

- If $a_1x + b_1y + c_1z = d_1, a_2x + b_2y + c_2z = d_2, a_3x + b_3y + c_3z = d_3$ then we can write $AX=B$, where $A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}$, $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$ and $B = \begin{bmatrix} d_1 \\ d_2 \\ d_3 \end{bmatrix}$
- Unique solution of $AX=B$ is $X=A^{-1}B$, $|A| \neq 0$.
- $AX=B$ is consistent or inconsistent according as the solution exists or not.
- For a square matrix A in $AX=B$, if
 - $|A| \neq 0$ then there exists unique solution.
 - $|A| = 0$ and $(\text{adj. } A)B \neq 0$, then no solution.
 - if $|A| = 0$ and $(\text{adj. } A)B = 0$ then system may or may not be consistent.

Minor of an element a_{ij} in a determinant of matrix A is the determinant obtained by deleting i^{th} row and j^{th} column and is denoted by M_{ij} . If M_{ij} is the minor of a_{ij} and cofactor of a_{ij} is A_{ij} given by $A_{ij} = (-1)^{i+j} M_{ij}$.

- If $A_{3 \times 3}$ is a matrix, then $|A| = a_{11} \cdot A_{11} + a_{12} \cdot A_{12} + a_{13} \cdot A_{13}$.
- If elements of one row (or column) are multiplied with cofactors of elements of any other row (or column), then their sum is zero. For e.g., $a_{11}A_{21} + a_{12}A_{32} + a_{13}A_{33} = 0$.

e.g., if $A = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}$, then $M_{11} = 4$ and $A_{11} = (-1)^{1+1} 4 = 4$.
 $M_{12} = -3$ and $A_{12} = (-1)^{1+2} (-3) = -4$.

If $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$, then $\text{Adj } A = \begin{bmatrix} A_{11} & A_{21} & A_{31} \\ A_{12} & A_{22} & A_{32} \\ A_{13} & A_{23} & A_{33} \end{bmatrix}$, where A_{ij} is the cofactor of a_{ij} .

- $A(\text{adj. } A) = (\text{adj. } A)A = |A|I$, A - square matrix of order ' n '
- If $|A| \neq 0$, then A is singular. Otherwise, A is non-singular.
- If $AB = BA = I$, where B is a square matrix, then B is called the inverse of A , $A^{-1} = B$ or $B^{-1} = A$, $(A^{-1})^{-1} = A$.

Inverse of a square matrix exists if A is non-singular i.e. $|A| \neq 0$, and is given by $A^{-1} = \frac{1}{|A|} (\text{adj. } A)$

If $(x_1, y_1), (x_2, y_2)$ and (x_3, y_3) are the vertices of triangle, Area of $\Delta = \frac{1}{2} \begin{vmatrix} x_1 & y_1 & 1 \\ x_2 & y_2 & 1 \\ x_3 & y_3 & 1 \end{vmatrix}$

e.g., if $(1, 2), (3, 4)$ and $(-2, 5)$ are the vertices, then area of the triangle is

$$\Delta = \frac{1}{2} \begin{vmatrix} 1 & 2 & 1 \\ 3 & 4 & 1 \\ -2 & 5 & 1 \end{vmatrix} = \frac{1}{2} |(4-5) - 2(3+2) + 1(15+8)| = 6 \text{ squnits.}$$

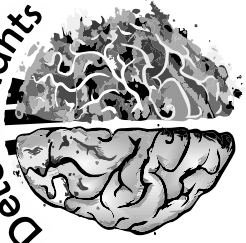
we take positive value of the determinant because area is considered positive.

Area of a triangle

Determinant of a square matrix ' A ', $|A|$ is given by

- (i) if $A = [a_{ij}]_{n \times n}$, then $|A| = a_{11}$
 - (ii) if $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}_{2 \times 2}$, then $|A| = a_{11}a_{22} - a_{12}a_{21}$
 - (iii) if $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}_{3 \times 3}$, then $|A| = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$
- e.g., If $A = \begin{bmatrix} 2 & 3 \\ 2 & 4 \end{bmatrix}$, then $|A| = 2 \times 4 - 3 \times 2 = 2$

Determinants



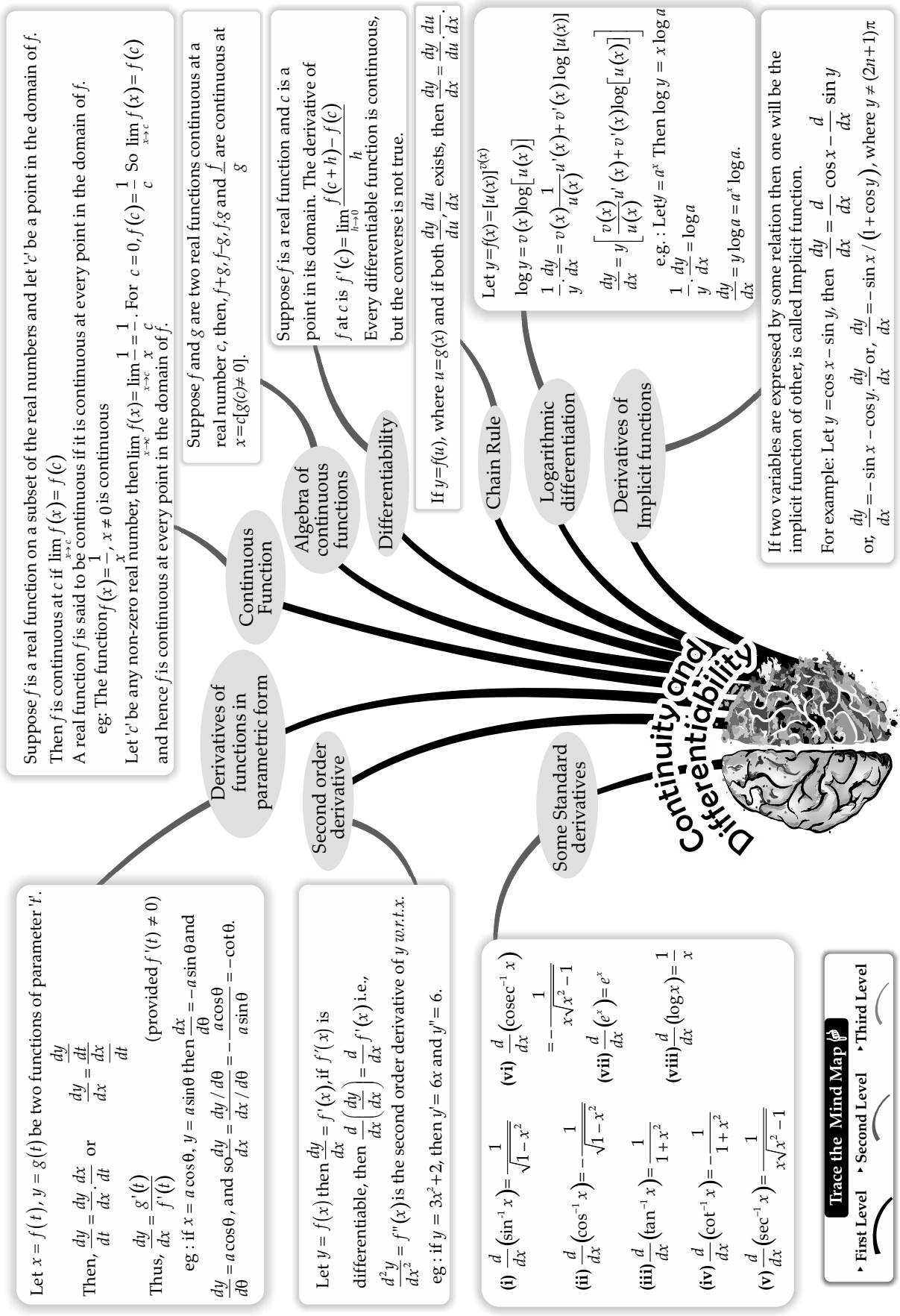
Applications of determinants & matrices

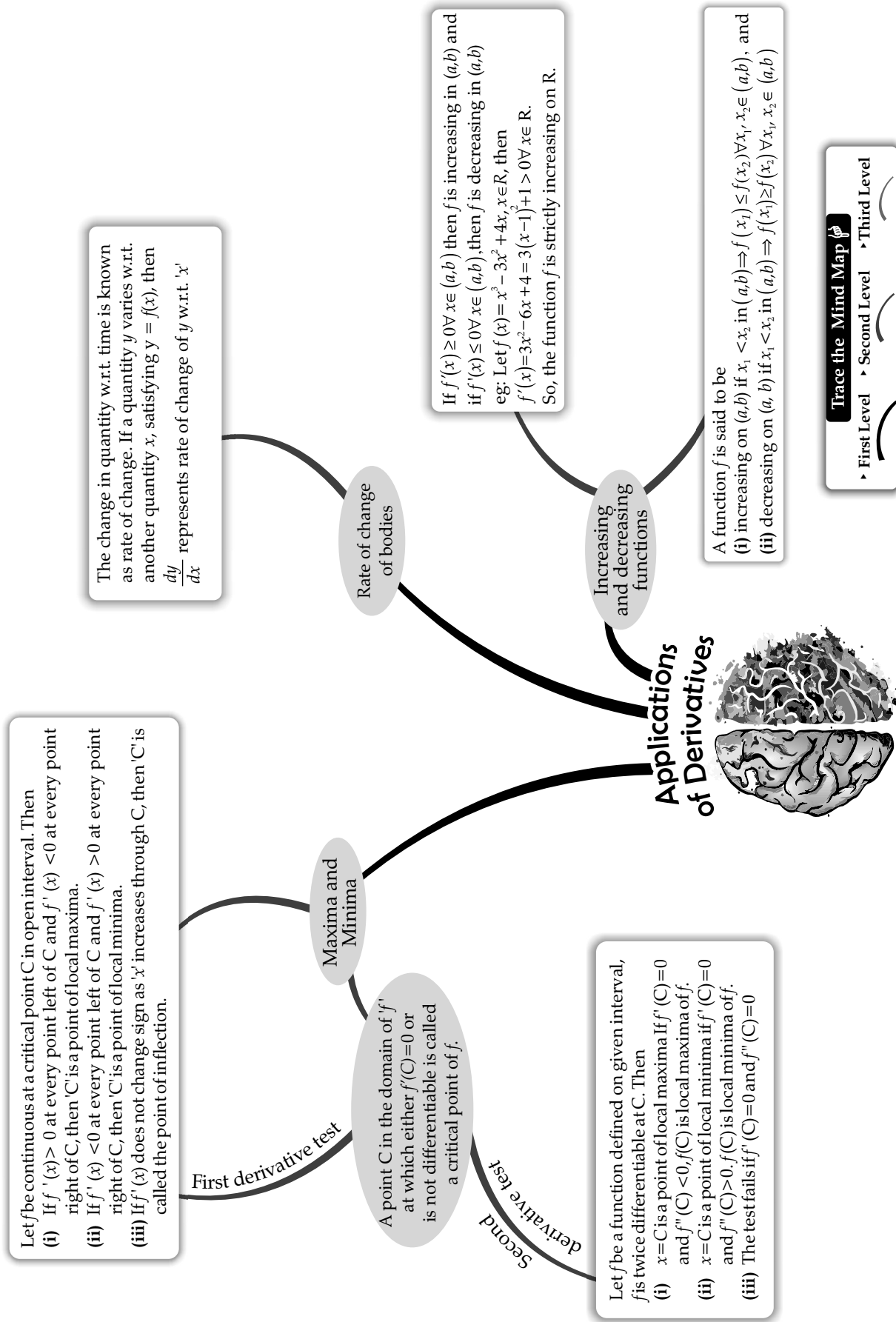
Minors and cofactors of a matrix

Adjoint and inverse of a matrix

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$$\int_{-\pi/4}^{\pi/4} \sin^2 x dx = 2 \int_0^{\pi/4} \sin^2 x dx = 2 \int_0^{\pi/4} \left(\frac{1 - \cos 2x}{2} \right) dx = \int_0^{\pi/4} (1 - \cos 2x) dx = \left[x - \frac{\sin 2x}{2} \right]_0^{\pi/4} = \frac{\pi}{4} - \frac{1}{2}$$

It is the inverse of differentiation. Let, $\frac{d}{dx} F(x) = f(x)$. Then, $\int f(x) dx = F(x) + c$; c : constant of integral. These integrals are called indefinite or general integrals. Properties of indefinite integrals are

(i) $\int [f(x) \pm g(x)] dx = \int f(x) dx \pm \int g(x) dx$, (ii) $\int kf(x) dx = k \int f(x) dx$,
 eg: $\int (3x^2 + 2x) dx = x^3 + x^2 + c$, where c is real.

The method in which we change the variable to some other variable is called the method of substitution. Below problems can be solved by substitution.

$\int \tan x dx = \log |\sec x| + c$ $\int \cot x dx = \log |\sin x| + c$
 $\int \sec x dx = \log |\sec x + \tan x| + c$ $\int \csc x dx = \log |\csc x - \cot x| + c$.

(i) $\int \frac{dx}{x^2 - a^2} = \frac{1}{2a} \log \left| \frac{x-a}{x+a} \right| + c$ (ii) $\int \frac{dx}{a^2 - x^2} = \frac{1}{2a} \log \left| \frac{a+x}{a-x} \right| + c$
 (iii) $\int \frac{dx}{x^2 + a^2} = \frac{1}{a} \tan^{-1} \frac{x}{a} + c$ (iv) $\int \frac{dx}{\sqrt{x^2 - a^2}} = \log |x + \sqrt{x^2 - a^2}| + c$
 (v) $\int \frac{dx}{\sqrt{a^2 - x^2}} = \sin^{-1} \frac{x}{a} + c$ (vi) $\int \frac{dx}{\sqrt{x^2 + a^2}} = \log |x + \sqrt{x^2 + a^2}| + c$
 (vii) $\int \sqrt{x^2 - a^2} dx = \frac{x}{2} \sqrt{x^2 - a^2} - \frac{a^2}{2} \log |x + \sqrt{x^2 - a^2}| + c$
 (viii) $\int \sqrt{x^2 + a^2} dx = \frac{x}{2} \sqrt{x^2 + a^2} + \frac{a^2}{2} \log |x + \sqrt{x^2 + a^2}| + c$
 (ix) $\int \sqrt{a^2 - x^2} dx = \frac{x}{2} \sqrt{a^2 - x^2} + \frac{a^2}{2} \sin^{-1} \frac{x}{a}$.

$$\int f_1(x) f_2(x) dx = f_1(x) \int f_2(x) dx - \int \left[\frac{d}{dx} f_1(x) \right] f_2(x) dx$$

Let the area function be defined by $A(x) = \int_a^x f(x) dx \forall x \geq a$, where f is continuous on $[a, b]$ then $A'(x) = f(x) \forall x \in [a, b]$.

First fundamental theorem of integral calculus

Example

- Some standard integrals
- (i) $\int x^n dx = \frac{x^{n+1}}{n+1} + c, n \neq -1$ like, $\int dx = x + c$
 - (ii) $\int \cos x dx = \sin x + c$ (iii) $\int \sin x dx = -\cos x + c$
 - (iv) $\int \sec^2 x dx = \tan x + c$ (v) $\int \csc^2 x dx = -\cot x + c$
 - (vi) $\int \sec x \tan x dx = \sec x + c$ (vii) $\int \csc x \cot x dx = -\csc x + c$
 - (viii) $\int \frac{dx}{\sqrt{1-x^2}} = \sin^{-1} x + c$ (ix) $\int \frac{dx}{\sqrt{1-x^2}} = -\cos^{-1} x + c$
 - (x) $\int \frac{dx}{1+x^2} = \tan^{-1} x + c$ (xi) $\int \frac{dx}{1-x^2} = -\cot^{-1} x + c$
 - (xii) $\int e^x dx = e^x + c$ (xiii) $\int a^x dx = \frac{a^x}{\log a}$
 - (xiv) $\int \frac{dx}{x\sqrt{x^2-1}} = \sec^{-1} x + c$ (xv) $\int \frac{dx}{x\sqrt{x^2-1}} = -\csc^{-1} x + c$
 - (xvi) $\int \frac{1}{x} dx = \log|x| + c$

A rational function of the form $\frac{P(x)}{Q(x)}$ ($Q(x) \neq 0$) = $F(x) + \frac{P_1(x)}{Q(x)}$, $P_1(x)$ has degree less than that of $Q(x)$. We can integrate $\frac{P_1(x)}{Q(x)}$ by expressing it in the following forms -

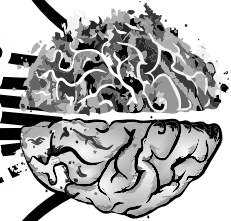
- (i) $\frac{px+q}{(x-a)(x-b)} = \frac{A}{x-a} + \frac{B}{x-b}, a, b \neq 0$.
- (ii) $\frac{px+q}{(x-a)^2} = \frac{A}{x-a} + \frac{B}{(x-a)^2}$ (iii) $\frac{px^2+qx+r}{(x-a)^2(x-b)} = \frac{A}{x-a} + \frac{B}{(x-a)^2} + \frac{C}{x-b}$
- (iv) $\frac{px^2+qx+r}{(x^2+bx+c)} = \frac{A}{x-a} + \frac{Bx+C}{x^2+bx+c}$
- (v) $\frac{Px+q}{ax^2+bx+c} = \frac{A}{ax^2+bx+c} + \frac{B}{ax^2+bx+c}$

Integration by partial fractions

Second fundamental theorem of integral calculus

Let f be a continuous function of x defined on $[a, b]$ and let F be another function such that $\frac{d}{dx} F(x) = f(x) \forall x \in \text{domain of } f$, then $\int_a^b f(x) dx = [F(x)]_a^b = F(b) - F(a)$. This is called the definite integral of f over the range $[a, b]$, where a and b are called the limits of integration, a being the lower limit and b be the upper limit.

Integrals

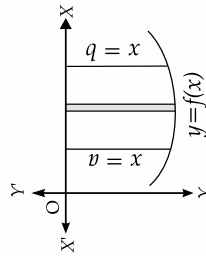


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If the curve under consideration lies below X-axis, then $f(x) < 0$ from $x=a$ to $x=b$, the area bounded by the curve $y=f(x)$ and the ordinates $x=a$, $x=b$ and X-axis is negative

$$A = \left| \int_a^b f(x) dx \right|$$



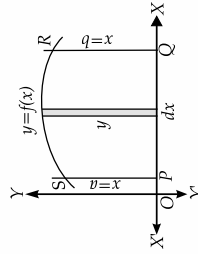
Area under simple curves

The area of the region bounded by the curve $y = f(x)$, X-axis and the lines $x=a$ and $x=b$ ($b > a$) is given by

$$A = \int_a^b y dx \text{ or } \int_a^b f(x) dx$$

eg: The area bounded by $y=x^2$, X-axis in I quadrant and the lines $x=2$ and $x=3$ is -

$$A = \int_2^3 y dx = \int_2^3 x^2 dx = \left[\frac{x^3}{3} \right]_2^3 = \frac{1}{3} (27 - 8) = \frac{19}{3} \text{ Sq. units.}$$

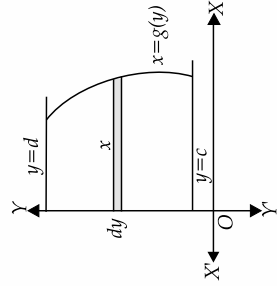


The area of the region bounded by the curve $x = f(y)$, Y-axis and the lines $y=c$ and $y=d$ ($d > c$) is given by

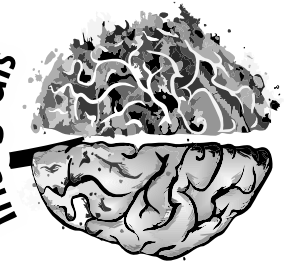
$$A = \int_c^d x dy \text{ or } \int_c^d f(y) dy$$

eg: The area bounded by $x = y^3$, Y-axis in the I quadrant and the lines $y=1$ and $y=2$ is

$$\int_1^2 x dy = \int_1^2 y^3 dy = \left[\frac{1}{4} y^4 \right]_1^2 = \frac{1}{4} (2^4 - 1^4) = \frac{15}{4} \text{ Sq. units}$$

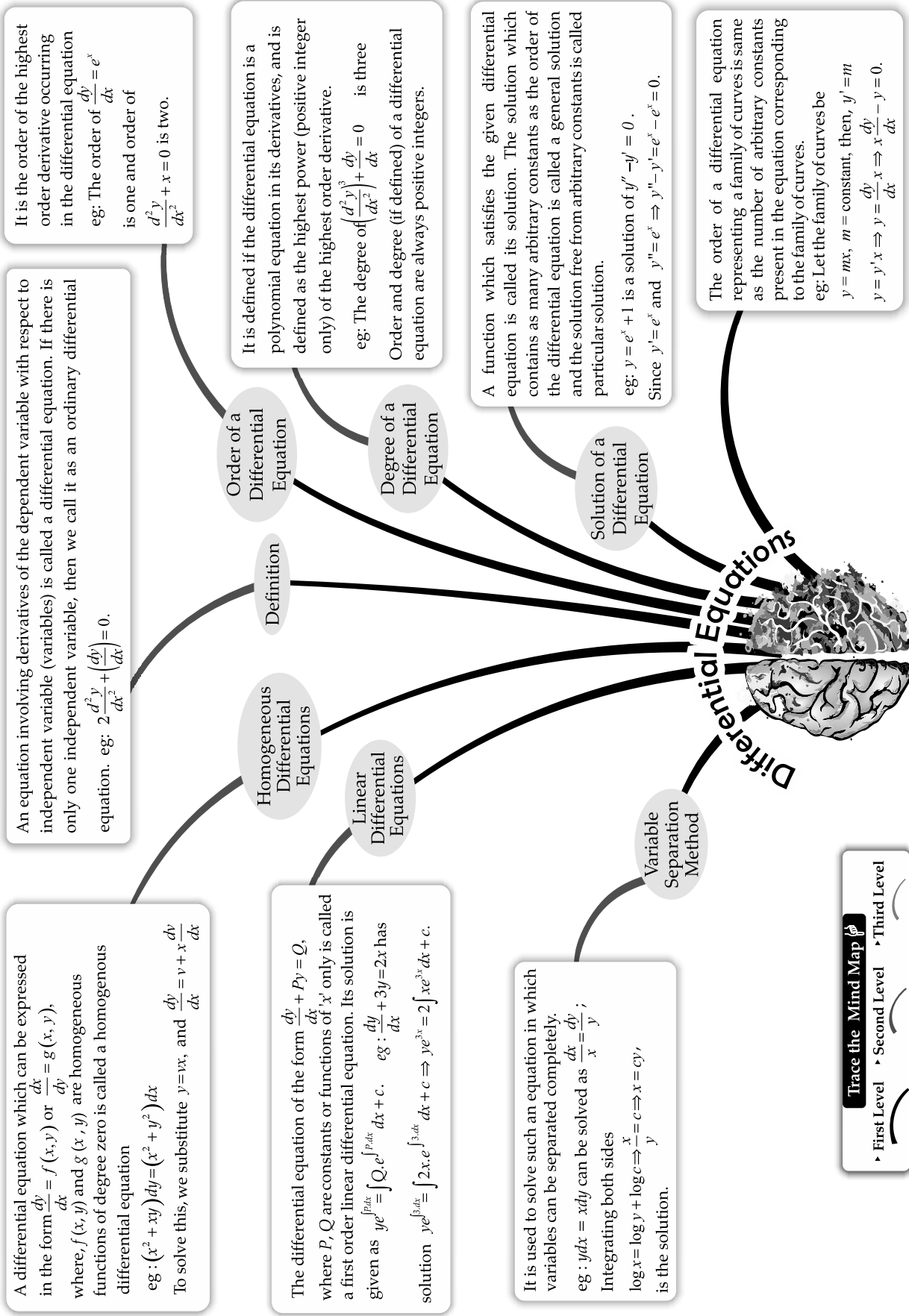


Applications of the Integrals



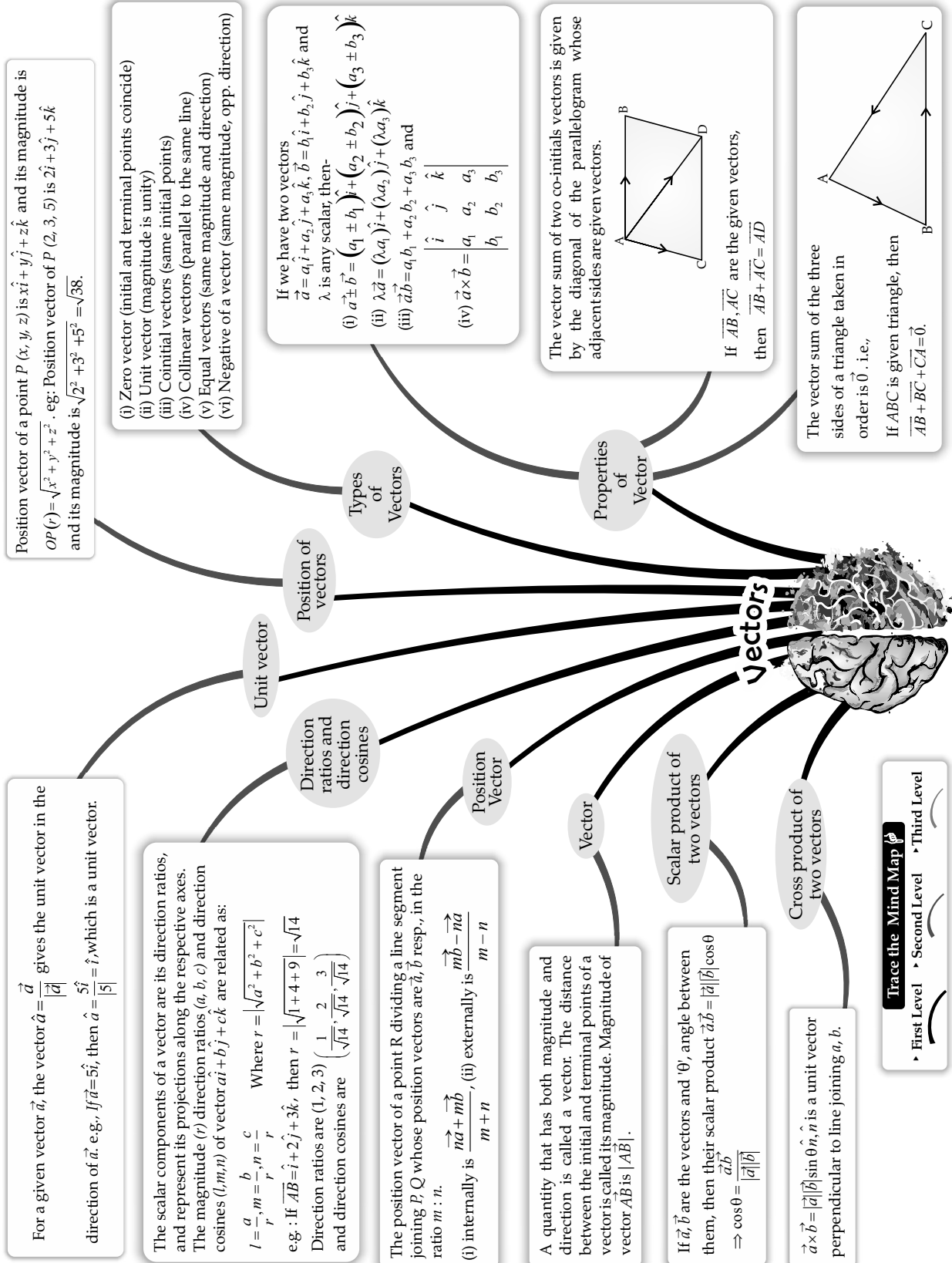
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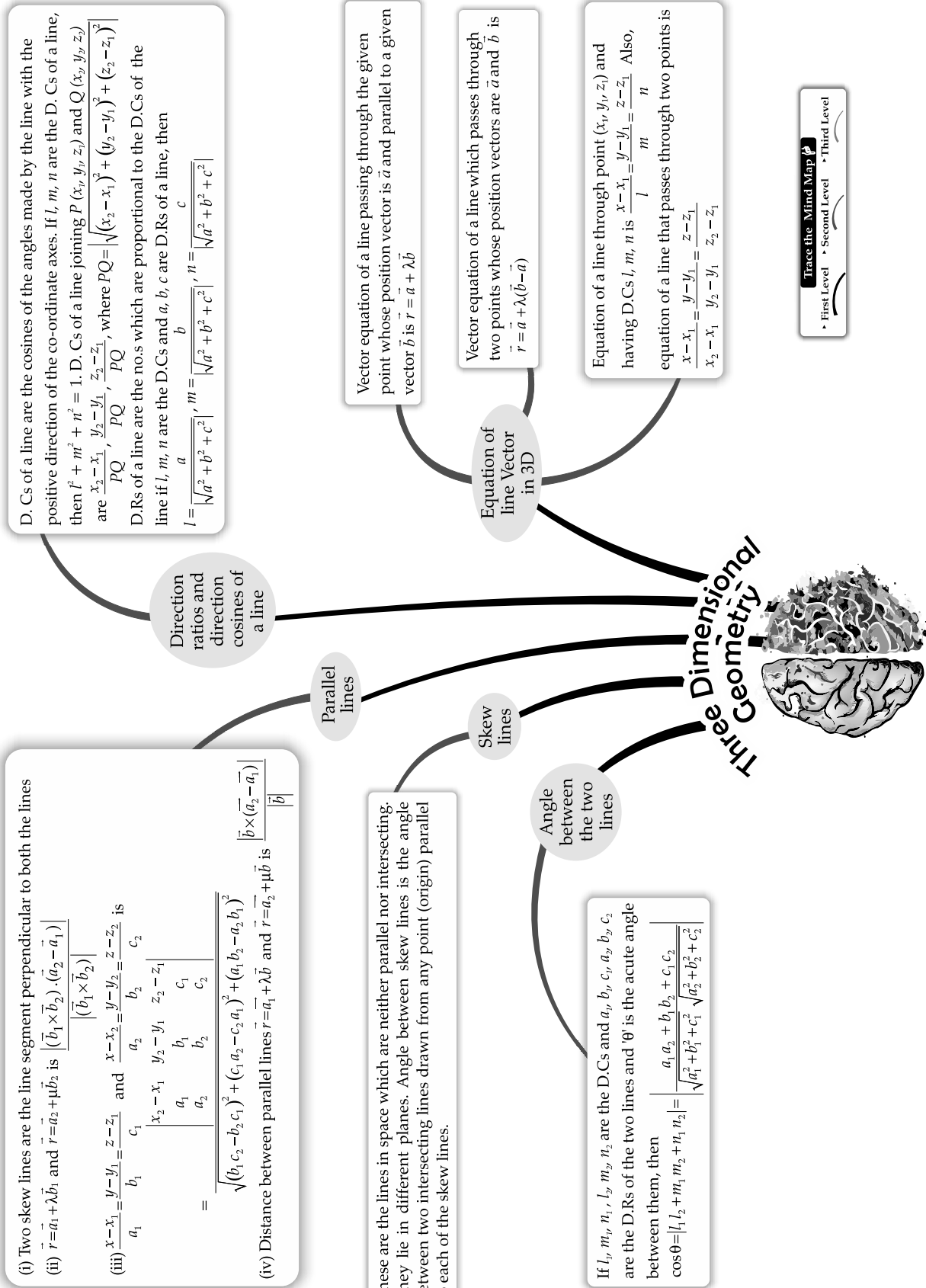


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Position vector of a point P (x, y, z) is $x\hat{i} + y\hat{j} + z\hat{k}$ and its magnitude is $OP(r) = \sqrt{x^2 + y^2 + z^2}$. eg: Position vector of P (2, 3, 5) is $2\hat{i} + 3\hat{j} + 5\hat{k}$ and its magnitude is $\sqrt{2^2 + 3^2 + 5^2} = \sqrt{38}$.



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Theorem 1 : Let R be the feasible region (convex polygon) for a L.P.P. and let $Z = ax + by$ be the objective function. When Z has an optimal value (max. or min.), where the variables x, y are subject to the constraints described by linear inequalities, this optimal value must occur at a corner point (vertex) of the feasible region.

Theorem 2: Let R be the feasible region for a L.P.P. and let $Z = ax + by$ be the objective function. If R is bounded then the objective function Z has both a max. and a min. value on R and each of these occurs at a corner point (vertex) of R . If the feasible region is unbounded, then a max. or a min. may not exist. If it exists, it must occur at a corner point of R .

A L.P.P. is one that is concerned with finding the optimal value (max. or min.) of a linear function of several variables (called objective function) subject to the conditions that the variables are non-negative and satisfy a set of linear inequalities (called linear constraints). Variables are sometimes called decision variables and are non-negative.

Definition

Solution of a L.P.P.

Fundamental Theorems

Corner point method

- Find the feasible region of the linear programming problem and determine its corner points (vertices) either by inspection or by solving the two equations of the lines intersecting at that point.
- Evaluate the objective function $Z = ax + by$ at each corner point. Let M and m , respectively denote the largest and smallest values of these points.
 - When the feasible region is **bounded**, M and m are the maximum and minimum values of Z .
 - In case, the feasible region is **unbounded**, we have:
 - M is the maximum value of Z , if the open half plane determined by $ax + by > M$ has no point in common with the feasible region. Otherwise, Z has no maximum value.
 - Similarly, m is the minimum value of Z , if the open half plane determined by $ax + by < m$ has no point in common with the feasible region. Otherwise, Z has no minimum value.

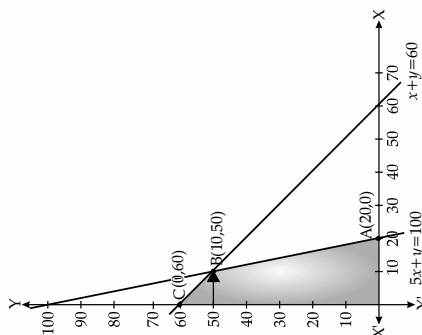
The common region determined by all the constraints including the non-negative constraint $x \geq 0, y \geq 0$ of a L.P.P. is called the feasible region (or solution region) for the problem. Points within and on the boundary of the feasible region represent feasible solutions of the constraints. Any point outside the feasible region is an infeasible solution. Any point in the feasible region that gives the optimal value (max. or min.) of the objective function is called an optimal solution.

e.g., : Max $Z = 250x + 75y$, subject to the

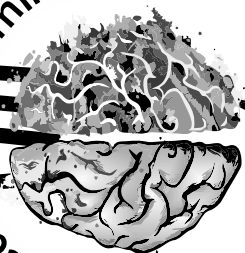
Constraints: $5x + y \leq 100$

$$x + y \leq 60$$

$$x \geq 0, y \geq 0 \text{ is an L.P.P.}$$



Linear Programming



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