

## **181301 TRANSFORMS AND PARTIAL DIFFERENTIAL EQUATIONS**

### **OBJECTIVES**

The course objective is to develop the skills of the students in the areas of Transforms and Partial Differential Equations. This will be necessary for their effective studies in a large number of engineering subjects like heat conduction, communication systems, electro-optics and electromagnetic theory. The course will also serve as a prerequisite for post graduate and specialized studies and research.

### **1. FOURIER SERIES**

**9 + 3**

Dirichlet's conditions – General Fourier series – Odd and even functions – Half range sine series – Half range cosine series – Complex form of Fourier Series – Parseval's identity – Harmonic Analysis.

### **2. FOURIER TRANSFORMS**

**9 + 3**

Fourier integral theorem (without proof) – Fourier transform pair – Sine and Cosine transforms – Properties – Transforms of simple functions – Convolution theorem – Parseval's identity.

### **3. PARTIAL DIFFERENTIAL EQUATIONS**

**9 + 3**

Formation of partial differential equations – Lagrange's linear equation – Solutions of standard types of first order partial differential equations – Linear partial differential equations of second and higher order with constant coefficients.

### **4. APPLICATIONS OF PARTIAL DIFFERENTIAL EQUATIONS**

**9 + 3**

Solutions of one dimensional wave equation – One dimensional equation of heat conduction – Steady state solution of two-dimensional equation of heat conduction (Insulated edges excluded) – Fourier series solutions in cartesian coordinates.

### **5. Z -TRANSFORMS AND DIFFERENCE EQUATIONS**

**9 + 3**

Z-transforms – Elementary properties – Inverse Z-transform – Convolution theorem – Formation of difference equations – Solution of difference equations using Z-transform.

**Lectures : 45**

**Tutorials : 15**

**Total : 60**

### **TEXT BOOKS**

1. Grewal, B.S, "Higher Engineering Mathematic", 40<sup>th</sup> Edition, Khanna publishers, Delhi, (2007)

### **REFERENCES**

1. Bali.N.P and Manish Goyal, "A Textbook of Engineering Mathematic", 7<sup>th</sup> Edition, Laxmi Publications(P) Ltd. (2007)
2. Ramana.B.V., "Higher Engineering Mathematics", Tata Mc-GrawHill Publishing Company limited, New Delhi (2007).
3. Glyn James, "Advanced Modern Engineering Mathematics", 3<sup>rd</sup> Edition, Pearson Education (2007).
4. Erwin Kreyszig, "Advanced Engineering Mathematics", 8<sup>th</sup> edition, Wiley India (2007).

# MA2211 TRANSFORMS AND PARTIAL DIFFERENTIAL EQUATIONS

## TWO MARKS (Q&A)

### UNIT-1

#### [Fourier series]

##### 1. Define periodic function?

A function  $f(x)$  is said to have a period  $T$  if for all  $x$ ,  $f(x+T)=f(x)$ , where  $T$  is a positive constant. The least value of  $T>0$  is called the period of  $f(x)$ .

##### 2. Define Continuous function?

A Continuous function at  $x=a$  is denoted  $\lim_{x \rightarrow a} f(x) = f(a)$ , i.e.,  $\lim_{x \rightarrow a} f(x)$  exists.  $f(x)$  is said to be Continuous in an interval  $(a,b)$  if it is Continuous at every point of the interval.

##### 3. Define Discontinuous function?

A function  $f(x)$  is said to be discontinuous at a point if it is not Continuous at that point.

##### 4. Define Fourier series?

If  $f(x)$  is a periodic function and satisfies Dirichlet's condition, then it can be represented by an infinite series called Fourier series as

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx)$$

##### 5. Define Even functions?

A function  $f(x)$  is said to be even if  $f(-x)=f(x)$ .

##### 6. Define Odd functions?

A function  $f(x)$  is said to be odd if  $f(-x)=-f(x)$ .

##### 7. Pick out the even function: $x^2$ , $\sin x$ ?

$x^2$  is an even function,  $\sin x$  is an odd function.

##### 8. Write the formula for Fourier constant for $f(x)$ in the interval $(-\pi, \pi)$ .

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx, a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx, b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

##### 9. Find the Fourier constant $a_n$ when odd function $f(x)$ is expanded in $(-\pi, \pi)$ ?

$$a_n = 0.$$

##### 10. Find the Fourier constant $b_n$ in the expansion of $x^2$ in $(-\pi, \pi)$ ?

Since  $f(x) = x^2$  is an even function, the value of  $b_n = 0$ .

##### 11. What is the sum of the Fourier series at point $x = x_0$ if the function $f(x)$ has a finite discontinuity?

$$f(x) = \frac{f(x+x_0) + f(x-x_0)}{2}.$$

##### 12. Write Parseval's theorem on Fourier constants?

If the Fourier series corresponding to  $f(x)$  converges uniformly to  $f(x)$  in

$$(-l, l) \text{ then } \frac{1}{l} \int_{-l}^l [f(x)]^2 dx = \frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

**13. Define Root mean square value of a function?**

The root mean square value of  $f(x)$  over the interval  $(a,b)$  is

$$\text{R.M.S} = \sqrt{\frac{\int_a^b [f(x)]^2 dx}{b-a}}$$

**14. Find the constant  $a_0$  of the Fourier series for the function**

$f(x)=k, 0 < x < 2\pi$ .

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx = \frac{1}{\pi} \int_0^{2\pi} k dx = \frac{k}{\pi} [x]_0^{2\pi} = \frac{2\pi k}{\pi} = 2k.$$

**15. Write the Fourier series in complex form for  $f(x)$  in the interval  $c$  to  $c+2\pi$ ?**

$$f(x) = \sum_{n=-\infty}^{\infty} C_n e^{inx} \quad \text{where } C_n = \frac{1}{2\pi} \int_c^{c+2\pi} f(x) e^{-inx} dx.$$

**16. Write the Fourier series in complex form for  $f(x)$  in the interval  $c$  to  $c+2l$ ?**

$$f(x) = \sum_{n=-\infty}^{\infty} C_n e^{\frac{in\pi x}{l}} \quad \text{where } C_n = \frac{1}{2\pi} \int_c^{c+2\pi} f(x) e^{\frac{-in\pi x}{l}} dx.$$

**17. Write the formula for Fourier constant for  $f(x)$  in the interval  $(c, c+2l)$ ?**

$$a_0 = \frac{1}{l} \int_c^{c+2l} f(x) dx, a_n = \frac{1}{l} \int_c^{c+2l} f(x) \cos \frac{n\pi x}{l} dx, b_n = \frac{1}{l} \int_c^{c+2l} f(x) \sin \frac{n\pi x}{l} dx$$

**18. Find the Fourier constant  $b_n$  for  $x \sin x$  in  $(-\pi, \pi)$ ?**

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_{-\pi}^{\pi} x \sin x \sin nx dx = 0 \quad [x \sin x \sin nx \text{ is an odd function}].$$

**19. Write the formula for Euler's constant of a Fourier series in  $0 < x < 2\pi$ ?**

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx, a_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \cos nx dx, b_n = \frac{1}{\pi} \int_0^{2\pi} f(x) \sin nx dx$$

**20. Find the Fourier series corresponding to  $f(x) = x - x^3$  in  $(-\pi, \pi)$ ?**

$$\text{Given } f(x) = x - x^3,$$

$$f(-x) = -x + x^3 = -(x - x^3) = -f(x).$$

$$f(-x) = -f(x).$$

$f(x)$  is an odd function in  $(-\pi, \pi)$ . Hence  $a_0 = 0$ .

**UNIT-2****[Fourier Transforms]****1. Define integral transforms?**

The integral transforms of a function  $f(x)$  is denoted by  $L[f(x)] =$

$$\int_a^b f(x) k(s, x) dx, s \text{ is parameter, } f(x) \text{ is inverse transform of } L[f(x)].$$

$$\text{i.e., } L[f(x)] = \int_0^{\infty} f(x) e^{-sx} dx = \int_0^{\infty} f(t) e^{-st} dt$$

## 2. Define Fourier integral theorem?

If  $f(x)$  is a given function  $(-l, l)$  and satisfies Dirichlet's condition, then

$$f(x) = \frac{1}{\pi} \int_0^{\infty} \int_{-\infty}^{\infty} f(t) \cos \lambda(t-x) dx d\lambda$$

## 3. Formula for Fourier sine integral?

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \sin \lambda x \int_0^{\infty} f(t) \sin \lambda t dt d\lambda$$

## 4. Formula for Fourier Cosine integral?

$$f(x) = \frac{2}{\pi} \int_0^{\infty} \cos \lambda x \int_0^{\infty} f(t) \cos \lambda t dt d\lambda$$

## 5. Formula for complex form of Fourier integral?

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\lambda x} \int_{-\infty}^{\infty} f(t) e^{-i\lambda t} dt d\lambda$$

## 6. Define convolution of two function?

If  $f(x)$  and  $g(x)$  are any two function  $(-\infty, \infty)$  then the convolution of two function is

$$f * g = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(t) g(x-t) dt$$

## 7. Define parseval's identity?

If  $f(x)$  are any given function  $(-\infty, \infty)$  that it satisfy the identity,

$$\int_{-\infty}^{\infty} |f(x)|^2 dx = \int_{-\infty}^{\infty} |F(s)|^2 ds$$

## 8. Define finite Fourier Transforms?

If  $f(x)$  are any given function  $(0, l)$  then the finite Fourier sine and cosine Transforms of  $f(x)$  in  $0 < x < l$  is

$$F_s[f(x)] = \int_0^l f(x) \sin \frac{n\pi x}{l} dx$$

$$F_c[f(x)] = \int_0^l f(x) \cos \frac{n\pi x}{l} dx \quad \text{where 'n' is an integer.}$$

## 9. Define infinite Fourier Transforms write inverse formula is?

The infinite Fourier Transforms of a function  $f(x)$  is

$$F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx, \quad \text{Then the function } f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} F[f(x)] e^{-isx} ds$$

## 10. What is the Fourier Transforms of $f(x-a)$ the Fourier Transforms of $f(x)$ is $F(s)$ ?

Given that  $F[f(x)] = F(s)$

$$\text{i.e., } F[f(x-a)] = e^{ias} F(s)$$

## 11. Define Fourier sine transform?

Fourier **sine** transform of  $f(x)$  is

$$F_s[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sx dx$$

**12. Define Fourier sine transform its inverse?**

Fourier **sine** transform o its **inverse**  $f(x)$  is

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_s[f(x)] \sin sxdx$$

**13. Define Fourier cosine transform?**

Fourier **cosine** transform of  $f(x)$  is

$$F_c[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \cos sxdx$$

**14. Define Fourier cosine transform its inverse?**

Fourier **cosine** transform o its **inverse**  $f(x)$  is

$$f(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} F_c[f(x)] \cos sxdx$$

**15. Find the sine transform of  $e^{-x}$ ?**

$$\text{WKT } F_s[f(x)] = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f(x) \sin sxdx$$

Here  $f(x) = e^{-x}$

$$\begin{aligned} F_s[e^{-x}] &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} e^{-x} \sin sxdx \\ &= \sqrt{\frac{2}{\pi}} \frac{s}{s^2 + 1} \end{aligned}$$

**16. State the Fourier Transforms of the derivative of a function?**

$$F\left[\frac{d^n f(x)}{dx^n}\right] = (-is)^n F(s); \text{ where } F(s) = F[f(x)].$$

**17. Define convolution theorem for Fourier Transforms?**

If  $F(s)$  and  $G(s)$  are the Fourier Transforms of  $f(x)$  and  $g(x)$  respect then the Fourier Transforms of the convolution of  $f(x)$  and  $g(x)$  is the product of their Fourier Transforms

$$\text{i.e., } F[(f * g)] = F(s) \cdot G(s)$$

**18. Define linear property of Fourier Transforms?**

Then the linear property is,

$$F[af(x) + bg(x)] = aF(s) + bG(s).$$

**19. Define Shifting property of Fourier Transforms?**

Then the Shifting property is,

$$(i) F[f(x-a)] = e^{ias} F(s).$$

$$(ii) F[e^{ias} f(x)] = F(s+a).$$

**20. Define Change of scale property of Fourier Transforms?**

Then the Change of scale property is,

$$F[f(ax)] = \frac{1}{a} F\left(\frac{s}{a}\right), a > 0$$

**21. Define Modulation theorem?**

Then the Modulation theorem is

$$F[f(x) \cos ax] = \frac{1}{2} [f(s+a) + f(s-a)] \text{ where } f(s) = F[f(x)].$$

### UNIT-3

#### [Applications of PDE(Boundary Value Problems)]

##### **1.Explain the initial and boundary value problem?**

In ordinary differential equation , first we get the general solution which contains the arbitrary constant and then the initial value . This type of problem is called **initial value problem**.

##### **2. Explain the method of separation of variables?**

In this way, the solution of the PDE  $z$  is dependent variable  $x, y$  is independent variable is converted in to the solution of ODE. This method is known as **method of separation of variables**.

##### **3. The one dimensional wave equation is..?**

The one dimensional wave equation is

$$\text{i.e.} \quad \frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

##### **4. The three possible solutions of $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$ are...?**

Then the three possible solutions is  $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$

$$(i) u(x, t) = (Ax + B)(Ct + D)$$

$$(ii) u(x, t) = (Ae^{px} + Be^{-px})(Ce^{pat} + De^{-pat})$$

$$(iii) u(x, t) = (A \cos px + B \sin px)(C \cos pat + D \sin pat)$$

##### **5. The PDE of a vibrating string is $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$ what is $a^2$ ?**

Then the vibrating string is  $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$

$$a^2 = \frac{T}{m} = \frac{\text{Tension}}{\text{mass}}$$

##### **6. Explain the various variables involved in one dimensional wave equation ?**

The one dimensional wave equation is  $\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$ . Here  $x$  and  $t$  are the variables. Where  $x$  denotes length and  $t$  denotes time .

##### **7. Define temperature gradient?**

This rate of changes of temperature w.r.to distance is called the temperature gradient and denoted by  $\frac{\partial u}{\partial x}$ .

##### **8. Define steady state temperature distribution?**

If the temperature will not change when time varies is called steady state temperature distribution.

##### **9. How many boundary conditions required to solve completely**

$$\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2} ?$$

Then the three conditions

**10. State the law assumed to derive the one dimensional heat equation?**

- (i) Heat flows a higher temperature to lower temperature .
- (ii) To produce temperature change in a body is proportional to the mass of the body and to the temperature change .
- (iii) An area is proportional to the area and to the temperature gradient normal to the area.

**11. What is the basic difference between the solutions of one dimensional wave equation and one dimensional heat equation ?**

The correct solution of one dimensional wave equation is of periodic in nature. But solution of heat flow equation is not in periodic in nature.

**12. Give three possible solutions of the equation  $\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2}$  ?**

The three possible solutions is

(i)  $u(x, t) = (Ax + b)$

(ii)  $u(x, t) = e^{\alpha^2 p^2 t} (Ae^{px} + Be^{-px})$

(iii)  $u(x, t) = e^{-\alpha^2 p^2 t} (A \cos px + B \sin px)$

**13. State Fourier law of heat conduction?**

The rate at which heat flows across an area A at a distance x from one end of a bar is given by  $Q = -KA \left( \frac{\partial u}{\partial x} \right)_x$ , k is thermal conductivity and  $\left( \frac{\partial u}{\partial x} \right)_x$  means the temperature gradient at x.

**14. Write the solution of one dimensional heat equation. When the time derivative is absent?**

When time derivative is absent is the heat flow equation is  $\frac{\partial^2 u}{\partial x^2} = 0$ .

**15. In steady state, two dimensional heat equation in cartesian coordinates is..?**

Then the steady state, two dimensional heat equation in cartesian coordinates

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

**16. Write the boundary condition of the string equation ,to initial displacement f(x) and initial velocity g(x)?**

Then the boundary condition are

(i)  $y(0, t) = 0$  for all  $t > 0$

(ii)  $y(l, t) = 0$  for all  $t > 0$

(iii)  $\frac{\partial y(x, 0)}{\partial t} = g(x)$  for all  $x$  in  $(0, l)$

(iv)  $y(x, 0) = f(x)$  for all  $x$  in  $(0, l)$

**17. Write the boundary condition of string equation ,to non zero initial velocity?**

Then the boundary condition are non zero initial velocity is

(i)  $y(0,t) = 0$  for all  $t > 0$

(ii)  $y(l,t) = 0$  for all  $t > 0$

(iii)  $y(x,0) = 0$  for all  $x$  in  $(0,l)$

(iv)  $\frac{\partial y(x,0)}{\partial t} = g(x)$  for all  $x$  in  $(0,l)$

**18.Explain the term steady state?**

When the heat flow is independent of time "t", it is called steady state. In steady state the heat flow is only w.r.to the distance "x".

**19. Obtain one dimensional heat flow equation from two dimensional heat flow for unsteady case?**

When unsteady state condition exists the two dimensional heat flow equation is given by,

$$\frac{\partial u}{\partial t} = a^2 \left( \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

In one dimensional heat flow equation is given by, y-direction and hence  $\frac{\partial^2 u}{\partial y^2} = 0$

Then the heat flow equation is  $\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2}$ .

**20.What is meant by two dimensional heat flow?**

The heat flows in xy- direction.

**21.Explain the term thermally insulated ends?**

If there will be no heat flow passes through the ends of the bar then that two ends are said to be thermally insulated.

**UNIT –IV**

**[Partial Differential Equation]**

**1. Find the order of a PDE?**

The order of a PDE is the order of the highest partial derivative occurring in the equation .

**2. Find the formation of PDE?**

- (i) By elimination of arbitrary constants.
- (ii) By elimination of arbitrary functions.

**3.Explain the formation of PDE by elimination of arbitrary constants?**

Let  $f(x, y, z, a, b) = 0$ .....(1)

Be an equation which contains two arbitrary constant "a" and "b". PDE (1) w.r.to "x" and "y" we get two more equations.

#### 4. From the PDE eliminating the arbitrary constants from

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

$$\text{Given } z = (x-a)^2 + (y-b)^2 + 1 \dots\dots\dots (1)$$

$$p = \frac{\partial z}{\partial x} = 2(x-a)$$

$$\dots\dots\dots (2) \text{ and } (3)$$

$$q = \frac{\partial z}{\partial y} = 2(y-b)$$

Substituting (2) and (3) in (1) we get

$$z = \frac{p^2}{4} + \frac{q^2}{4} + 1$$

#### 5. From the PDE eliminating arbitrary constants a and b from

$$z = (x+a)(y+b)?$$

$$\text{Given } z = (x+a)(y+b) \dots\dots\dots (1)$$

$$p = \frac{\partial z}{\partial x} = y+b$$

$$\dots\dots\dots (2) \text{ and } (3)$$

$$q = \frac{\partial z}{\partial y} = x+a$$

Substituting (2) and (3) in (1) we get  $z = pq$

#### 6. From the PDE eliminating arbitrary constants a and b from

$$z = ax + by + ab?$$

$$\text{Given } z = ax + by + ab \dots\dots\dots (1)$$

$$p = \frac{\partial z}{\partial x} = a$$

$$\dots\dots\dots (2) \text{ and } (3)$$

$$q = \frac{\partial z}{\partial y} = b$$

Substituting (2) and (3) in (1) we get  $z = px + qy + pq$

#### 7. From the PDE eliminating arbitrary constants a and b from

$$z = ax + by + a^2 + b^2?$$

$$\text{Given } z = ax + by + a^2 + b^2 \dots\dots\dots (1)$$

$$p = \frac{\partial z}{\partial x} = a$$

$$\dots\dots\dots (2) \text{ and } (3)$$

$$q = \frac{\partial z}{\partial y} = b$$

Substituting (2) and (3) in (1) we get  $z = px + qy + p^2 + q^2$

**8. Eliminate the function "f" from  $z = f(x^2 + y^2)$ ?**

Given  $z = f(x^2 + y^2)$  ..... (1)

$$p = \frac{\partial z}{\partial x} = f'(x^2 + y^2)2x$$

.....(2) and (3),

$$q = \frac{\partial z}{\partial y} = f'(x^2 + y^2)2y$$

$$f' = \frac{p}{2x}$$

.....(4) and (5)

$$f' = \frac{q}{2y}$$

Substituting (2) and (3) in (1) we get  $\frac{p}{2x} = \frac{q}{2y}$  (or)  $py = qx$ .

**9. Define the complete integral?**

A solution in which the number of arbitrary constant is equal to the number of independent variable is called complete integral or complete solution.

**10. Define the particular integral?**

In complete integral if we give particular values to the arbitrary constant we get particular integral.

**11. Define the Singular integral?**

Let  $f(x, y, z, p, q) = 0$  be a PDE whose complete integral is  $\phi(x, y, z, a, b)$ .....(1)

Diff .P.w.r.to "a" and "b" and then equal to zero , we get

$$\frac{\partial \phi}{\partial a} = 0$$

$$\frac{\partial \phi}{\partial b} = 0$$

The eliminate of 'a' and 'b' from the three equations is called singular integral.

**12. Solve  $\frac{\partial^2 z}{\partial x^2} = \sin x$  .**

Given  $\frac{\partial^2 z}{\partial x^2} = \sin x$  .

$$\frac{\partial z}{\partial x} = -\cos x + f(y)$$

$$z = -\sin x + xf(y) + g(y)$$

**13. Solve  $\frac{\partial^2 z}{\partial x^2} = xy$** 

Given that  $\frac{\partial^2 z}{\partial x^2} = xy$  .

$$\frac{\partial z}{\partial x} = y \frac{x^2}{2} + f(y)$$

$$z = y \frac{x^3}{6} + xf(y) + g(y)$$

**14. Solve**  $\frac{\partial^2 z}{\partial x \partial y} = \sin x$ .

Given that  $\frac{\partial^2 z}{\partial x \partial y} = \sin x$ .

$$\frac{\partial z}{\partial y} = -\cos x + f(y)$$

$$z = -y \cos x + f(y) + g(x)$$

**15. From the PDE eliminating arbitrary a and b from  $z = a(x+y) + b$  ?**

Given  $z = a(x+y) + b$  ..... (1)

$$p = \frac{\partial z}{\partial x} = a$$

$$q = \frac{\partial z}{\partial y} = a$$

Substituting (2) and (3) in (1) we get  $p = q$ .

**16. Write the complete integral of  $z - px = qy + pq$  ?**

Given  $z - px = qy + pq$

Then we know that  $z = px + qy + pq$

This is of Clairaut's type Hence replace p by a and q by b in the complete integral is  $z = ax + by + ab$

**17. Write the complete integral of  $z = px + qy + \sqrt{pq}$  ?**

Given  $z = px + qy + \sqrt{pq}$

Then we know that  $z = px + qy + \sqrt{pq}$

This is of Clairaut's type Hence replace p by a and q by b in the complete integral is  $z = ax + by + \sqrt{ab}$

**18. Write the complete integral of  $z = px + qy + \sqrt{1 + p^2 + q^2}$  ?**

Given  $z = px + qy + \sqrt{1 + p^2 + q^2}$ .

This is of Clairaut's type Hence replace p by a and q by b in the complete integral is  $z = ax + by + \sqrt{1 + a^2 + b^2}$ .

**19. Write the general solution of non-homogeneous linear PDE?**

The general solution of non-homogeneous linear PDE

If  $f(D, D')z = F(x, y)$  is  $z = \sum C_1 e^{hx + f_1(h)y} + \sum C_2 e^{hx + f_2(h)y} + \dots$

**20. Find the singular integral of  $z = px + qy + pq$ ?**

Given that the complete integral is  $z = ax + by + ab$ .....(1).

$$\frac{\partial z}{\partial x} = x + b = 0 \Rightarrow b = -x$$

$$\frac{\partial z}{\partial y} = y + a = 0 \Rightarrow a = -y$$

.....(2) and (3).

## UNIT -V

### [Z-Transform and Difference Equation]

#### **1. Define the Z-Transform?**

Consider the sequence is  $f(n)=f(0),f(1),f(2),f(3),\dots\dots\dots f(n)$ .  
Then for all positive integer  $n=0,1,2,3,\dots\dots\dots \infty$ . Then the Z- Transform of  $\{f(n)\}$  is defined as

$$Z\{f(n)\} = \sum_{n=0}^{\infty} f(n)z^{-n}$$

#### **2. Define the initial value theorem?**

Then the initial value theorem is

$$Z[f(n)] = F(z)$$

If  $\lim_{z \rightarrow \infty} F(z) = f(0) = \lim_{t \rightarrow 0} f(0)$

#### **3. Define the Final value theorem?**

Then the Final value theorem is

$$Z[f(n)] = F(z)$$

If  $\lim_{t \rightarrow \infty} F(t) = \lim_{t \rightarrow 1} (z-1)F(z)$

#### **4. Define the linear property ?**

Then the linear property is

$$Z[af(n) + bg(n)] = aF(z) + bG(z)$$

$$\text{where } Z[f(n)] = F(z)$$

$$\text{and } Z[g(n)] = G(z)$$

Where a,b are constants.

#### **5. Define the first shifting property ?**

Then the first shifting property is ,If

$$Z[f(t)] = F(z), \text{ then}$$

$$Z[e^{-at} f(t)] = F[ze^{at}]$$

#### **6. Define the inverse Z-transform?**

If  $Z[f(k)] = F(z)$ , then the inverse Z-transform is

$$z^{-1}[f(z)] = F(k)$$

(or)

$$Z[f(n)] = F(z), \text{ then}$$

$$\text{If } Z^{-1}[F(z)] = f(n)$$

#### **7. Define the method of partial fraction?**

To find inverse transform of a function  $F(z)$  by using partial fraction method, it is convenient to write  $F(z)$  as  $\frac{F(z)}{z}$  and then split into partial fraction.

#### **8. Find the inverse Z-transform using Residue theorem?**

If  $Z[f(n)] = F(z)$ , then  $f(n)$  which gives the inverse Z-transform of  $F(z)$  is obtained the result

$$f(n) = \frac{1}{2\pi i} \int_C z^{n-1} F(z) dz$$

Where  $C$  is the closed contour which encloses all the poles of the integrand.

### 9. Define the convolution of two sequences ?

The convolution of two sequences  $\{f(n)\}$  and  $\{g(n)\}$  is defined as

$$[f(n) * g(n)] = \sum_{r=0}^n f(r)g(n-r) \quad [\text{For right sided sequence}]$$

(or)

$$[f(n) * g(n)] = \sum_{r=-\infty}^{\infty} f(r)g(n-r) \quad [\text{For two sided or bilateral sequence}]$$

### 10. Define the convolution theorem ?

Then the convolution theorem is,

(i)  $Z[f(n) * g(n)] = F(z).G(z)$ , where

$Z[f(n)] = F(z)$  and  $Z[g(n)] = G(z)$

(ii)  $Z[f(t) * g(t)] = F(z).G(z)$ , where

$Z[f(t)] = F(z)$  and  $Z[g(t)] = G(z)$

### 11. Find $Z\left[\frac{a^n}{n!}\right]$ in Z-transform?

We know that  $Z\left[\frac{a^n}{n!}\right] = \sum_{n=0}^{\infty} \frac{a^n}{n!} z^{-n}$

$$= \sum_{n=0}^{\infty} \frac{(az^{-1})^n}{n!} = 1 + \frac{az^{-1}}{1!} + \frac{(az^{-1})^2}{2!} + \dots$$
$$= e^{az^{-1}}$$
$$Z\left[\frac{a^n}{n!}\right] = e^{\frac{a}{z}}$$

### 12. Find $Z[ze^{-iat}]$ using Z-transform?

We know that  $Z[ze^{-iat}] = Z[ze^{-iat}.1]$

$$= \{z(1)\}_{z \rightarrow ze^{iat}}$$
$$= \left[\frac{z}{z-1}\right]_{z \rightarrow ze^{iat}}$$
$$Z[ze^{-iat}] = \left[\frac{ze^{iat}}{ze^{iat}-1}\right]$$

### 13. Find $Z[a^n]$ using Z-transform?

We know that  $Z[a^n] = \sum_{n=0}^{\infty} a^n z^{-n}$

$$= \sum_{n=0}^{\infty} \left(\frac{a}{z}\right)^n$$
$$= \frac{1}{1 - \frac{a}{z}} = \frac{z}{z-a} \text{ if } |z| > |a|$$

**14. Find  $Z[a^{n-1}]$  using Z- transform?**

We know that 
$$Z[a^{n-1}] = \sum_{n=0}^{\infty} a^{n-1} z^{-n}$$

$$= Z^{-1} \frac{z}{z-a}$$

$$= \frac{1}{z-a} \text{ if } |z| > |a|$$

**15. Write the damping rate for Z- transform?**

Then the damping rate for Z- transform is

$$Z\{f(n)\} = \bar{f}(z) = F(z), \text{ then}$$

If (i)  $Z\{a^{-n} f(n)\} = \bar{f}(az) = F(az)$

(ii)  $Z\{a^{-n} f(n)\} = \bar{f}\left(\frac{z}{a}\right) = F\left(\frac{z}{a}\right)$

**16. Find  $Z[n]$  using Z- transform ?**

We know that 
$$Z[n] = \sum_{n=0}^{\infty} n z^{-n}$$

$$= \frac{1}{z} + \frac{2}{z^2} + \frac{3}{z^3} + \dots$$

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

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

**17. Define the second shifting property ?**

Then the second shifting property is ,

$$Z[f(t)] = F(z), \text{ then}$$

If (i)  $Z[f(t+T)] = zF(z) - zf(0)$

(ii)  $Z[f(t+kT)] = Z[f(n+k)T]$

**18. Find the Z-transform of  $\cosh n\theta$ .**

We know that  $Z\{\cosh n\theta\} =$