

Contents

Unit I		DIFFERENTIAL CALCULUS-I	1-154
Ch. 1 Successive Differentiations			1-22
1.1	Introduction		3
1.2	nth differentiation of some standard functions		3
1.3	Use of partial fractions		7
1.4	Leibnitz's theorem		11
1.5	Determination of the value of nth derivative of a function at $x = 0$		17
Ch. 2 Mean Value Theorems and Expansion of Functions			23-52
2.1	Introduction		23
2.2	Rolle's theorem		23
2.3	Lagrange's mean value theorem		24
2.4	Cauchy's mean value theorem		26
2.5	Taylor's theorem		33
2.6	Maclaurin's theorem		35
2.7	Failure of Taylor's and Maclaurin's theorem		36
2.8	Power series expansions of some standard functions		36
2.9	Some more expansions		43
Ch 3 Indeterminate forms			53-66
3.1	Introduction		53
3.2	L'Hospital rule for indeterminate form $0/0$		53
3.3	L'Hospital rule for indeterminate form ∞/∞		54
3.4	The indeterminate form $0 \times \infty$		59
3.5	The indeterminate form $\infty - \infty$		59
3.6	The indeterminate form $0^0, \infty^0, \infty^\infty$		60
Ch. 4 Tangent and Normal			67-76
4.1	Introduction		67
4.2	Polar co-ordinates		68
4.3	Angle between radius vector and tangent		68
4.4	Angle of intersection of two curves		69
4.5	Length of subtangent and subnormal		70
4.6	Length of the perpendicular from pole to the tangent		70
4.7	The pedal equation		70
4.8	Differential coefficient of arc length (Cartesian form)		71
4.9	Differential coefficient of arc length (Polar form)		71
Ch. 5 Curvature			77-94
5.1	Introduction		77
5.2	Curvature		77
5.3	Formula for radius of curvature (Cartesian form)		77
5.4	Radius of curvature at the origin		78
5.5	Radius of curvature for pedal equations		85
5.6	Radius of curvature for tangential polar equations $p = f(\psi)$		85
5.7	Radius of curvature in polar form		86
5.8	Center of curvature		89
5.9	Co-ordinates of the centre of curvature		89
5.10	Chord of curvature		90
5.11	Length of the chord of curvature		90

Ch. 6 Envelope and Evolutes	95-104
6.1 Introduction	95
6.2 Envelope of a family of curves with one parameter	95
6.3 Procedure for finding the envelope	96
6.4 Envelope of the family of curves of the form $A\lambda^2 + B\lambda + C = 0$	96
6.5 Envelope of the family of curves with two parameters connected by a relation	97
6.6 Geometrical interpretation of the envelope	97
6.7 Evolute	101
6.8 Evolute of pedal form of curves	101
Ch. 7 Asymptotes	105-122
7.1 Introduction	105
7.2 Determination of asymptotes	105
7.3 Asymptotes of general equation	106
7.4 Existence of asymptotes	107
7.5 Determination of c corresponding to some identical values of m	107
7.6 Number of asymptotes of a curve	107
7.7 Asymptotes parallel to co-ordinates axes	108
7.8 Other methods for finding the asymptote of an algebraic curve	112
7.9 Asymptotes by expansion	113
7.10 Intersection of a curve with its asymptotes	115
7.11 Asymptotes of non-algebraic curves	117
7.12 Asymptotes of polar curves	118
Ch. 8 Curve Tracing	123-146
8.1 Introduction	123
8.2 Point of Inflexion	123
8.3 Determination of the points of inflexion	123
8.4 Multiple and singular points	125
8.5 Types of double point	126
8.6 Species of cusp	126
8.7 Tangents at the origin	127
8.8 Change of origin (shift of origin)	127
8.9 Tangent at the point (h, k) to a curve	127
8.10 Position and nature of double points	127
8.11 Nature of a cusp at the origin	128
8.12 Nature of a cusp at any point	129
8.13 Curve tracing : Cartesian form	131
8.14 Tracing of a curve given by parametric equations	138
8.15 Tracing of equation in polar form	141
GATE Tutor	147-154
UNIT II	DIFFERENTIAL CALCULUS-II
	155-248
Ch. 9 Partial Differentiation	157-188
9.1 Introduction	157
9.2 Rule's of partial differentiation	157
9.3 Partial derivatives of the higher order	158
9.4 Homogeneous functions	165
9.5 Total differential	171
9.6 Implicit relation of x and y	171
9.7 Differentiation of implicit functions	172
9.8 Change of variables	175
Ch. 10 Expansion of Function of Several Variables	189-196
10.1 Introduction	189
10.2 Taylor's theorem for two variables	189

Ch. 11	Jacobian	197-212
11.1	Introduction	197
11.2	Existence and derivability of implicit functions	197
11.3	Jacobian	198
11.4	Important theorems on Jacobian	198
11.5	Jacobian of implicit functions	202
11.6	Necessary and sufficient conditions for a Jacobian to be vanish	204
Ch. 12	Extrema of Function of Several Variables	213-238
12.1	Introduction	213
12.2	Maxima and minima of a function of several independent variables	215
12.3	Necessary condition for the existence of maxima or minima	215
12.4	Necessary condition for maxima and minima	216
12.5	Sufficient condition for maxima and minima: The Lagrange's condition	217
12.6	Maxima and minima of the function of three independent variables	225
12.7	Maxima and minima for a function of three independent variables : The Lagrange's condition	226
12.8	Lagrange's method of undetermined multipliers	229
Ch. 13	Error and Approximations	239-244
13.1	Introduction	239
13.2	Error and approximations	239
	GATE Tutor	245-248
Unit-III	INTEGRAL CALCULUS-I	249-330
Ch. 14	Reduction Formulae	251-266
14.1	Introduction	251
14.2	Reduction formulae for $\int \sin^m x \cos^n x dx$	251
14.3	Reduction formula for $\int \frac{dx}{\sin^m x \cos^n x} \int \operatorname{cosec}^m x \sec^n x dx$	252
14.4	Reduction formula for $\int \sin^m x \sec^n x dx$ and $\int \cos^n x \operatorname{cosec}^m x dx$	252
14.5	Reduction formulae for $\int \tan^n x dx$ and $\int \cot^n x dx$	253
14.6	Reduction formulae for $\int \sec^n x dx$ and $\int \operatorname{cosec}^n x dx$	253
14.7	Reduction formulae for $\int \tan^m x \sec^n x dx$ and $\int \cot^m x \operatorname{cosec}^n x dx$	254
14.8	Reduction formulae for $\int \cos^m x \cos^n x dx$, $\int \cos^m x \sin^n x dx$, $\int \sin^m x \cos^n x dx$, and $\int \sin^m x \sin^n x dx$	254
14.9	Reduction formulae for $\int x^n \sin mx dx$ and $\int x^n \cos mx dx$	256
14.10	Reduction formulae for $\int x \sin^n m dx$ and $\int x \cos^n x dx$	256
14.11	Reduction formulae for $\int e^{ax} \cos^n x dx$ and $\int e^{ax} \sin^n x dx$	256
14.12	Reduction formulae for $\int \cos nx \operatorname{cosec} x dx$ and $\int \sin nx \sec x dx$	257
14.13	Reduction formulae for $\int (\sin^{-1} x)^n dx$ and $\int (\cos^{-1} x)^n dx$	257
14.14	Reduction formulae for $\int \frac{dx}{(a+b \cos x)^n}$ and $\int \frac{dx}{(a+b \sin x)^n}$	258
14.15	Reduction formula for $\int x^m (\log x)^n dx$	258
14.16	Reduction formula for $\int \frac{x^n}{\sqrt{ax^2+bx+c}} dx$	259
14.17	Reduction formula for $\int \frac{px+q}{(ax^2+bx+c)^n} dx$	259
14.18	Some more important reduction formulae	260
Ch. 15	Definite Integrals	267-280
15.1	Introduction	267
15.2	Properties of definite integrals	267
15.3	Definite integral as the limit of sum	276
15.4	Summation of series with the help of definite integral	277

Ch. 16 Rectification of Curves	281-294
16.1 Introduction	281
16.2 Formulae for finding the length of the curves	281
16.3 Intrinsic equation of curves	289
16.4 Derivation of intrinsic equation of the curves	289
Ch. 17 Quadrature (Area of Bounded Curves)	295-306
17.1 Area of curve in cartesian form	295
17.2 Area of curve in polar form	296
17.3 Problem based on polar form	302
Ch. 18 Surface and Volume of Solid of Revolutions	307-326
18.1 Introduction	307
18.2 Revolution about X-axis	307
18.3 Revolution about Y-axis	308
18.4 Revolution about any line	308
18.5 Surface formulae for different form of equations	308
18.6 Volume of solid of revolutions	314
18.7 Volume of a solid of revolution when the equation of the curve are in different forms	315
18.8 Pappus and Guldin's theorems	322
GATE Tutor	327-330
Unit-IV	INTEGRAL CALCULUS-II
Ch. 19 Multiple Integrals	333-362
19.1 Introduction	333
19.2 Properties of double integrals	333
19.3 Evaluation of double integrals	333
19.4 Double integral in polar co-ordinates	338
19.5 Applications of double integration	340
19.6 Triple integral	344
19.7 Dirichlet's theorem for three variables	348
19.8 Dirichlet's theorem for variables	349
19.9 Liouville's extension of Dirichlet's theorem	351
19.10 Change of variables	356
19.11 Change of order of integration	359
Ch. 20 Beta and Gamma Functions	363-384
20.1 Introduction	363
20.2 Properties of Gamma function	363
20.3 Some transformations of gamma function	364
20.4 Beta function	367
20.5 Properties of Beta function	367
20.6 Transformation of Beta function	368
20.7 Relation between Beta and Gamma function	371
20.8 Duplication formula	378
GATE Tutor	385-388
Unit-V	VECTOR CALCULUS
Ch. 21 Differentiation And Integration of Vectors	391-410
21.1 Scalar function	391
21.2 Vector function	391
21.3 Scalar and vector fields	391
21.4 Limit and continuity of a vector function	391
21.5 Some results related to the limit and continuity of a vector function	391
21.6 Differentiation of a vector function with respect to a scalar	392
21.7 Differentiation formulae for the vector function	392

21.8	Derivative of a constant Vector	394
21.9	Derivative of a vector function in terms of its components	394
21.10	Derivative of a vector function of function	395
21.11	Curves In three dimensional space	397
21.12	Velocity and acceleration vectors	398
21.13	Integration of a vector function	404
Ch. 22 Gradient, Divergence and Curl		411-436
22.1	Partial derivatives of vectors	411
22.2	Vector differential operator	411
22.3	Gradient of a scalar field	411
22.4	Some formulae related to gradient	411
22.5	Directional derivatives	412
22.6	Level surfaces	419
22.7	Tangent and normal to the level surface	420
22.8	Divergence of a vector field	422
22.9	Curl of a vector field	423
22.10	Laplacian operator	423
22.11	Physical interpretation of divergence and curl	424
Ch. 23 Gauss', Stoke's and Green's Theorem		437-473
23.1	Introduction	437
23.2	Oriented curves	437
23.3	Line, surface and volume integrals	438
23.4	Green's theorem in the plane	448
23.5	Applications of Green's theorem	449
23.6	Gauss's Divergence theorem	455
23.7	Applications of Gauss' Divergence theorem	457
23.8	Stoke's theorem	464
23.9	Applications of Stoke's theorem	466
GATE Tutor		474-478
Unit VI		ALGEBRA
Ch. 24 Solution of Equations		481-530
24.1	Introduction	481
24.2	Number of roots of any equation	481
24.3	Relation between the root and coefficients	481
24.4	Important results	483
24.5	Horner's synthetic division	483
24.6	Transformation of equation	483
24.7	Removal of terms of an equation	487
24.8	An Important relation	489
24.9	General method of transformation	490
24.10	Descarte's Rule of signs	495
24.11	Change of sign	496
24.12	Multiple roots	499
24.13	Maximum and minimum values of $f(x)$	503
24.14	Rolle's theorem	504
24.15	Limits of the roots of an equation	505
24.16	Sturm's method of finding the exact number of real roots of an equation	506
24.17	Sturm's functions	506
24.18	Sturm's theorem	507
24.19	Condition for all the roots real and distinct	512
24.20	Nature of the roots of biquadratic	513
24.21	Cardan's method to find the roots of a cubic equation	514
24.22	Application of Cardan's method	515
24.23	Method by expressing the equation as sum or difference of two cubes	515
24.24	Hessian of the cubic equation	516

24.25	Reduction of biquadratic equation into Euler's cubic and reducing cubic	521
24.26	Relation between the roots of biquadratic and Euler's cubic	522
24.27	Relation between the roots of biquadratic and the reducing cubic	523
24.28	Descarte's method for finding the roots of a biquadratic	523
24.29	Ferrari's method for finding the roots of a biquadratic equation	524

Ch. 25 Linear Algebra: Matrices and Determinants

531-639

25.1	Introduction	531
25.2	Type of matrices	531
25.3	Operation on matrices	532
25.4	Properties of matrix addition	533
25.5	Properties of multiplication of matrix by a scalar	534
25.6	Multiplication of matrices	536
25.7	Properties of matrix multiplication	536
25.8	Determinant of a square matrix	538
25.9	Properties of determinants	538
25.10	Evolution of a determinant by sarrus diagram	538
25.11	Minor and cofactors	547
25.12	Singular and non-singular matrix	547
25.13	Transpose of a matrix	547
25.14	Properties of transpose of a matrix	548
25.15	Symmetric matrix	548
25.16	Skew-symmetric matrix	548
25.17	Properties of symmetric and skew-symmetric matrix	549
25.18	Complex matrix	549
25.19	Conjugate of a complex matrix	550
25.20	Transpose conjugate of a matrix	550
25.21	Properties of transpose conjugate of matrix	550
25.22	Hermitian and skew-Hermitian matrices	550
25.23	Orthogonal and unitary matrices	550
25.24	Properties of Hermitian and skew-Hermitian matrices	550
25.25	Submatrix of a matrix	553
25.26	Minors of a matrix	553
25.27	Rank of a matrix	553
25.28	Echelon form of a matrix	554
25.29	Elementary transformations (or E-transformations) of a matrix	556
25.30	Notations for E-transformations	557
25.31	Elementary matrices	557
25.32	Invariance of rank under E-transformations	558
25.33	Normal form	558
25.34	Equivalence of matrices	559
25.35	Row and column equivalence of matrices	560
25.36	Inverse of a matrix	569
25.37	Inverse of a matrix by elementary transformations	572
25.38	System of linear equations	575
25.39	Vectors and their dependence and independence	575
25.40	Homogeneous linear equations	577
25.41	Nature of the solution of the equation $Ax = O$	579
25.42	Non-homogeneous equations	582
25.43	Condition for consistency	582
25.44	Gauss elimination method	586
25.45	Eigenvalue and eigenvectors of a matrix	591
25.46	The characteristic equation of a matrix	591
25.47	Characteristic vectors or eigenvectors of a matrix	592
25.48	Relation between eigenvalues and eigenvectors	592
25.49	Eigenvalue of special type of matrices	593
25.50	The Cayley-Hamilton theorem	605
25.51	Diagonalisation of a matrix	612
25.52	Algebraic and geometric multiplicity of an eigenvalue	616
25.53	Quadratic form and matrices	619
25.54	Matrix of quadratic form	620

25.55	Conversion of a symmetric matrix into quadratic form	621
25.56	Rank of a quadratic form	624
25.57	Normal (or canonical) form of a real quadratic matrix	626
25.58	Signature and index of a real quadratic form	626
25.59	Reduction of a real quadratic form over the field of complex numbers	626
25.60	Orthogonal reduction of a real quadratic form	627
GATE Tutor		640-650

Unit-VII	SERIES	651-726
-----------------	---------------	----------------

Ch 26 Infinite Series	653-696
------------------------------	----------------

26.1	Introduction	653
26.2	Infinite series	653
26.3	Sequence of partial sum of an infinite series	653
26.4	Convergence, divergence or oscillation of an infinite series	654
26.5	Fundamental results for the convergence of positive term series	655
26.6	Comparison tests	657
26.7	Cauchy's root test	663
26.8	D'Alembert ratio test	664
26.9	Raabe's test	671
26.10	Logarithmic test	673
26.11	Some modified forms	673
26.12	Gauss's test	679
26.13	Cauchy's integral test	680
26.14	Cauchy's condensation test	680
26.15	Rearrangement of terms	680
26.16	Alternating series	680
26.17	Leibnitz's test	682
26.18	Multiplication of series	688

Ch 27 Fourier Series	697-722
-----------------------------	----------------

27.1	Introduction	697
27.2	Periodic functions	697
27.3	Some important results	698
27.4	Determination of Fourier coefficients: Euler's formulae	698
27.5	Dirichlet's conditions	699
27.6	Fourier series for discontinuous functions	706
27.7	Change of interval	709
27.8	Half range series	713
27.9	Parseval's identity for Fourier series	718
27.10	Complex form of Fourier series	720

GATE Tutor	723-726
-------------------	----------------

Unit VIII	DIFFERENTIAL EQUATIONS	727-1114
------------------	-------------------------------	-----------------

Ch 28 An Introduction To Ordinary Differential Equations	729-768
---	----------------

28.1	Introduction	729
28.2	Differential equations	729
28.3	Solution of the differential equation	731
28.4	Formation of a differential equation	733
28.5	Method of solving differential equation by separation of variables	737
28.6	Differential equation reducible to variable separable form	740
28.7	Homogeneous differential equations	744
28.8	Equation reducible to the homogeneous form	749
28.9	Linear differential equation	751
28.10	Equation reducible to linear form (Bernoulli's equation)	755
28.11	Exact differential equation	757
28.12	Integrating factor	759
28.13	Rules for finding out integrating factor	760

Ch. 29 Linear Differential Equation With Constant Coefficients	769-794
29.1 Introduction	769
29.2 Method of finding the complementary function (C.F.)	770
29.3 Particular integral	773
Ch. 30 Homogeneous Differential Equations	795-806
30.1 Introduction	795
30.2 Solution of homogeneous linear equation	795
30.3 An alternative approach for getting P.I. when the R.H.S. is kept unchanged	801
30.4 Equation reducible to homogeneous form	802
Ch. 31 Ordinary Simultaneous Linear Differential Equations	807-818
31.1 Introduction	807
31.2 Method of solving simultaneous linear differential equation with constant coefficients	807
31.3 Simultaneous equations in different form	816
Ch. 32 Linear Differential Equation of Second Order With Variable Coefficients	819-836
32.1 Introduction	819
32.2 The complete solution in terms of a known solution	819
32.3 Method of removal of the first derivative	823
32.4 Transformation of the equation by changing the independent variable	826
32.5 Method of variation of parameters	829
Ch. 33 Applications of Ordinary Differential Equation To Engineering Problems	837-878
33.1 Introduction	837
33.2 Application to electric circuits	837
33.3 Applications as rate of cooling	844
33.4 Chemical action	845
33.5 Simple harmonic motion (S.H.M.)	846
33.6 Geometrical representation of S.H.M.	847
33.7 Simple pendulum	852
33.8 Linear motion of a particle in a resisting medium	855
33.9 Hooke's law	859
33.10 Mechanical oscillatory systems	862
33.11 Bending of beams	869
33.12 Whirling of shafts	873
33.13 Application of simultaneous linear differential equations	875
Ch. 34 Series Solution of Second Order Differential Equations	879-890
34.1 Introduction	879
34.2 Power series method	879
34.3 Power series solution	880
Ch. 35 Legendre and Bessel's Functions	891-922
35.1 Introduction	891
35.2 Legendre's functions	891
35.3 Generating functions of Legendre polynomial $P_n(x)$	893
35.4 Orthogonal properties of Legendre's polynomials	896
35.5 Recurrence Relations for Legendre's function	898
35.6 Christoffel's expansion	900
35.7 Legendre's function of the second kind	906
35.8 Important recurrence relations	907
35.9 Bessel's function	908
35.10 Orthogonal properties of Bessel's function	912
35.11 Recurrence relations for $J_n(x)$	912
35.12 Bessel's integral	918
35.13 Fourier-Bessel expansion	918
35.14 Ber and Bei function	919

Ch. 36 The Laplace Transform	923-944
36.1 Introduction	923
36.2 Linearity property	923
36.3 Existence of Laplace transform	923
36.4 Laplace transform of some elementary functions	924
36.5 Translation or shifting theorems	928
36.6 Laplace transform of derivatives	930
36.7 Evaluation of integrals	935
36.8 Some important special functions	935
36.9 The unit step function	939
Ch. 37 The Inverse Laplace Transform	945-964
37.1 Introduction	945
37.2 Some inverse Laplace transforms	945
37.3 Important properties of inverse Laplace transform	946
37.4 Inverse Laplace transforms of derivatives	952
37.5 Division by p	952
37.6 Multiplication by powers of p	952
37.7 Inverse Laplace transforms of integrals	952
37.8 Convolution	955
37.9 The Heaviside expansion formula	956
Ch. 38 Applications of Laplace Transform to Solution of Ordinary Differential Equation	965-978
38.1 Solution of ordinary differential equation with constant coefficients	965
38.2 Solution of ordinary differential equation with variable coefficients	970
38.3 Solution of simultaneous ordinary differential equations	973
38.4 Application of Laplace transform to engineering problems	976
Ch. 39 An Introduction to Partial Differential Equations	979-990
39.1 Introduction	979
39.2 Order and degree	979
39.3 Classification of partial differential equations	980
39.4 Solution of partial differential equations	980
39.5 Linear partial differential equation of first order	981
39.6 Derivation of partial differential equation by the elimination of arbitrary constants	981
39.7 Derivation of a partial differential equation by the elimination of an arbitrary function	982
39.8 Lagrange's linear equation	984
39.9 Solution of standard forms (non-linear equation)	984
Ch. 40 Linear And Non-linear Partial Differential Equations	991-1006
40.1 Introduction	991
40.2 Lagrange's linear differential equation	991
40.3 Lagrange's linear differential equation with more than two independent variables	992
40.4 Charpit's method	1000
Ch. 41 Partial Differential Equations of Second Order	1007-1028
41.1 Introduction	1007
41.2 Linear homogeneous partial differential equation with constant coefficients	1009
41.3 Solution of linear partial differential equation	1009
41.4 Rule for finding the complementary function (C.F.)	1010
41.5 Method of finding particular integral of a linear homogeneous partial differential equation	1011
41.6 Non-homogeneous linear partial differential equations with constant coefficients	1020
41.7 Method for finding the C.F.	1020
41.8 Method for finding the P.I. of non-homogeneous equation with constant coefficients	1021
41.9 Equations reducible to linear partial differential equations with constant coefficients	1024
41.10 Some examples under given geometrical conditions	1026

Ch. 42 Applications of Partial Differential Equation to Engineering Problems	1029-1076
42.1 Introduction	1029
42.2 Classification of partial differential equation	1029
42.3 Product method : Solution of boundary value problems by the method of separation of variables	1029
42.4 Hyperbolic differential equations	1032
42.5 Solution of one dimensional wave equation	1032
42.6 D'Alembert's solution of wave equation	1033
42.7 Solution of two dimensional wave equation	1033
42.8 Laplace equation	1045
42.9 Laplace equation in terms of polar coordinates	1045
42.10 Laplace equation in cylindrical coordinates	1046
42.11 Laplace equation in spherical coordinates	1047
42.12 Solution of two dimensional Laplace equation : Separation of variables	1048
42.13 Solution of Laplace equation of three dimensional	1049
42.14 Parabolic differential equations	1061
42.15 One dimensional heat equation	1061
42.16 Solution of one dimensional heat equation	1062
42.17 Solution of two dimensional heat equation	1062
42.18 Solution of three dimensional heat equation	1063
42.19 Transmission line equations	1063
Ch. 43 Fourier Transforms	1077-1102
43.1 Introduction	1077
43.2 Fourier sine and cosine transforms	1077
43.3 Relation between Fourier and Laplace transform	1080
43.4 Fourier transforms of the derivative of a function	1080
43.5 Finite Fourier transforms	1088
43.6 Applications of Fourier transform	1093
Ch. 44 Z-transforms	1103-1118
44.1 Introduction	1103
44.2 Z-transforms	1103
44.3 Properties of Z-transforms	1103
44.4 Z-transform of $nf(n)$	1105
44.5 Z-transform of $F(n)/n$	1105
44.6 Initial value theorem	1106
44.7 Final value theorem	1106
44.8 Partial sum theorem	1106
44.9 Convolution theorem of Z-transforms	1107
44.10 Inverse Z-transforms	1107
44.11 Evaluation of inverse Z-transforms	1112
44.12 Solution of difference equation with constant coefficients by Z-transform	1114
GATE Tutor	1119-1133
Index	1134-1136