

Gradient, Divergence and Curl

1. Vector differential operator denoted by ∇ (Del / nabla).

$$\nabla = \frac{\partial}{\partial x} \bar{i} + \frac{\partial}{\partial y} \bar{j} + \frac{\partial}{\partial z} \bar{k}$$

2. Gradient of scalar point funcⁿ denoted by $(\nabla\phi)$ / (grad ϕ)

$$\nabla\phi = \frac{\partial\phi}{\partial x} \bar{i} + \frac{\partial\phi}{\partial y} \bar{j} + \frac{\partial\phi}{\partial z} \bar{k}$$

3. Divergence of vector point funcⁿ.

Let $\vec{F} = F_1(x, y, z)\bar{i} + F_2(x, y, z)\bar{j} + F_3(x, y, z)\bar{k}$ then,

$$\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$$

4. Curl of vector funcⁿ \vec{F} .

Let $\vec{F} = F_1(x, y, z)\bar{i} + F_2(x, y, z)\bar{j} + F_3(x, y, z)\bar{k}$ then

$$\nabla \times \vec{F} = \begin{vmatrix} \bar{i} & \bar{j} & \bar{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix} = \text{curl}(\vec{F})$$

Directional Derivative (DD)

$\phi(x, y, z) = c$ at any point $p(x, y, z)$

$$\vec{u} = u_1\bar{i} + u_2\bar{j} + u_3\bar{k}$$

$$\text{D.D.} = [\nabla\phi]_p \cdot \hat{u} \quad \text{where} \quad \hat{u} = \frac{\vec{u}}{|\vec{u}|}$$

• scalar quantity

• When direction is along vector $\vec{u} = u_1\bar{i} + u_2\bar{j} + u_3\bar{k}$, vector along line joining $p(x_1, y_1, z_1)$ and $q(x_2, y_2, z_2)$ is $\vec{u} = (x_2 - x_1)\bar{i} + (y_2 - y_1)\bar{j} + (z_2 - z_1)\bar{k}$

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Q. ~~Directly~~ Find the D.D. of $\phi = xy^2 + yz^3$ at $P(1, -1, 1)$ along $\hat{i} + 2\hat{j} + 2\hat{k}$.

Ans. D.D. = $[\nabla\phi]_P \cdot \hat{u}$

$$[\nabla\phi] = \frac{\partial\phi}{\partial x} \hat{i} + \frac{\partial\phi}{\partial y} \hat{j} + \frac{\partial\phi}{\partial z} \hat{k}$$

$$= y^2 \hat{i} + (2xy + z^3) \hat{j} + 3yz^2 \hat{k}$$

$$[\nabla\phi]_P = (-1)^2 \hat{i} + [(2)(1)(-1) + (1)^3] \hat{j} + 3(-1)(1)^2 \hat{k}$$

$$= \hat{i} - \hat{j} - 3\hat{k}$$

$$\hat{u} = \frac{\vec{u}}{|\vec{u}|} = \frac{\hat{i} + 2\hat{j} + 2\hat{k}}{\sqrt{1+4+4}} = \frac{\hat{i} + 2\hat{j} + 2\hat{k}}{3}$$

$$\text{D.D.} = [\nabla\phi]_P \cdot \hat{u}$$

$$= \frac{(\hat{i} - \hat{j} - 3\hat{k}) \cdot (\hat{i} + 2\hat{j} + 2\hat{k})}{3}$$

$$= \frac{1 - 2 - 6}{3} = \frac{-7}{3}$$

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Q. Find the D.D. of $\phi = xy + yz + zx$ at $P(1, 0, 1)$ along $\hat{i} + \hat{j} - \hat{k}$.

Ans. D.D. = $[\nabla\phi]_P \cdot \hat{u}$

$$[\nabla\phi] = \frac{\partial\phi}{\partial x} \hat{i} + \frac{\partial\phi}{\partial y} \hat{j} + \frac{\partial\phi}{\partial z} \hat{k}$$

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

$$[\nabla\phi]_P = (0+1) \hat{i} + (1+1) \hat{j} + (0+1) \hat{k}$$

$$= \hat{i} + 2\hat{j} + \hat{k}$$

$$\hat{u} = \frac{\vec{u}}{|\vec{u}|} = \frac{\hat{i} + \hat{j} - \hat{k}}{\sqrt{1+1+1}} = \frac{\hat{i} + \hat{j} - \hat{k}}{\sqrt{3}}$$

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$$D.D. = \frac{(\bar{i} + 2\bar{j} + \bar{k}) (\bar{i} + \bar{j} - \bar{k})}{\sqrt{3}}$$

$$= \frac{1 + 2 - 1}{\sqrt{3}} = \frac{2}{\sqrt{3}}$$

Q. Find the D.D. of $\phi = xy + yz^2$ at point $(1, -1, 1)$ in the direction of line PQ where $Q = (2, 1, 2)$.

Ans $D.D. = [\nabla\phi]_P \cdot \hat{u}$

$$\phi = xy + yz^2$$

$$\vec{u} = (2-1)\bar{i} + (1+1)\bar{j} + (2-1)\bar{k}$$

$$= \bar{i} + 2\bar{j} + \bar{k}$$

$$\nabla\phi = \frac{\partial\phi}{\partial x}\bar{i} + \frac{\partial\phi}{\partial y}\bar{j} + \frac{\partial\phi}{\partial z}\bar{k}$$

$$[\nabla\phi]_P = y\bar{i} + (x+z^2)\bar{j} + (2yz)\bar{k}$$

$$[\nabla\phi]_P = (-1)\bar{i} + (1+1)\bar{j} + [2(-1)(1)]\bar{k}$$

$$= -\bar{i} + 2\bar{j} - 2\bar{k}$$

$$\hat{u} = \frac{\vec{u}}{|\vec{u}|} = \frac{\bar{i} + 2\bar{j} + \bar{k}}{\sqrt{1+4+1}} = \frac{\bar{i} + 2\bar{j} + \bar{k}}{\sqrt{6}}$$

$$D.D. = [\nabla\phi]_P \cdot \hat{u} = \frac{(-\bar{i} + 2\bar{j} - 2\bar{k}) (\bar{i} + 2\bar{j} + \bar{k})}{\sqrt{6}}$$

$$= \frac{-1 + 4 - 2}{\sqrt{6}} = \frac{1}{\sqrt{6}}$$

Q. Find the D.D. of $\phi = 2xz^4 - x^2y$ at the point $(2, -2, 1)$ along Q $(1, -1, 1)$.

Ans $D.D. = [\nabla\phi]_P \cdot \hat{u}$

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D.D. =

$$[\nabla\phi] = \frac{\partial\phi}{\partial x} \bar{i} + \frac{\partial\phi}{\partial y} \bar{j} + \frac{\partial\phi}{\partial z} \bar{k}$$

$$= (2z^4 - 2xy) \bar{i} + (-x^2) \bar{j} + (8xz^3) \bar{k}$$

$$[\nabla\phi]_r = [2(1)^4 - 2(2)(-2)] \bar{i} + (-2)^2 \bar{j} + [8(2)(1)^3] \bar{k}$$

$$= 10 \bar{i} - 4 \bar{j} + 16 \bar{k}$$

$$\hat{u} = \frac{\vec{u}}{|\vec{u}|} = \frac{-\bar{i} + \bar{j}}{\sqrt{1+1}} = \frac{-\bar{i} + \bar{j}}{\sqrt{2}}$$

$$D.D. = [\nabla\phi]_r \cdot \hat{u}$$

$$= \frac{(10\bar{i} - 4\bar{j} + 16\bar{k}) \cdot (-\bar{i} + \bar{j})}{\sqrt{2}}$$

$$= \frac{-10 - 4}{\sqrt{2}} = \frac{-14}{\sqrt{2}} = -7\sqrt{2}$$

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Solenoid Vector Field

If $\nabla \cdot \vec{F} = 0$, \vec{F} is said to be solenoidal

Irrotational vector field and scalar potential

If $\text{curl } \vec{F} = 0 = \nabla \times \vec{F}$, then \vec{F} is said to be irrotational.

If \vec{F} is irrotational, then there exists a scalar function such that $\vec{F} = \nabla\phi$, ϕ is called scalar potential of \vec{F} .

To find scalar potential $\phi(x, y, z)$

$$\because \vec{F} = \nabla\phi, \quad d\phi = \vec{F} \cdot d\vec{r}$$

$$\therefore d\phi = \nabla\phi \cdot d\vec{r} = \vec{F} \cdot d\vec{r}$$

$$= (F_1 \bar{i} + F_2 \bar{j} + F_3 \bar{k}) \cdot (dx \bar{i} + dy \bar{j} + dz \bar{k})$$

$$\nabla\phi = \int_{y, z \text{ - const.}} F_1 dx + \int_{x, z \text{ - const.}} F_2 dy + \int_{x, y \text{ - const.}} F_3 dz$$

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$$d\phi = f_1 dx + f_2 dy + f_3 dz \longrightarrow \text{exact D.F.}$$

$$\phi = \int_{y,z \text{ const}} f_1 dx + \int_{x,z \text{ const}} f_2 dy + \int_{x,y \text{ const}} f_3 dz$$

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Q. Show that $\vec{F} = (x^2 - yz)\vec{i} + (y^2 - zx)\vec{j} + (z^2 - xy)\vec{k}$ is irrotational. Find the scalar potential ϕ such that $\vec{F} = \nabla\phi$.

Ans. Given

$$\vec{F} = (x^2 - yz)\vec{i} + (y^2 - zx)\vec{j} + (z^2 - xy)\vec{k}$$

$$f_1 = x^2 - yz$$

$$f_2 = y^2 - zx$$

$$f_3 = z^2 - xy$$

$$\nabla \times \vec{F} = \text{Curl } \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^2 - yz & y^2 - zx & z^2 - xy \end{vmatrix}$$

$$= \vec{i} \left[\frac{\partial(z^2 - xy)}{\partial y} - \frac{\partial(y^2 - zx)}{\partial z} \right] - \vec{j} \left[\frac{\partial(z^2 - xy)}{\partial x} - \frac{\partial(x^2 - yz)}{\partial z} \right] + \vec{k} \left[\frac{\partial(y^2 - zx)}{\partial x} - \frac{\partial(x^2 - yz)}{\partial y} \right]$$

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

$$= 0$$

$\therefore \vec{F}$ is irrotational

$$\phi = \int_{y,z-\text{const}} F_1 dx + \int_{\substack{x,z-\text{free} \\ z-\text{const}}} F_2 dy + \int_{x,y-\text{free}} F_3 dz$$

$$= \int_{x,y-\text{const}} x^2 - yz dx + \int_{\substack{x-\text{free} \\ z-\text{const}}} y^2 + zx dy + \int_{x,y-\text{free}} z^2 - xy dz$$

$$= \frac{x^3}{3} + y^2 x + z^2 x - xy z + C$$

$$= \frac{x^3}{3} - xyz + \frac{y^3}{3} + \frac{z^3}{3} + C$$

$$= \frac{x^3 + y^3 - z^3 - 3xyz}{3} + C$$

$$\nabla\phi = \frac{\partial\phi}{\partial x} \bar{i} + \frac{\partial\phi}{\partial y} \bar{j} + \frac{\partial\phi}{\partial z} \bar{k}$$

$$= (x^2 - yz) \bar{i} + (-xz + y^2) \bar{j} + (-xy - z^2) \bar{k}$$

$$= (x^2 - yz) \bar{i} + (y^2 - xz) \bar{j} + (-z^2 - xy) \bar{k}$$

$$= \bar{F}$$

Hence Proved.

Q. Show that $\bar{F} = (6xy + z^3) \bar{i} + (3x^2 + z) \bar{j} + (3xz^2 - y) \bar{k}$ is irrotational. Find scalar potential such that $\bar{F} = \nabla\phi$.

Ans. Given

$$\bar{F} = (6xy + z^3) \bar{i} + (3x^2 + z) \bar{j} + (3xz^2 - y) \bar{k}$$

$$F_1 = 6xy + z^3$$

$$F_2 = 3x^2 + z$$

$$F_3 = 3xz^2 - y$$

$$\nabla \times \vec{F} = \text{Curl } \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 6xy + z^3 & 3x^2 - z & 3xz - y \end{vmatrix}$$

$$= \vec{i} \left[\frac{\partial(3xz-y)}{\partial y} - \frac{\partial(3x^2-z)}{\partial z} \right] - \vec{j} \left[\frac{\partial(6xy+z^3)}{\partial x} - \frac{\partial(3xz-y)}{\partial z} \right] + \vec{k} \left[\frac{\partial(3x^2-z)}{\partial x} - \frac{\partial(6xy+z^3)}{\partial y} \right]$$

$$= \vec{i} [(-1) + 1] - \vec{j} [3z^2 - 3z^2] + \vec{k} [3x - 6x]$$

$$= (3z^2 - 3z^2) \vec{j}$$

$$= 3z(z-1) \vec{j} \neq 0 \neq 0$$

$\therefore \vec{F}$ is ~~not~~ irrotational.

$$\phi = \int_{y,z-\text{const}} F_1 dx + \int_{\substack{x-\text{free} \\ z-\text{const}}} F_2 dy + \int_{x,y-\text{free}} F_3 dz$$

$$= \int (6xy + z^3) dx + \int (3x^2 - z) dy + \int (3xz^2 - y) dz$$

$$= \frac{6x^2(y)}{2} + xz^3 + (-zy) + 0$$

$$= 3x^2y + xz^3 - yz + C$$

$$\nabla \phi = \frac{\partial \phi}{\partial x} \vec{i} + \frac{\partial \phi}{\partial y} \vec{j} + \frac{\partial \phi}{\partial z} \vec{k}$$

$$= (6x + z^3) \vec{i} + (3x^2 - z) \vec{j} + (3xz^2 - y) \vec{k}$$

$$= \vec{F}$$

~~also~~

Hence Proved

Q. Show that $\vec{F} = (y \sin z - \sin x) \vec{i} + (x \sin z + 2yz) \vec{j} + (xy \cos z + y^2) \vec{k}$ is irrotational. Find scalar potential such that $\vec{F} = \nabla \phi$.

Ans. $\text{Curl } \vec{F} = \nabla \times \vec{F} =$

	\vec{i}	\vec{j}	\vec{k}
$\frac{\partial}{\partial x}$			
$\frac{\partial}{\partial y}$			
$\frac{\partial}{\partial z}$			
	$y \sin z - \sin x$	$x \sin z + 2yz$	$xy \cos z + y^2$

$$= \vec{i} \left[\frac{\partial (xy \cos z + y^2)}{\partial y} - \frac{\partial (x \sin z + 2yz)}{\partial z} \right] - \vec{j} \left[\frac{\partial (xy \cos z + y^2)}{\partial x} - \frac{\partial (y \sin z - \sin x)}{\partial z} \right] + \vec{k} \left[\frac{\partial (x \sin z + 2yz)}{\partial x} - \frac{\partial (y \sin z - \sin x)}{\partial y} \right]$$

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

$$= \vec{0}$$

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$\therefore \vec{F}$ is irrotational

$$\phi = \int_{y,z-\text{const.}} F_1 dx + \int_{x,z-\text{const.}} F_2 dy + \int_{x,y-\text{const.}} F_3 dz$$

$$= \int (y \sin z - \sin x) dx + \int (x \sin z + 2yz) dy + \int (xy \cos z + y^2) dz$$

$$= (xy \sin z + \cos x) + (z^2 y) + (0) + C$$

$$= xy \sin z + \cos x + yz^2 + C$$

Hence Proved.

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Q1. Evaluate $\int_0^1 \int_{x^2}^{2-x} y \, dy \, dx$

Ans. $I = \int_0^1 \int_{x^2}^{2-x} y \, dy \, dx$

$$= \int_0^1 \left[\frac{y^2}{2} \right]_{x^2}^{2-x} dx$$

$$= \int_0^1 \left[\frac{4+x^2-4x}{2} - \frac{x^4}{2} \right] dx$$

$$= \int_0^1 \left[2 + \frac{x^2}{2} - 2x - \frac{x^4}{2} \right] dx$$

$$= \left[\frac{2x}{1} + \frac{x^3}{6} - \frac{2x^2}{2} - \frac{x^5}{10} \right]_0^1$$

$$= \left(2(1) + \frac{(1)^3}{6} - (1)^2 - \frac{(1)^5}{10} \right)$$

$$= 2 + \frac{1}{6} - 1 - \frac{1}{10}$$

$$= \frac{60 + 5 - 30 - 3}{30} = \frac{65 - 33}{30} = \frac{32}{30} = \frac{16}{15}$$

Q2. Evaluate $\int_0^1 \int_{x^2}^{2-x} xy \, dy \, dx$

Ans. $I = \int_0^1 \int_{x^2}^{2-x} xy \, dy \, dx$

$$= \int_0^1 \left[\frac{xy^2}{2} \right]_{x^2}^{2-x} dx$$

$$= \int_0^1 \left[\left(\frac{x(4+x^2-4x)}{2} \right) - \left(\frac{x(x)^4}{2} \right) \right] dx$$

$$= \int_0^1 \left[\frac{4x + x^3 - 4x^2 - x^5}{2} \right] dx$$

$$= \frac{1}{2} \int_0^1 (4x + x^3 - 4x^2 - x^5) dx$$

$$\begin{aligned}
 &= \frac{1}{2} \left[2x^2 + \frac{x^4}{4} - \frac{4x^3}{3} - \frac{x^6}{6} \right]_0^1 \\
 &= \frac{1}{2} \left[2(1)^2 + \frac{(1)^4}{4} - \frac{4(1)^3}{3} - \frac{(1)^6}{6} \right] \\
 &= \frac{1}{2} \left(2 + \frac{1}{4} - \frac{4}{3} - \frac{1}{6} \right) \\
 &= \frac{3}{8}
 \end{aligned}$$

Q3. Evaluate $\int_{-2}^1 \int_{x^2}^{e^{-x}} y \, dx \, dy$

Ans. $\int_{-2}^1 \left[\frac{y^2}{2} \right]_{x^2}^{e^{-x}} dx = 1.$

$$\begin{aligned}
 1 &= \int_{-2}^1 \left[\left(\frac{4+x^2-4x}{2} \right) - \left(\frac{x^4}{2} \right) \right] dx \\
 &= \int_{-2}^1 \left(\frac{4+x^2-4x-x^4}{2} \right) dx \\
 &= \int_{-2}^1 \left(\frac{4+x^2-4x-x^4}{2} \right) dx \\
 &= \frac{1}{2} \left[4x + \frac{x^3}{3} - \frac{4x^2}{2} - \frac{x^5}{5} \right]_{-2}^1 \\
 &= \frac{1}{2} \left[\left(4(1) + \frac{(1)^3}{3} - 2(1)^2 - \frac{(1)^5}{5} \right) - \left(4(-2) + \frac{(-2)^3}{3} - 2(-2)^2 - \frac{(-2)^5}{5} \right) \right] \\
 &= \frac{1}{2} \left[\left(4 + \frac{1}{3} - 2 - \frac{1}{5} \right) - \left(-8 - \frac{8}{3} - 8 + \frac{32}{5} \right) \right] \\
 &= \frac{36}{5}
 \end{aligned}$$

Q4. Evaluate $\int_0^{2\pi} \int_{r=0}^1 (1+r^2) dr d\theta$

Ans

$$I = \int_0^{2\pi} \int_{r=0}^1 (1+r^2) dr d\theta$$

$$= \left[\int_0^{2\pi} d\theta \right] \left[\int_{r=0}^1 (1+r^2) dr \right]$$

$$= [\theta]_0^{2\pi} \cdot \left[r + \frac{r^3}{3} \right]_0^1$$

$$= (2\pi) \left[\left(1 + \frac{1}{3} \right) - 0 \right]$$

$$= 2\pi \left(\frac{4}{3} \right) = \frac{8\pi}{3}$$

Q5. Evaluate $\int_0^{\pi/2} \int_{r=0}^a r \sin \theta dr d\theta$

Ans.

$$I = \int_0^{\pi/2} \int_{r=0}^a r \sin \theta dr d\theta$$

$$= \left[\int_0^{\pi/2} d\theta \right] \left[\int_{r=0}^a r \sin \theta dr \right]$$
~~$$= [\theta]_0^{\pi/2} \cdot \left[\frac{r^2 \sin \theta}{2} \right]_0^a \left[\frac{r^2}{2} \right]_0^a$$~~

$$= [\theta]_0^{\pi/2} \cdot \sin \theta \left[\frac{r^2}{2} \right]_0^a$$

$$= \left(\frac{\pi}{2} \right) \cdot \int_0^{\pi/2} \sin \theta \left(\frac{a^2}{2} \right) d\theta$$

$$= \frac{a^2}{2} \left[-\cos \theta \right]_0^{\pi/2} = \frac{a^2}{2} [-(0) - (-1)] = \frac{a^2}{2}$$

$$\int_0^{\pi/2} \left[\frac{r^2}{2} \sin \theta \right]_0^a d\theta$$

$$\int_0^{\pi/2} \frac{a^2}{2} \sin \theta d\theta$$

$$\frac{a^2}{2} [-\cos \theta]_0^{\pi/2}$$

$$\frac{a^2}{2} (0 - (-1))$$

$\frac{a^2}{2}$

Q6. Evaluate $\int_{x=0}^{\infty} \int_{y=0}^{\infty} e^{-(x^2+y^2)} \cdot dx \cdot dy$.

Ans. $I = \int_{x=0}^{\infty} \int_{y=0}^{\infty} e^{-(x^2+y^2)} dx \cdot dy$

~~$= \int_{y=0}^{\infty} \left[\frac{e^{-(x^2+y^2)}}{2x} \right]_0^{\infty} dy$~~
 ~~$= \int_{y=0}^{\infty} \left(\frac{e^{-(\infty+y^2)}}{2\infty} - e^{-y^2} \right) dy$~~

~~Let $e^{-(x^2+y^2)} =$~~

~~e~~

$I = \int_{x=0}^{\infty} \int_{y=0}^{\infty} e^{-x^2} \cdot e^{-y^2} dx \cdot dy$

$= \int_{x=0}^{\infty} \left[\frac{e^{-x^2} \cdot e^{-y^2}}{-2y} \right]_0^{\infty} dx$

$I = \int_{x=0}^{\infty} \int_{y=0}^{\infty} e^{-x^2} \cdot e^{-y^2} dx \cdot dy$

$= \int_{x=0}^{\infty} e^{-x^2} dx \cdot \int_{y=0}^{\infty} e^{-y^2} dy$

$x^2 = z$

$y^2 = u$

$2x dx = dz$

$2y dy = du$

$dx = \frac{dz}{2x}$

$dy = \frac{du}{2y}$

x	$= 0$	∞
z	0	∞

y		
u		

Q6. $I = \int_0^{\infty} e^{-x^2} dx \cdot \int_0^{\infty} e^{-y^2} dy$

Ans. $-x^2 = -t$ $-y^2 = -u^2$
 $x^2 = t$ $y^2 = u$
 $x = t^{1/2}$ $y = u^{1/2}$

~~$\int_0^{\infty} e^{-(t^{1/2})^2} dx \cdot \int_0^{\infty} e^{-(u^{1/2})^2} dy = I_1 I_2$~~

$dx = \frac{1}{2} t^{-1/2} dt$

$I_1 = \int_0^{\infty} e^{-t} \frac{1}{2} t^{-1/2} dt$ $1 = 1 \cdot 1/2$
 $= \frac{\sqrt{\pi}}{2} = \frac{\sqrt{\pi}}{2}$

$= \frac{1}{2} \int_0^{\infty} e^{-t} t^{-1/2} dt$ $= \frac{\pi}{2}$

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

$= \frac{1}{2} \left[\frac{1}{2} \right]$

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

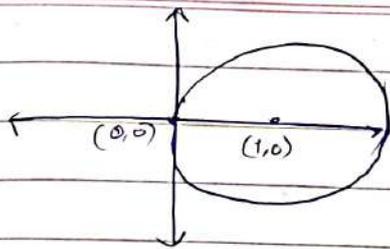
~~$I_2 = \int_0^{\infty} e^{-y^2} dy = \frac{1}{2} u^{-1/2} du$~~

$I_2 = \int_0^{\infty} e^{-u} \cdot \frac{1}{2} \cdot u^{-1/2} du$

$= \frac{1}{2} \int_0^{\infty} e^{-u} \cdot u^{-1/2} du$

$= \frac{1}{2} \left[-\frac{1}{2} + 1 \right] = \frac{1}{2} \left[\frac{1}{2} \right]$

$= \frac{\sqrt{\pi}}{2}$



$$x^2 + y^2 = 1$$

$$x^2(1-x^2) = x^2 - x^4$$

$$dx dy = r dr d\theta$$

$$r: 0 \text{ to } 1$$

$$\theta: -\pi/2 \text{ to } \pi/2$$

$$I = \int_{\theta=-\pi/2}^{\pi/2} \int_{r=0}^1 (x^2 - x^4) r dr d\theta$$

$$I = \frac{1}{6} B(3/2, 5/2)$$

$$= \frac{1}{6} \frac{\Gamma(3/2) \Gamma(5/2)}{\Gamma(4)}$$

$$= \frac{1}{6} \frac{\Gamma(1/2+1) \Gamma(3/2+1)}{24}$$

$$= \frac{1}{6} \cdot \frac{1/2 \Gamma(1/2) \cdot 3/2 \Gamma(3/2)}{3!}$$

$$= \frac{1/2 \sqrt{\pi} \cdot 3/2 \cdot 1/2 \Gamma(1/2)}{36}$$

$$= \frac{(3 \pi)}{8} \left(\frac{1}{36} \right) = \frac{\pi}{12 \times 8} = \frac{\pi}{96}$$

Q8. $\iint x^2 y^2 dx dy$ where R is region $x^2 + y^2 = 1$

first quadrant.

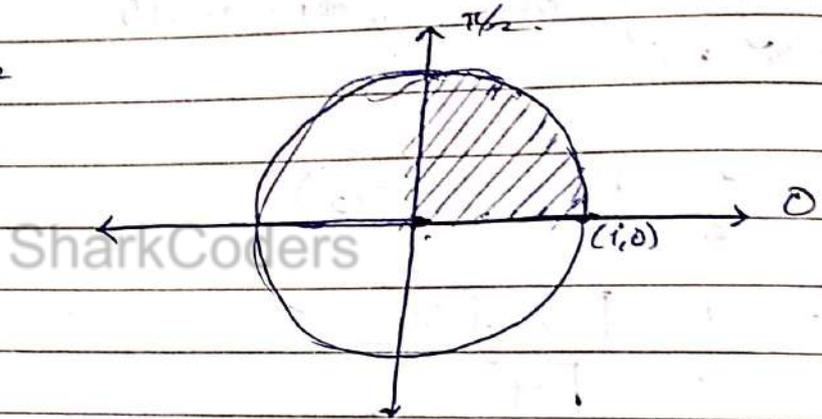
Ans $I = \iint_R x^2 y^2 dx dy$

Let $x = r \cos \theta$
 $y = r \sin \theta$
 $dx dy = r dr d\theta$

$x^2 = r^2 \cos^2 \theta$
 $y^2 = r^2 \sin^2 \theta$

$x^2 + y^2 = r^2 = 1$
 $r = 1$

$r: 0 \text{ to } 1$
 $\theta: 0 \text{ to } \pi/2$



$$I = \int_{\theta=0}^{\pi/2} \int_{r=0}^1 x^2 y^2 r dr d\theta = \int_{\theta=0}^{\pi/2} \int_{r=0}^1 r^2 \cos^2 \theta \cdot r^2 \sin^2 \theta \cdot r dr d\theta$$

$$= \int_{\theta=0}^{\pi/2} \int_{r=0}^1 r^5 \sin^2 \theta \cos^2 \theta dr d\theta$$

~~$$= \int_{\theta=0}^{\pi/2} \sin^2 \theta \cos^2 \theta d\theta$$~~

$$= \left[\int_{\theta=0}^{\pi/2} \sin^2 \theta \cos^2 \theta d\theta \right] \left[\int_{r=0}^1 r^5 dr \right]$$

$$= \left[\frac{(1) \cdot (1)}{(4)(2)} \right] \left(\frac{\pi}{2} \right) \cdot \left[\frac{r^6}{6} \right]_0^1$$

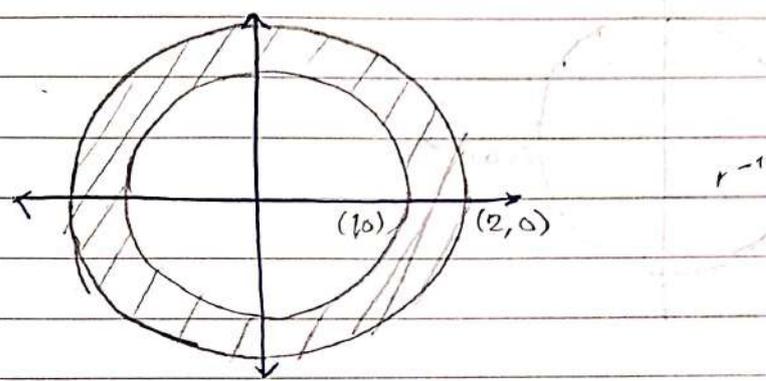
$$= \left(\frac{\pi}{16} \right) \left(\frac{1}{6} \right) = \frac{\pi}{96}$$

Q.9. $\iint_R \frac{1}{x^2+y^2} dx dy$ where R is region bounded by

circle $x^2+y^2=1$ and $x^2+y^2=4$.

Ans. $I = \iint_R \frac{1}{x^2+y^2} dx dy$

R : $x^2+y^2=1$ and $x^2+y^2=4$



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$x = r \cos \theta$
 $y = r \sin \theta$

$dx dy = r dr d\theta$

$r : 1, 2$

$\theta : 0 \text{ to } 2\pi$

$I = \int_{\theta=0}^{2\pi} \int_{r=1}^2 \frac{1}{r^2} r dr d\theta$

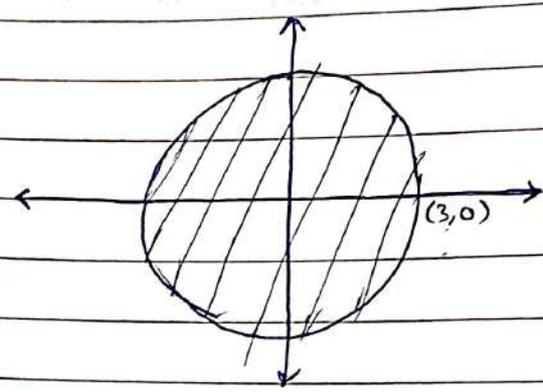
$= \int_{\theta=0}^{2\pi} \int_{r=1}^2 \frac{1}{r} dr d\theta$

$= \int_{\theta=0}^{2\pi} d\theta \cdot [\log r]_1^2 = (2\pi) \cdot [\log(2) - \log(1)]$
 $= 2\pi \log 2$

Q10. Evaluate $\iint_R \frac{1}{\sqrt{x^2+y^2}} dx dy$ where R is circle $x^2+y^2=9$

Ans. $I = \iint_R \frac{1}{\sqrt{x^2+y^2}} dx dy$

$R : x^2+y^2=9=r^2$
 $r=3$



$x = r \cos \theta$

$y = r \sin \theta$

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$dx dy = r dr d\theta$

$r : 0, \text{ to } 3$

$\theta : 0 \text{ to } 2\pi$

$I = \int_{\theta=0}^{2\pi} \int_{r=0}^3 \frac{1}{r} r dr d\theta$

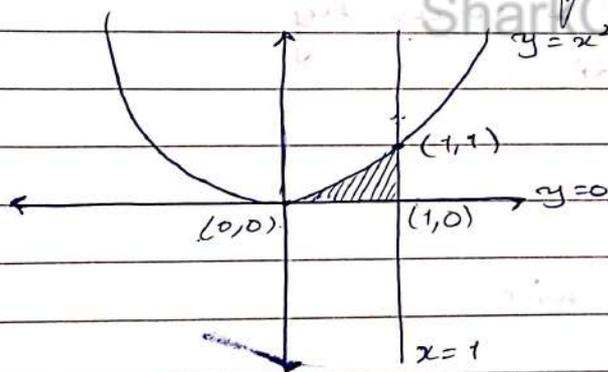
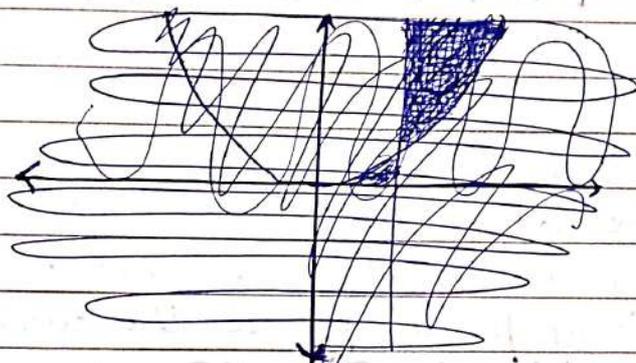
$= \left[\int_{\theta=0}^{2\pi} d\theta \right] \left[\int_{r=0}^3 dr \right] = (2\pi) \cdot (3) = 6\pi$

Q11. Evaluate $\iint_R xy^2 dx dy$ where R is region bounded

by $y = x^2, y = 0, x = 1$.

Ans $I = \iint_R xy^2 dx dy$

$$R = \begin{matrix} y = x^2 & y = 0 & x = 1 & y = 1, x = 1 \\ & & & x = 0, y = 0 \end{matrix}$$



$$\begin{aligned} y &= x^2 \\ x &= 1 \\ y &= 1 \\ x &= 0 \text{ to } 1 \\ y &= 0 \text{ to } 1 \end{aligned}$$

$$\begin{aligned} x &= r \cos \theta \\ y &= r \sin \theta \\ dx dy &= r dr d\theta \end{aligned}$$

$$\begin{aligned} xy^2 &= r \cos \theta \cdot r^2 \sin^2 \theta \\ &= r^3 \cos \theta (\sin^2 \theta) \end{aligned}$$

Consider strip $\parallel y$ (int. y first),

$$I = \int_{x=0}^1 \int_{y=0}^1 xy^2 dy dx$$

$$= \int_{x=0}^1 \left[\frac{xy^3}{3} \right]_0^1 dx$$

$$= \int_{x=0}^1 \frac{x}{3} dx$$

$$= \left[\frac{x^2}{6} \right]_0^1 = \frac{1}{6}$$

VECTOR CALCULUS

Line Integral

Green's Theorem

Line Integral

Vector Calculus

Work Done by
a force

Stoke's Theorem

Conservative
field

Gauss-Divergence
Theorem

Area Integral

line integral = area of surface area

Work Done By
A Force

$$\begin{aligned} \text{Work done by force } \vec{F} &= F_1(x,y,z)\vec{i} + F_2(x,y,z)\vec{j} + F_3(x,y,z)\vec{k} \\ &= \int \vec{F} \cdot d\vec{r} \\ &= \int_C (F_1 dx + F_2 dy + F_3 dz) \end{aligned}$$

Method I: Curve C is known.

$$\int_C \vec{F} \cdot d\vec{r} = \int_a^b \varphi(x) dx$$

Method II: Curve C is known in parametrized form.
(e.g. line, circle, and ellipse)

$$\int_C \vec{F} \cdot d\vec{r} = \int_{t=a}^b \varphi(t) dt$$

• Straight line:

$$\frac{x-x_1}{x_2-x_1} = \frac{y-y_1}{y_2-y_1} = \frac{z-z_1}{z_2-z_1} = t \quad (\text{say})$$

Circle: ($x^2 + y^2 = a^2$)

$$x = a \cos t$$

$$y = a \sin t$$

$$z = 0$$

Ellipse ($\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$)

$$x = a \cos t$$

$$y = b \sin t$$

$$z = 0$$

Conservative
Field

(irrotational) - $\int_C \vec{F} \cdot d\vec{r} = 0$. ($\text{Curl } \vec{F} = 0$)

Green's
Theorem

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C u dx + v dy + w dz$$

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

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Stoke's Theorem

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot d\vec{s}$$
$$= \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$\therefore d\vec{s} = \hat{n} \, ds$ where \hat{n} — outer normal unit vector to surface S in anti-clockwise direction.

Gauss - Divergence Theorem

$$\iint \vec{F} \cdot d\vec{s} = \iiint_V \nabla \cdot \vec{F} \, dv$$

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Unit IV: Vector Calculus

VECTOR INTEGRATION

Line Integral

Line integral = area of curved surface

• any integral which is to be evaluated along a curve is called so

• mathematically,

$\vec{F}(x, y, z)$ be a vector point function defined in space
 C be any smooth curve and \vec{r} be a position vector of any point P on the curve C , then the line integral \vec{F} over C is given by

$$\text{Line integral} = \int_C \vec{F} d\vec{r}$$

Applications

1. Evaluate the mass of wire
2. Helps to calculate moment of inertia, centre of mass of wire
3. They help to evaluate work done.

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Work Done by a force

If $\vec{F} = F_1(x, y, z)\vec{i} + F_2(x, y, z)\vec{j} + F_3(x, y, z)\vec{k}$ is a force acting on a particle which is moving along a curve C from point A to point B . The work done by \vec{F} during the displacement $d\vec{r}$ is $\vec{F} \cdot d\vec{r}$.

$$\begin{aligned} \text{Work done} &= \int_A^B \vec{F} \cdot d\vec{r} \\ &= \int_A^B (F_1 dx + F_2 dy + F_3 dz) \end{aligned}$$

Working Rule

Method I: If eqn of the curve C are known the line integral is usually computed by expressing in terms of single variable.

$$\begin{aligned} \text{Work done} &= \int_{C:A}^B \vec{F} \cdot d\vec{r} \\ &= \int_{C:A}^B (F_1 dx + F_2 dy + F_3 dz) \end{aligned}$$

$$\int_C \vec{F} \cdot d\vec{r} = \int_{x=a}^b \varphi(x) dx$$

Method II: If eqn of curve C are known in parametric form (e.g.: line, circle, and ellipse), then

$$\int_C \vec{F} \cdot d\vec{r} = \int_{t=a}^b \varphi(t) dt$$

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Unit IV: Vector Calculus

VECTOR INTEGRATION

Line Integral

Line integral = area of curved surface

• any integral which is to be evaluated along a curve called to

• mathematically,

$\vec{F}(x, y, z)$ be a vector point function define in space
 C be any smooth curve and \vec{r} be a position vector of any point P on the curve C , then the line integral \vec{F} over C is given by

$$\text{Line integral} = \int_C \vec{F} \cdot d\vec{r}$$

Applications

1. Evaluate the mass of wire
2. Helps to calculate moment of inertia, centre of mass of wire
3. They help to evaluate work done.

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Work Done by a force

If $\vec{F} = F_1(x, y, z)\vec{i} + F_2(x, y, z)\vec{j} + F_3(x, y, z)\vec{k}$ is a force acting on a particle which is moving along a curve C from point A to point B . The work done by \vec{F} during the displacement $d\vec{r}$ is $\vec{F} \cdot d\vec{r}$.

$$\begin{aligned} \text{Work done} &= \int_A^B \vec{F} \cdot d\vec{r} \\ &= \int_{C:A}^B (F_1 dx + F_2 dy + F_3 dz) \end{aligned}$$

Working Rule

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$$\begin{aligned} \text{Work done} &= \int_{C:A}^B \vec{F} \cdot d\vec{r} \\ &= \int_{C:A}^B (F_1 dx + F_2 dy + F_3 dz) \end{aligned}$$

$$\int_C \vec{F} \cdot d\vec{r} = \int_{x=a}^b \varphi(x) dx$$

Method II: If eqn of curve C are known in parametric form (e.g.: line, circle, and ellipse), then

$$\int_C \vec{F} \cdot d\vec{r} = \int_{t=a}^b \varphi(t) dt$$

Parametric eqⁿ of straight line standard curve

1) Eqⁿ of straight line
 A (x_1, y_1, z_1) & B (x_2, y_2, z_2) . If straight line joining A and B, then its eqⁿ is given by

$$\frac{x-x_1}{x_2-x_1} = \frac{y-y_1}{y_2-y_1} = \frac{z-z_1}{z_2-z_1} = t \text{ (say)}$$

$$x-x_1 = t(x_2-x_1)$$

$$x-x_1 \rightarrow$$

$$x = x_1 + t(x_2-x_1)$$

$$y = t(y_2-y_1) + y_1$$

$$z = t(z_2-z_1) + z_1$$

2) Eqⁿ of circle

Let eqⁿ of circle be $x^2 + y^2 = a^2$, $z=0$

The parametric eqⁿ of circle are as follows.

$$x = a \cos t$$

$$y = a \sin t$$

$$z = 0$$

3) Eqⁿ of ellipse

Let the eqⁿ of ellipse be $x^2 + y^2 = 1$ and $z=0$

The parametric eqⁿs of ellipse are as follows:

$$x = a \cos t$$

$$y = b \sin t$$

$$z = 0$$

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Conservative field: (irrotational)

$$\int_C \vec{F} \cdot d\vec{r} = 0$$

Q. Evaluate $\int_C \vec{F} \cdot d\vec{r}$. where $\vec{F} = 3x^2 \vec{i} + (2xz - y) \vec{j} + z \vec{k}$.

along the curve $x = 2t^2$, $y = t$, $z = 4t^2 - t$ from $t = 0$ to $t = 1$.

Ans. $\vec{F} = 3x^2 \vec{i} + (2xz - y) \vec{j} + z \vec{k}$
 $C: x = 2t^2, y = t, z = 4t^2 - t$

$$\text{Line integral} = \int_C \vec{F} \cdot d\vec{r}$$

$$= \int_C (F_1 dx + F_2 dy + F_3 dz)$$

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Now along the curve $x = 2t^2$

$$dx = 4t dt$$

Similarly,

$$y = t$$

$$dy = dt$$

$$z = 4t^2 - t$$

$$dz = (8t - 1) dt$$

$$\text{Line integral} = \int \left[(3x^2) dx + (2xz - y) dy + (z) dz \right]$$

$$= \int \left[3(2t^2)^2 (4t dt) + [(2)(2t^2)(4t^2 - t) - (t)] (dt) + (4t^2 - t) (8t - 1) dt \right]$$

$$16t^4 - 4t^3 - t$$

$$24t^2 - 3t$$

$$= \int \left[48t^4 dt + (4t^2(4t^2 - t) - t) dt + (32t^2 - 4t - 8t^2 + t) dt \right]$$

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$$= \int \left[48t^4 dt + (16t^4 - 4t^3 - t) dt + (24t^2 - 3t) dt \right]$$

$$= \int_{t=0}^1 \left[(64t^4 - 4t^3 + 24t^2 - 4t) dt \right]$$

$$= \left[\frac{64t^5}{5} - \frac{4t^4}{4} + \frac{24t^3}{3} - \frac{4t^2}{2} \right]_0^1$$

$$= \left[\frac{64t^5}{5} - t^4 + 8t^3 - 2t^2 \right]_0^1$$

$$= \left[\frac{64}{5} - 1 + 8 - 2 \right] = 17 \frac{3}{5}$$

$$\frac{71}{5} = \int_{t=0}^1 \left[(48t^5 + 16t^4 - 4t^3 + 24t^2 - 4t^2) dt \right]$$

$$= \int \left[\frac{48t^6}{6} + \frac{16t^5}{5} - \frac{4t^4}{4} + \frac{24t^3}{3} + \frac{4t^3}{3} \right]$$

$$= \left[8t^6 + \frac{16t^5}{5} - t^4 + 8t^3 - \frac{4t^3}{3} \right]_0^1$$

$$= \left[8 + \frac{16}{5} - 1 + 8 - \frac{4}{3} \right] = \frac{256}{15} ?$$

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Q. $\vec{F} = x\vec{i} + 2xy\vec{j} + z\vec{k}$; $t=0$ to $t=1$
 $x=2t, y=t, z=1$

$$\text{Line integral} = \int_C \vec{F} \cdot d\vec{r}$$

$$= \int_C (F_1 dx + F_2 dy + F_3 dz)$$

$$= \int_C x dx + 2xy dy + z dz$$

$$\begin{array}{lll} x = 2t & y = t & z = 1 \\ dx = 2 dt & dy = dt & dz = 0 \end{array}$$

$$\text{Line integral} = \int_{t=0}^1 [(2t)(2 dt) + (2)(2t)(t)(dt) + (1)(0)] dt$$

$$= \int_{t=0}^1 [4t + 4t^2] dt$$

$$= \left[\frac{4t^2}{2} + \frac{4t^3}{3} \right]_0^1 = \left[\frac{4}{2} + \frac{4}{3} \right] = 3.34$$

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Q. $\vec{F} = (2xz^3 + 6y)\vec{i} + (6x - 2yz)\vec{j} + (3x^2z^2 - y^2)\vec{k}$.
 $\int_C \vec{F} \cdot d\vec{r}$ where C is a straight line joining $(0,0,0)$ to $(1,1,1)$.

Ans. Line integral = $\int_C \vec{F} \cdot d\vec{r}$

$$= \int_C (F_1 dx + F_2 dy + F_3 dz)$$

$$= \int_C [(2xz^3 + 6y) dx + (6x - 2yz) dy + (3x^2z^2 - y^2) dz]$$

Eqⁿ of straight line;

$$(x_1, y_1, z_1) = (0, 0, 0)$$

$$(x_2, y_2, z_2) = (1, 1, 1)$$

$$\frac{x-0}{1-0} = \frac{y-0}{1-0} = \frac{z-0}{1-0} = t \text{ (say)}$$

$$x = y = z = t$$

$$\therefore x = t \quad dx = dt$$

$$y = t \quad dy = dt$$

$$z = t \quad dz = dt$$

$$\text{Line integral} = \int_{t=0}^1 [(2)(t)(t)^3 + 6t] dt + (6t - 2t^2) dt + (3t^4 - t^2) dt$$

$$= \int_{t=0}^1 (2t^4 + 6t + 6t - 2t^2 + 3t^4 - t^2) dt$$

$$= \int_{t=0}^1 (5t^4 - 3t^2 + 12t) dt$$

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$$= \int_{t=0}^1 [t^5 - t^3 + 6t^2] dt$$

$$= (1 - 1 + 6) = 6$$

for

Q. Evaluate ~~the~~ $\vec{F} = 2xy \vec{i} + (x^2 - 1) \vec{j} + (yz) \vec{k}$. ~~for~~ ~~the~~ along the straight line joining $(0, 0, 0)$ to $(1, 2, 1)$.

Ans. Line integral = $\int_C \vec{F} \cdot d\vec{r}$

$$= \int_C (F_1 dx + F_2 dy + F_3 dz)$$

$$= \int_C [(2xy) dx + (x^2 - 1) dy + (yz) dz]$$

Eqⁿ of straight line,

$$(x_1, y_1, z_1) = (0, 0, 0)$$

$$(x_2, y_2, z_2) = (1, 2, 1)$$

$$\frac{x-0}{1-0} = \frac{y-0}{2-0} = \frac{z-0}{1-0} = t$$

$$\therefore x = t$$

$$dx = dt$$

$$y = 2t$$

$$dy = 2 dt$$

$$z = t$$

$$dz = dt$$

$$y = 2t$$

$$0 = 2t \Rightarrow t = 0$$

$$2 = 2t \Rightarrow t = 1$$

$$\text{Line integral} = \int_{t=0}^1 (2(2t^2)) dt + (t^2 - 1) 2 dt + (2t^2) dt$$

$$\begin{aligned}
 &= \int_{t=0}^1 4t^2 + 2(t^2 - 1) \\
 &= \int_{t=0}^1 (4t^2 + 2t^2 - 2 + 2t^2) dt \\
 &= \int_0^1 8t^2 - 2 dt \\
 &= \left[\frac{8t^3}{3} - 2t \right]_0^1 \\
 &= \frac{8}{3} - 2 = 0.67
 \end{aligned}$$

Q. Find the work done by $\vec{F} = (x^2)\vec{i} + (2xy)\vec{j} + (z)\vec{k}$ in moving a particle along the straight line joining $(1, 0, 2)$ to $(3, 1, 1)$.

Ans. Line integral = $\int_C \vec{F} \cdot d\vec{r}$

$$\begin{aligned}
 &= \int_C (F_1 dx + F_2 dy + F_3 dz) \\
 &= \int_C [(x^2)dx + (2xy)dy + (z)dz]
 \end{aligned}$$

Eqⁿ of straight line,

$$(x_1, y_1, z_1) = (1, 0, 2)$$

$$(x_2, y_2, z_2) = (3, 1, 1)$$

$$\frac{x-x_1}{x_2-x_1} = \frac{y-y_1}{y_2-y_1} = \frac{z-z_1}{z_2-z_1} = t$$

$$\frac{x-1}{3-1} = \frac{y-0}{1-0} = \frac{z-2}{1-2} = t$$

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$$x-1 = 2t$$

$$x = 2t+1$$

$$dx = 2dt$$

$$y = t$$

$$dy = dt$$

$$z = 2-t$$

$$dz = -dt$$

$$x = 2t+1$$

$$1 = 2t+1 \Rightarrow t = 0$$

$$3 = 2t+1 \Rightarrow t = 1$$

$$\therefore \text{Line int.} = \int_0^1 [(2t+1)^2 2dt + (2)(2t+1)(t) dt + (2-t) - dt]$$

$$= \int_0^1 [2(2t+1)^2 + 4t^2 + 2t + t - 2] dt$$

$$= \int_0^1 [8t^2 + 2 + 8t + 4t^2 + 3t - 2] dt$$

$$= \int_0^1 (12t^2 + 11t) dt$$

$$= \left[4t^3 + \frac{11t^2}{2} \right]_0^1 = \frac{4+11}{2} = \frac{19}{2}$$

Green's Theorem (For a plane)

Consider C being the +vely oriented smooth and simple closed curve in a plane and let $u(x,y)$ and $v(x,y)$ and their first partial derivatives $\frac{\partial u}{\partial x}$,

$\frac{\partial u}{\partial y}$, $\frac{\partial v}{\partial x}$, $\frac{\partial v}{\partial y}$, be a continuous and single value

over the region bounded by the curve C . and $\vec{F} = u(x,y)\vec{i} + v(x,y)\vec{j}$ be any vector function in $x-y$ plane, then integral

$$\oint_C \vec{F} d\vec{r} = \oint_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

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where R is a closed region in the xy plane bounded by a simple closed curve C in the anti-clockwise direction.

Q. Using Green Theorem, ^{evaluate} $\int_C \vec{F} \cdot d\vec{r}$ for

$\vec{F} = (2x^2 - 3y)\vec{i} + (\tan y - e^y + 5y)\vec{j}$ where C is circle $x^2 + y^2 = 4$.

Ans $\int_C \vec{F} \cdot d\vec{r} = \int_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$

~~Parametric eqⁿ of circle,~~

~~$x = 2 \cos t$~~

By Green's Theorem,

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

$\int_C u dx + v dy = \int_C (2x^2 - 3y) dx + (\tan y - e^y + 5y) dy$
 $= \int \left(4x + \frac{1}{1-y} - e^y + 5 \right)$

$\Rightarrow u = 2x^2 - 3y$

$v = \tan y - e^y + 5y$

$\frac{\partial u}{\partial y} = -3$

$\frac{\partial v}{\partial x} = 0$

~~$\frac{\partial u}{\partial y} - \frac{\partial v}{\partial x} = e^y - x - e^y - 0 - (-3) = 3$~~

$\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y}$

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$$\iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy = \oint_C \vec{F} \cdot d\vec{r}$$

$$\begin{aligned} \oint_C \vec{F} \cdot d\vec{r} &= \iint_R s \, dx dy \\ &= s \iint_R dx dy \end{aligned}$$

$$x^2 + y^2 = 4 \text{ (circle)}$$

$$= 3 \text{ [area of circle]}$$

$$= 3 (\pi r^2)$$

$$= 3 (\pi) (2)^2$$

$$= 12\pi$$

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Q. $\vec{F} = (\sin x - 6y)\vec{i} + (\tan y)\vec{j}$ (semi-circle)

$$R: y = \sqrt{1-x^2} \Rightarrow x^2 + y^2 = 1$$

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By Green's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy = \oint_C u dx + v dy$$

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C (\sin x - 6y) dx + (\tan y) dy$$

$$= \oint_C u dx + v dy$$

$$u = \sin x - 6y, \quad v = \tan y$$

$$\frac{\partial v}{\partial x} = 0$$

$$\frac{\partial u}{\partial y} = -6$$

$$\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} = +6$$

$$\vec{F} = (\sin x - 6y)\vec{i} + (\tan y)\vec{j}$$

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$$\begin{aligned}\oint_C \vec{F} \cdot d\vec{r} &= \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy \\ &= 6 \left(\iint_R dx dy \right) \\ &= 6 \left(\frac{\pi r^2}{2} \right) = 3\pi r^2 \\ &= 3\pi\end{aligned}$$

Q. Using $\vec{F} = (x^2 + 1)\vec{i} - (y + 2)\vec{j}$ over the 1st quad circle $x^2 + y^2 = 4$

Ans. By Green's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

$$u = x^2 + 1$$

$$v = y + 2$$

$$\frac{\partial v}{\partial x} = 0 \quad \frac{\partial u}{\partial y} = 0$$

$$\iint_R 0 \, dx dy = 0 = \oint_C \vec{F} \cdot d\vec{r}$$

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Q. $\vec{F} = (3x^2 - y)\vec{i} + (e^y + \log y + 4x)\vec{j}$ over the region R bounded by square whose side of length is 5 units.

Ans. By Green's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C u dx + v dy = \iint_R \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) dx dy.$$

$$\oint_C (3x^2 - y)\vec{i} + (e^y + \log y + 4x)\vec{j}$$

$$\begin{aligned} \frac{\partial u}{\partial x} &= 3x^2 - y & v &= e^y + \log y + 4x \\ \frac{\partial u}{\partial y} &= -1 & \frac{\partial v}{\partial x} &= 4 \end{aligned}$$

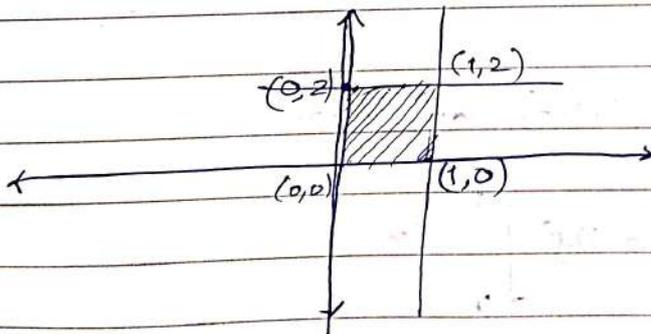
$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R (4 + 1) dx dy$$

$$= 5 \iint_R dx dy$$

$$= 5(25) = 125$$

Q. Using Green's theorem, Evaluate $\oint_C \vec{F} \cdot d\vec{r}$ where

$\vec{F} = (\sin x + x^2 - y)\vec{i} + (\tan^{-1} y + 5x)\vec{j}$ over the region R bounded by $x=0$, $x=1$, $y=0$, $y=2$,



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Ans.

By Green's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

$$u = \sin x + x^2 - y^2$$

$$v = \tan^{-1} y + 5x$$

$$\frac{\partial u}{\partial y} = -2y$$

$$\frac{\partial v}{\partial x} = 5$$

$$\frac{\partial u}{\partial y}$$

$$\frac{\partial v}{\partial x}$$

$$\oint_C \vec{F} \cdot d\vec{r} = 6 \iint_R dx dy = 6(2) = 12.$$

Q.

$$\vec{F} = (\sin x + x^2 - y^2)\vec{i} + (\tan^{-1} y + 5x)\vec{j}$$

$$R: x=0, x=1; y=0, y=2$$

By Green's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \oint_C u dx + v dy = \iint_R \left(\frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) dx dy$$

~~$$\oint_C \vec{F} \cdot d\vec{r}$$~~

$$u = \sin x + x^2 - y^2$$

$$v = \tan^{-1} y + 5x$$

$$\frac{\partial u}{\partial y} = -2y$$

$$\frac{\partial v}{\partial x} = 5$$

$$\frac{\partial v}{\partial x}$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R (5 + 2y) dx dy$$

$$= \int_{x=0}^1 \int_{y=0}^2 (5 + 2y) dy dx$$

$$= \int_{x=0}^1 \left[5y + y^2 \right]_0^2 dx$$

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$$= \int_{x=0}^1 (10+4) dx = 140$$

Stoke's theorem

Relation between line integral and surface integral.

Surface integral of the normal component of a curved of vector point funcⁿ F taken over surface S bounded by curve C = surface the line integral of vector point funcⁿ F taken along the closed curve C

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot d\vec{s}$$

OR

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$d\vec{s} = \hat{n} \cdot ds$ where \hat{n} is a ~~normal~~ ^{outer} normal unit vector to a given open surface S bounded by simple closed curve C in the anti-clockwise direction.

Q. By using Stoke's theorem, evaluate $\oint_C \vec{F} \cdot d\vec{r}$ where
 $\vec{F} = x\vec{i} + y\vec{j} + z\vec{k}$
 $x^2 + y^2 = 1 - z, z > 0$: S

$$z = 1 - (x^2 + y^2)$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \cdot ds$$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y & z & x \end{vmatrix}$$

$$\nabla \times \vec{F} = \vec{i} \left(\frac{\partial x}{\partial y} - \frac{\partial z}{\partial z} \right) - \vec{j} \left(\frac{\partial x}{\partial x} - \frac{\partial y}{\partial z} \right) + \vec{k} \left(\frac{\partial z}{\partial x} - \frac{\partial y}{\partial y} \right)$$

$$= \vec{i}(0-1) - (1-0)\vec{j} + (0-1)\vec{k}$$

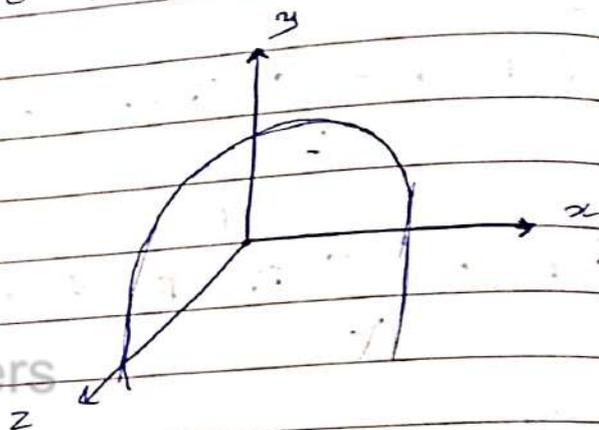
$$= -\vec{i} - \vec{j} - \vec{k}$$

$$S: 1 - (x^2 + y^2)$$

$$x = 1 - (y^2 + z^2)$$

$$\hat{n} = 1$$

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$$(\nabla \times \vec{F}) \cdot \hat{n} = (-\vec{i} - \vec{j} - \vec{k}) \cdot (0\vec{i} + 0\vec{j} - \vec{k})$$

$$= 1$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$$= \iint_S 1 \, ds$$

$$= \iint_{S: x^2 + y^2 = 1} ds \quad [ds = dx \, dy]$$

$$= (\text{area of circle})$$

$$= \pi r^2 = \pi$$

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Q. $\vec{F} = 4y\vec{i} + 2z\vec{j} + 6y\vec{k}$
 $S: z = 9 - (x^2 + y^2), z > 0$

Ans. By Stokes's theorem,

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot d\vec{S}$$

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, dS$$

$$\nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 4y & 2z & 6y \end{vmatrix}$$

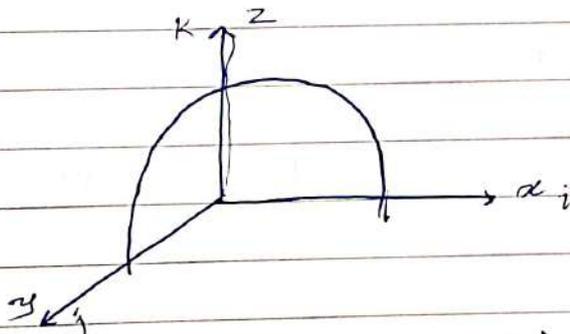
$$= \vec{i} \left(\frac{\partial(6y)}{\partial y} - \frac{\partial(2z)}{\partial z} \right) - \vec{j} \left(\frac{\partial(6y)}{\partial x} - \frac{\partial(4y)}{\partial z} \right) + \vec{k} \left(\frac{\partial(2z)}{\partial x} - \frac{\partial(4y)}{\partial y} \right)$$

$$= \vec{i} (6 - 2) - \vec{j} (0) + \vec{k} (0 - 4) =$$

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

$$S: z = 9 - (x^2 + y^2)$$

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



$$(\nabla \times \vec{F}) \cdot \hat{n} = (4\vec{i} - 4\vec{k}) \cdot (-\vec{k})$$

$$= 0 + 0 + 4$$

$$= 4$$

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$$\oint \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$$= 4 \iint_S ds$$

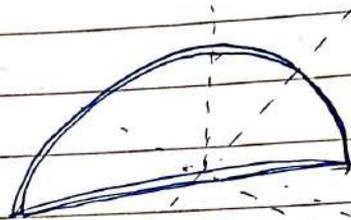
$$= 4 \text{ (area of circle } x^2 + y^2 = 9)$$

$$= 4 (\pi(3)^2)$$

$$= 36\pi$$

Q. By Stoke's theorem, evaluate $\oint \vec{F} \cdot d\vec{r}$ for $\vec{F} = (2x - y)\vec{i} - (yz^2)\vec{j} - (y^2z)\vec{k}$ and S is the surface a hemisphere $x^2 + y^2 + z^2 = 1$.

Ans



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By Stokes theorem,

$$\oint \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot d\vec{s} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$\nabla \times \vec{F} =$	\vec{i}	\vec{j}	\vec{k}
	$\frac{\partial}{\partial x}$	$\frac{\partial}{\partial y}$	$\frac{\partial}{\partial z}$
	$2x - y$	$-yz^2$	$-y^2z$

~~$$= i \left(\frac{\partial(-y^2z)}{\partial y} - \frac{\partial(-yz^2)}{\partial z} \right) - j \left(\frac{\partial(-y^2z)}{\partial x} - \frac{\partial(2x-y)}{\partial z} \right) + k \left(\frac{\partial(-yz^2)}{\partial x} - \frac{\partial(2x-y)}{\partial y} \right)$$~~

$$= i \left(\frac{\partial(-y^2z)}{\partial y} - \frac{\partial(-yz^2)}{\partial z} \right) - j \left(\frac{\partial(-y^2z)}{\partial x} - \frac{\partial(2x-y)}{\partial z} \right) + k \left(\frac{\partial(-yz^2)}{\partial x} - \frac{\partial(2x-y)}{\partial y} \right)$$

$$= (-2yz + 2yz)\bar{i} - (0)\bar{j} + (0+4)\bar{k}$$

$$= 4\bar{k}$$

$$\hat{n} = \frac{1}{\sqrt{1+1}} = -\bar{k}$$

$$(\nabla \times \vec{F}) \cdot \hat{n} = (4) \cdot (-1)$$

$$= -4$$

$$\oint \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$$= -4 \iint_S ds$$

$$= -4 (\text{area of circle})$$

$$= -4 (\pi(1)^2)$$

$$= -4\pi$$

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Q. $\vec{F} = (4x + 6y)\bar{i} + (6y + 2z)\bar{j} + (2z + 4x)\bar{k}$
 $S: x^2 + y^2 + z^2 = 4$ above xOz axis.

$\nabla \times \vec{F} =$	\bar{i}	\bar{j}	\bar{k}
	$\frac{\partial}{\partial x}$	$\frac{\partial}{\partial y}$	$\frac{\partial}{\partial z}$
	$4x+6y$	$6y+2z$	$2z+4x$

$$= \bar{i} \left(\frac{\partial(2z+4x)}{\partial y} - \frac{\partial(6y+2z)}{\partial z} \right) - \bar{j} \left(\frac{\partial(2z+4x)}{\partial x} - \frac{\partial(4x+6y)}{\partial z} \right) + \bar{k} \left(\frac{\partial(6y+2z)}{\partial x} - \frac{\partial(4x+6y)}{\partial y} \right)$$

$$= \bar{i}(0 - 2) - \bar{j}(4) + \bar{k}(-6)$$

$$= -2\bar{i} - 4\bar{j} - 6\bar{k}$$

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$$\hat{n} = -\hat{j}$$

$$(\nabla \times \vec{F}) \cdot \hat{n} = (-2\hat{i} - 4\hat{j} - 6\hat{k}) \cdot (-\hat{j})$$
$$= 4$$

$$\oint_S \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds$$

$$= 4 \iint_S ds$$

$$= 4 (\text{area of circle } x^2 + y^2 = 2^2)$$

$$= 4 (\pi (2)^2)$$

$$= 16\pi$$

* Gauss-Divergence Theorem

Surface integral of the normal component taken over close surface S enclosing volume V = volume integral of the divergence of F taken throughout volume V .

$$\iint_S \vec{F} \cdot d\vec{S} = \iiint_V \nabla \cdot \vec{F} \, dv$$

OR

$$\iint_S \vec{F} \cdot \hat{n} \, ds = \iiint_V \nabla \cdot \vec{F} \, dv$$

Q. Using Gauss-divergence theorem, evaluate

$$\iint_S \vec{F} \cdot d\vec{S} \text{ where } \vec{F} = (4x + 3y^2z^2)\hat{i} + (2xz + y)\hat{j} + (y^3z)\hat{k}$$

and S is the sphere $x^2 + y^2 + z^2 = 16$.

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Ans. By Gauss-divergence theorem,

$$\iint_S \vec{F} \cdot d\vec{s} = \iiint_V \nabla \cdot \vec{F} \, dV \quad \text{--- (1)}$$

$$F_1 = 4xz + 3y^2z^2$$

$$F_2 = -2xz - y$$

$$F_3 = y^3 + 2z$$

$$\nabla \times \vec{F} = \begin{vmatrix} \bar{i} & \bar{j} & \bar{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 4xz + 3y^2z^2 & -2xz - y & y^3 + 2z \end{vmatrix}$$

$$= \bar{i} \left(\frac{\partial (y^3 + 2z)}{\partial y} - \frac{\partial (-2xz - y)}{\partial z} \right) - \bar{j} \left(\frac{\partial (y^3 + 2z)}{\partial x} - \frac{\partial (4xz + 3y^2z^2)}{\partial z} \right) + \bar{k} \left(\frac{\partial (-2xz - y)}{\partial x} - \frac{\partial (4xz + 3y^2z^2)}{\partial y} \right)$$

$$= (3y^2 + 2z)\bar{i} - (-6y^2z)\bar{j} + (-2z - 6yz^2)\bar{k}$$

$$= (3y^2 + 2z)\bar{i} + (6y^2z)\bar{j} - (2z + 6yz^2)\bar{k}$$

$$\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$$

$$= (4) + (-1) + (2)$$

$$= 5$$

$$\oint_S \vec{F} \cdot d\vec{s} = \iiint_V 5 \, dV$$

$$= 5 (\text{volume of sphere } -x^2 + y^2 + z^2 = 16)$$

$$= 5 \left(\frac{4\pi r^3}{3} \right) = \frac{20\pi r^3}{3}$$

Q. $\vec{F} = (6x + yz)\vec{i} + (\sin xz + y)\vec{j} + (e^{xy} + z)\vec{k}$

$S: x^2 + y^2 + z^2 = 9$.

Ans. $\iint \vec{F} \cdot \hat{n} \, ds = \iiint_V \nabla \cdot \vec{F} \, dv$ (1)

$F_1 = 6x + yz$ $F_2 = \sin xz + y$ $F_3 = e^{xy} + z$

$\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$

$= 6 + 1 + 1$

$= 8$

$\iint_S \vec{F} \cdot \hat{n} \, ds = \iiint_V \nabla \cdot \vec{F} \, dv$

$= 8 \iiint_V dv$

$= 8 \iiint da \, dy \, dz$

$= 8 \left(\frac{4}{3} \pi r^3 \right) = \frac{32}{3} \pi (27) = 288\pi$

Q. ~~Q. 2~~ $S: x^2 + y^2 + z^2 = 4$

$\vec{F} = 3x\vec{i} - 2y\vec{j} + 2z\vec{k}$

Ans. $\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$

$= 3 - 2 + 2$

$= 3$

$\iint_S (\nabla \times \vec{F}) \cdot \hat{n} \, ds = \iiint_V \nabla \cdot \vec{F} \, dv$

$$\begin{aligned}
 &= 3 \iiint_V dv \\
 &= 3 \iiint_V dx dy dz \\
 &= 3 \text{ (volume of sphere)} \\
 &= 3 \left(\frac{4\pi r^3}{3} \right) = 32\pi
 \end{aligned}$$

Q. $\vec{F} = (2x + yz)\vec{i} + (3y + xz)\vec{j} + (-z + e^{xz})\vec{k}$

S: cube with side 5 unit.

Ans. $\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$

$$= 2 + 3 - 1$$

$$= 4$$

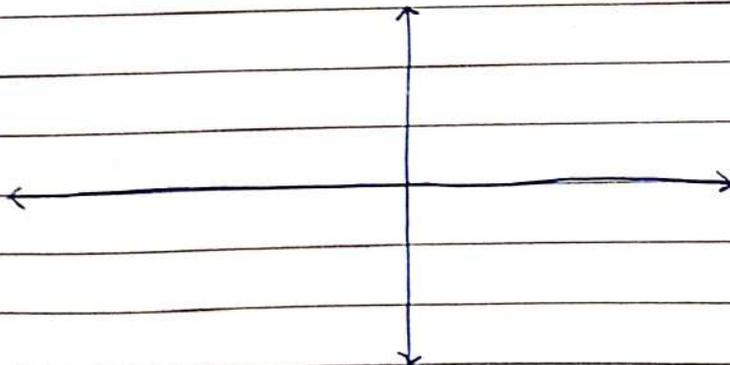
$$\oint \vec{F} \cdot d\vec{r} = \iiint_V (\nabla \cdot \vec{F}) dv$$

$$= 4 \iiint_V dx dy dz$$

$$= 4(5^3) = 500$$

Q. $\vec{F} = 5x\vec{i} + 6y\vec{j} - 3z\vec{k}$

S: $x=0, x=2, y=0, y=2, z=0, z=3.$



$$\begin{aligned}\nabla \cdot \vec{F} &= \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \\ &= 8\end{aligned}$$

$$\begin{aligned}\oint \vec{F} \cdot d\vec{r} &= \iiint_V \nabla \cdot \vec{F} \, dv \\ &= 8 \iiint_{xyz} dx \, dy \, dz \\ &= 8 \int_0^2 dx \cdot \int_0^2 dy \int_0^3 dz \\ &= 8 [x]_0^2 [y]_0^2 [z]_0^3 \\ &= 8 (2)(2)(3) \\ &= 96\end{aligned}$$

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Unit V: Numerical Methods

Interpolation

Suppose the following values are given of $y = f(x)$.
 $y = f(x)$ for a set of values x

x	x_0	x_1	x_2	...	x_n
$y = f(x)$	y_0	y_1	y_2	...	y_n

The process of finding the values of y corresponding to any value of $x = x_i$ between x_0 to x_n is interpolation.

Therefore, interpolation is a technique of estimating the value of function for any intermediate value of the independent variable.

Lagrange's Interpolation Formula

There are many interpolation formulae that are available only for equally spaced values of the argument x .

This formula is for unequally spaced argument values. If $y = f(x)$, take the values $y_0, y_1, y_2, \dots, y_n$ corresponding to $x_0, x_1, x_2, \dots, x_n$. Then the polynomial passing through the given points is given by

$$y = P_n(x) = \sum_{i=0}^n L_i(x) y_i \quad \text{where } L_i(x) = \frac{(x-x_0)(x-x_1)\dots(x-x_{i-1})(x-x_{i+1})\dots(x-x_n)}{(x_i-x_0)(x_i-x_1)\dots(x_i-x_{i-1})(x_i-x_{i+1})\dots(x_i-x_n)}$$

where

$$L_i(x) = \frac{(x-x_0)(x-x_1)\dots(x-x_{i-1})(x-x_{i+1})\dots(x-x_n)}{(x_i-x_0)(x_i-x_1)\dots(x_i-x_{i-1})(x_i-x_{i+1})\dots(x_i-x_n)}$$

$$y = L_0(x)y_0 + L_1(x)y_1 + L_2(x)y_2 + \dots + L_n(x)y_n$$

$$= \frac{(x-x_1)(x-x_2)\dots(x-x_n)}{(x_0-x_1)(x_0-x_2)\dots(x_0-x_n)} y_0 + \frac{(x-x_0)(x-x_2)\dots(x-x_n)}{(x_1-x_0)(x_1-x_2)\dots(x_1-x_n)} y_1 + \dots + \frac{(x-x_0)(x-x_1)\dots(x-x_{n-1})}{(x_n-x_0)(x_n-x_1)\dots(x_n-x_{n-1})} y_n$$

• can also be used for equally spaced values of x .

Q1. Find Lagrange's interpolation formula polynomial passing through set of points ~~and~~

x	0	1	2
y	4	3	6

else it to find y at $x = 1.5$, $\frac{dy}{dx}$ at $x = 0.5$ and

$$\int_0^3 y \, dx$$

Ans. $y = P_n(x) = \sum_{i=0}^n L_i(x) \cdot y_i$

$$x_0 = 0 \quad y_0 = 4$$

$$x_1 = 1 \quad y_1 = 3$$

$$x_2 = 2 \quad y_2 = 6$$

$$y = L_0(x)y_0 + L_1(x)y_1 + L_2(x)y_2$$

$$= \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} y_2$$

$$= \frac{(x-1)(x-2)}{(0-1)(0-2)} (4) + \frac{(x-0)(x-2)}{(1-0)(1-2)} (3) + \frac{(x-0)(x-1)}{(2-0)(2-1)} (6)$$

$$= \frac{4(x-1)(x-2)}{2} + \frac{3(x)(x-2)}{-1} + \frac{6(x)(x-1)}{2}$$

$$= 2(x-1)(x-2) - 3x(x-2) + 3x(x-1)$$

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$$\begin{aligned}
 &= 2(x^2 - 3x + 2) - 3(x^2 - 2x) + 3(x^2 - x) \\
 &= 2x^2 - 6x + 4 - 3x^2 + 6x + 3x^2 - 3x \\
 &= \cancel{3x^2} x^2 - 3x + 4
 \end{aligned}$$

Q2. $[y^2]_{x=1.5} = [2x^2 - 3x + 4]$

$$= 2(1.5)^2 - 3(1.5) + 4$$

$y = 2x^2 - 3x + 4$

$$\begin{aligned}
 \int_0^3 y \, dx &= \int_0^3 (2x^2 - 3x + 4) \, dx \\
 &= \left[\frac{2x^3}{3} - \frac{3x^2}{2} + 4x \right]_0^3 = 16.5
 \end{aligned}$$

Q. Find Lagrange's interpolating polynomial passing through a set of points (0, 2), (2, -2), (3, -1). Use it to find y at $x = 1$, $\frac{dy}{dx}$ at $x = 2$, $\int_0^1 y \, dx$.

$x_0 = 0 \quad y_0 = 2$

$x_1 = 2 \quad y_1 = -2$

$x_2 = 3 \quad y_2 = -1$

$$\begin{aligned}
 y &= \sum_{i=0}^2 L_i(x) y_i \\
 &= L_0(x) y_0 + L_1(x) y_1 + L_2(x) y_2 \\
 &= \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} y_2 \\
 &= \frac{(x-2)(x-3)}{(0-2)(0-3)} (2) + \frac{(x-0)(x-3)}{(2-0)(2-3)} (-2) + \frac{(x-0)(x-2)}{(3-0)(3-2)} (-1)
 \end{aligned}$$

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$$= \frac{2(x-2)(x-3)}{6} + \frac{2x(x-2)}{2} + \frac{x(x-2)}{3}$$

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

$$= \frac{x^2 - 5x + 6 + 3x^2 - 9x - x^2 + 2x}{3}$$

$$= \frac{3x^2 - 12x + 6}{3} = x^2 - 4x + 2$$

at $x=1$

$$y = (1)^2 - 4(1) + 2$$

$$= 1 - 4 + 2$$

$$y = -1$$

$$\frac{dy}{dx} = \frac{d(x^2 - 4x + 2)}{dx} = 2x - 4 \text{ at } x=2$$

$$\therefore \frac{dy}{dx} = 0$$

$$\int_0^3 y \, dx = \int_0^3 (x^2 - 4x + 2) \, dx$$

$$= \left[\frac{x^3}{3} - 2x^2 + 2x \right]_0^3$$

$$= \cancel{9 - 18 + 6} = \cancel{-3}$$

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

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Q. Find LIP passing through set of points:

x	0	1	3
y	3	4	12

Use it to find y at $x = 2.5$ and $\frac{dy}{dx}$ at $x = 1$.

Ans. $x_0 = 0$ $y_0 = 3$

$x_1 = 1$ $y_1 = 4$

$x_2 = 3$ $y_2 = 12$

$$y = P_n(x) = \sum_{i=0}^n L_i(x) y_i$$

~~$$y = (x - x_1)$$~~

$$y = L_0(x) y_0 + L_1(x) y_1 + L_2(x) y_2$$

$$= \frac{(x-x_1)(x-x_2)}{(x_0-x_1)(x_0-x_2)} y_0 + \frac{(x-x_0)(x-x_2)}{(x_1-x_0)(x_1-x_2)} y_1 + \frac{(x-x_0)(x-x_1)}{(x_2-x_0)(x_2-x_1)} y_2$$

$$= \frac{(x-1)(x-3)}{(0-1)(0-3)} (3) + \frac{(x-0)(x-3)}{(1-0)(1-3)} (4) + \frac{(x-0)(x-1)}{(3-0)(3-1)} (12)$$

$$= \frac{3(x-1)(x-3)}{3} + \frac{4(x)(x-3)}{-2} + \frac{12(x)(x-1)}{6}$$

$$= x^2 - 3x - x + 3 - 2x(x-3) + 2x(x-1)$$

$$= x^2 - 4x + 3 - 2x^2 + 6x + 2x^2 - 2x$$

$$= x^2 + 3$$

y at $x = 0.5$

$$\frac{dy}{dx} = 2x = 2(1) = 2$$

$$y = x^2 + 3$$

$$= (0.5)^2 + 3$$

$$= 3.25$$

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Finite Difference and Difference Operator

1) Forward operator (Δ -del)

$$\Delta f(x) = f(x+h) - f(x)$$

The difference $\Delta f(x)$ being the difference between the value of the function at forward point current point.

For x and y with a difference of h between consecutive x values.

x	x_0	x_1	x_2	x_3	x_4
y	y_0	y_1	y_2	y_3	y_4

Diagram showing a sequence of points x_0, x_1, x_2, x_3, x_4 and y_0, y_1, y_2, y_3, y_4 with intervals of h between consecutive x values.

$$\Delta y_0 = y_1 - y_0$$

$$\Rightarrow \Delta^2 y_0 = \Delta(\Delta y_0)$$

$$\text{forward} = \Delta(y_1 - y_0)$$

Second Difference operator of second order. :

$$\Delta^2 y_0 = \Delta(\Delta y_0)$$

$$= \Delta(y_1 - y_0)$$

$$= \Delta y_1 - \Delta y_0$$

$$= (y_2 - y_1) - (y_1 - y_0)$$

$$= y_2 - y_1 - y_1 + y_0$$

$$\Delta^2 y_0 = y_0 - 2y_1 + y_2$$

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2) **Backward Operator** (∇ -operator)

The difference $\nabla f(x)$ being the difference between value of function at current point at the preceding point. is backward difference of first order. It is defined as:

$$\nabla f(x) = f(x) - f(x-h)$$

OR

$$\nabla y_1 = y_1 - y_0$$

3) **Shift Operator** (E)

$$E f(x) = f(x+h) \quad [\text{First order}]$$

$$E^2 f(x) = f(x+2h) \quad [\text{Second order}]$$

$$E^r f(x) = f(x+rh)$$

$$E^{-r} f(x) = f(x-rh)$$

Forward Difference Table

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$	$\Delta^4 y$
x_0	y_0				
		$\Delta y_0 = y_1 - y_0$			
$x_0 + h$	y_1		$\Delta^2 y_0 = \Delta y_1 - \Delta y_0$		
		$\Delta y_1 = y_2 - y_1$		$\Delta^3 y_0 = \Delta^2 y_1 - \Delta^2 y_0$	
$x_0 + 2h$	y_2		$\Delta^2 y_1 = \Delta y_2 - \Delta y_1$		$\Delta^4 y_0 = \Delta^3 y_1 - \Delta^3 y_0$
		$\Delta y_2 = y_3 - y_2$		$\Delta^3 y_1 = \Delta^2 y_2 - \Delta^2 y_1$	
$x_0 + 3h$	y_3		$\Delta^2 y_2 = \Delta y_3 - \Delta y_2$		
		$\Delta y_3 = y_4 - y_3$			
$x_0 + 4h$	y_4				

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x	y	∇y	$\nabla^2 y$	$\nabla^3 y$
x_0	y_0			
x_0+h	y_1	$\nabla y_1 = y_1 - y_0$		
x_0+2h	y_2	$\nabla y_2 = y_2 - y_1$	$\nabla^2 y_2 = \nabla y_2 - \nabla y_1$	$\nabla^3 y_3 = \nabla^2 y_3 - \nabla^2 y_2$
x_0+3h	y_3	$\nabla y_3 = y_3 - y_2$	$\nabla^2 y_3 = \nabla y_3 - \nabla y_2$	$\nabla^3 y_4 = \nabla^2 y_4 - \nabla^2 y_3$
x_0+4h	y_4	$\nabla y_4 = y_4 - y_3$	$\nabla^2 y_4 = \nabla y_4 - \nabla y_3$	

Newton forward Difference Interpolation Formula (NFDIF)

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

where $u = \frac{x - x_0}{h}$

Newton Backward Difference Interpolation Formula (NBDIF)

$$y = y_n + \frac{u \nabla y_n}{1!} + \frac{u(u+1) \nabla^2 y_n}{2!} + \frac{u(u+1)(u+2) \nabla^3 y_n}{3!} + \frac{u(u+1)(u+2)(u+3) \nabla^4 y_n}{4!} + \dots$$

where $u = \frac{x - x_n}{h}$

NFDIF is used for estimation

- used to estimate y for the value of x which is very close to x_0 i.e. at the beginning of the table

NBDIF

- used to estimate y for the value of x which is very close to x_n i.e. at the end of the table.

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Q. Given that

x	4	6	8	10
y	1	3	8	16

Using NIF, find the value of y when $x = 5$.Ans. $x = 5$ (closer to x_0)

$$x_0 = 4$$

$$h = 2$$

$$u = \frac{x - x_0}{h} = \frac{5 - 4}{2} = \frac{1}{2}$$

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

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
4	1	1		
6	3	2	3	
8	8	5	3	0
10	16	8		

$$y = 1 + \left(\frac{1}{2}\right)(2) + \left(\frac{1}{2}\right)\left(\frac{-1}{2}\right)\left(\frac{1}{2}\right)(3) + \left(\frac{1}{2}\right)\left(\frac{-1}{2}\right)\left(\frac{-3}{2}\right)\left(\frac{1}{6}\right)0 =$$

$$= 1 + 1 - \frac{3}{8} \text{ at } x = 5$$

$$= \frac{13}{8} = 1.625 \text{ at } x = 5$$

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Q. Using NFF, find cubic polynomial which takes the following values:

x	0	1	2	3
y	1	2	1	10

$$x = x$$

$$x_0 = 0$$

$$h = 1$$

$$u = x$$

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

$$= 1 + u(1) + \frac{u(u-1)(-2)}{2}$$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
0	1			
1	2	1		
2	1	-1	-2	
3	10	9	10	12

$$y = 1 + x(1) + \frac{x(x-1)(-2)}{2} + \frac{2x(x-1)(x-2)(12)}{6}$$

$$= 1 + x + x - x^2 + 2x(x^2 - 3x + 2)$$

$$= 1 + 2x - x^2 + 2x^3 - 6x^2 + 4x$$

$$= 1 + 6x - 7x^2 + 2x^3$$

$$= 2x^3 - 7x^2 + 6x + 1$$

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Given that

x	0	1	2	3
y	1	2	1	10

Using NIF, find the value of y at where $x = 4$.

Ans.

$$x = 4$$

$$x_n = 3$$

$$h = 1$$

$$u = \frac{x - x_n}{h} = \frac{4 - 3}{1} = 1.$$

$$y = y_n + u \Delta y_n + \frac{u(u+1)}{2!} \Delta^2 y_n + \frac{u(u+1)(u+2)}{3!} \Delta^3 y_n + \dots$$

x	y	Δy	$\Delta^2 y$	$\Delta^3 y$
0	1			
		+1		
1	2		-2	
		-1		
2	1		10	
		+9		
3	10			12

$$y = (10) + (1)(9) + (1)(0) + (0)$$

$$= 10 + 10 = 20$$

$$y = (10) + (1)(9) + \frac{(1)(2)}{2} (10) + \frac{(1)(2)(3)}{6} (12)$$

$$= 10 + 10 + 10 + 12$$

$$= 42 \quad \text{at } x = 4$$

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Q. The distance travelled by a point P in x-y plane in a mechanism is shown in the table below. Estimate the distance travelled, velocity and acceleration of a point P when $x = 4.5$.

x	1	2	3	4	5
y	14	30	62	116	198

$$\begin{aligned}
 x &= 4.5 & x_n &= x \\
 x_n &= 5 & x_{n-1} &= 5 \\
 h &= 1 & h &= 1 \\
 u &= \frac{x - x_n}{h} & u &= \frac{x - x_{n-1}}{1} = (x - 5) \\
 &= \frac{4.5 - 5}{1} & &= \frac{-1}{2}
 \end{aligned}$$

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x	y	∇y	$\nabla^2 y$	$\nabla^3 y$	$\nabla^4 y$
1	14				
		16			
2	30		16		
		32		6	
3	62		22		
		54		6	
4	116		28		
		82			
5	198				

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

$$= (198) + (x-5)(82) + \frac{(x-5)(x-4)}{2} (28) + \frac{(x-5)(x-4)(x-3)}{6} (6) + 0$$

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$$\begin{aligned} &= 198 + 82x - 410 - 14(x^2 - 4x - 5x + 20) + (x-3)(x^2 - 4x - 5x + 20) \\ &= 198 + 82x - 410 - 14x^2 + 126x - 280 + (x^3 - 9x^2 + 20x - 3x^2 + 27x - 60) \\ &= 198 + 82x - 410 - 14x^2 + 126x - 280 + x^3 - 12x^2 + 47x - 60 \\ &= x^3 - 26x^2 + 255x - 552 \end{aligned}$$

$$f(x) = y = x^3 - 26x^2 + 255x - 552.$$

$\frac{dy}{dx} =$

$$= 198 + 82x - 410 + 14(x^2 - 4x - 5x + 20) + (x-3)(x^2 - 9x + 20)$$

~~198~~

$$= 198 + 82x - 410 + 14x^2 - 56x - 70x + 280 + (x^3 - 9x^2 + 20x - 3x^2 + 27x - 60)$$

$$= 198 + 82x - 410 + 14x^2 - 126x + 280 + x^3 - 12x^2 + 47x - 60$$
$$= x^3 + 2x^2 + 3x + 8 = y$$

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$$\frac{dy}{dx} = 3x^2 + 4x + 3 = v$$

$$\frac{dv}{dx} = 6x + 4 = a$$

* y at $x = 4.5$

$$y = 153.125$$

$$v = 81.75$$

$$a = 31$$

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Interpolation

Unequally spaced

Equally spaced

Lagrange's interpolation formula

$$y = P_n(x) = \sum_{i=0}^n L_i(x) y_i$$

where $L_i(x) = \dots$

NFDIF

↓ close to x_0

$$y = y_0 + u \Delta y_0 + \frac{u(u-1)}{2!} \Delta^2 y_0 + \dots$$

where $u = \frac{x - x_0}{h}$

NBDIF

↓ close to x_n

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

where $u = \frac{x - x_n}{h}$

Q. Apply

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Numerical Solutions of Algebraic and Transcendental

Eqⁿ

An eqⁿ $f(x) = a_0 + a_1x + a_2x^2 + \dots + a_nx^n = 0$ [$a_n \neq 0$]

is called an algebraic eqⁿ.

Eg.: 1) $5 + 4x + 6x^2 + 7x^4 = 0$ 2) $2x - 4x^3 + 7x^7 = 0$

Any non-algebraic eqⁿ is called a transcendental eqⁿ,
Eg.: 1) _____ OR

An eqⁿ containing trigonometric, exponential, logarithmic, ~~funct~~ etc. function is called transcendental eqⁿ.

Eg.: 1) $x \cos x - 1 = 0$

2) $\sin x + \cos x = 0$

3) $xe^x - 5 = 0$

4) $\log x + 5 \tan x - 1 = 0$

Theorem

If, for $f(x) = 0$, we can find two values a and b such that $f(a)$ and $f(b)$ have opposite ~~sign~~ signs, then $f(x) = 0$ has at least one real root between a and b .

Eg.: $x^2 + 2x - 1 = 0$

$$f(0) = -1 < 0$$

$$f(1) = 2 > 0$$

Numerical to solve algebraic/transcendental eqⁿ

1. Bisectioning method.

Let $f(x) = 0$ be a given eqⁿ to be solved using this method

I. to find the values of a and b of x such that $f(a) < 0$ and $f(b) > 0$ (can be vice versa).

II. Hence $f(x) = 0$ has at least one ~~root~~ real root between a and b .

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III. Let its first approximation be $\left(\frac{x_1 = a+b}{2} \right)$

IV. Find $f(x_1)$.

V. If $f(x_1) < 0$, $f(x) = 0$ has at least one real root between x_1 to b

If $f(x_1) > 0$, $f(x) = 0$ has at least one real root between a to x_1 .

VI. If $f(x_1) < 0$, $[x_1, b]$

second approximation $x_2 = \frac{x_1 + b}{2}$

find $f(x_2)$

If $f(x_1) > 0$, $[a, x_1]$

second approximation $x_2 = \frac{x_1 + a}{2}$

find $f(x_2)$

VII. Repeat to get approximation of roots.

NOTE: THIS METHOD IS VERY SLOW

Q1. Apply bisection method to find the root of the equation $x^3 - 9x + 1 = 0$ correct to 3 decimal places.

Ans. $f(x) = x^3 - 9x + 1$

$$f(0) = 0 - 0 + 1 = 1 > 0$$

$$f(1) = 1 - 9 + 1 = -7 < 0$$

First app.,

$$a = 0$$

$$\frac{a+b}{2}$$

$$= \frac{0+1}{2}$$

$$= 0.5$$

$$b = 1$$

Second app.,

$$a = 0.5$$

$$f(0.5) = -3.375 < 0$$

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Second app.,

$a = 0.5$ to $b = 0$

$$a = 0.5$$

$$b = 0$$

$$\frac{a+b}{2} = \frac{0.5}{2} = 0.25$$

$$f(0.25) = -1.234$$

Third app.,

$$a = 0.25$$

$$b = 0$$

$$\frac{a+b}{2} = \frac{0.25}{2} = 0.125$$

$$f(0.125) = -0.123$$

Fourth app.,

$$a = 0.125$$

$$b = 0$$

$$\frac{a+b}{2} = \frac{0.125}{2} = 0.0625$$

$$f(0.0625) = 0.4377$$

Fifth app.,

$$a = 0.125$$

$$b = 0.0625$$

$$\frac{a+b}{2} = \frac{0.125 + 0.0625}{2} = 0.09375$$

$$f(0.094) = 0.155 > 0$$

$$f(0.09375) = 0.1570 > 0$$

Sixth app.,

$$a = 0.125$$

$$b = 0.09375$$

$$\frac{a+b}{2} = 0.109375$$

$$f(0.109375) = 0.01693$$

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Seventh app.,

$$a = 0.125$$

$$b = 0.109375$$

$$\frac{a+b}{2} = \frac{0.125 + 0.109375}{2} = 0.1172$$

$$f(0.1172) = -0.05$$

Eighth app.,

$$a = 0.1172$$

$$b = 0.109375$$

$$\frac{a+b}{2} = \frac{0.1172 + 0.109375}{2} = 0.1132$$

0.11 is the root.

Q. Apply bisection method to solve $x^3 - x - 1 = 0$ upto 3 decimal places.

Ans.

$$f(x) = x^3 - x - 1$$

$$f(0) = 0 - 0 - 1 = -1 < 0$$

$$f(1) = 1 - 1 - 1 = -1 < 0$$

$$f(2) = 8 - 2 - 1 = 5 > 0$$

$$a = 1$$

$$b = 2$$

$$\frac{a+b}{2} = \frac{1+2}{2} = \frac{3}{2} = 1.5$$

0.875

$$\text{First app., } f(1.5) = 2.25 - 1.5 - 1 = -0.25 < 0$$

Second app.,

$$a = 1$$

$$b = 1.5$$

$$\frac{a+b}{2} = \frac{1+1.5}{2} = 1.25$$

$$f(1.25) = -0.2968 < 0$$

Third app.,

$$a = 1.875$$
$$b = 1.5$$

$$\frac{a+b}{2} = \frac{2.75}{2} = 1.875$$

$$f(1.875) = 0.2246 > 0$$

Fourth app.,

$$a = 1.875$$
$$b = 1.875$$

$$\frac{a+b}{2} = \frac{2.625}{2} = 1.3125$$

$$f(1.3125) = -0.05151 < 0$$

Fifth app.,

$$a = 1.3125$$
$$b = 1.375$$

$$\frac{a+b}{2} = \frac{2.6875}{2} = 1.34375$$

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$$f(1.34375) = 0.08261 > 0$$

Sixth app.,

$$a = 1.3125$$
$$b = 1.34375$$

$$\frac{a+b}{2} = \frac{2.65625}{2} = 1.328125$$

$$f(1.3281) = 0.01447 > 0$$

Seventh app.,

$$a = 1.3125$$
$$b = 1.3281$$

$$\frac{a+b}{2} = \frac{2.6406}{2} = 1.3203$$

$$f(1.3203) = -0.0187$$

∴ 1.32 is the root.

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2. Secant Method.

Let $f(x) = 0$ be a given eqⁿ to be solved using method of secant method with initial approximations say, x_0 and x_1 .

1) To get approximation use

$$x_{n+1} = \frac{x_{n+1} f(x_n) - x_n f(x_{n+1})}{f(x_n) - f(x_{n+1})} ; n = 1, 2, 3, \dots$$

2) Repeat above procedure to get best approximation of roots

Q. Use secant method to find the root of the

$f(x) = x^3 - x - 1$ to 3 decimal places.

Ans

$$f(x) = x^3 - x - 1$$

$$f(0) = -1$$

$$f(1) = -1 < 0$$

$$f(2) = 5 > 0$$

$$x_0 = 1$$

$$x_1 = 2$$

First app, By secant method

we get

$$x_{n+1} = \frac{x_{n+1} f(x_n) - x_n f(x_{n+1})}{f(x_n) - f(x_{n+1})} ; n = 1, 2, 3, \dots$$

First app, (n=1)

we get

$$x_2 = \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)}$$

$$x_2 = \frac{1(5) - 2(-1)}{5 + 1} = \frac{7}{6}$$

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$$x_2 = \del{1.01667} 1.1667$$

Second app., (n=2)

x₀

$$x_3 = \frac{x_1 f(x_2) - x_2 f(x_1)}{f(x_2) - f(x_1)} \quad f(1.1667) = -0.5786$$

$$x_3 = \frac{2(-0.5786) - (1.1667)(5)}{(-0.5786) - 5}$$

$$x_3 = 1.2531$$

Third, app., (n=3)

x₀

$$x_4 = \frac{x_2 f(x_3) - x_3 f(x_2)}{f(x_3) - f(x_2)} \quad f(1.2531) = -0.2854$$

$$= \frac{1.1667(-0.2854) - 1.2531(-0.5786)}{(-0.2854) - (-0.5786)}$$

$$= 1.337$$

Fourth app., (n=4)

$$x_5 = \frac{x_3 f(x_4) - x_4 f(x_3)}{f(x_4) - f(x_3)} \quad f(1.337) = 0.0530$$

$$x_5 = \frac{(1.2531)(0.0529) - (1.337)(-0.2854)}{(0.0529) - (-0.2854)}$$

$$= 1.3238$$

Fifth app., (n=5)

$$x_6 = \frac{x_4 f(x_5) - x_5 f(x_4)}{f(x_5) - f(x_4)}$$

$$= \frac{(1.337)(-0.0039) - (1.3238)(0.0530)}{0.0530 - (-0.2854)}$$

$$(-0.0039) - (0.0529)$$

$$= \del{1.3238} 1.3247$$

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Sixth app., ($n=4$)

$$\begin{aligned}x_7 &= \frac{x_6 f(x_5) - x_5 f(x_6)}{f(x_6) - f(x_5)} \\&= \frac{(1.3232)(0.00007) - (1.3217)(-0.0029)}{(-0.00007) - (-0.0029)} \\&= 1.3247\end{aligned}$$

\therefore 1.3247 is a real root correct upto 4 decimal places.

Q. Use secant method to find the root of the function $f(x) = x^3 - 4$ to 3 decimal places (Given $x_0 = 1$; $x_1 = 1.5$)

Ans. $f(x_1) = -0.625$ $f(x_0) = -3$

First approximation ($n=1$)

$$\begin{aligned}x_2 &= \frac{x_0 f(x_1) - x_1 f(x_0)}{f(x_1) - f(x_0)} \\&= \frac{1(-0.625) - (1.5)(-3)}{(-0.625) - (-3)} \\&= 1.63105\end{aligned}$$

$f(1.6315) = 0.3427$

Second app., ($n=2$)

$$\begin{aligned}x_3 &= \frac{x_1 f(x_2) - x_2 f(x_1)}{f(x_2) - f(x_1)} \\&= \frac{1.5(0.3427) - 1.6315(-0.625)}{(0.3427) - (-0.625)} \\&= 1.5849\end{aligned}$$

$f(1.5849) = -0.01$

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Third approx. ($n=3$);

$$x_3 = \frac{x_2 f(x_2) - x_3 f(x_2)}{f(x_2) - f(x_2)} \quad f(x_3) = -0.0007$$

$$= \frac{(1.5215)(-0.0188) - (1.5249)(0.2427)}{(-0.0188) - (0.2427)}$$

$$= 1.5273$$

Fourth approx. ($n=4$)

$$x_4 = \frac{x_3 f(x_4) - x_4 f(x_3)}{f(x_4) - f(x_3)}$$

$$= \frac{(1.5249)(-0.0007) - (1.5273)(-0.0188)}{(-0.0007) - (-0.0188)}$$

$$= 1.5273$$

Hence, 1.5273 is a real root correct upto 4 decimal places.

Q. Using secant method, to find the root of the function

$$f(x) = x^2 - 9x + 1. \quad (\text{given } x_0)$$

Ans. $f(2) = -9$

$$f(3) = 1$$

3) ~~Use~~ Newton-Raphson Method.

If $f(x) = 0$ when $f(x) = 0$, ~~then~~ a given eqⁿ to be solved during using Newton-Raphson method.

1) Find initial approximation of $f(x) = 0$, say x_n .

2) To get approximation ~~successive~~

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

; $n = 0, 1, 2, 3, \dots$

3) Repeat above procedure to get best approximation of roots.

• Remarks:

Ex 1. Use Newton-Raphson method to find root of eqⁿ $x^3 - 5x + 3 = 0$ correct to 3 decimal places.

Ans. Let $f(x) = x^3 - 5x + 3$

$$f'(x) = 3x^2 - 5$$

$$f(0) = 3 > 0$$

$$f(1) = -1 < 0$$

∴ By Newton-Raphson method

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

0th

First app., ($n=0$)

$$\text{Let } x_0 = 0.5 \in [0, 1]$$

First app. ($n=0$)

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 0.5 - \frac{0.625}{-4.25}$$

$$= 0.647$$

Second app. ($n=1$)

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

$$x_2 = 0.647 - \frac{0.0258}{-3.7442}$$

$$= 0.6565$$

Third app., ($n=2$)

$$x_3 = 0.6565 - \frac{0.00045}{-3.7070}$$

$$= 0.6566$$

Hence 0.6566 is the real root correct upto 4 decimal places.

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Q. Use newton-raphson method to find root of eqn $x^3 - x - 1 = 0$ correct upto 3 decimal places.

Ans. Let $f(x) = x^3 - x - 1 = 0$

$$f'(x) = 3x^2 - 1$$

$$f(1) = -1 < 0$$

$$f(2) = 5 > 0$$

$$\text{Let } x_0 = 1.7$$

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

First app., ($n=0$)

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)} = 1.7 - \frac{2.213}{7.67} = 1.4115$$

Second app., ($n=1$)

$$\begin{aligned}x_2 &= x_1 - \frac{f(x_1)}{f'(x_1)} \\&= 1.4115 - \frac{f(1.4115)}{f'(1.4115)} \\&= 1.3240 \quad 1.331\end{aligned}$$

Third app., ($n=2$)

$$\begin{aligned}x_3 &= x_2 - \frac{f(x_2)}{f'(x_2)} \\&= 1.3247\end{aligned}$$

Fourth app., ($n=3$)

$$\begin{aligned}x_4 &= x_3 - \frac{f(x_3)}{f'(x_3)} \\&= 1.3247\end{aligned}$$

Hence 1.3247 is a root correct upto 4 decimal places

Q. Find the approximate value of $\sqrt{28}$ correct to 3 decimal places using Newton-Raphson method

Ans. $\sqrt{25} = 5$

$$\sqrt{36} = 6$$

$$\text{Let } x = \sqrt{28}$$

$$x^2 = 28$$

$$f(x) = x^2 - 28 = 0$$

$$f'(x) =$$

$$f(0) = -28$$

$$f(1) = -27$$

$$\begin{aligned}f(2) &= 2 \\f(1) &= \end{aligned}$$

$$f(5) = 25 - 28 = -3 < 0$$

$$f(6) = 36 - 28 = 8 > 0$$

$$x_0 = 5.5$$

$$f(x) = x^2 - 28$$

$$f'(x) = 2x$$

First app., ($n=0$)

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$= 5.5 - \frac{2 \cdot 25}{11}$$

$$= 5.2954$$

Second app. ($n=1$)

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

$$= 5.2915$$

Third app. ($n=2$)

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

$$= 7.2553 - 5.2915$$

Fourth app., ($n=3$)

$$x_4 = x_3 - \frac{f(x_3)}{f'(x_3)}$$

Hence, 5.2915 is a real root correct upto 4 decimal places.

Q. Find the approximate value of $\sqrt[3]{13}$ correct to 3 decimal places using newton-raphson method.

Ans. $2\sqrt{13} = \sqrt{52} = x$

$$\sqrt[3]{13} = x$$

$$f(x) = x^2 - 52 = 0$$

$$x^3 = 13$$

$$f'(x) = 2x$$

$$f(x) = x^3 - 13 = 0$$

$$f(x) = x^3 - 13$$

$$f(2) = -5 < 0$$

$$f(3) = 14 > 0$$

$$f(x) = x^3 - 13$$

$$f'(x) = 3x^2$$

$$x_0 = 2.5$$

First app., (n=0)

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$= 2.86$$

Second app., (n=1)

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

$$= \cancel{2.3396} \quad 2.35139$$

Third app., (n=2)

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

$$= \cancel{2.3671} \quad 2.3513$$

~~Fourth app., (n=3)~~

$$\cancel{x_4 = x_3 - \frac{f(x_3)}{f'(x_3)}}$$

=

Hence, 2.3513 is a real root correct upto 4 decimal places.

Q. $\sqrt[4]{\frac{1}{3}}$

Ans. $\sqrt[4]{\frac{1}{3}} = x$

$$x^4 - \frac{1}{3} = 0 = f(x)$$

$$f(0) = 0 - \frac{1}{3} = -\frac{1}{3}$$

$$f(1) = 1 - \frac{1}{3} = \frac{2}{3}$$

$$x_0 = 0.5$$

$$f(x) = x^4 - \frac{1}{3}$$

$$f'(x) = 4x^3$$

First app. (n=0)

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

$$x_1 = 3.3114 \rightarrow 1.0417$$

Second app. (n=1)

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

$$= 1.0417$$

Hence, 1.0417 is a real root when

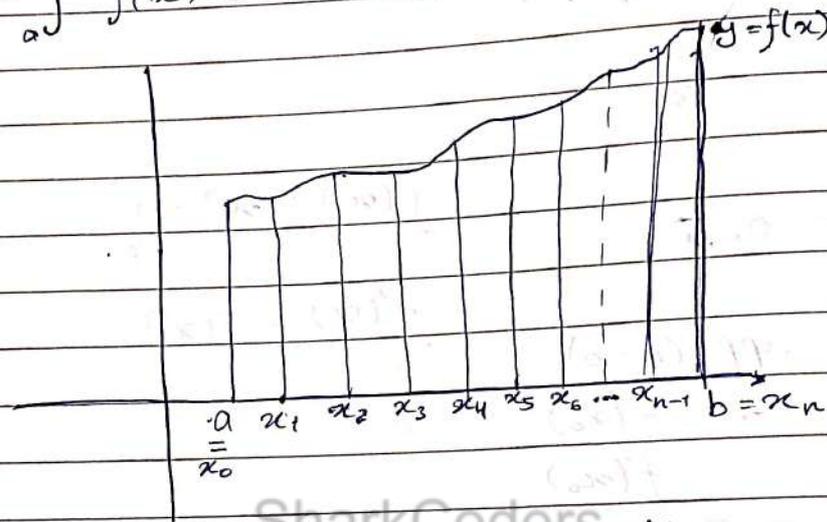
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Unit VI: Numerical Method - II

Numerical Integration

The area bounded by the curve $y=f(x)$ and y-axis between limit a and b denoted by

$$I = \int_a^b f(x) dx.$$



Now we divide (a, b) into n -equal interval (parts) with length h (step size)

$$[a, b] = [a = x_0, x_1, x_2, \dots, x_n = b]$$

$$a = x_0$$

$$h = \frac{b-a}{n} \quad \text{OR} \quad n = \frac{b-a}{h}$$

$$x_1 = x_0 + h$$

$$x_2 = x_1 + h$$

$$x_3 = x_2 + h$$

⋮

$$x_n = x_{n-1} + h$$

The process of evaluating an ~~iter~~ definite integral

$I = \int_a^b f(x) dx$ from a set of tabulated values of $f(x)$ is called numerical integration.

Rules to find Numerical Int.

1. Trapezoidal Rule

$$I = \int_a^b f(x) dx = \frac{h}{2} [(y_0 + y_n) + 2(y_1 + y_2 + y_3 + \dots + y_{n-1})]$$

2. Simpson's $(\frac{1}{3})^{\text{rd}}$ Rule

$$I = \int_a^b f(x) dx =$$

$$= \frac{h}{3} [(y_0 + y_n) + 4(y_1 + y_3 + y_5 + \dots + y_{n-1}) + 2(y_2 + y_4 + y_6 + \dots + y_{n-2})]$$

3. Simpson's $(\frac{3}{8})^{\text{th}}$ Rule

$$I = \int_a^b f(x) dx =$$

$$= \frac{3h}{8} [(y_0 + y_n) + 2(y_3 + y_6 + y_9 + \dots) + 3(y_1 + y_2 + y_4 + y_5 + \dots)]$$

Notes

Notes

1. There is no restriction for the number of intervals in a trapezoidal rule.

2. In Simpson's $\frac{1}{3}^{\text{rd}}$ Rule, the no. of sub-interval rule, the no. of sub-interval must be even.

3. In Simpson's $\frac{3}{8}$ Rule, the no. of sub-interval must be multiple of 3.

4. In Simpson's $\frac{3}{8}$ Rule, to get more accuracy,

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- divide the given interval into maximum no. of sub-interval.

$$5. \text{ no. of ordinate} = (\text{no. of subinterval}) + (1)$$

Q. $I = \int_0^4 xy \, dx$; $n=8$

$$h = \frac{b-a}{n} = \frac{4-0}{8} = \frac{1}{2}$$

1	2	3	4	5	6	7	8	9	= 8+1.
0	$\frac{1}{2}$	$\frac{2}{2}$	$\frac{3}{2}$	$\frac{4}{2}$	$\frac{5}{2}$	$\frac{6}{2}$	$\frac{7}{2}$	$\frac{8}{2}$	

Q. Evaluate $I = \int_0^1 \frac{1}{1+x} \, dx$ dividing the range into 6

equal parts.

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Ans. $n=6$

$$h = \frac{b-a}{n} = \frac{1-0}{6} = \frac{1}{6} ; n=6$$

$$y = f(x) = \frac{1}{1+x}, \quad a=0 ; b=1, n=6$$

x	0	$\frac{1}{6}$	$\frac{2}{6}$	$\frac{3}{6}$	$\frac{4}{6}$	$\frac{5}{6}$	$\frac{6}{6}$
$y = \frac{1}{1+x}$	1	0.857	0.75	0.67	0.6	0.54	0.5
	y_0	y_1	y_2	y_3	y_4	y_5	y_6

Trapezoidal Rule :

$$I = \int_0^1 \frac{1}{1+x} \, dx = \frac{h}{2} [(y_0 + y_6) + 2(y_1 + y_2 + y_3 + y_4 + y_5)]$$

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$$I = \int_0^1 \frac{1}{1+x} dx$$

$$I = \frac{1}{6} [(1+0.5) + 2(0.857+0.75+0.67+0.6+0.54+0.5)]$$

$$= 0.7779$$

Q By Simpson's $1/3$ -rd Rule,

$$I = \int_a^b f(x) dx = \frac{h}{3} [(y_0 + y_6) + 4(0.857 + 0.67 + 0.54) + 2(0.75 + 0.6 + 0.5)]$$

$$= 0.7482 = 0.6931$$

By Simpson's $3/8$ -th Rule,

$$I = \int_a^b f(x) dx = \frac{h}{8}$$

$$= \frac{3(1/6)}{8} [(1.5) + 2(0.8667 + 0.5) + 3(0.857 + 0.75 + 0.6 + 0.5454)]$$

$$= \cancel{0.7482} 0.6932$$

Q

$$I = \int_0^1 \frac{1}{1+x} dx$$

$$= [\log(1+x)]_0^1$$

$$= \log 2 - \log 1$$

$$= \log 2 - 0$$

$$= 0.6931$$