R_2 / 14$

$$C \sim \left[\begin{array}{ccc|c} 1 & -4 & 5 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 7 & -7 & 0 \end{array} \right]$$

Applying, $R_1 \rightarrow R_1 + 4R_2, R_3 \rightarrow R_3 - 7R_2$

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

Clearly $\rho(A) = 2$ and $\rho(C) = 2 \Rightarrow \rho(A) = \rho(C) = 2 < 3$ (No. of unknown variables)

\therefore The system is consistent and having infinite many solutions.

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

$$x + z = 0$$

$$y - z = 0$$

Taking, $z = k$, then we get $x = -k$ and $y = k$

Hence the required solution is

$$\boxed{x = -k, y = k \text{ and } z = k}$$

Answer

2. (a) Find Eigen values and Eigen vectors of the matrix

$$A = \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix}$$

Solution : The characteristic equation is

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

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

$$\Rightarrow (8 - \lambda)[7 - \lambda(3 - \lambda) - 16] + 6[-6(3 - \lambda) + 8] + 2[24 - 2(7 - \lambda)] = 0$$

$$\Rightarrow (8 - \lambda)[21 - 10\lambda + \lambda^2 - 16] + 6[-18 + 6\lambda + 8] + 2[24 - 14 + 2\lambda] = 0$$

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

$$\Rightarrow 8\lambda^2 - 80\lambda + 40 - \lambda^3 + 10\lambda^2 - 5\lambda - 60 + 36\lambda + 20 + 4\lambda = 0$$

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

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

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

$$\Rightarrow \lambda = 0, 3, 15$$

Case 1 : Suppose $X_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ be Eigen vector corresponding to Eigen value $\lambda = 0$, then

$$[A - 0, I]X_1 = 0$$

$$\Rightarrow \begin{bmatrix} 8-0 & -6 & 2 \\ -6 & 7-0 & -4 \\ 2 & -4 & 3-0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{bmatrix} 8 & -6 & 2 \\ -6 & 7 & -4 \\ 2 & -4 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Since all rows are non identical then taking R_1 and R_2 rows as

Taking, $8.x - 6.y + 2.z = 0$

$$-6.x + 7.y - 4.z = 0$$

$$\therefore \frac{x}{24-14} = \frac{y}{-12+32} = \frac{z}{56-36}$$

$$\Rightarrow \frac{x}{10} = \frac{y}{20} = \frac{z}{20}$$

i.e., $\frac{x}{1} = \frac{y}{2} = \frac{z}{2}$

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

Case 2 : Suppose $X_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ be Eigen vector corresponding to Eigen value $\lambda = 3$, then

$$[A - 3, I]X_1 = 0$$

$$\Rightarrow \begin{bmatrix} 8-3 & -6 & 2 \\ -6 & 7-3 & -4 \\ 2 & -4 & 3-3 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{bmatrix} 5 & -6 & 2 \\ -6 & 4 & -4 \\ 2 & -4 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Since all rows are non identical then taking R_1 and R_2 rows as

Taking, $5.x - 6.y + 2.z = 0$

$$-6.x + 4.y - 4.z = 0$$

$$\therefore \frac{x}{24-8} = \frac{y}{-12+20} = \frac{z}{20-36}$$

$$\Rightarrow \frac{x}{16} = \frac{y}{8} = \frac{z}{-16}$$

i.e., $\frac{x}{2} = \frac{y}{1} = \frac{z}{-2}$

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

Case 3 : Suppose $X_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ be Eigen vector corresponding to Eigen value $\lambda - 15$, then

$$[A - 15I]X_1 = 0$$

$$\Rightarrow \begin{bmatrix} 8-15 & -6 & 2 \\ -6 & 7-15 & -4 \\ 2 & -4 & 3-15 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{bmatrix} -7 & -6 & 2 \\ -6 & -8 & -4 \\ 2 & -4 & -12 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

Since all rows are non identical then taking R_1 and R_2 rows as

Taking, $-7.x - 6.y + 2.z = 0$

$$-6.x + 8.y - 4.z = 0$$

$$\therefore \frac{x}{24+16} = \frac{y}{-12-28} = \frac{z}{56-36}$$

$$\Rightarrow \frac{x}{40} = \frac{y}{-40} = \frac{z}{-20}$$

i.e., $\frac{x}{2} = \frac{y}{-2} = \frac{z}{-1}$

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

(b) Verify Cayley-Hamilton theorem for the following matrix

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

Solution : Given the matrix is

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

The characteristics equation is,

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

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

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

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

$$\Rightarrow (2-\lambda)[\lambda^2 - 4\lambda + 3] + 2(\lambda - 1) = 0$$

$$\Rightarrow 2\lambda^2 - 8\lambda + 6 - \lambda^3 + 4\lambda^2 - 3\lambda + 2\lambda - 2 = 0$$

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

$$\Rightarrow \lambda^3 - 6\lambda^2 + 9\lambda^2 - 4 = 0 \quad \dots\dots\dots (1)$$

This is required characteristic equation.

Eigen Values:

Clearly $\lambda = 1$ satisfy to equation (1), then $\lambda = 1$ is a root of equation (1).

$$\text{Now, } \lambda^2(\lambda - 1) - 5\lambda(\lambda - 1) + 4(\lambda - 1) = 0$$

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

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

$$\Rightarrow \lambda = 4, 1, 1$$

Verification of Cayley-Hamilton theorem

By Cayley- Hamilton theorem every characteristic equation satisfy its characteristics equation, then from (1), we

Have

$$A^3 - 6A^2 + 9A - 4I = 0 \quad \dots\dots\dots(2)$$

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

and $A^3 = A^2.A = \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} = \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix}$

$$L.H.S. = A^3 - 6A^2 + 9A - 4I$$

$$= \begin{bmatrix} 22 & -21 & 21 \\ -21 & 22 & -21 \\ 21 & -21 & 22 \end{bmatrix} - 6 \begin{bmatrix} 6 & -5 & 5 \\ -5 & 6 & -5 \\ 5 & -5 & 6 \end{bmatrix} + 9 \begin{bmatrix} 2 & -1 & 1 \\ -1 & 2 & -1 \\ 1 & -1 & 2 \end{bmatrix} - 4 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = 0 = R.H.S.$$

Hence verify Cayley-Hamilton theorem.

3. (a) Solve $\frac{dy}{dx} + y = 1$

Solution : Given LDE is,

$$\frac{dy}{dx} + y = 1 \quad \dots\dots\dots(1)$$

Here, P = 1 and Q = 1

$$\therefore I.F. = e^{\int P dx} = e^{\int 1 dx} = e^x$$

The solution is

$$y.(I.F.) = c + \int Q.(I.F.) dx$$

$$\Rightarrow ye^x = c + \int 1.e^x dx$$

$$\Rightarrow \boxed{ye^x = c + e^x}$$

Answer

(b) Solve $(D^3 - 3D^2 + 4)y = 0$

Solution : Given differential equation is,

$$(D^3 - 3D^2 + 4)y = 0$$

The A.E. is,

$$m^3 - 3m^2 + 4 = 0$$

Clearly $m = -1$ will satisfying the equation, then

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

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

$$\Rightarrow (m+1)(m-2)^2 = 0$$

$$\Rightarrow m = -1, 2, 2$$

The complete solution is,

$$y = \text{C.F.}$$

$$\Rightarrow \boxed{y = c_1 e^{-x} + (c_2 + x c_3) e^{2x}}$$

Answer

4. (a) Solve the exact differential equation $ye^x dx + (2y + e^x) dy = 0$

Solution : Given differential equation is

$$ye^x dx + (2y + e^x) dy = 0 \quad \dots\dots\dots(1)$$

Here, $M = ye^x$ and $N = 2y + e^x$

$$\text{Now, } \frac{\partial M}{\partial y} = e^x \text{ and } \frac{\partial N}{\partial x} = e^x$$

$$\Rightarrow \frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$$

Therefore equation (1) is exact differential equation.

The solution of exact differential equation is,

$$\int_{y \text{ is constant}} M dx + \int_{\text{independent of } x} N dy = c$$

$$\Rightarrow \int ye^x dx + \int 2y dy = c$$

$$\Rightarrow \boxed{ye^x + y^2 = c}$$

Answer

(b) Solve : $\frac{d^2 y}{dx^2} + \frac{dy}{dx} + y = e^{-x}$

Solution : Given : $(D^2 + D + 1)y = e^{-x}$

The A.E. is

$$m^2 + m + 1 = 0$$

$$\Rightarrow m = \frac{-1 \pm \sqrt{1^2 - 4 \cdot 1 \cdot 1}}{2(1)} = \frac{-1 \pm \sqrt{3}i}{2}$$

$$\Rightarrow m = -\frac{1}{2} \pm \frac{\sqrt{3}}{2} i$$

$$\therefore \text{C.F.} = e^{-(1/2)x} \left[c_1 \cos\left(\frac{\sqrt{3}}{2} x\right) + c_2 \sin\left(\frac{\sqrt{3}}{2} x\right) \right]$$

Now, $P.I. = \frac{1}{D^2 + D + 1} e^{-x}$

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

$\Rightarrow P.I. = e^{-x}$

The required solution is,

$y = C.F. + P.I.$

$\Rightarrow \boxed{y = e^{-(1/2)x} \left[c_1 \cos\left(\frac{\sqrt{3}}{2}x\right) + c_2 \sin\left(\frac{\sqrt{3}}{2}x\right) \right] + e^{-x}}$ **Answer**

5. (a) Solve the simultaneous differential equations :

$\frac{dx}{dt} = 2x + 6y$ and $\frac{dy}{dt} = x + y$

Solution : Given differential equations are

$\frac{dx}{dt} = 2x + 6y$ (1)

and $\frac{dy}{dt} = x + y$ (2)

Let $D = \frac{d}{dt}$

$\therefore (D - 2)x - 6y = 0$ (3)

$-x + (D - 1)y = 0$ (4)

Eliminate y from equation (3) and (4), we get

$[(D - 2)(D - 1) - 6]x = 0$

$\Rightarrow (D^2 - 3D - 4)x = 0$

The A.E. is,

$m^2 - 3m - 4 = 0$

$\Rightarrow (m - 4)(m + 1) = 0$

$\Rightarrow m = 4, -1$

$\therefore \boxed{x = c_1 e^{4t} + c_2 e^{-t}}$ **Answer**

Differentiate w.r.t. t we get

$\frac{dx}{dt} = 4c_1 e^{4t} - c_2 e^{-t}$

From equation (1), we get

$$6y = \frac{dx}{dt} - 2x$$

$$\Rightarrow 6y = 4c_1e^{4t} - c_2e^{-t} - 2(c_1e^{4t} + c_2e^{-t})$$

$$\Rightarrow 6y = 2c_1e^{4t} - 3c_2e^{-t}$$

$$\therefore y = \frac{c_1}{3}e^{4t} - \frac{c_2}{2}e^{-t} \quad \text{Answer}$$

(b) Solve $x \frac{d^2y}{dx^2} - (2x-1) \frac{dy}{dx} + (x-1)y = 0$, if $y = e^x$ is one integral.

Solution : Given, $\frac{d^2y}{dx^2} + \left(-2 + \frac{1}{x}\right) \frac{dy}{dx} + \left(1 - \frac{1}{x}\right)y = 0$ (1)

Here, $P = -2 + \frac{1}{x}$, $Q = 1 - \frac{1}{x}$ and $R = 0$

Since $y_1 = e^x$, is a part of C.F., then Suppose the complete solution is

$$y = v y_1 = v e^x \quad \text{.....(2)}$$

Where v is a function of x

Since $\frac{d^2v}{dx^2} + \left[P + \frac{2dy_1}{y_1 dx}\right] \frac{dv}{dx} = \frac{R}{y_1}$

$$\frac{d^2v}{dx^2} + \left[-2 + \frac{1}{x} + \frac{2}{e^x}(e^x)\right] \frac{dv}{dx} = 0$$

$$\Rightarrow \frac{d^2v}{dx^2} + \frac{1}{x} \frac{dv}{dx} = 0$$

Taking, $z = \frac{dv}{dx} \Rightarrow \frac{dz}{dx} = \frac{d^2v}{dx^2}$

$$\therefore \frac{dz}{dx} + \frac{1}{x}z = 0$$

$$\Rightarrow \frac{dz}{z} = -\frac{dx}{x}$$

Integrating on both sides, we get

$$\log z = \log x = \log c_1$$

$$\Rightarrow z = \frac{c_1}{x}$$

$$\Rightarrow \frac{dv}{dx} = \frac{c_1}{x}$$

$$\Rightarrow dv = c_1 \frac{dx}{x}$$

Integrating on both sides, we get

$$v = c_1 \log x + c_2$$

Putting in equation (2), we get

$$y = [c_1 \log x + c_2] e^x \quad \text{Answer}$$

6. (a) Using method of removal of first derivative, solve the equation

$$\frac{d^2 y}{dx^2} - 2 \tan x \frac{dy}{dx} + 5y = e^x \sec x$$

Solution : Given the differential equation is,

$$\frac{d^2 y}{dx^2} - 2 \tan x \frac{dy}{dx} + 5y = e^x \sec x \quad \dots\dots\dots(1)$$

Here, $P = -2 \tan x$, $Q = 5$ and $R = e^x \sec x$

Now this problem solve by Removable of first derivative method.

Suppose the complete solution is,

$$y = v y_1 \quad \dots\dots\dots(2)$$

Where v is a function of x only.

Now we can find the value of y_1 such as

$$y_1 = e^{-\frac{1}{2} \int P dx} = e^{-\frac{1}{2} \int (-2 \tan x) dx} = e^{\log \sec x} = \sec x$$

$$\text{and } Q_1 = Q - \frac{1}{4} P^2 - \frac{1}{2} \frac{dP}{dx} = 5 - \frac{1}{4} (-2 \tan x)^2 - \frac{1}{2} (-2 \sec^2 x) = 5 - \tan^2 x + \sec^2 x + 6$$

$$\text{and } R_1 = \frac{R}{y_1} = \frac{e^x \sec x}{\sec x} = e^x$$

The normal form of Removable of first derivative is,

$$\frac{d^2 v}{dx^2} + Q_2 v = R_1$$

$$\Rightarrow \frac{d^2 v}{dx^2} + 6v = e^x \quad \dots\dots\dots(3)$$

This is LDR of higher order.

The A.E. is

$$m^2 + 6 = 0$$

$$\Rightarrow m = \pm\sqrt{6}i$$

Therefore C.F. = $c_1 \cos(\sqrt{6}x) + c_2 \sin(\sqrt{6}x)$

$$\text{Now, } P.I. = \frac{1}{D^2 + 6} e^x = \frac{1}{1^2 + 6} e^x = \frac{e^x}{7}$$

The solution of equation (3) is,

$$v = C.F. + P.I. = c_1 \cos(\sqrt{6}x) + c_2 \sin(\sqrt{6}x) + \frac{e^x}{7}$$

Putting in equation (2), which our complete solution

$$y = \left[c_1 \cos(\sqrt{6}x) + c_2 \sin(\sqrt{6}x) + \frac{e^x}{7} \right] \sec x \quad \text{Answer}$$

(b) Using the method of variation of parameter, solve the equation:

$$\frac{d^2 y}{dx^2} + y = \sec x$$

Solution : Given differential equation is

$$\frac{d^2 y}{dx^2} + y = \sec x$$

Here $P = 0, Q = 1$ and $R = \sec x$

The A.E. is

$$m^2 + 1 = 0$$

$$\Rightarrow m = \pm i$$

Therefore C.F. is

$$y_c = c_1 \cos x + c_2 \sin x$$

Suppose $u = \cos x$ and $v = \sin x$

$$\Rightarrow u' = -\sin x \text{ and } v' = \cos x$$

and $w = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = (\cos^2 x + \sin^2 x) = 1 \neq 0$

Suppose the complete solution of equation (1) is

$$y = Au + Bv = A(\cos x) + B(\sin x) \quad \dots\dots\dots(2)$$

Where A and B determine by the formula,

$$A = \int \left(-\frac{v.R}{w} \right) dx + c_1 = -\int \sin x(\sec x) dx + c_1$$

$$\Rightarrow A = -\log \sec x + c_1$$

and
$$B = \int \left(\frac{u.R}{w} \right) dx + c_2 = \int \cos x (\sec x) dx + c_2$$

$$\Rightarrow B = \int 1 dx + c_2 = x + c_2$$

Putting the values of A and B in equation (2), we get

$$y = [-\log \sec x + c_1] \cos x + [x + c_2] \sin x$$

$$\Rightarrow y = c_1 \cos x + c_2 \sin x - \cos x (\log \sec x) + x \sin x \quad \text{Answer}$$

7. (a) Use Lagrange's method solve the equation

$$xz p + yz q = xy$$

Solution : Given differential equation is(1)

$$xz p + yz q = xy$$

This is Lagrange PDE.

Here $P = xz, Q = yz$ and $R = xy$

The Lagrange A.E. is

$$\frac{dx}{xz} = \frac{dy}{yz} = \frac{dz}{xy}$$

Taking first two ratios, we get

$$\frac{dx}{xz} = \frac{dy}{yz} \Rightarrow \frac{dx}{x} = \frac{dy}{y}$$

Integrate both sides, we get

$$\log x = \log y + \log c_1$$

So that, $\frac{x}{y} = c_1$ (2)

Taking last two ratios, we get

$$\frac{dy}{yz} = \frac{dz}{xy} \Rightarrow x dy = z dz$$

$$\Rightarrow y c_1 dy = z dz \quad \text{[From (2)]}$$

Integrate both sides, we get

$$\frac{y^2}{2} c_1 = \frac{z^2}{2} + c_2 \Rightarrow \frac{y^2}{2} \left(\frac{x}{y} \right) = \frac{z^2}{2} + c_2$$

$$\Rightarrow \frac{xy}{2} - \frac{z^2}{2} = c_2$$

The General solution of equation (1), we get

$$\phi\left[\frac{x}{y}, \frac{xy}{2} - \frac{z^2}{2}\right] = 0$$

Answer

(b) Solve $(D^2 - DD' + 2D'^2)z = x + y$

Solution : Given PDE is,

$$(D^2 - DD' + 2D'^2)z = x + y \quad \dots\dots\dots(1)$$

The A.E. is

$$m^2 - m + 2 = 0$$

$$\Rightarrow m = \frac{1 \pm \sqrt{(-1)^2 - 4(1)(2)}}{2(1)} = \frac{1 \pm \sqrt{-7}}{2}$$

$$\Rightarrow m = \frac{1}{2} \pm \frac{\sqrt{7}}{2}i$$

$$\therefore C.F. = \phi_1\left[y + \left(\frac{1}{2} + \frac{\sqrt{7}}{2}\right)x\right] + \phi_2\left[y + \left(\frac{1}{2} - \frac{\sqrt{7}}{2}\right)x\right]$$

Now, $P.I. = \frac{1}{D^2 - DD' + 2D'^2}(x + y)$

$$= \frac{1}{(1)^2 - (1)(1) + 2(1)^2} \iint v(dv)^2 \text{ where } v = x + y \text{ and } f(1,1) \neq 0 \text{ [By Short-cut Method]}$$

$$= \frac{1}{2} \left(\frac{v^3}{6}\right)$$

$$P.I. = \frac{(x + y)^3}{12}$$

The complete solution is,

$$z = C.F. + P.I.$$

$$\Rightarrow z = \phi_1\left[y + \left(\frac{1}{2} + \frac{\sqrt{7}}{2}\right)x\right] + \phi_2\left[y + \left(\frac{1}{2} - \frac{\sqrt{7}}{2}\right)x\right] + \frac{(x + y)^3}{12}$$

Answer

8. (a) Solve : $\frac{\partial^2 z}{\partial x^2} - 2\frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} = x^2 + xy + y^2$

Solution : Given PDE is,

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

$$\Rightarrow \left[D^2 - 2DD' + D'^2 \right] z = x^2 + xy + y^2 \quad \text{where } D = \frac{\partial}{\partial x} \text{ and } D' = \frac{\partial}{\partial y}$$

The A.E. is,

$$m^2 - 2m + 1 = 0$$

$$\Rightarrow (m-1)^2 = 0$$

$$\Rightarrow m = 1, 1$$

$$\therefore C.F. = \phi_1(y+x) + x\phi_2(y+x)$$

$$\text{Now, } P.I. = \frac{1}{D^2 - 2DD' + D'^2} (x^2 + xy + y^2)$$

$$= \frac{1}{(D - D')^2} (x^2 + xy + y^2)$$

$$= \frac{1}{(D - D')^2} x^2 + \frac{1}{(D - D')^2} xy + \frac{1}{(D - D')^2} y^2$$

$$= \frac{1}{D^2 \left[1 - \frac{D'}{D} \right]^2} x^2 + \frac{1}{D^2 \left[1 - \frac{D'}{D} \right]^2} xy - \frac{1}{D'^2 \left[1 - \frac{D}{D'} \right]^2} y^2$$

$$= \frac{1}{D^2} \left[1 - \frac{D'}{D} \right]^{-2} x^2 + \frac{1}{D^2} \left[1 - \frac{D'}{D} \right]^{-2} xy - \frac{1}{D'^2} \left[1 - \frac{D}{D'} \right]^{-2} y^2$$

$$= \frac{1}{D^2} \left[1 + 2\frac{D'}{D} + \dots \right] x^2 + \frac{1}{D^2} \left[1 + 2\frac{D'}{D} + \dots \right] xy - \frac{1}{D'^2} \left[1 + 2\frac{D}{D'} + \dots \right] y^2$$

$$= \frac{1}{D^2} \left[x^2 + 2\frac{D'}{D} x^2 + \dots \right] + \frac{1}{D^2} \left[xy + 2\frac{D'}{D} xy + \dots \right] - \frac{1}{D'^2} \left[y^2 + 2\frac{D}{D'} y^2 + \dots \right]$$

$$= \frac{1}{D^2} [x^2 + 0] + \frac{1}{D^2} \left[xy + 2 \left(\frac{x^2}{2} \right) \right] - \frac{1}{D'^2} [y^2 + 0]$$

$$= \frac{1}{D} \left[\frac{x^3}{3} \right] + \frac{1}{D} \left[\frac{x^2 y}{2} + \frac{x^3}{3} \right] - \frac{1}{D'} \left[\frac{y^3}{3} \right] = \frac{x^4}{12} + \left[\frac{x^3 y}{6} + \frac{x^4}{12} \right] - \frac{y^4}{12}$$

$$P.I. = \frac{x^3 y}{6} - \frac{y^4}{12} + \frac{x^4}{6}$$

The Solution is,

$$z = \phi_1(y+x) + x\phi_2(y+x) + \frac{x^3 y}{6} - \frac{y^4}{12} + \frac{x^4}{6}$$

Answer

(b) Solve : $x^2 p + y^2 q = (x+y)z$

Solution : This is Lagrange LPDE of first order.

The A.E. is,

$$\frac{dx}{x^2} = \frac{dy}{y^2} = \frac{dz}{(x+y)z}$$

Taking, $\frac{dx}{x^2} = \frac{dy}{y^2}$

Integrating on both sides we get

$$-\frac{1}{x} = -\frac{1}{y} + c_1$$

$$\Rightarrow \frac{1}{y} - \frac{1}{x} = c_1$$

Using the multiplier $\frac{1}{x}, \frac{1}{y}, -\frac{1}{z}$ respectively we get

$$\begin{aligned} \frac{dx}{x} + \frac{dy}{y} - \frac{dz}{z} \\ = \frac{x \quad y \quad z}{x+y-(x+y)} \end{aligned}$$

$$\Rightarrow = \frac{x \quad y \quad z}{0}$$

$$\therefore \frac{dx}{x} + \frac{dy}{y} - \frac{dz}{z} = 0$$

Integrating on both sides we get

$$\log x + \log y - \log z = \log c_2$$

$$\Rightarrow \log\left(\frac{x \cdot y}{z}\right) = \log c_2$$

$$\Rightarrow \frac{x \cdot y}{z} = c_2$$

The general solution is,

$$\boxed{\phi\left(\frac{1}{y} - \frac{1}{x}, \frac{x \cdot y}{z}\right) = 0}$$

Answer
