

# **Free Study Material from All Lab Experiments**



**Mathematical Physics  
for JAM/NET/Gate Physics  
> Fourier Series <  
> Fourier and Laplace Transform<**

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⇒ Fourier Series ←

⇒  $f(x) \rightarrow$  periodic  $\rightarrow$  Sinusoidal (Sin, Cos)

⇒ Non- $\pi$  (Any wave, rect.)

⇒ Any non-sinusoidal fun. can be represented as the sum of sinusoidal waves.

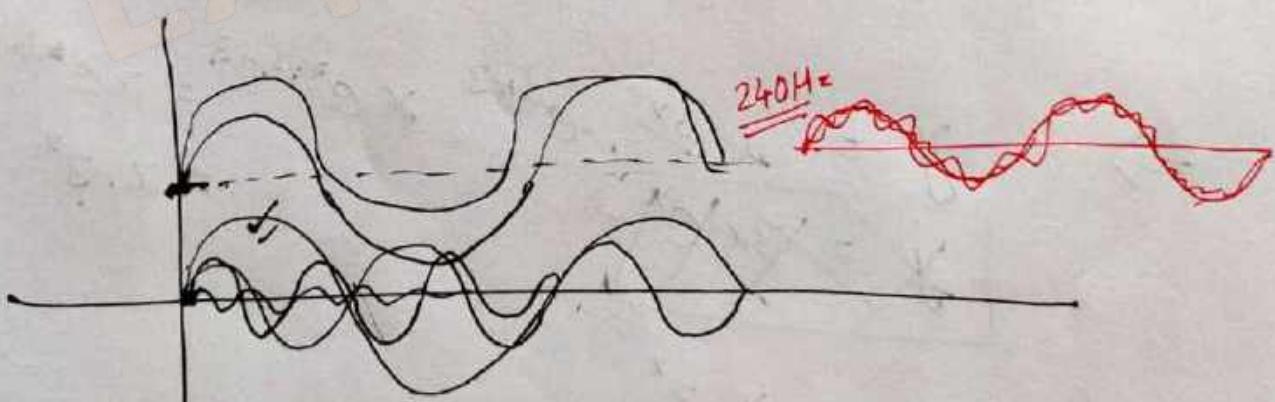
$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

↙  
 $\frac{a_0}{2}$  is your DC part.  
(Baseline)

⇒  $n = 1$  The freq. of wave is the fundamental freq.

⇒ Time Period  $\rightarrow T = \frac{1}{f}$

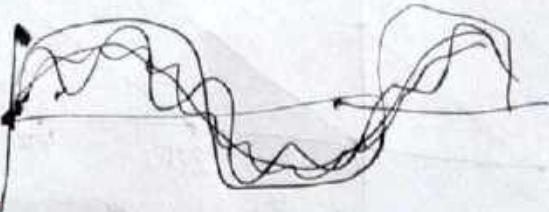
Sa  $\rightarrow 240\text{Hz}$



$n = 2 - \infty$  Harmonics

[Integral multi of fun. freq.]

# Fourier Series



(5)

# Taylor Series

Approximation

$$\sqrt{26\pi} = \sqrt{25}$$

$$f(x+a) = f(x) + \frac{a}{1!} f'(x) + \frac{a^2}{2!} f''(x) + \dots$$

## Determination of Coefficients

$\Rightarrow$  Period  $\rightarrow 2\pi$

$$a_0 = \frac{1}{\pi} \int_0^{2\pi} f(x) dx$$

$$a_n = \frac{2}{T} \int_0^{2\pi} f(x) \cos nx dx = \frac{1}{\pi} \int_0^{2\pi} \boxed{\quad} dx$$

$$b_n = \frac{2}{T} \int_0^{2\pi} f(x) \sin nx dx = \frac{1}{\pi} \int_0^{2\pi} \boxed{\quad} dx$$

## Some imp. Integrals

$$\int_0^{2\pi} \sin nx dx = 0$$

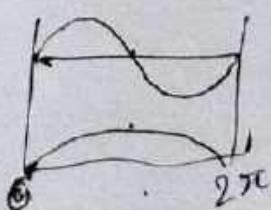
$$\int_0^{2\pi} \cos nx dx = 0$$

$$\int_0^{2\pi} \sin^2 nx dx = \pi$$

$$\int_0^{2\pi} \cos^2 nx dx = \pi$$

$$\int_0^{2\pi} \sin nx \cos mx dx = 0$$

$$\int_0^{2\pi} \cos nx \cos mx dx = \pi \delta_{mn}$$

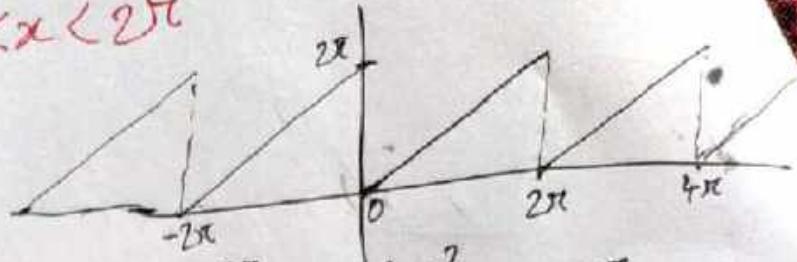


$$\begin{cases} \delta = 1 & m=n \\ \delta = 0 & m \neq n \end{cases}$$

$$\int_0^{2\pi} \sin nx \sin mx dx = \pi \delta_{mn}$$

find the Fourier Series for

$$f(x) = x \quad 0 < x < 2\pi$$



$$a_0 = \frac{1}{\pi} \int_0^{2\pi} x dx = \frac{1}{\pi} \left[ \frac{x^2}{2} \right]_0^{2\pi} = \frac{1}{\pi} \frac{4\pi^2}{2} = 2\pi$$

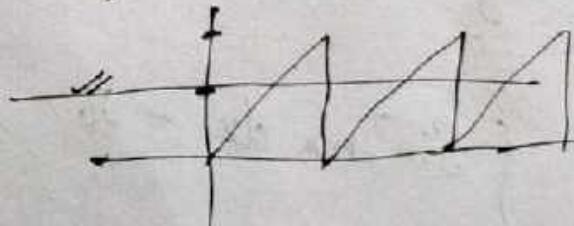
$$a_n = \frac{1}{\pi} \int_0^{2\pi} x \cos nx dx = \frac{1}{\pi} \left[ x \frac{\sin nx}{n} - \left[ -\frac{\cos nx}{n^2} \right] \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[ \frac{\cos 2n\pi}{n^2} - \frac{\cos 0}{n^2} \right] = \frac{1}{\pi} (1-1) = 0$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} x \sin nx dx = \frac{1}{\pi} \left[ x \left( \frac{\cos nx}{n} \right) - \left[ -\frac{\sin nx}{n^2} \right] \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[ 2\pi \frac{\cos 2n\pi}{n} \right] = -\frac{2}{n} \cos 2n\pi = -\frac{2}{n}$$

$$f(x) = \frac{2\pi}{2} + -2 \left[ \underbrace{\frac{\sin x}{1}}_{1 \text{ kHz}} + \underbrace{\frac{\sin 2x}{2}}_{2 \text{ kHz}} + \underbrace{\frac{\sin 3x}{3}}_{3 \text{ kHz}} + \dots \right]$$



$f(x) \rightarrow$  Even fun.

(7)

$\cos x \rightarrow$  Even fun.

$\sin x \rightarrow$  Odd fun.

$$b_n = 0 = \int_0^{2\pi} f(x) \cdot \sin nx dx$$

Fourier Cosine Series  $\rightarrow$

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

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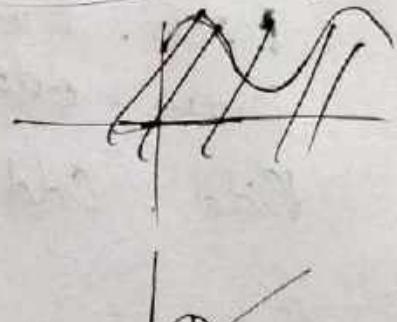
$f(x) \rightarrow$  Odd fun.

$$a_n = 0$$

$$a_0 = \int_0^{2\pi} f(x) dx = 0$$

Fourier Sine Series  $\rightarrow$

$$f(x) = \sum_{n=1}^{\infty} b_n \sin nx$$



Even fun.  $\rightarrow f(-x) = f(x)$  Evenfunction

Odd fun.  $\rightarrow f(-x) = -f(x)$  Odd fun.

$$\int_{-a}^a f(x) dx = \int_{-a}^0 f(x) dx + \int_0^a f(x) dx$$

$$= - \int_a^0 f(x) dx + \int_0^a f(x) dx$$

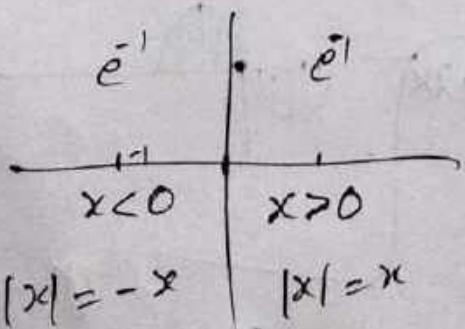
$$= \int_0^a f(-x) dx + \int_0^a f(x) dx$$

$$\begin{cases} 2 \int_0^a f(x) dx & \text{when } f(x) \text{ is even} \\ 0 & \text{when } f(x) \text{ is odd.} \end{cases}$$

Even. Even = Even

Even. odd = odd

Odd. Odd = even

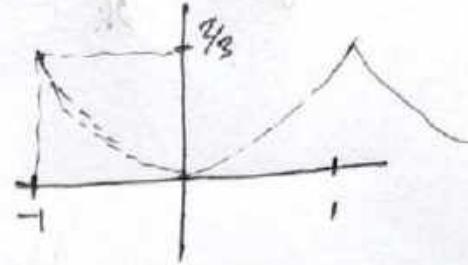


$$f(x) = e^{-|x|}$$

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

$$f(x) = a_0 + a_1 \cos \frac{\pi x}{2} + a_2 \sin \frac{\pi x}{2}$$

(9)

find  $a_0$ ,  $a_1$  &  $a_2$  $a_2 = 0$  [because it is an even fun.]

$$f(x) = a_0 + a_1 \cos \frac{\pi x}{2}$$

$$\cdot \frac{y_3}{3} = a_0 + a_1(0)$$

$$a_0 = \frac{y_3}{3}$$

$$\left[ \begin{array}{l} x=0, -1 \\ y=\frac{y_3}{3} \end{array} \right]$$

$$\Rightarrow [x=0 \quad y=0]$$

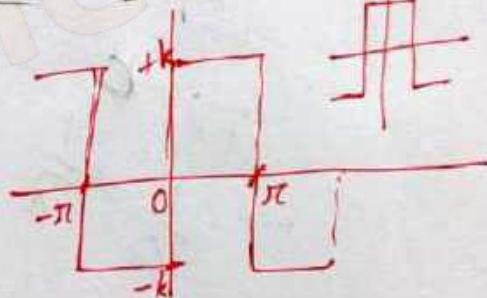
$$0 = \frac{y_3}{3} + a_1(1)$$

$$a_1 = -\frac{y_3}{3}$$

$$a_0 = \frac{y_3}{3}, \quad a_1 = -\frac{y_3}{3}, \quad a_2 = 0$$

Square wave  $\rightarrow$ 

$$f(x) = \begin{cases} +k & 0 \leq x \leq \pi \\ -k & -\pi < x < 0 \end{cases}$$



$$\Rightarrow a_0 = 0 \quad a_n = 0$$

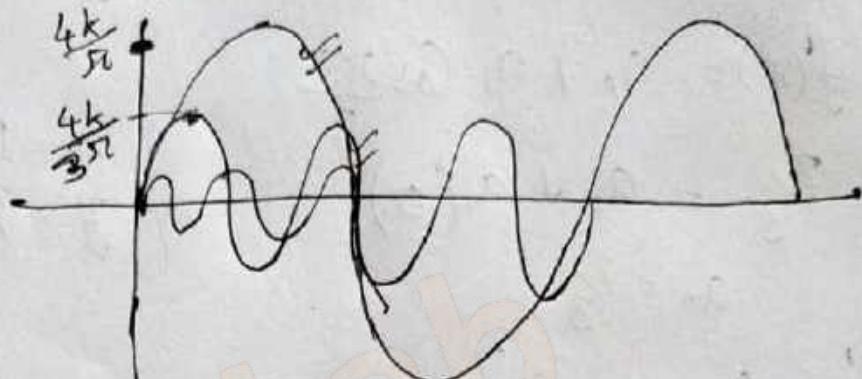
$$\Rightarrow b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx = \frac{2}{\pi} \int_0^{\pi} f(x) \sin nx dx$$

$$= \frac{2}{\pi} \int_0^{\pi} k \sin nx dx = \frac{2k}{n\pi} \left[ \frac{-\cos nx}{n} \right]_0^{\pi} = -\frac{2k}{n\pi} [\cos n\pi - 1]$$

$$= \frac{2k}{n\pi} \begin{cases} 2 & n = \text{odd} \\ 0 & n = \text{even} \end{cases} \quad (b_n = \frac{4k}{n\pi})$$

$$f(x) = \frac{4k}{\pi} \left( \frac{\sin x}{1} + \frac{\sin 3x}{3} + \frac{\sin 5x}{5} + \dots \right)$$

1 kHz



$$\sin \frac{kx}{2\pi}$$

$$2V = E$$

$$\frac{V}{C} = \frac{1}{2} \lambda$$

$$\frac{2\pi}{\lambda} \Rightarrow \frac{2\pi V}{C}$$

$$\frac{1}{V} = T =$$

Half period  $\rightarrow (0 - \pi)$  periodic

$$a_n = \frac{2}{T} \int_0^{\pi} \boxed{\square} \cos nx dx = \frac{2}{\pi} \int_0^{\pi} \boxed{\square} \cos nx dx$$

$$b_n = \frac{2}{T} \int_0^{\pi} \boxed{\square} \sin nx dx = \frac{2}{\pi} \int_0^{\pi} \boxed{\square} \sin nx dx$$

14 June, 2020

Change in Interval  $\rightarrow$

If you have a func. periodic in  $(-c, c)$

Then  $f(x) \rightarrow 2c$

$2c$  is the period when variable is  $x$

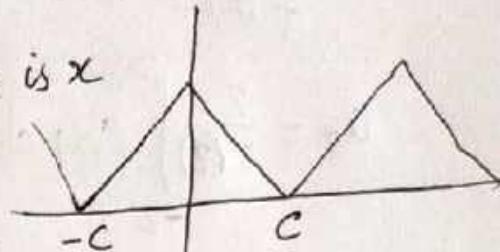
$$1 = \frac{x}{2c}$$

$$2\pi = \frac{x \cdot 2\pi}{2c}$$

$$= \frac{x\pi}{c} = z$$

$$f(x) \rightarrow 2c$$

$$f(z) \rightarrow 2\pi$$



$$a_0 = \frac{2}{2c} \int_{-c}^c f(x) dx$$

$$a_n = \frac{2}{2c} \int_{-c}^c f(x) \cos\left(\frac{\pi n x}{c}\right) dx$$

$$b_n = \frac{2}{2c} \int_{-c}^c f(x) \sin\left(\frac{\pi n x}{c}\right) dx$$

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

Periodic function  $f(x) = |x| \quad -2 < x < 2$  (2)

$$f(x) = x \quad 0 < x < 2$$

$$f(x) = -x \quad -2 < x < 0$$

$$a_0 = \frac{2}{2(2)} \int_{-2}^2 f(x) dx$$

$$= \frac{1}{2} \left[ \int_{-2}^0 (-x) dx + \int_0^2 (x) dx \right] = \frac{1}{2} \left[ -\frac{x^2}{2} \Big|_{-2}^0 + \frac{x^2}{2} \Big|_0^2 \right] = \frac{2}{2}$$

$b_n = \text{all zero}$

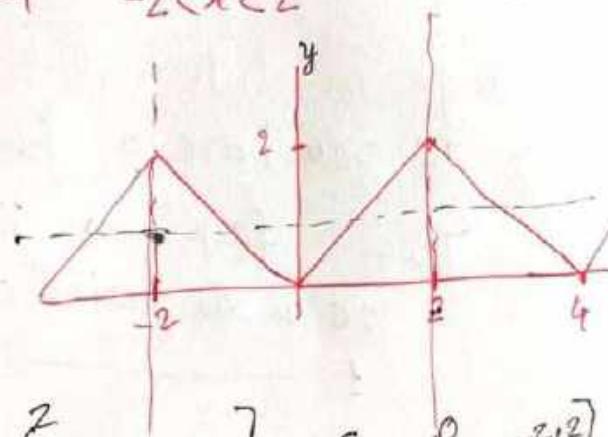
$$a_n = \frac{2}{2c} \int_c^c f(x) \cos\left(\frac{\pi}{c} nx\right) dx$$

$$= \frac{1}{2} \left[ \int_{-2}^0 (-x) \cos\left(\frac{\pi}{c} nx\right) dx + \int_0^2 x \cos\left(\frac{\pi}{c} nx\right) dx \right]$$

Home work

$$= \frac{4}{n^2 \pi^2} \left[ (-1)^n - 1 \right] - \begin{cases} \frac{-8}{n^2 \pi^2} & \text{if } n \text{ is odd} \\ 0 & \text{if } n \text{ is even} \end{cases}$$

$$f(x) = 1 + \left( -\frac{8}{\pi^2} \right) \left[ \frac{\cos \frac{\pi x}{2}}{(1)^2} + \frac{\cos \frac{3\pi x}{2}}{(3)^2} + \frac{\cos \frac{5\pi x}{2}}{(5)^2} + \dots \right]$$



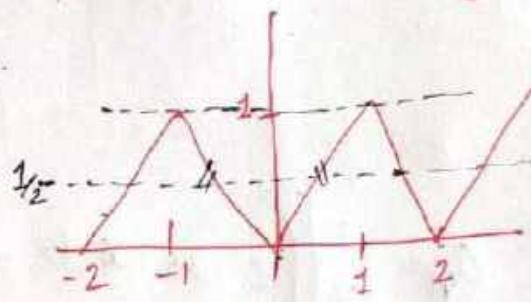
find  $a_0$  for this fun.

$$f(x) = y = x \quad 0 < x < 1$$

$$f(x) = y = -x \quad -1 < x < 0$$

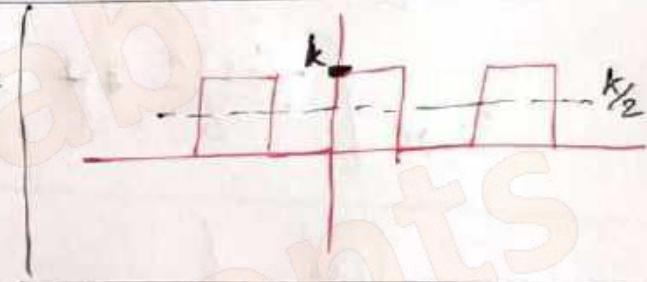
$$a_0 = \frac{2}{2(1)} \left[ \int_{-1}^0 -x \, dx + \int_0^1 x \, dx \right] = 1$$

$$\text{baseline (DC part)} = \frac{a_0}{2} = \frac{1}{2}$$



JAM 2005

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



$$f_1 = \cos^2 x$$

$$f_2 = \sin^2 x$$

$$\begin{bmatrix} a_1^{(1)}, a_2^{(1)}, a_3^{(1)}, \dots \\ b_1^{(1)}, b_2^{(1)}, b_3^{(1)}, \dots \end{bmatrix}$$

$$a_2^{(1)} = \frac{1}{2}, \quad b_2^{(1)} = -\frac{1}{2}$$

$$a_2^{(2)} = \frac{1}{2}, \quad b_2^{(2)} = -\frac{1}{2}$$

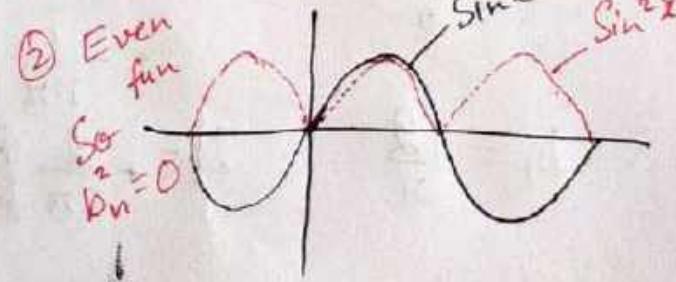
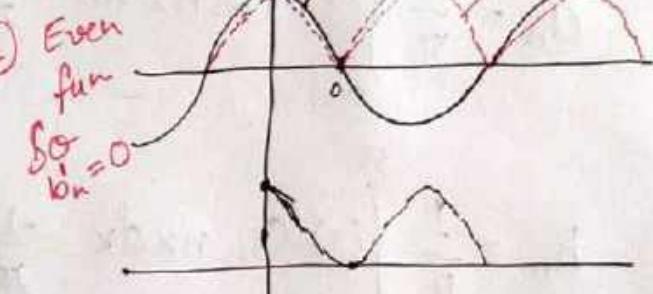
$$\begin{bmatrix} a_1^{(2)}, a_2^{(2)}, a_3^{(2)}, \dots \\ b_1^{(2)}, b_2^{(2)}, b_3^{(2)}, \dots \end{bmatrix}$$

$$b_2^{(1)} = \frac{1}{2}, \quad a_2^{(2)} = -\frac{1}{2}$$

$$b_2^{(2)} = \frac{1}{2}, \quad a_2^{(3)} = -\frac{1}{2}$$

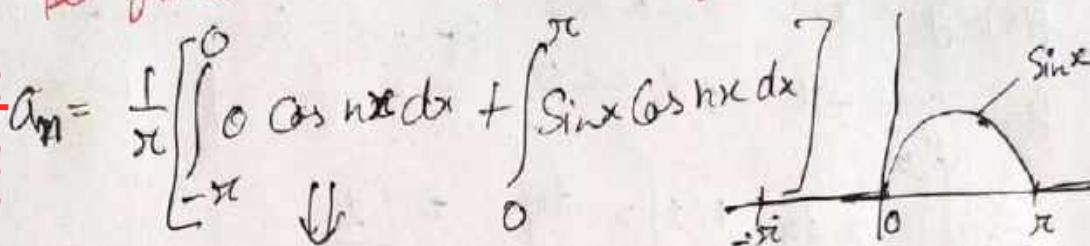
$$f_1 = \cos^2 x = \frac{1 + \cos 2x}{2} = \frac{1}{2} + \frac{\cos 2x}{2}$$

$$f_2 = \sin^2 x = \frac{1 - \cos 2x}{2} = \frac{1}{2} - \frac{\cos 2x}{2}$$



$$f(x) = \begin{cases} 0 & -\pi < x < 0 \\ \sin x & 0 < x < \pi \end{cases}$$
(4)

To find the coefficient of  $\cos 2x$  ( $a_2$ )

$$a_2 = \frac{1}{\pi} \left[ \int_{-\pi}^0 0 \cos nx dx + \int_0^\pi \sin x \cos 2x dx \right]$$


$$a_2 = \frac{1}{\pi} \left[ \int_0^\pi \sin x \cos 2x dx \right] = \frac{1}{2\pi} \left[ \int_0^\pi (\sin 3x + \sin(-x)) dx \right]$$

$$= \frac{1}{2\pi} \left[ -\frac{\cos 3x}{3} + \cos x \right]_0^\pi = \boxed{-\frac{2}{3\pi}}$$

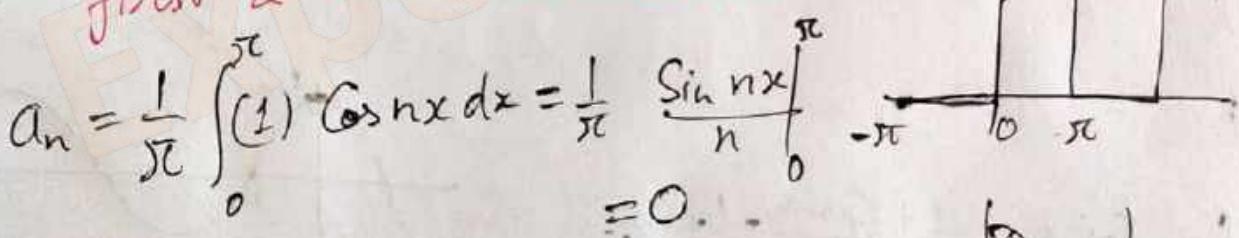
$$\begin{aligned} n=1 & \quad a_1 \sin x + b_1 \cos x \\ & \text{fundamental} \end{aligned}$$

$$\begin{aligned} n=2 & \quad a_2 \sin 2x + b_2 \cos 2x \\ & \text{2nd Harmonic} \end{aligned}$$

Q.

$$f(x) = \begin{cases} 0 & (-\pi, 0) \\ 1 & (0, \pi) \end{cases}$$

What is the ratio of coefficients of first & third harmonics.

$$a_n = \frac{1}{\pi} \int_0^\pi (1) \cos nx dx = \frac{1}{\pi} \left[ \frac{\sin nx}{n} \right]_0^\pi = 0$$


$$b_n = \frac{1}{\pi} \int_0^\pi (1) \sin nx dx = \frac{1}{\pi} \left[ \frac{\cos nx}{n} \right]_0^\pi = -\frac{1}{n\pi} [(-1)^n - 1]$$

$$b_1 = +\frac{2}{\pi}$$

$$b_3 = +\frac{2}{3\pi}$$

$$\boxed{\frac{b_1}{b_3} = 3}$$

## # Integral Transform

It changes one fun. to another fun.

↳ When it is done through integration.

Space → momentum  
 $f(x) \rightarrow F(p)$

$$f(s) = I[f(x)] = \int_a^b K(s, x) f(x) dx$$

freq. → Time  
Kernel of transformation

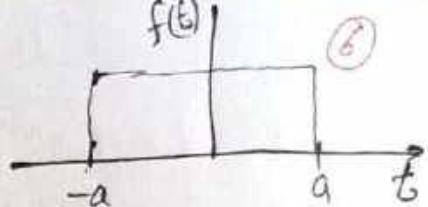
⇒ Fourier Transform →  $K(s, x) = e^{isx}$

$$f(s) = F[f(x)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{isx} dx$$

Inverse transform →

$$f(x) = F^{-1}[f(s)] = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} f(s) e^{-isx} dx$$

$$f(t) = \begin{cases} 1 & -a < t < a \\ 0 & \text{otherwise} \end{cases}$$



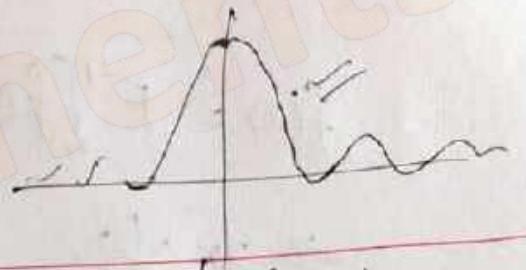
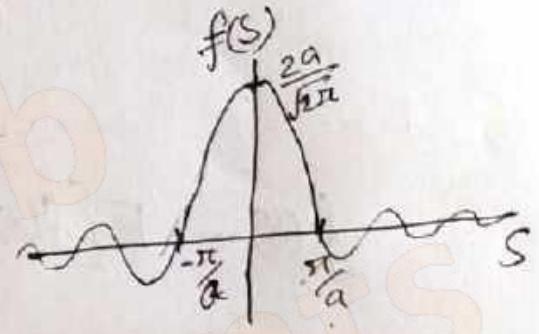
$$\begin{aligned} f(s) &= \frac{1}{\sqrt{2\pi}} \int_{-a}^a e^{ist} dt = \frac{1}{\sqrt{2\pi}} \left[ \frac{e^{ist}}{is} \right]_{-a}^a \\ &= \frac{1}{\sqrt{2\pi}} \frac{\pi i}{is} \left( \frac{e^{ias} - e^{-ias}}{2i} \right) \end{aligned}$$

$$= \frac{1}{\sqrt{2\pi}} \frac{2}{s} (\sin as)$$

$$f(s) = \frac{2a}{\sqrt{2\pi}} \left( \frac{\sin as}{as} \right)$$

~~for zero~~  $\sin as = \sin n\pi$

$$s = \frac{n\pi c}{a}$$



Q.

$$f(t) = \cos at$$

$$f(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \cos at e^{ist} dt$$

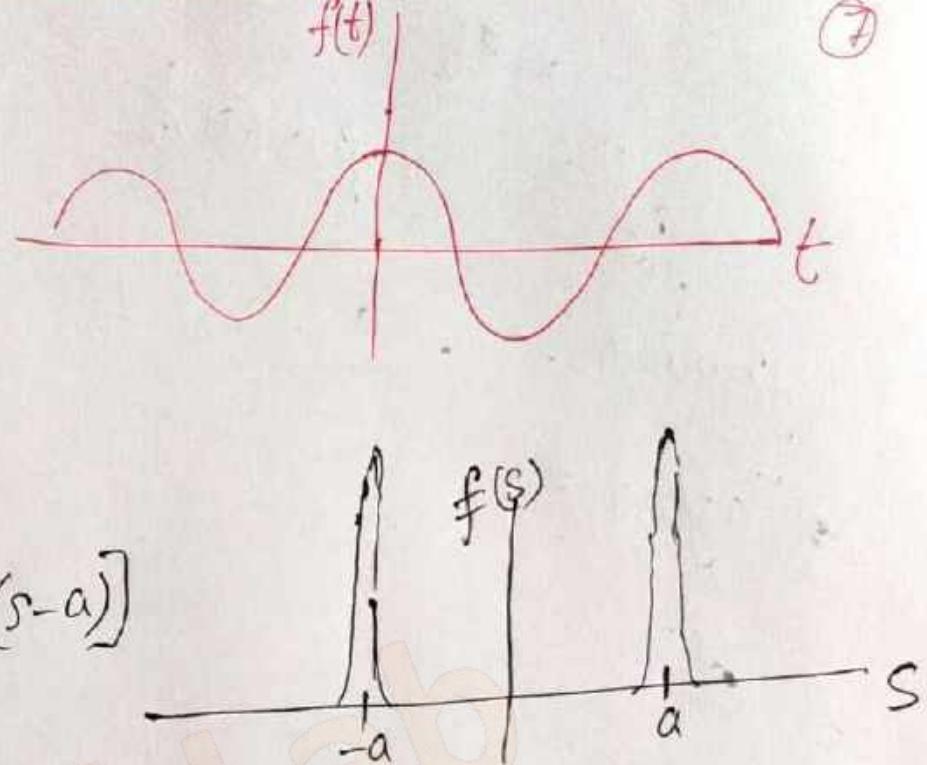
$$\begin{aligned} \delta(s+a) \\ = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{i(s+a)t} dt \end{aligned}$$

$$= \frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i(a+s)t} dt + \frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{i(s-a)t} dt$$

$$= \frac{\sqrt{\pi}}{2} [\delta(s+a) + \delta(s-a)]$$

Cosat

Optics



Q.

Sinat

Homework

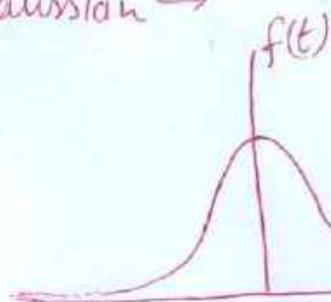
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Fourier transform of a Gaussian  $\rightarrow$

$$f(t) = e^{-\alpha t^2}$$

$$f(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha t^2} e^{ist} dt$$



$$\begin{aligned} &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha(t^2 - \frac{ist}{\alpha})} dt = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha[t^2 - ist + (\frac{is}{2\alpha})^2 - (\frac{is}{2\alpha})^2]} dt \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha[(t - \frac{is}{2\alpha})^2]} e^{\alpha(\frac{is}{2\alpha})^2} dt \\ &= \frac{e^{-\frac{s^2}{4\alpha}}}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha(t - \frac{is}{2\alpha})^2} dt \end{aligned}$$

$$\begin{aligned} k &= t - \frac{is}{2\alpha} \\ dk &= dt \end{aligned}$$

$$= \frac{e^{-\frac{s^2}{4\alpha}}}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{-\alpha k^2} dk$$

$$= \frac{2e^{-\frac{s^2}{4\alpha}}}{\sqrt{2\pi}} \int_0^{+\infty} e^{-\alpha k^2} dk$$

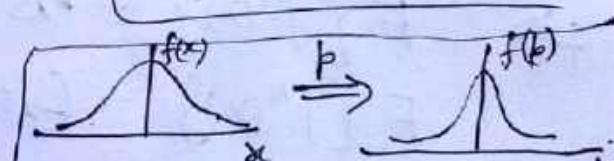
$$\alpha k^2 = z$$

gamma fun.  $\sqrt{\frac{\pi}{\alpha}}$

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

$$= \frac{2}{\sqrt{2\pi}} e^{-\frac{s^2}{4\alpha}} \cdot \sqrt{\frac{\pi}{\alpha}}$$

$$= \frac{1}{\sqrt{2\alpha}} e^{-\frac{s^2}{4\alpha}}$$



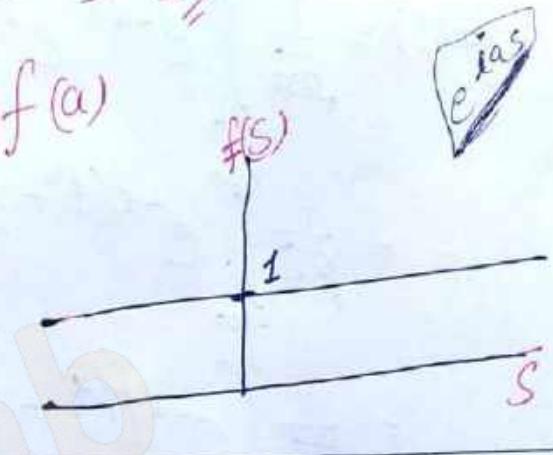
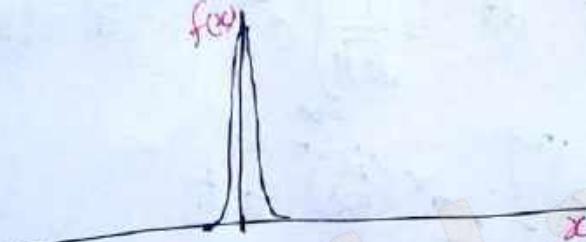
$$\Delta x \cdot \Delta p \geq \frac{h}{4\pi}$$

fourier transform of dirac delta  $\rightarrow$

$$\mathcal{F} F(\delta(x)) = \int_{-\infty}^{\infty} \delta(x) e^{ist} dt$$

$$= e^{i(0)s} = 1$$

$$\int f(x) \delta(x-a) dx = f(a)$$



Properties of fourier transform  $\rightarrow$

$$\Rightarrow \mathcal{F}\{f(x)\} = F(s)$$

$$\Rightarrow \text{Change in scale} \rightarrow \mathcal{F}\{f(ax)\} = \frac{1}{a} f\left(\frac{s}{a}\right)$$

$$\Rightarrow \text{Shifting property} \rightarrow \mathcal{F}\{f(x-a)\} = e^{isa} f(s)$$

$$\Rightarrow \mathcal{F}\{e^{iax} f(x)\} = f(s+a)$$

$$\Rightarrow \text{Modulating property} \rightarrow \mathcal{F}\{f(x) \cos ax\} = \frac{1}{2} [F(s+a) + F(s-a)]$$

$$\Rightarrow \mathcal{F}\{x^n f(x)\} = (-i)^n \frac{d^n}{ds^n} F(s)$$

$$\Rightarrow \mathcal{F}\{f'(x)\} = -is F(s)$$

$$\mathcal{F}\{f^n(x)\} = (is)^n F(s)$$

$$\Rightarrow \mathcal{F}\left\{\int_a^x f(t) dt\right\} = \frac{F(s)}{-is}$$

DU2015 Let  $F(\omega) \xrightarrow{\text{f. trans.}} f(t)$  (3)  
 $G_i(\omega) \xrightarrow{\text{f. trans.}} g(t)$

The relation b/w  $g(t) = f(t+a)$   
 find the relation b/w  $F(\omega)$  &  $G_i(\omega)$

$$F\{g(t)\} = F\{f(t+a)\}$$

$$\begin{aligned} G_i(\omega) &= e^{-i\omega a} F\{f(t)\} \\ &= e^{-i\omega a} F\{f(t)\} \end{aligned}$$

DU2018

$$F(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-ikx} dx$$

If we have  $g(x)$  then find  $G(k)$  when  
 $g(x) = 1$  from -1 to 1.

|                                     |   |   |                                   |   |
|-------------------------------------|---|---|-----------------------------------|---|
| <input checked="" type="checkbox"/> | a) $\frac{\sqrt{2}}{\sqrt{\pi}} \sin \frac{k}{k}$ | b) $\frac{1}{\sqrt{\pi}} \exp \frac{-k}{k}$ | c) $\sqrt{\frac{2}{\pi}} \cosh k$ | d) $\frac{1}{\sqrt{\pi}} \exp \frac{-k}{k}$ |
|-------------------------------------|---|---|-----------------------------------|---|

DU2019

$$F\{e^{-\alpha x^2}\} = \frac{1}{\sqrt{\alpha}} e^{-\frac{k^2}{4\alpha}}$$

$$\text{Then find } F\{x^2 e^{-\alpha x^2}\} = (-i)^2 \frac{d^2}{dk^2} \left( \frac{1}{\sqrt{\alpha}} e^{-\frac{k^2}{4\alpha}} \right)$$

$$= -\frac{1}{\sqrt{\alpha}} \frac{d}{dk} \left( e^{-\frac{k^2}{4\alpha}} \cdot \left( -\frac{i^2 k}{2\alpha} \right) \right) = \frac{1}{2\alpha \sqrt{\alpha}} \frac{d}{dk} \left( k e^{-\frac{k^2}{4\alpha}} \right)$$

$$= \frac{1}{2\alpha^{3/2}} \left( k \left( e^{-\frac{k^2}{4\alpha}} \left( -\frac{k}{2\alpha} \right) \right) + e^{-\frac{k^2}{4\alpha}} \right)$$

$$= \frac{e^{-\frac{k^2}{4\alpha}}}{2\alpha^{3/2}} \left( -\frac{k^2}{2\alpha} + 1 \right) = \left( \frac{-k^2 + 2\alpha}{4\alpha^{5/2}} \right) e^{-\frac{k^2}{4\alpha}}$$

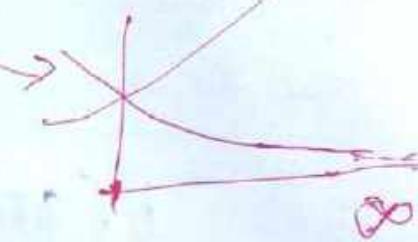
Laplace Transformation  $\rightarrow$

$$\mathcal{L}[f(t)] = F(s) = \int_0^{\infty} e^{-st} f(t) dt$$

(4)

$$\mathcal{L}[1] = \int_0^{\infty} e^{-st} dt$$

$$= \left. \frac{e^{-st}}{-s} \right|_0^{\infty} = 0 - \frac{1}{-s} = \frac{1}{s}$$



$$\mathcal{L}[1] = \frac{1}{s}$$

$$\mathcal{L}[e^{at}] = \frac{1}{s-a}$$

$$\mathcal{L}[\sin at] = \frac{a}{s^2 + a^2}$$

$$\mathcal{L}[\cos at] = \frac{s}{s^2 + a^2}$$

$$\mathcal{L}[\sinh at] = \frac{a}{s^2 - a^2}$$

$$\mathcal{L}[\cosh at] = \frac{s}{s^2 - a^2}$$

$$\mathcal{L}[t^n] = \frac{n+1}{s^{n+1}} = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}[f^n(t)] = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots$$

$$\mathcal{L}(t^{-\frac{1}{2}}) = \frac{\sqrt{-\frac{1}{2}+1}}{s^{-\frac{1}{2}+1}} = \frac{\sqrt{\frac{1}{2}}}{s^{\frac{1}{2}}} = \frac{\sqrt{\pi}}{\sqrt{s}}$$

## Properties of Laplace Transformation

(5)

Scaling  $\mathcal{L}\{f(at)\} = \frac{1}{a} F\left(\frac{s}{a}\right)$

Shifting  $\mathcal{L}\{e^{at} f(t)\} = F(s-a)$

Laplace trans. of a derivative

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0)$$

$$\mathcal{L}\{f''(t)\} = s^2 F(s) - sf(0) - f'(0)$$

$$\mathcal{L}\{f^n(t)\} = s^n F(s) - s^{n-1}f(0) - s^{n-2}f'(0) - \dots$$

(4) Laplace trans. of an integral

$$\mathcal{L}\left[\int_0^t f(t) dt\right] = \frac{F(s)}{s}$$

(5)  $\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} F(s)$

(6)  $\mathcal{L}\left[\frac{1}{t} f(t)\right] = \int_s^\infty F(s) ds$

Q.  $\mathcal{L}(t^2 e^t \sin 4t)$

$$\mathcal{L}(\sin 4t) = \frac{4}{s^2 + 4^2}$$

$$\mathcal{L}(e^t \sin 4t) = \frac{4}{(s-1)^2 + 4^2} = \frac{4}{s^2 + 1 - 2s + 16}$$

$$\mathcal{L}(t^2 e^t \sin 4t) = (-1)^2 \frac{d^2}{ds^2} \left( \frac{4}{s^2 - 2s + 17} \right) =$$

$$= \frac{8(3s^2 - 6s - 13)}{(s^2 - 2s + 17)^3} =$$

(6)

Test 2014  $\mathcal{L}[e^{-2t} \sin 4t]$

$$\mathcal{L}(\sin 4t) = \frac{4}{s^2 + 4^2}$$

$$\mathcal{L}[e^{-2t} \sin 4t] = \frac{4}{(s+2)^2 + 4^2} = \frac{4}{s^2 + 4 + 4s + 16}$$

$$= \frac{4}{s^2 + 4s + 20} \quad \checkmark$$

Test 2018  $\mathcal{L}\left[\frac{1}{2a^3} (\sin at - at \cos at)\right]$

$$= \frac{1}{2a^3} \left[ \mathcal{L}(\sin at) - \mathcal{L}(at \cos at) \right]$$

$$= \frac{1}{2a^3} \left[ \frac{a}{s^2 + a^2} - a \left[ (-1)^1 \frac{d}{ds} \left( \frac{s}{s^2 + a^2} \right) \right] \right]$$

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

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

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

$$= \frac{1}{(s^2 + a^2)^2}$$

Taylor Series  $\rightarrow$  (Taylor Approximation)

$$f(a+h) = f(a) + h f'(a) + \frac{h^2}{2!} f''(a) + \dots$$

e.g.  $\sqrt{26} = \sqrt{25+1}$      $f(x) = \sqrt{x}$      $f(a+h) \Rightarrow a=25, h=1$

$$f(26) = f(25) + 1 f'(25) + \frac{1^2}{2!} f''(25)$$

$$f(x) = \sqrt{x} \quad f(25) = 5$$

$$f'(x) = \frac{1}{2} x^{-\frac{1}{2}} \quad f'(25) = \frac{1}{10}$$

$$f''(x) = -\frac{1}{4} x^{-\frac{3}{2}} \quad f''(25) = -\frac{1}{4 \cdot 25^{\frac{3}{2}}} = -\frac{1}{4 \cdot 125} = -\frac{1}{500}$$

$$f(25+1) = 5 + 1\left(\frac{1}{10}\right) + \frac{1}{2}\left(-\frac{1}{500}\right) \dots$$

$$= 5 + \frac{1}{10} - \frac{1}{1000}$$

### MacLaurin Series $\rightarrow$

$$f(0+h) = f(0) + hf'(0) + \frac{h^2}{2!} f''(0) + \dots$$

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots$$

$$f(x) = \sin x \quad f(0) = \sin 0 = 0$$

$$f'(x) = \cos x \quad f'(0) = \cos 0 = 1$$

$$f''(x) = -\sin x \quad f''(0) = 0$$

$$f'''(x) = -\cos x \quad f'''(0) = -1$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

Q1CU 2014 find the Taylor Series of  $\sin x$  around  $\pi/2$ .

$$x = a + h = \frac{\pi}{2} + h \quad f(x) = \sin x =$$

$$h = (x - \frac{\pi}{2}) \quad x = (\frac{\pi}{2})$$
(2)

$$\begin{aligned} f(a+h) &= f(a) + h \cdot f'(a) + \frac{h^2}{2!} f''(a) \dots \\ &= \sin \frac{\pi}{2} + (x - \frac{\pi}{2}) \cos(\frac{\pi}{2}) + \frac{(x - \frac{\pi}{2})^2}{2!} (-\sin \frac{\pi}{2}) \dots \\ &= 1 - \frac{1}{2} (x - \frac{\pi}{2})^2 + \frac{1}{4} (x - \frac{\pi}{2})^4 \dots \end{aligned}$$


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NET 2011

Taylor Series of  $\sin x$  around  $\pi/4$

Home work

JAM 2018 find the coefficient of  $\sin(\sin x)$ .

Ans.  $\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!}$   $x^3$  in the expansion of

$$\sin(\sin x) = \sin x - \frac{\sin^3 x}{3!} + \frac{\sin^5 x}{5!} \dots$$

$$= \left( x - \frac{x^3}{3!} + \frac{x^5}{5!} \dots \right) - \frac{1}{3!} \left( x - \frac{x^3}{3!} + \frac{x^5}{5!} \dots \right)^3$$

Coefficients of  $x^3$

$$= -\frac{1}{3!} - \frac{1}{3!} = -\frac{1}{6} - \frac{1}{6} = -\frac{2}{6} = -\frac{1}{3} = \underline{\underline{-0.33}}$$

## Some Sample Series →

③

$$\sin x = x - \frac{x^3}{13} + \frac{x^5}{15} - \frac{x^7}{17} \dots$$

$$\cos x = 1 - \frac{x^2}{12} + \frac{x^4}{14} - \frac{x^6}{16} + \dots$$

$$\log(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} \dots \quad |x| < 1$$

$$\sinh x = x + \frac{x^3}{13} + \frac{x^5}{15} + \frac{x^7}{17} + \dots$$

$$\cosh x = 1 + \frac{x^2}{12} + \frac{x^4}{14} + \frac{x^6}{16} + \dots$$

$$\log(1-x) = -\left(x + \frac{x^2}{2} + \frac{x^3}{3} + \dots\right)$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} \dots \quad |x| \leq 1$$

$$\tanh^{-1} x = x + \frac{x^3}{3} + \frac{x^5}{5} + \frac{x^7}{7} + \dots$$

$$\Downarrow \frac{1}{2} \ln \left[ \frac{1+x}{1-x} \right]$$

TIFR 2011

## Binomial Theorem →

$$(x+y)^n = {}^n C_0 x^n y^0 + {}^n C_1 x^{n-1} y^1 + \dots + {}^n C_n x^0 y^n$$

$${}^n C_n = \frac{n!}{(n-1)! n!}$$

$$(1+x)^{-1} = 1 - x + x^2 - x^3 \dots$$

$$(1-x)^{-1} = 1 + x + x^2 + x^3 + \dots$$

$$\text{GP Series} \rightarrow a + ar + ar^2 + \dots \quad n\text{-terms}$$

$$\text{Sum of series} = a \frac{1-r^n}{1-r}$$

when  $n \rightarrow \infty$       in case  $r < 1 \quad r^n \rightarrow 0$

Sum of  $\infty$  series is  $\frac{a}{1-r}$ .

GP

$-1 \leq x \leq 1$  find the sum

(4)

$$\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$$

$$f(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} \dots = \tan^{-1}x$$

~~JEE 2012~~

as  $x \rightarrow 1$  find the value of

$$x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} \dots$$

$\tan^{-1}x$  &  $x \rightarrow 1$  then  $\tan^{-1}1$

$$\tan^{-1}1 = \frac{\pi}{4}$$

~~JEE 2013~~

$$\left(1 + \frac{1}{2} + \frac{1}{4} + \dots\right)^2 - \left(1 + \frac{1}{3} + \frac{1}{5} + \dots\right)^2$$

$$= (\cosh 1)^2 - (\sinh 1)^2$$

$$= \cosh^2 1 - \sinh^2 1 = 1 =$$

# Convergence / Divergence

Sequence & Series → Sum of those numbers.  
↳ Representation of numbers in a more

## Convergence & Div. →

power series

$$f(z) = \sum_{n=0}^{\infty} a_n (z-a)^n = a_0 + a_1(z-a)^1 + a_2(z-a)^2 + \dots$$

After addition if you get a finite no. then it is convergent  
& if you don't get a finite no. then divergent.

$$1+2+2^2+2^3+2^4+\dots-2^n-\dots = \infty \quad [\text{Divergent}]$$

$$1+\frac{1}{2}+\frac{1}{4}+\frac{1}{8}+\dots-\frac{1}{2^n}-\dots = \frac{1}{1-\frac{1}{2}} = 2$$

[Convergent]

$u_n$  is your  $n^{th}$  term of a series

$\lim_{n \rightarrow \infty} u_n = 0$  then

Conv.

div.

$\lim_{n \rightarrow \infty} u_n \neq 0$  then for sure it is divergent.

$\lim_{n \rightarrow \infty} 2^n = \infty \Rightarrow$  divergent

$$(1+2+3+\dots+n) = \frac{n(n+1)}{2}$$

$$U_0 + U_1 + \dots + U_n + U_{n+1} \quad (6)$$

$$\lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| < 1 \quad \text{Converge}$$

$$\lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| > 1 \quad \text{Diverge}$$

$$\lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = 1 \quad \text{Then this test fails}$$

G.P.  $\rightarrow$

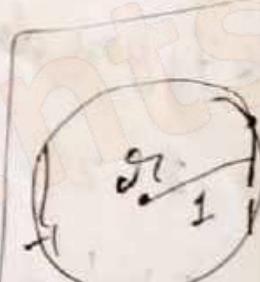
$$1 + r + r^2 + r^3 + \dots + r^n + r^{n+1}$$

$$\lim_{n \rightarrow \infty} \left| \frac{r^{n+1}}{r^n} \right| = \lim_{n \rightarrow \infty} |r|$$

$|r| < 1$  then Convergent

$|r| > 1$  then Divergent.

$r = 1$  then also Divergent.

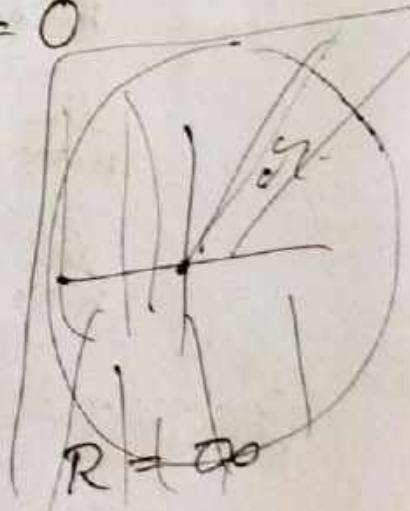


$$R = 1$$

$$\sum_{n=0}^{\infty} \frac{r^n}{n!} = 1 + r + \frac{r^2}{2!} + \frac{r^3}{3!} + \dots + \frac{r^n}{n!} + \frac{r^{n+1}}{(n+1)!}$$

$$\lim_{n \rightarrow \infty} \left| \frac{n+1}{n+1} \cdot \frac{r^n}{r^n} \right| \Rightarrow \lim_{n \rightarrow \infty} \frac{|r|}{(n+1)} = 0$$

This series is convergent.



$$R = \infty$$

$$\sum_{n=0}^{\infty} \pi^n \ln = \pi^0 \ln + \pi^1 \ln + \pi^2 \ln + \dots + \pi^n \ln + \pi^{n+1} \ln$$

$$\lim_{n \rightarrow \infty} \left| \frac{\pi^{n+1} \ln(n+1)}{\pi^n \ln(n)} \right| = \lim_{n \rightarrow \infty} |\pi \ln(n+1)| = \infty$$

but  $\ln(1) = 0$  then this expression gives 0  
only then this converges otherwise diverges.

$$R = 0$$

## Radius of Convergence $\rightarrow$

$$R = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right|$$



$$f(z) = \sum_{n=0}^{\infty} \frac{(2n)!}{(n!)^2} (z-a)^n$$

$$R = \lim_{n \rightarrow \infty} \left| \frac{2n}{(n!)^2} \times \frac{(n+1)^2}{2(n+1)} \right|$$

$$= \lim_{n \rightarrow \infty} \left| \frac{2n}{(n!)^2} \times \frac{(n+1)^2 (2n)^2}{(2n+2)(2n+1) 2n} \right| = \frac{(n+1)^2}{(2n+2)(2n+1)}$$

$$= \lim_{n \rightarrow \infty} \frac{n^2 \left(1 + \frac{1}{n}\right)^2}{2n^2 \left(1 + \frac{1}{n}\right) \left(2 + \frac{1}{n}\right)} = \frac{1}{4}$$

$|z-a| < \frac{1}{4}$  only then it is convergent.