

Anna University - Chennai

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MA 2161 - Mathematics II

Part - A1) Solve the eqn $(D^2 - 6D + 13)y = 0$ Soln: A.E is $m^2 - 6m + 13 = 0$

$$m = 3 \pm 2i$$

$$y = e^{3x} [C_1 \cos 2x + C_2 \sin 2x]$$

2) Find the particular integral of $(D+1)^2 y = e^{-x} \cos x$ Soln: $P.I = \frac{1}{(D+1)^2} e^{-x} \cos x = e^{-x} \cdot \frac{1}{(D-1+1)^2} \cos x = e^{-x} \cdot \frac{1}{D^2} \cos x$

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

3) Find $\text{grad}(r^n)$ where $\vec{r} = x\vec{i} + y\vec{j} + z\vec{k}$ and $r = |\vec{r}|$.Soln: $\nabla(r^n) = \left(\vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z} \right) (r^n)$

$$= \vec{i} n r^{n-1} \frac{\partial r}{\partial x} + \vec{j} n r^{n-1} \frac{\partial r}{\partial y} + \vec{k} n r^{n-1} \frac{\partial r}{\partial z}$$

$$= n r^{n-1} (\nabla r) = n r^{n-1} \cdot \frac{\vec{r}}{r} = n r^{n-2} \vec{r} //$$

4) Find the unit normal to the surface $x^2 + xy + z^2 = 4$ at $(1, -1, 2)$.Soln:

$$\nabla \phi = \vec{i} \frac{\partial \phi}{\partial x} + \vec{j} \frac{\partial \phi}{\partial y} + \vec{k} \frac{\partial \phi}{\partial z}, \quad \phi = x^2 + xy + z^2 - 4$$

$$= (2x+y)\vec{i} + x\vec{j} + 2z\vec{k}$$

$$(\nabla \phi)_{(1, -1, 2)} = \vec{i} + \vec{j} + 4\vec{k}$$

$$|\nabla \phi| = \sqrt{18}$$

$$\text{unit normal vector } \hat{n} = \frac{\nabla \phi}{|\nabla \phi|} = \frac{\vec{i} + \vec{j} + 4\vec{k}}{\sqrt{18}}$$

Real variable and that of a complex variable.

Soln:

Real Variable	Complex Variable
Limit takes along X axis and Y axis (or) Parallel to both axes	Limit takes along any path (straight or curved)

b) Prove that a bilinear transformation has atmost two fixed points.

Soln: The fixed points of the bilinear transformation

$$w = \frac{ax+b}{cx+d} \text{ are given by } z = \frac{az+b}{cz+d}$$

$$\Rightarrow z(cx+d) = az+b \Rightarrow cz^2 + dz - az - b = 0$$

which is a quadratic eqn in z

\therefore we get two fixed points for the bilinear transformation.

7) Identify the type of singularities of the foll fn $f(z) = e^{\frac{1}{z-1}}$

Ans:

$$f(z) = e^{\frac{1}{z-1}}$$

Here $z=1$ is a singular point.

Also $z=1$ is not a pole or removable singularity

$\therefore z=1$ is an essential singularity.

8) Calculate the residue of $f(z) = \frac{e^{2z}}{(z+1)^2}$ at its poles.

Ans:

The poles are $z=-1$ (order 2)

$$\text{Res } f(z)/z=-1 = \lim_{z \rightarrow -1} \frac{d}{dz} \left[(z+1)^2 \frac{e^{2z}}{(z+1)^2} \right]$$

$$= \lim_{z \rightarrow -1} 2e^{2z}$$

$$= 2e^{-2}$$

9] Find the Laplace transform of $t \cos at$

Soln:

$$\begin{aligned} \mathcal{L}[t \cos at] &= -\frac{d}{ds} \mathcal{L}(\cos at) = -\frac{d}{ds} \left[\frac{s}{s^2+a^2} \right] \\ &= -\left[\frac{(s^2+a^2) - s \cdot 2s}{(s^2+a^2)^2} \right] = \frac{s^2-a^2}{(s^2+a^2)^2} \end{aligned}$$

10] Verify initial value theorem for $f(t) = 1 + e^{-t}(\sin t + \cos t)$

Soln:

$$\begin{aligned} \mathcal{L}[f(t)] &= \mathcal{L}(1) + \mathcal{L}(e^{-t} \sin t) + \mathcal{L}(e^{-t} \cos t) \\ &= \frac{1}{s} + \frac{1}{(s+1)^2+1} + \frac{s+1}{(s+1)^2+1} \end{aligned}$$

$$F(s) = \frac{1}{s} + \frac{s+2}{(s+1)^2+1}$$

Initial value theorem: $\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s)$

$$\text{L.H.S } \lim_{t \rightarrow 0} f(t) = \lim_{t \rightarrow 0} [1 + e^{-t}(\sin t + \cos t)] = 2$$

$$\begin{aligned} \text{R.H.S } \lim_{s \rightarrow \infty} sF(s) &= \lim_{s \rightarrow \infty} s \left[\frac{1}{s} + \frac{s+2}{(s+1)^2+1} \right] = \lim_{s \rightarrow \infty} \frac{2s^2+4s+2}{(s+1)^2+1} \left(\frac{\infty}{\infty} \right) \\ &= \lim_{s \rightarrow \infty} \frac{4s+4}{2(s+1)} \left(\frac{\infty}{\infty} \right) = \frac{4}{2} = 2. \end{aligned}$$

Part-B

1) Solve the eqn $(D^2-3D+2)y = 2 \cos(2x+3) + 2e^x$

Soln:

$$\begin{aligned} \text{A.E. is } m^2-3m+2 &= 0 \\ (m-1)(m-2) &= 0 \Rightarrow m=1, 2 \end{aligned}$$

$$\text{C.F.} = C_1 e^x + C_2 e^{2x}$$

$$\begin{aligned}
 P.I &= \frac{1}{D^2-3D+2} 2 \cos(2x+3) + \frac{1}{D^2-3D+2} 2e^x \\
 &= 2 \left[\frac{1}{-4-3D+2} \cos(2x+3) + \frac{1}{1-3+2} e^x \right] \\
 &= 2 \left[\frac{-1}{(3D+2)(3D-2)} \cos(2x+3) + \frac{x}{3D-3} e^x \right] \\
 &= 2 \left[\frac{2-3D}{9D^2-4} \cos(2x+3) - x e^x \right] \\
 &= 2 \left[\frac{2 \cos(2x+3)}{-40} + \frac{6 \sin(2x+3)}{-40} - x e^x \right] \\
 &= -\frac{1}{10} \cos(2x+3) - \frac{3}{10} \sin(2x+3) - 2x e^x
 \end{aligned}$$

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

$$= C_1 e^x + C_2 e^{-2x} - \frac{1}{10} \cos(2x+3) - \frac{3}{10} \sin(2x+3) - 2x e^x$$

9) (ii) Apply the method of Variation of parameters to solve
 $(D^2+4)y = \cot 2x$.

$$\text{Soln: A.E is } m^2+4=0 \Rightarrow m = \pm 2i$$

$$C.F = C_1 \cos 2x + C_2 \sin 2x$$

$$P.I = P f_1 + Q f_2$$

$$f_1 = \cos 2x \quad | \quad f_2 = \sin 2x$$

$$f_1' = -2 \sin 2x \quad | \quad f_2' = 2 \cos 2x$$

$$f_1 f_2' - f_1' f_2 = 2 \cos^2 2x + 2 \sin^2 2x = 2$$

$$P = - \int \frac{f_2 y}{f_1 f_2' - f_1' f_2} dx = - \int \frac{\sin 2x \cot 2x}{2} dx = -\frac{1}{2} \int \cos 2x dx$$

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

$$Q = \int \frac{f_1 x}{b_1 x^2 - b_1' b_2} dx = \int \frac{\cos 2x \cdot \cot 2x}{2} dx$$

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

$$= \frac{1}{2} \left[\frac{1}{2} \log (\operatorname{cosec} 2x - \cot 2x) + \frac{\cos 2x}{2} \right]$$

$$P.I = P.f_1 + Q.f_2$$

$$= -\frac{1}{4} \sin 2x \cos 2x + \left[\frac{1}{4} \log (\operatorname{cosec} 2x - \cot 2x) + \frac{\cos 2x}{4} \right] \sin 2x$$

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

$$= C_1 \cos 2x + C_2 \sin 2x - \frac{1}{4} \sin 2x \cos 2x + \left[\frac{1}{4} \log (\operatorname{cosec} 2x - \cot 2x) + \frac{\cos 2x}{4} \right] \sin 2x$$

ii) b) (i) solve the diff eqn $(x^2 D^2 - 2D + 4)y = x^2 \sin(\log x)$

Soln:

$$\text{Put } x = e^z \text{ (or) } z = \log x$$

$$xD = D', \quad x^2 D^2 = D'(D'-1)$$

$$[D'(D'-1) - D' + 4]y = e^{2z} \sin z$$

$$[D'^2 - 2D' + 4]y = e^{2z} \sin z$$

$$\text{A.E. is } m^2 - 2m + 4 = 0 \Rightarrow m = \frac{2 \pm \sqrt{4-16}}{2}$$

$$m = 1 \pm i\sqrt{3}$$

$$C.F = e^z (C_1 \cos \sqrt{3}z + C_2 \sin \sqrt{3}z)$$

$$P.I = \frac{1}{D'^2 - 2D' + 4} e^{2z} \sin z$$

$$= e^{2z} \cdot \frac{1}{(D'+2)^2 - 2(D'+2) + 4} \sin z$$

$$= e^{2x} \cdot \frac{1}{D^2 + 2D + 4} \sin x$$

$$= e^{2x} \cdot \frac{1}{-1 + 2D + 4} \sin x$$

$$= e^{2x} \cdot \frac{1}{2D + 3} \sin x = e^{2x} \cdot \frac{2D - 3}{4D^2 - 9} \sin x$$

$$= e^{2x} \cdot \frac{2 \cos x - 3 \sin x}{-4 - 9} = \frac{e^{2x}}{-13} (2 \cos x - 3 \sin x)$$

$$y = e^x (C_1 \cos(\sqrt{3}x) + C_2 \sin(\sqrt{3}x)) - \frac{e^{2x}}{13} (2 \cos x - 3 \sin x)$$

where $x = \log x$.

11) b (ii) Solve the simultaneous diff eqn $\frac{dx}{dt} + 2y = \sin 2t$,

$$\frac{dy}{dt} - 2x = \cos 2t.$$

Soln:

$$Dx + 2y = \sin 2t \quad \text{--- (1)}$$

$$-2x + Dy = \cos 2t \quad \text{--- (2)}$$

$$\textcircled{1} \times 2 \Rightarrow 2Dx + 4y = 2 \sin 2t$$

$$\textcircled{2} \times D \Rightarrow -2Dx + D^2y = -2 \cos 2t$$

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

$$\text{A.E. is } m^2 + 4 = 0 \Rightarrow m = \pm 2i$$

$$C.F. = C_1 \cos 2t + C_2 \sin 2t$$

$$\text{P.I.} \Rightarrow y = C_1 \cos 2t + C_2 \sin 2t$$

$$\frac{dy}{dt} = -2C_1 \sin 2t + 2C_2 \cos 2t$$

Sub in eqn $\textcircled{2}$

$$\dot{x} = \frac{dy}{dt} - \cos 2t \quad (1)$$

$$= -2A_1 \sin 2t + 2B_2 \cos 2t - \cos 2t$$

$$x = -C_1 \sin 2t + C_2 \cos 2t - \frac{\cos 2t}{2}$$

$$y = A \cos 2t + B \sin 2t$$

(i) Prove that $\text{curl}(\vec{u} \times \vec{v}) = (\vec{v} \cdot \nabla)\vec{u} - (\vec{u} \cdot \nabla)\vec{v} + \vec{u} \text{div} \vec{v} - \vec{v} \text{div} \vec{u}$.

Soln:

$$\text{curl}(\vec{u} \times \vec{v}) = \sum_i \vec{i} \frac{\partial}{\partial x_i} (\vec{u} \times \vec{v})$$

$$= \sum_i \vec{i} \times \left(\frac{\partial \vec{u}}{\partial x_i} \times \vec{v} + \vec{u} \times \frac{\partial \vec{v}}{\partial x_i} \right)$$

$$= \sum_i \vec{i} \times \left(\frac{\partial \vec{u}}{\partial x_i} \times \vec{v} \right) + \sum_i \vec{i} \times \left(\vec{u} \times \frac{\partial \vec{v}}{\partial x_i} \right)$$

$$= \sum (\vec{i} \cdot \vec{v}) \frac{\partial \vec{u}}{\partial x_i} - \sum \left(\vec{i} \cdot \frac{\partial \vec{u}}{\partial x_i} \right) \vec{v}$$

$$+ \sum \left(\vec{i} \cdot \frac{\partial \vec{v}}{\partial x_i} \right) \vec{u} - \sum \left(\vec{i} \cdot \vec{u} \right) \frac{\partial \vec{v}}{\partial x_i}$$

$$= \left(\sum \vec{i} \cdot \frac{\partial \vec{v}}{\partial x_i} \right) \vec{u} - \left(\sum \vec{i} \cdot \frac{\partial \vec{u}}{\partial x_i} \right) \vec{v}$$

$$+ \vec{v} \cdot \left(\vec{i} \frac{\partial}{\partial x_i} + \vec{j} \frac{\partial}{\partial y_j} + \vec{k} \frac{\partial}{\partial z_k} \right) \vec{u}$$

$$- \vec{u} \cdot \left(\vec{i} \frac{\partial}{\partial x_i} + \vec{j} \frac{\partial}{\partial y_j} + \vec{k} \frac{\partial}{\partial z_k} \right) \vec{v}$$

$$= \vec{u} \text{div} \vec{v} - \vec{v} \text{div} \vec{u} + (\vec{v} \cdot \nabla)\vec{u} - (\vec{u} \cdot \nabla)\vec{v}$$

(ii) Evaluate $\int_C (x^2 + xy) dx + (x^2 + y^2) dy$ where C is the square bounded by the lines $x=0, x=1, y=0$ and $y=1$.

Soln: By Green's theorem

$$\int_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

$$u = xy + x^2 \quad \left| \quad v = x^2 + y^2\right.$$

$$\frac{\partial u}{\partial y} = x \quad \left| \quad \frac{\partial v}{\partial x} = 2x\right.$$

$$\int_C (x^2 + xy) dx + (x^2 + y^2) dy = \int_0^1 \int_0^1 x dx dy = \int_0^1 \left(\frac{x^2}{2}\right)_0^1 dy$$

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

(or)

- 10) b) (1) Verify Stoke's theorem when $\vec{F} = (2xy - x^2)\vec{i} - (x^2 - y^2)\vec{j}$ and C is the boundary of the region enclosed by the parabola $y^2 = x$ and $x = y$.

Soln: Stoke's theorem $\int_C \vec{F} \cdot d\vec{r} = \iint_S \text{curl } \vec{F} \cdot \hat{n} ds$

L.H.S $\int_C \vec{F} \cdot d\vec{r} = \int_{OA} \vec{F} \cdot d\vec{r} + \int_{AB} \vec{F} \cdot d\vec{r}$

$$\vec{F} \cdot d\vec{r} = (2xy - x^2)dx - (x^2 - y^2)dy$$

$$\int_{OA} \vec{F} \cdot d\vec{r} = \int_0^1 [(2x(x^2) - x^2)dx - (x^2 - x^4)2x dx]$$

$$= \int_0^1 (-x^2 + 2x^5) dx = 0$$

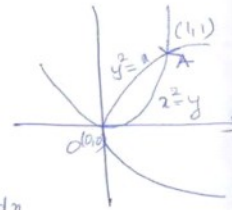
$$\int_{AB} \vec{F} \cdot d\vec{r} = \int_0^1 [(2y^3 - y^4)2y dy - (y^4 - y^2)dy]$$

$$= \int_1^0 [3y^4 - 2y^5 + y^2 dy] = -3/5$$

$$\int_C \vec{F} \cdot d\vec{r} = -\frac{3}{5} \quad \text{--- (1)}$$

$$\iint_S \text{curl } \vec{F} \cdot \hat{n} ds = \int_0^1 \int_{y^2}^y (-4x\vec{k}) \cdot \vec{k} dx dy$$

$$= -4 \int_0^1 \left(\frac{x^2}{2}\right)_y^y dy$$



$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & 0 \\ 2xy - x^2 & -(x^2 - y^2) & 0 \end{vmatrix}$$

$$= -4x\vec{k}$$

$$= -2 \int_0^1 (y-y^4) dy = -2 \left[\frac{y^2}{2} - \frac{y^5}{5} \right]_0^1$$

$$= -\frac{3}{5} \quad \text{--- (2)}$$

$$\textcircled{1} = \textcircled{2}$$

Hence Stokes's theorem is verified.

(ii) Evaluate $\int_C (\sin z dx - \cos z dy + \sin y dz)$ by using Stokes's theorem, where C is the boundary of the rectangle defined by $0 < x < \pi$, $0 \leq y \leq 1$, $z = 3$.

Soln: Stokes's theorem is $\int_C \vec{F} \cdot d\vec{r} = \iint_S \text{curl } \vec{F} \cdot \hat{n} \, ds$

$$\vec{F} = \sin z \vec{i} - \cos z \vec{j} + \sin y \vec{k}$$

$$\text{curl } \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \sin z & -\cos z & \sin y \end{vmatrix} = \cos y \vec{i} + \cos z \vec{j} + \sin z \vec{k}$$

$$\hat{n} = \vec{k}$$

$$\iint_S \text{curl } \vec{F} \cdot \hat{n} \, ds = \int_0^1 \int_0^\pi \sin z \, dx \, dy = \int_0^1 (-\cos z)_0^\pi \, dy$$

$$= 2$$

(i) Verify that the families of curves $u = C_1$ and $v = C_2$ cut orthogonally when $u + iv = z^3$.

$$\text{Soln: } u + iv = z^3 = (x + iy)^3 = (x^3 - 3xy^2) + i(3x^2y - y^3)$$

$$u = x^3 - 3xy^2 = C_1$$

$$3x^2 - 3 \left[x \frac{dy}{dx} + y^2 \right] = 0 \Rightarrow 2xy \frac{dy}{dx} = x^2 - y^2$$

$$m_1 = \frac{dy}{dx} = \frac{x^2 - y^2}{2xy}$$

$$v = 3x^2y - y^3 = c_2$$

$$3 \left[x^2 \frac{dy}{dx} + y \cdot 2x \right] - 3y^2 \frac{dy}{dx} = 0$$

$$m_2 = \frac{dy}{dx} = -\frac{2xy}{x^2 - y^2}$$

$$m_1 \times m_2 = \frac{x^2 - y^2}{2xy} \times -\frac{2xy}{x^2 - y^2} = -1$$

$\therefore u = c_1$ and $v = c_2$ cut orthogonally if $u + iv = z^2$.

a)
(ii) Find the analytic fn $u + iv$, if $u = (x-y)(x^2 + 4xy + y^2)$. Also find the conjugate harmonic fn v .

Soln: $u = (x-y)(x^2 + 4xy + y^2)$

$$\frac{\partial u}{\partial x} = (x-y)(2x+4y) + (x^2 + 4xy + y^2)(1)$$

$$\phi_1(x,0) = \frac{\partial u(x,0)}{\partial x} = 2x^2 + x^2 = 3x^2$$

$$\frac{\partial u}{\partial y} = (x-y)(4x+2y) + (x^2 + 4xy + y^2)(-1)$$

$$\phi_2(x,0) = \frac{\partial u(x,0)}{\partial y} = 4x^2 - x^2 = 3x^2$$

By Milne's method $f'(z) = \phi_1(x,0) - i\phi_2(x,0)$

$$= 2x^2 - i3x^2 = (1-i)3x^2$$

$$f(z) = (1-i)3 \int x^2 dx = 2(1-i) \frac{x^3}{3}$$

$$f(z) = (1-i)z^3$$

$$= (1-i)(x+iy)^3$$

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

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

$$v = 3x^2y - y^3 - x^2 + 3xy^2$$

(or)

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b) (i) Find the image of the circle $|z-1|=1$ in the complex plane under the mapping $w = \frac{1}{z}$.

Soln: $w = \frac{1}{z} \Rightarrow z = \frac{1}{w}$.

The eqn of the circle $|z-1|=1 \Rightarrow |x+iy-1|=1$
 $(x-1)^2 + y^2 = 1$
 $x^2 - 2x + y^2 = 0$ — (1)

Now $w = u+iv$, $z = \frac{1}{w} = \frac{1}{u+iv} = \frac{u-iv}{u^2+v^2}$

$$x+iy = \frac{u-iv}{u^2+v^2}$$

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

$$\textcircled{1} \Rightarrow \left(\frac{u}{u^2+v^2}\right)^2 - 2\left(\frac{u}{u^2+v^2}\right) + \left(\frac{v}{u^2+v^2}\right)^2 = 0$$

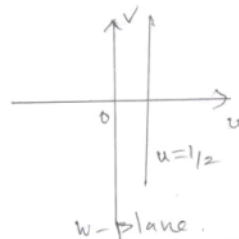
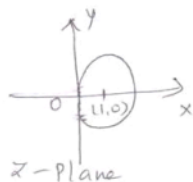
$$u^2 - 2u(u^2+v^2) + v^2 = 0$$

$$(u^2+v^2)(1-2u) = 0 \quad [u^2+v^2 \neq 0]$$

$$1-2u = 0$$

$$u = \frac{1}{2}$$

which is a straight line in w -plane.



b) (ii) when the fn $f(z) = u+iv$ is analytic, prove that the curves $u = \text{constant}$ and $v = \text{constant}$ are orthogonal.

Proof:

When $u_x = v_y$ and $u_y = -v_x$, $f(z)$ is analytic

Consider $u(x,y) = C_1$

$$\frac{du}{dx} = \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \cdot \frac{dy}{dx} = 0 \Rightarrow \frac{dy}{dx} = -\frac{\frac{\partial u}{\partial x}}{\frac{\partial u}{\partial y}}$$

The slope of the first curve

$$m_1 = \frac{-\frac{\partial u}{\partial x}}{\frac{\partial u}{\partial y}} = -\frac{u_x}{u_y}$$

Consider $v(x,y) = C_2$

$$\frac{dv}{dx} = \frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} \cdot \frac{dy}{dx} = 0 \Rightarrow \frac{dy}{dx} = -\frac{\frac{\partial v}{\partial x}}{\frac{\partial v}{\partial y}}$$

The slope of the second curve is

$$m_2 = \frac{-\frac{\partial v}{\partial x}}{\frac{\partial v}{\partial y}} = -\frac{v_x}{v_y}$$

Since $f(z) = u + iv$ is analytic, $u_x = v_y$, $u_y = -v_x$

$$\therefore m_2 = \frac{-v_x}{v_y} = \frac{u_y}{u_x}$$

$$\therefore m_1 m_2 = -\frac{u_x}{u_y} \cdot \frac{u_y}{u_x} = -1 = \text{Product of the slopes}$$

Hence the curves cut each other orthogonally. The two families are said to be orthogonal trajectories of one another.

4) a) (i) Evaluate $\int_C \frac{z dz}{(z-1)(z-2)^2}$ where C is $|z-2| = \frac{1}{2}$ by using Cauchy's integral formula.

$$\text{Soln: } f(z) = \frac{z}{(z-1)(z-2)^2}$$

Here $z=1$ is a pole of order 1 (outside $|z-2| = \frac{1}{2}$)

$z=2$ is a pole of order 2 (inside $|z-2| = \frac{1}{2}$)

$$\frac{z}{(z-1)(z-2)^2} = \frac{A}{z-1} + \frac{B}{z-2} + \frac{C}{(z-2)^2}$$

$$z = A(z-2)^2 + B(z-1)(z-2) + C(z-1)$$

$$\text{Put } z=1, \boxed{A=1}$$

$$z=2, \boxed{C=2}$$

Equating coeff of z^2 , $0=A+B$
 $\boxed{B=-1}$

$$\int_C \frac{z dz}{(z-1)(z-2)^2} dz = \int \frac{dz}{z-1} - \int \frac{dz}{z-2} + \int \frac{2}{(z-2)^2} dz$$
$$= 0 - 2\pi i f(2) + 2 \times 2\pi i f'(2)$$
$$= -2\pi i$$

(ii) Evaluate $f(z) = \frac{1}{(z+1)(z+3)}$ in Laurent's series valid for the regions $|z| > 3$ and $1 < |z| < 3$.

Soln:

$$\frac{1}{(z+1)(z+3)} = \frac{A}{z+1} + \frac{B}{z+3}$$
$$1 = A(z+3) + B(z+1)$$

$$\text{Put } z=-1, \boxed{A=1/2}$$

$$z=-3, \boxed{B=-1/2}$$

(i) Given $|z| > 3$ (i.e) $3 < |z| \Rightarrow \left| \frac{3}{z} \right| < 1$

$$\frac{1}{(z+1)(z+3)} = \frac{1}{2z(1+1/z)} - \frac{1}{2z(1+3/z)}$$
$$= \frac{1}{2z} \left[1 + \frac{1}{z} \right]^{-1} - \frac{1}{2z} \left[1 + \frac{3}{z} \right]^{-1}$$
$$= \frac{1}{2z} \left[1 - \frac{1}{z} + \frac{1}{z^2} - \dots \right] - \frac{1}{2z} \left[1 - \frac{3}{z} + \left(\frac{3}{z} \right)^2 + \dots \right]$$

(ii) when $1 < |z| < 3$
 $1 < |z|$ and $|z| < 3$
 $\frac{1}{|z|} < 1$ and $\left| \frac{z}{3} \right| < 1$

$$\begin{aligned} \frac{1}{(z+1)(z+3)} &= \frac{1}{2z(1+1/2)} - \frac{1}{b} \cdot \frac{1}{(1+z/3)} \\ &= \frac{1}{2z} \left[1 + \frac{1}{z} \right]^{-1} - \frac{1}{b} \left[1 + \frac{z}{3} \right]^{-1} \\ &= \frac{1}{2z} \left[1 - \frac{1}{z} + \frac{1}{z^2} + \dots \right] - \frac{1}{b} \left[1 - \frac{z}{3} + \frac{z^2}{9} + \dots \right] \end{aligned}$$

(OR)

14) b (i) Evaluate $\int_0^{2\pi} \frac{d\theta}{2+\cos\theta}$

Soln: Refer to Auckanna - May/June 2010
Q. No 1A-b.(ii)

14) b (ii) Evaluate $\int_0^{\infty} \frac{dx}{(x^2+a^2)^3}$, $a > 0$ using contour integration.

Soln: By Cauchy's residue theorem

$$\int_C \varphi(z) dz = \int_{-R}^R \varphi(x) dx + \int_{\Gamma} \varphi(z) dz$$

The poles of $\varphi(z)$ are the roots of $(z^2+a^2)^3 = 0$

$$[(z+ai)(z-ai)]^3 = 0$$

$z=ai$ and $z=-ai$ are the poles of order 3.

The pole $z=ai$ lies in the upper half plane.

$$\text{Res } \varphi(z) /_{z=ai} = \lim_{z \rightarrow ai} \frac{1}{2!} \frac{d^2}{dz^2} \left[(z-ai)^3 \cdot \frac{1}{(z-ai)^3(z+ai)^3} \right]$$

$$= \frac{1}{2} \lim_{z \rightarrow ai} \frac{d}{dz} \left[\frac{-3}{(z+ai)^4} \right]$$

$$= -\frac{3}{2} \lim_{z \rightarrow ai} \frac{d}{dz} [(z+ai)^{-4}]$$

$$= -\frac{3}{2} \lim_{z \rightarrow ai} (-4)(z+ai)^{-5}$$

$$= 6(ai)^{-5} = \frac{6}{2^5 a^5 i^5} = \frac{3}{16a^5 i}$$

$$\text{In } R \rightarrow \infty, \int_{\Gamma} \phi(z) dz = 0 \quad (8)$$

$$\int_C \phi(z) dz = 2\pi i \left[\frac{3}{16a^5 i} \right] = \frac{3\pi}{8a^5}$$

$$\therefore \int_{-\infty}^{\infty} \phi(x) dx = \frac{3\pi}{8a^5} \Rightarrow 2 \int_0^{\infty} \phi(x) dx = \frac{3\pi}{8a^5}$$

$$\int_0^{\infty} \phi(x) dx = \int_0^{\infty} \frac{dx}{(x^2+a^2)^3} = \frac{3\pi}{16a^5}$$

(1) Using convolution theorem find the inverse Laplace transform

$$\text{of } \frac{1}{(s^2+1)(s+1)}$$

Soln:

$$\begin{aligned} \mathcal{L}^{-1} \left[\frac{1}{(s^2+1)(s+1)} \right] &= \mathcal{L}^{-1} \left[\frac{1}{s+1} \right] * \mathcal{L}^{-1} \left[\frac{1}{s^2+1} \right] \\ &= e^{-t} * \sin t = \int_0^t e^{-u} \sin(t-u) du \\ &= \left[\frac{e^{-u}}{2} (-1) \sin(t-u) + \cos(t-u) \right]_0^t \\ &= \frac{e^{-t}}{2} + \frac{\sin t - \cos t}{2} = \frac{1}{2} [e^{-t} + \sin t - \cos t] \end{aligned}$$

(ii) Find the Laplace transformation of $f(t) = \begin{cases} t, & 0 < t < a \\ 2a-t, & a < t < 2a \end{cases}$
with $f(t+2a) = f(t)$.

Soln:

$$\begin{aligned} \mathcal{L}[f(t)] &= \frac{1}{1-e^{-2as}} \int_0^{2a} e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-2as}} \left[\int_0^a e^{-st} t dt + \int_a^{2a} (2a-t) e^{-st} dt \right] \\ &= \frac{1}{1-e^{-2as}} \left[t \left(\frac{e^{-st}}{-s} \right) - \left(\frac{e^{-st}}{s^2} \right) \right]_0^a + \left[(2a-t) \left(\frac{e^{-st}}{-s} \right) + \left(\frac{e^{-st}}{s^2} \right) \right]_a^{2a} \end{aligned}$$

$$= \frac{1}{1-e^{-2as}} \left(\frac{1-2e^{-as}+e^{-2as}}{s^2} \right) = \frac{(1-e^{-as})^2}{s^2(1+e^{-as})(1-e^{-as})}$$

$$= \frac{1-e^{-as}}{s^2(1+e^{-as})} = \frac{1}{s^2} \tanh\left(\frac{as}{2}\right)$$

15] b)

(i) Find the Laplace transform of square wave fn defined by

$$f(t) = \begin{cases} 1, & 0 < t < a \\ -1, & a < t < 2a \end{cases} \text{ with period } 2a.$$

Soln:

$$\begin{aligned} \mathcal{L}[f(t)] &= \frac{1}{1-e^{-2as}} \int_0^{2a} e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-2as}} \left[\int_0^a e^{-st} dt + \int_a^{2a} e^{-st} (-1) dt \right] \\ &= \frac{1}{1-e^{-2as}} \left[\left(\frac{e^{-st}}{-s} \right)_0^a - \left(\frac{e^{-st}}{-s} \right)_a^{2a} \right] \\ &= \frac{1}{s} \left[\frac{1-2e^{-as}+e^{-2as}}{1-e^{-2as}} \right] = \frac{1}{s} \frac{(1-e^{-sa})^2}{(1-e^{-as})(1+e^{-as})} \\ &= \frac{1}{s} \cdot \frac{1-e^{-sa}}{1+e^{-as}} = \frac{1}{s} \tanh\left(\frac{sa}{2}\right) \end{aligned}$$

15] b)

(ii) Solve the diff eqn $\frac{d^2y}{dt^2} + y = \sin 2t$, $y(0) = 0$, $y'(0) = 0$ by using Laplace transform method.

Soln:

$$\mathcal{L}\left[\frac{d^2y}{dt^2}\right] + \mathcal{L}[y] = \mathcal{L}[\sin 2t]$$

$$s^2 \mathcal{L}[y(t)] - sy(0) - y'(0) + \mathcal{L}[y(t)] = \frac{2}{s^2+4}$$

(9)

$$s^2 \mathcal{L}\{y(t)\} + \mathcal{L}\{y(t)\} = \frac{2}{s^2 + 4}$$

$$\mathcal{L}\{y(t)\} (s^2 + 1) = \frac{2}{(s^2 + 4)}$$

$$y(t) = \mathcal{L}^{-1} \left[\frac{2}{(s^2 + 1)(s^2 + 4)} \right]$$

Consider $\frac{2}{(s^2 + 1)(s^2 + 4)} = \frac{A}{s^2 + 1} + \frac{B}{s^2 + 4}$

$$2 = A(s^2 + 4) + B(s^2 + 1)$$

Put $s^2 = -4 \Rightarrow B = -2/3$

$s^2 = -1 \Rightarrow A = 2/3$

$$\mathcal{L}^{-1} \left[\frac{2}{(s^2 + 1)(s^2 + 4)} \right] = \mathcal{L}^{-1} \left[\frac{2/3}{s^2 + 1} \right] - \mathcal{L}^{-1} \left[\frac{2/3}{s^2 + 4} \right]$$

$$= \frac{2}{3} \sin t - \frac{2}{3} \cdot \frac{\sin 2t}{2}$$

$$= \frac{1}{3} [2 \sin t - \sin 2t]$$