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Applied Mathematics - III (3 Hours)

- N.B. : (1) Question No. 1 is compulsory.
(2) Answer any four out of the remaining six questions.
(3) Figures to the right indicate full marks.

1. (a) State and prove the change of scale property of Laplace transforms. If 5

$$L(\sin\sqrt{t}) = \frac{\sqrt{\pi}}{2s^{3/2}} e^{-(1/4s)}, \text{ find } L(\sin 2\sqrt{t}).$$

(b) Show that every square matrix can be uniquely expressed as $P + iQ$ where P and Q are Hermitian matrices. 5

(c) Find the Z transform of $\frac{1}{k+1}$, $k \geq 0$. Indicate the region of convergence. 5

(d) Find the Fourier series expansion of $f(x) = x - x^2$, $-1 < x < 1$. 5

2. (a) Find non-singular matrices P and Q such that the normal form of 8

$$A = \begin{bmatrix} 2 & 1 & 1 & 3 \\ 1 & 0 & 1 & 2 \\ 3 & 1 & 2 & 5 \end{bmatrix} \text{ is PAQ. What is the rank of } A ?$$

(b) Show that the set of functions $\sin(2n + 1)x$, $n = 0, 1, 2, \dots$ is orthogonal over $\left[0, \frac{\pi}{2}\right]$. Hence construct an orthonormal set of functions. 6

(c) Obtain $L(\operatorname{erf}\sqrt{t})$. Hence evaluate $\int_0^{\infty} te^{-t^2} \operatorname{erf}(t) dt$. 6

3. (a) Obtain (i) $L\left((1 + te^{-t})^3\right)$ (ii) $L\left(\frac{\cosh 2t \sin 2t}{t}\right)$ 8

(b) Find the inverse Z-transform of $\frac{z^2}{(z-1)\left(z-\frac{1}{2}\right)}$, for 6

(i) $|z| > 1$, (ii) $|z| < 1/2$, (iii) $1/2 < |z| < 1$.

(c) Find l, m, n and A^{-1} if $A = \begin{bmatrix} 0 & 2m & n \\ l & m & -n \\ l & -m & n \end{bmatrix}$ is orthogonal. 6

4. (a) (i) Evaluate $\int_0^{\infty} e^{-2t} \sin^3 t \, dt$ using Laplace transforms. 8

(ii) If $\int_0^{\infty} e^{-2t} \sin(t + \alpha) \cos(t - \alpha) \, dt = \frac{3}{8}$, find α .

(b) Find the Fourier integral representation of the function – 6

$$f(x) = \begin{cases} e^{ax}, & x \leq 0 \\ e^{-ax}, & x \geq 0 \end{cases} \text{ for } a > 0.$$

(c) Obtain the Fourier series of $f(x) = \sqrt{1 - \cos x}$ in the interval $(0, 2\pi)$. 6

Deduce that
$$\frac{1}{2} = \sum_{n=1}^{\infty} \frac{1}{4n^2 - 1}.$$

5. (a) Find (i) $L^{-1} \left(e^{-s} \left(\frac{(1 + \sqrt{s})}{s^3} \right) \right)$ 8

(ii) $L^{-1} \left(\frac{(s+2)^2}{(s^2 + 4s + 8)^2} \right)$

(b) Solve by the Gauss elimination method - 6

$$2x + 5y + 2z - 3w = 3$$

$$3x + 6y + 5z + 2w = 2$$

$$4x + 5y + 14z + 14w = 11$$

$$5x + 10y + 8z + 4w = 4$$

(c) Find the half-range cosine series of $f(x) = x(\pi - x)$, in the interval $[0, \pi]$. 6

Deduce that (i) $\frac{\pi^2}{6} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots$

(ii) $\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \dots$

6. (a) Discuss the values of k for which the following system of equations - 8

$$2x + 3ky + (3k + 4)z = 0$$

$$x + (k + 4)y + (4k + 2)z = 0$$

$$x + 2(k + 1)y + (3k + 4)z = 0$$

has non trivial solutions. Also find the solutions.

(b) Solve using Laplace transforms : $\frac{dy}{dt} + 2y + \int_0^t y dt = \sin t, y(0) = 1$ 6

(c) Find the Fourier series of $f(x) = x|x|$ in $(-1, 1)$ 6

7. (a) Find the Fourier sine transform of $f(x) = \frac{e^{-ax}}{x}$. Hence evaluate 8

$$\int_0^{\infty} \tan^{-1} \left(\frac{x}{a} \right) \sin x dx.$$

(b) State the convolution theorem for z-transform. Use the theorem to find $z(h(k))$ 6

where $h(k)$ is the convolution of $f_1(k) = \frac{1}{3^k}, k \geq 0$ and $f_2(k) = \frac{1}{4^k}, k \geq 0$.

(c) Find the complex form of the Fourier series for $f(x) = 2x$ in $(0, 2\pi)$. 6