

Mathematics

Complete Study Material with Explanations

BCA · First Year · Semester I

Units Covered	6 Units — 72 Hours
Topics	Set Theory · Logic · Matrices · Calculus · Numerics
Content	Theory · Definitions · Formulas · Solved Examples

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Set Theory, Relations & Functions

12 Hours

1.1 Sets and Set Operations

A **set** is a well-defined collection of distinct objects called **elements** or **members**. Sets are denoted by capital letters A, B, C ... and elements by lowercase letters a, b, c ... If x is an element of A we write $x \in A$; if not, $x \notin A$.

Roster Form	Elements listed explicitly inside curly braces. E.g., $A = \{1, 2, 3, 4, 5\}$
Set-Builder Form	Elements described by a property. E.g., $A = \{x \mid x \text{ is a positive integer } \leq 5\}$

Types of Sets

Type	Definition	Example
Empty Set (\emptyset)	No elements	$\emptyset = \{\}$
Singleton	Exactly one element	$\{5\}$
Finite Set	Countable elements	$\{a, e, i, o, u\}$
Infinite Set	Uncountably many	$N = \{1, 2, 3, \dots\}$
Equal Sets	Identical elements	$\{1, 2\} = \{2, 1\}$
Equivalent Sets	Same cardinality	$\{1, 2, 3\} \sim \{a, b, c\}$
Universal Set (U)	All objects in context	$U = \{1..100\}$
Power Set P(A)	All subsets of A	$A = \{1, 2\} \rightarrow P(A) = 4 \text{ subsets}$

Set Operations

Given two sets A and B defined over universal set U:

Operation	Symbol	Definition	Example ($A = \{1, 2, 3\}$, $B = \{2, 3, 4\}$)
Union	$A \cup B$	All elements in A or B	$\{1, 2, 3, 4\}$
Intersection	$A \cap B$	Elements in both A and B	$\{2, 3\}$
Difference	$A - B$	Elements in A but not B	$\{1\}$
Complement	A' or A^c	Elements in U but not A	$U - A$
Sym. Difference	$A \oplus B$	$(A - B) \cup (B - A)$	$\{1, 4\}$

De Morgan's Laws

$$(A \cup B)' = A' \cap B' \quad (A \cap B)' = A' \cup B'$$

These laws state that the complement of a union equals the intersection of complements and vice versa. Extremely useful for simplifying set expressions.

Example: Verify De Morgan's Law
 Let $U = \{1, 2, 3, 4, 5\}$, $A = \{1, 2, 3\}$, $B = \{2, 3, 4\}$
 LHS: $(A \cup B)' = \{1, 2, 3, 4\}' = \{5\}$
 RHS: $A' \cap B' = \{4, 5\} \cap \{1, 5\} = \{5\} \checkmark$ LHS = RHS

Cartesian Product

The **Cartesian product** $A \times B$ is the set of all ordered pairs (a, b) where $a \in A$ and $b \in B$.

$$A \times B = \{(a, b) \mid a \in A \text{ and } b \in B\}$$

Example: Cartesian Product
 $A = \{1, 2\}$, $B = \{x, y\}$
 $A \times B = \{(1, x), (1, y), (2, x), (2, y)\}$
 $|A \times B| = |A| \times |B| = 2 \times 2 = 4$

1.2 Relations

A **relation** R from set A to set B is a subset of $A \times B$. If $(a, b) \in R$ we write aRb . The **domain** of R is $\{a \mid (a, b) \in R\}$ and **range** is $\{b \mid (a, b) \in R\}$.

Properties of Relations (on a single set A)

Property	Definition	Example
Reflexive	aRa for all $a \in A$	' \leq ' on integers
Irreflexive	NOT aRa for any a	' $<$ ' on integers
Symmetric	$aRb \blacksquare bRa$	' $=$ ' on reals
Antisymmetric	aRb and $bRa \blacksquare a=b$	' \leq ' on integers
Transitive	aRb and $bRc \blacksquare aRc$	' $<$ ' on naturals

Equivalence Relation	A relation that is Reflexive, Symmetric, AND Transitive. E.g., congruence modulo n : $a \equiv b \pmod{n}$
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Example: Equivalence Relation
 $R = \{(1, 1), (2, 2), (3, 3), (1, 2), (2, 1)\}$ on $A = \{1, 2, 3\}$
 Reflexive: $(1, 1), (2, 2), (3, 3) \in R \checkmark$
 Symmetric: $(1, 2) \in R \blacksquare (2, 1) \in R \checkmark$
 Transitive: $(1, 2) \in R, (2, 1) \in R \blacksquare (1, 1) \in R \checkmark \rightarrow$ Equivalence Relation

1.3 Functions

A **function** $f: A \rightarrow B$ is a special relation where every element of A is related to **exactly one** element of B . A is called the **domain** and B the **co-domain**. The actual set of outputs is the **range**.

Type	Definition	Condition
One-One (Injective)	Different inputs \rightarrow different outputs	$f(a)=f(b) \Rightarrow a=b$
Onto (Surjective)	Every element of B is an output	Range = Co-domain
Bijjective	Both one-one and onto	Perfect pairing
Constant	All inputs \rightarrow same output	$f(x) = c$
Identity	Each element maps to itself	$f(x) = x$

Example: Inverse Function

$$f: \mathbb{R} \rightarrow \mathbb{R}, f(x) = 2x + 3$$

$$\text{To find } f^{-1}: \text{let } y = 2x+3 \rightarrow x = (y-3)/2$$

$$\text{Therefore } f^{-1}(y) = (y-3)/2, \text{ and } f^{-1}(f(x)) = x \checkmark$$

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**Mathematical Logic & Propositional
Calculus**

10 Hours

2.1 Propositions and Logical Connectives

A **proposition** (or statement) is a declarative sentence that is either **TRUE (T)** or **FALSE (F)** — not both. E.g., '2+2=4' is TRUE; 'Delhi is in China' is FALSE. Questions, exclamations, and paradoxes are NOT propositions.

Connective	Symbol	Read as	True when
Negation	$\neg p$	NOT p	p is False
Conjunction	$p \wedge q$	p AND q	Both p, q are True
Disjunction	$p \vee q$	p OR q	At least one True
Implication	$p \rightarrow q$	If p then q	$p=T, q=F$ is the only False case
Biconditional	$p \leftrightarrow q$	p if and only if q	p and q have same truth value

Truth Table for $p \rightarrow q$

The implication is the trickiest connective. 'If it rains, the ground gets wet.' This is **only FALSE** when it rains ($p=T$) but ground is NOT wet ($q=F$).

p	q	$\neg p$	$p \rightarrow q$	$p \leftrightarrow q$	$p \wedge q$	$p \vee q$
T	T	F	T	T	T	T
T	F	F	F	F	F	T
F	T	T	T	F	F	T
F	F	T	T	T	F	F

Tautology, Contradiction and Contingency

A **tautology** is a formula that is ALWAYS True (e.g., $p \vee \neg p$ — Law of Excluded Middle). A **contradiction** is always False (e.g., $p \wedge \neg p$). A **contingency** is sometimes True, sometimes False.

Logical Equivalence Laws

Law	Expression
Identity	$p \wedge T \equiv p ; p \vee F \equiv p$
Domination	$p \vee T \equiv T ; p \wedge F \equiv F$
Idempotent	$p \vee p \equiv p ; p \wedge p \equiv p$
Double Negation	$\neg(\neg p) \equiv p$
Commutative	$p \vee q \equiv q \vee p ; p \wedge q \equiv q \wedge p$

Associative	$(p \vee q) \vee r \equiv p \vee (q \vee r)$
Distributive	$p \wedge (q \vee r) \equiv (p \wedge q) \vee (p \wedge r)$
De Morgan's	$\neg(p \wedge q) \equiv \neg p \vee \neg q$; $\neg(p \vee q) \equiv \neg p \wedge \neg q$
Absorption	$p \vee (p \wedge q) \equiv p$; $p \wedge (p \vee q) \equiv p$

2.2 Predicate Logic and Quantifiers

Propositional logic cannot express statements like 'All men are mortal.' Predicate logic uses **predicates** and **quantifiers** for this.

Universal Quantifier (\forall)	'For all x, P(x) is true.' Written $\forall x P(x)$. Example: $\forall x (x+0=x)$
Existential Quantifier (\exists)	'There exists at least one x such that P(x) is true.' Written $\exists x P(x)$. Example: $\exists x (x^2=4)$

Negation of Quantifiers

$\neg(\forall x P(x)) \equiv \exists x \neg P(x)$ $\neg(\exists x P(x)) \equiv \forall x \neg P(x)$
<p>Example: Negation Original: 'All cats are black' $\rightarrow \forall x (Cat(x) \rightarrow Black(x))$ Negation: 'There exists a cat that is not black' $\rightarrow \exists x (Cat(x) \wedge \neg Black(x))$</p>

2.3 Rules of Inference

Rule	Form	Example
Modus Ponens	$p, p \rightarrow q \therefore q$	p: 'It rains'; $p \rightarrow q$: 'If rain, wet'; \therefore wet
Modus Tollens	$\neg q, p \rightarrow q \therefore \neg p$	$\neg q$: 'Not wet'; \therefore 'Did not rain'
Hyp. Syllogism	$p \rightarrow q, q \rightarrow r \therefore p \rightarrow r$	Chain of implications
Disjunctive Syll.	$p \vee q, \neg p \therefore q$	Either A or B; not A; so B
Addition	$p \therefore p \vee q$	True prop. \rightarrow true disjunction
Simplification	$p \wedge q \therefore p$	From conjunction, extract one

2.4 Normal Forms (DNF and CNF)

Every propositional formula can be reduced to a standard form using logical equivalences.

DNF (Disjunctive Normal Form)	A disjunction (OR) of one or more conjunctions (AND) of literals. E.g., $(p \wedge q) \vee (\neg p \wedge r) \vee (q \wedge \neg r)$ is in DNF
CNF (Conjunctive Normal Form)	A conjunction (AND) of one or more clauses, each a disjunction of literals. E.g., $(p \vee q) \wedge (\neg p \vee r) \wedge (q \vee \neg r)$ is in CNF

UNIT III

Matrices & Determinants

14 Hours

3.1 Introduction to Matrices

A **matrix** is a rectangular array of numbers arranged in rows and columns. A matrix with m rows and n columns is called an $m \times n$ matrix. The element at row i , column j is denoted a_{ij} .

$$A = [a_{ij}]_{m \times n} \text{ where } 1 \leq i \leq m, 1 \leq j \leq n$$

Types of Matrices

Type	Description	Condition
Row Matrix	Single row	$m = 1$
Column Matrix	Single column	$n = 1$
Square Matrix	Equal rows & cols	$m = n$
Diagonal Matrix	Non-diagonal = 0	$a_{ij} = 0$ for $i \neq j$
Scalar Matrix	Diagonal with equal values	$a_{ij} = k \cdot \delta_{ij}$
Identity Matrix (I)	Diagonal = 1, rest = 0	$a_{ij} = 1$ if $i = j$
Zero/Null Matrix	All elements = 0	$a_{ij} = 0 \forall i, j$
Symmetric	$A = A^T$	$a_{ij} = a_{ji}$
Skew-Symmetric	$A = -A^T$	$a_{ij} = -a_{ji}$
Orthogonal	$A \cdot A^T = I$	Inverse = Transpose

Matrix Operations

Addition: $(A+B)_{ij} = a_{ij} + b_{ij}$ (only for same-order matrices)

Scalar Multiplication: $(kA)_{ij} = k \cdot a_{ij}$

Matrix Multiplication: For $A(m \times n)$ and $B(n \times p)$, $C = A \cdot B$ is $m \times p$, where $C_{ij} = \sum a_{ik} \cdot b_{kj}$

Note: Matrix multiplication is NOT commutative: $AB \neq BA$ in general.

3.2 Determinants

The **determinant** is a scalar value computed from a square matrix that encodes geometric and algebraic information about the matrix.

Determinant of 2x2 Matrix

If $A = [[a,b],[c,d]]$ then $\det(A) = |A| = ad - bc$

Example: 2x2 Determinant

$$A = \begin{bmatrix} 3 & 5 \\ 1 & 2 \end{bmatrix}$$

$$|A| = (3)(2) - (5)(1) = 6 - 5 = 1$$

Determinant of 3x3 Matrix (Sarrus' Rule)

For a 3x3 matrix $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$:

$$|A| = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

Example: 3x3 Determinant

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

$$|A| = 1(5 \cdot 9 - 6 \cdot 8) - 2(4 \cdot 9 - 6 \cdot 7) + 3(4 \cdot 8 - 5 \cdot 7)$$

$$= 1(45 - 48) - 2(36 - 42) + 3(32 - 35)$$

$$= 1(-3) - 2(-6) + 3(-3) = -3 + 12 - 9 = 0$$

Properties of Determinants

- If any row/column is all zeros $\rightarrow \det = 0$
- Swapping two rows/columns changes sign of det
- If two rows/columns are identical $\rightarrow \det = 0$
- Multiplying a row by k multiplies det by k
- $\det(AB) = \det(A) \cdot \det(B)$
- $\det(A^T) = \det(A)$
- $\det(A^{-1}) = 1/\det(A)$
- $\det(kA) = k^n \cdot \det(A)$ for $n \times n$ matrix

3.3 Inverse of a Matrix

The **inverse** of a square matrix A (denoted A^{-1}) satisfies $A \cdot A^{-1} = A^{-1} \cdot A = I$. It exists only if $\det(A) \neq 0$ (i.e., A is **non-singular**).

$$A^{-1} = (1/\det(A)) \times \text{adj}(A) \text{ where } \text{adj}(A) = \text{Transpose of Cofactor Matrix}$$

Example: Finding Inverse of 2x2 Matrix

$$A = \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix}$$

$$\det(A) = 2 \cdot 3 - 1 \cdot 5 = 6 - 5 = 1$$

$$\text{adj}(A) = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix}$$

$$A^{-1} = (1/1) \cdot \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix}$$

$$\text{Verify: } A \cdot A^{-1} = \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix} \cdot \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I \checkmark$$

3.4 System of Linear Equations

A system $AX = B$ can be solved by: Cramer's Rule, Gaussian Elimination, or Row Reduction to Echelon Form.

Cramer's Rule (for $n \times n$ system)

$$x_i = \det(A_i) / \det(A) \text{ where } A_i \text{ is } A \text{ with } i\text{-th column replaced by } B$$

Example: Cramer's Rule — 2x2 System

$$2x + y = 5 ; x + 3y = 10$$

$$A = [[2,1],[1,3]], B = [[5],[10]]$$

$$\det(A) = 6-1 = 5$$

$$A_1 = [[5,1],[10,3]] \rightarrow \det = 15-10 = 5 \rightarrow x = 5/5 = 1$$

$$A_2 = [[2,5],[1,10]] \rightarrow \det = 20-5 = 15 \rightarrow y = 15/5 = 3$$

Solution: $x=1, y=3$

Rank of a Matrix

Rank	The rank of matrix A is the maximum number of linearly independent rows (or columns). Rank(A) = r means every (r+1)x(r+1) sub-matrix has det = 0, but some r x r sub-matrix has det ≠ 0.
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3.5 Eigenvalues and Eigenvectors

For a square matrix A, a scalar λ and non-zero vector X satisfying $AX = \lambda X$ are called an **eigenvalue** and its corresponding **eigenvector**.

The eigenvalues are roots of the characteristic equation:

$\det(A - \lambda I) = 0 \leftarrow$ Characteristic Equation

Example: Eigenvalue Calculation

$$A = [[4,1],[2,3]]$$

$$\det(A-\lambda I) = \det([[4-\lambda,1],[2,3-\lambda]]) = (4-\lambda)(3-\lambda) - 2 = 0$$

$$= \lambda^2 - 7\lambda + 12 - 2 = \lambda^2 - 7\lambda + 10 = 0$$

$$\lambda = (7 \pm \sqrt{(49-40)})/2 = (7 \pm 3)/2 \rightarrow \lambda_{\blacksquare} = 5, \lambda_{\blacksquare} = 2$$

$$\text{For } \lambda_{\blacksquare}=5: (A-5I)X=0 \rightarrow [[-1,1],[2,-2]]X=0 \rightarrow X = [1,1]^T$$

$$\text{For } \lambda_{\blacksquare}=2: (A-2I)X=0 \rightarrow [[2,1],[2,1]]X=0 \rightarrow X = [1,-2]^T$$

Cayley-Hamilton Theorem	Every square matrix satisfies its own characteristic equation. If $p(\lambda) = 0$ is the characteristic equation, then $p(A) = 0$ (zero matrix). Used to compute A^{-1} without row reduction.
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UNIT IV

Differential Calculus

14 Hours

4.1 Limits

The **limit** of $f(x)$ as x approaches a is the value $f(x)$ approaches (but need not reach). Written: $\lim_{x \rightarrow a} f(x) = L$

$$\lim_{x \rightarrow a} f(x) = L \quad \blacksquare \quad \text{for every } \varepsilon > 0, \exists \delta > 0 \text{ such that } |x-a| < \delta \quad \blacksquare \quad |f(x)-L| < \varepsilon$$

Standard Limits

Formula	Value
$\lim_{x \rightarrow 0} (\sin x)/x$	1
$\lim_{x \rightarrow 0} (1-\cos x)/x$	0
$\lim_{x \rightarrow 0} (e^x - 1)/x$	1
$\lim_{x \rightarrow 0} (a^x - 1)/x$	$\ln a$
$\lim_{x \rightarrow \infty} (1+1/x)^x$	e
$\lim_{x \rightarrow a} (x^n - a^n)/(x-a)$	na^{n-1}
$\lim_{x \rightarrow 0} (\tan x)/x$	1
$\lim_{x \rightarrow 0} (\log(1+x))/x$	1

4.2 Continuity

A function f is **continuous at $x=a$** if all three conditions hold:

1. $f(a)$ is defined
2. $\lim_{x \rightarrow a} f(x)$ exists (Left-hand limit = Right-hand limit)
3. $\lim_{x \rightarrow a} f(x) = f(a)$

Example: Checking Continuity

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

$f(3) = 9$ ✓ (defined)

$\lim_{x \rightarrow 3} x^2 = 9$ ✓ (limit exists)

$\lim = f(3) = 9$ ✓ $\rightarrow f$ is continuous at $x=3$

4.3 Differentiation

The **derivative** of f at x is the limit of the difference quotient, representing the instantaneous rate of change or slope of the tangent line.

$$f'(x) = \lim_{h \rightarrow 0} [f(x+h) - f(x)] / h$$

Standard Derivatives

f(x)	f'(x)	tan x	sec ² x
x^n	nx^{n-1}	cot x	-cosec ² x
e^x	e^x	sec x	sec x tan x
a^x	$a^x \ln a$	acosec x	-cosec x cot x
ln x	1/x	$\sin^{-1}x$	$1/\sqrt{1-x^2}$
$\log_a x$	$1/(x \ln a)$	$\tan^{-1}x$	$1/(1+x^2)$
sin x	cos x	\sqrt{x}	$1/(2\sqrt{x})$
cos x	-sin x		

Rules of Differentiation

Rule	Formula
Sum/Difference	$d/dx[f \pm g] = f' \pm g'$
Constant Multiple	$d/dx[cf] = c \cdot f'$
Product Rule	$d/dx[fg] = f'g + fg'$
Quotient Rule	$d/dx[f/g] = (f'g - fg') / g^2$
Chain Rule	$d/dx[f(g(x))] = f'(g(x)) \cdot g'(x)$
Implicit Diff.	Differentiate both sides; isolate dy/dx
Logarithmic Diff.	Take ln both sides, then differentiate
Parametric Diff.	$dy/dx = (dy/dt)/(dx/dt)$

Example: Product Rule and Chain Rule

Find $d/dx[(x^2+1) \cdot \sin x]$
 Product Rule: $(2x)(\sin x) + (x^2+1)(\cos x)$
 $= 2x \cdot \sin x + (x^2+1) \cdot \cos x$

Find $d/dx[\sin(x^2)]$
 Chain Rule: $\cos(x^2) \cdot 2x = 2x \cdot \cos(x^2)$

4.4 Applications of Derivatives

Rolle's Theorem: If f is continuous on [a,b], differentiable on (a,b), and f(a)=f(b), then there exists $c \in (a,b)$ such that $f'(c)=0$.

Mean Value Theorem (Lagrange): If f is continuous on [a,b] and differentiable on (a,b), then there exists $c \in (a,b)$ such that:

$$f'(c) = [f(b) - f(a)] / (b - a)$$

Maxima and Minima

First Derivative Test: f has a local max at c if $f'(c)=0$ and f' changes from $+$ to $-$. Local min if f' changes from $-$ to $+$.

Second Derivative Test: If $f'(c)=0$ and $f''(c)>0 \rightarrow$ local min; $f''(c)<0 \rightarrow$ local max.

Example: Find extrema of $f(x) = x^3 - 3x + 2$

$$f'(x) = 3x^2 - 3 = 0 \rightarrow x^2 = 1 \rightarrow x = \pm 1$$

$$f''(x) = 6x$$

$$x=1: f''(1)=6>0 \rightarrow \text{Local MINIMUM, } f(1)=1-3+2=0$$

$$x=-1: f''(-1)=-6<0 \rightarrow \text{Local MAXIMUM, } f(-1)=-1+3+2=4$$

L'Hôpital's Rule

If $\lim f(x)/g(x)$ gives $0/0$ or ∞/∞ (indeterminate form), then:

$$\lim_{x \rightarrow a} \frac{f(x)}{g(x)} = \lim_{x \rightarrow a} \frac{f'(x)}{g'(x)} \text{ (if the latter limit exists)}$$

Example: L'Hôpital's Rule

$$\lim_{x \rightarrow 0} \frac{\sin x}{x} = 0/0 \text{ form}$$

$$\text{Apply: } \lim_{x \rightarrow 0} \frac{\cos x}{1} = \frac{\cos(0)}{1} = 1 \checkmark$$

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Integral Calculus

12 Hours

5.1 Indefinite Integration

Integration is the reverse process of differentiation. The **indefinite integral** of $f(x)$ is a family of functions $F(x)+C$ where $F'(x)=f(x)$. C is the constant of integration.

$$\int f(x)dx = F(x) + C \text{ where } F'(x) = f(x)$$

Standard Integrals

$\int f(x)dx$	Result	$\int \sec^2 x dx$	$\tan x + C$
$\int x^n dx$	$x^{n+1}/(n+1) + C$	$\int \sec x \tan x dx$	$-\cot x + C$
$\int 1/x dx$	$\ln x + C$	$\int 1/\sqrt{1-x^2} dx$	$\sec x + C$
$\int e^x dx$	$e^x + C$	$\int 1/(1+x^2) dx$	$\sin^{-1} x + C$
$\int a^x dx$	$a^x / \ln a + C$	$\int 1/(x^2 - a^2) dx$	$\tan^{-1} x + C$
$\int \sin x dx$	$-\cos x + C$	$\int 1/(x^2 + a^2) dx$	
$\int \cos x dx$	$\sin x + C$	$\int 1/(x^2 - a^2) dx$	

Methods of Integration

1. Integration by Substitution: Replace a complicated expression with a single variable u .

Example: Substitution
 $\int 2x \cdot \cos(x^2) dx$
 Let $u=x^2$, then $du=2x dx$
 $= \int \cos(u) du = \sin(u) + C = \sin(x^2) + C$

2. Integration by Parts (ILATE Rule): Used when integrand is a product of two functions.

$$\int u \cdot v dx = u \cdot \int v dx - \int (u' \cdot \int v dx) dx \text{ (ILATE: choose } u \text{ as Inverse, Log, Algebraic, Trig, Exponential)}$$

Example: Integration by Parts
 $\int x \cdot e^x dx$
 $u=x$ (algebraic), $v=e^x$ (exponential)
 $= x \cdot e^x - \int 1 \cdot e^x dx$
 $= x \cdot e^x - e^x + C = e^x(x-1) + C$

3. Partial Fractions: Decompose a rational function into simpler fractions before integrating.

Example: Partial Fractions

$$\int 1/(x^2-1) dx = \int 1/((x-1)(x+1)) dx$$

$$1/((x-1)(x+1)) = A/(x-1) + B/(x+1)$$

$$\rightarrow A=1/2, B=-1/2$$

$$= (1/2)\int 1/(x-1)dx - (1/2)\int 1/(x+1)dx$$

$$= (1/2)\ln|x-1| - (1/2)\ln|x+1| + C = (1/2)\ln|(x-1)/(x+1)| + C$$

5.2 Definite Integration

A **definite integral** gives a numerical value representing the net area under a curve between two limits.

$$\int_a^b f(x)dx = F(b) - F(a) \text{ (Fundamental Theorem of Calculus)}$$

Properties of Definite Integrals

- $\int_a^b f(x)dx = -\int_b^a f(x)dx$
- $\int_a^a f(x)dx = 0$
- $\int_a^b f(x)dx = \int_a^c f(x)dx + \int_c^b f(x)dx$
- $\int_0^{2a} f(x)dx = 2\int_0^a f(x)dx$ if $f(2a-x)=f(x)$
- $\int_{-a}^a f(x)dx = 2\int_0^a f(x)dx$ if f is even; 0 if f is odd

Example: Definite Integral

$$\int_0^{\pi/2} \sin x dx = [-\cos x]_0^{\pi/2}$$

$$= -\cos(\pi/2) - (-\cos(0)) = 0 - (-1) = 1$$

5.3 Applications of Integration

Area under a curve:

$$\text{Area} = \int_a^b |f(x)| dx$$

Area between two curves:

$$\text{Area} = \int_a^b [f(x) - g(x)] dx \text{ where } f(x) \geq g(x) \text{ on } [a,b]$$

Volume of Revolution (Disk Method):

$$V = \pi \int_a^b [f(x)]^2 dx \text{ (rotation about x-axis)}$$

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Numerical Methods

10 Hours

6.1 Numerical Solution of Equations

Many algebraic and transcendental equations (e.g., $e^x=3x$ or $x^3-x-1=0$) cannot be solved analytically. Numerical methods give approximate solutions to any desired accuracy.

Bisection Method

If $f(a) \cdot f(b) < 0$, there is a root in $[a, b]$. The method repeatedly bisects the interval.

Algorithm:

1. Find a, b such that $f(a) \cdot f(b) < 0$
2. Compute midpoint $c = (a+b)/2$
3. If $f(c)=0$ or $|b-a|/2 < \text{tolerance}$: c is the root
4. If $f(a) \cdot f(c) < 0$: root is in $[a, c] \rightarrow$ set $b=c$; else set $a=c$
5. Repeat from step 2

Convergence: Error $\leq (b-a)/2^n$ after n iterations

Example: Bisection Method
 Find root of $f(x)=x^3-x-1=0$ in $[1, 2]$
 $f(1)=1-1-1=-1(<0)$, $f(2)=8-2-1=5(>0) \rightarrow$ root in $[1, 2]$
 $c=(1+2)/2=1.5 \rightarrow f(1.5)=3.375-1.5-1=0.875(>0) \rightarrow$ root in $[1, 1.5]$
 $c=(1+1.5)/2=1.25 \rightarrow f(1.25)=1.953-1.25-1=-0.297(<0) \rightarrow$ root in $[1.25, 1.5]$
 $c=1.375 \rightarrow f(1.375)=0.224>0 \rightarrow$ root in $[1.25, 1.375]$
 Continue until desired precision. Root ≈ 1.3247

Newton-Raphson Method

Faster (quadratic) convergence by using tangent lines. Requires $f'(x)$ to be computed.

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

Example: Newton-Raphson
 Solve $x^3-x-1=0$, start $x_0=1.5$
 $f(x)=x^3-x-1$, $f'(x)=3x^2-1$
 $x_1=1.5 - (1.5^3-1.5-1)/(3 \cdot 1.5^2-1)$
 $= 1.5 - (3.375-2.5)/(6.75-1) = 1.5 - 0.875/5.75 \approx 1.3478$
 $x_2=1.3478-f(1.3478)/f'(1.3478) \approx 1.3252$ (converging rapidly)

Regula-Falsi Method

Also called False Position Method. Uses the x-intercept of the secant line.

$$x_2 = [a \cdot f(b) - b \cdot f(a)] / [f(b) - f(a)]$$

6.2 Interpolation

Interpolation is estimating the value of a function at intermediate points using known data values.

Finite Differences

Forward Difference (Δ)	$\Delta f(x) = f(x+h) - f(x)$. Higher orders: $\Delta^2 f(x) = \Delta(\Delta f(x)) = f(x+2h) - 2f(x+h) + f(x)$
Backward Difference (∇)	$\nabla f(x) = f(x) - f(x-h)$. Used at the end of a table.

Newton's Forward Interpolation Formula

$$f(x_n + sh) = f(x_n) + s \cdot \Delta f(x_n) + [s(s-1)/2!] \cdot \Delta^2 f(x_n) + [s(s-1)(s-2)/3!] \cdot \Delta^3 f(x_n) + \dots \text{ where } s = (x - x_n)/h$$

Used when interpolating near the **beginning** of the table.

Newton's Backward Interpolation Formula

$$f(x_n + sh) = f(x_n) + s \cdot \nabla f(x_n) + [s(s+1)/2!] \cdot \nabla^2 f + \dots \text{ where } s = (x - x_n)/h$$

Used when interpolating near the **end** of the table.

Lagrange's Interpolation Formula

Works for **unequally spaced** data. For n+1 data points:

$$P(x) = \sum f(x_i) \cdot L_i(x) \text{ where } L_i(x) = \prod (x - x_j) / (x_i - x_j), j \neq i$$

Example: Lagrange Interpolation
 Data: (1,1), (2,8), (4,64) → Estimate f(3)
 $L_0(3) = (3-2)(3-4) / ((1-2)(1-4)) = (1)(-1) / ((-1)(-3)) = -1/3$
 $L_1(3) = (3-1)(3-4) / ((2-1)(2-4)) = (2)(-1) / ((1)(-2)) = 1$
 $L_2(3) = (3-1)(3-2) / ((4-1)(4-2)) = (2)(1) / ((3)(2)) = 1/3$
 $f(3) \approx 1 \cdot (-1/3) + 8 \cdot (1) + 64 \cdot (1/3) = -1/3 + 8 + 64/3 = 27 \checkmark$ (matches $3^3=27$)

6.3 Numerical Integration

When an integral cannot be evaluated analytically, numerical methods approximate the area under a curve.

Trapezoidal Rule

$$\int_a^b f(x) dx \approx (h/2)[y_0 + 2(y_1 + y_2 + \dots + y_{n-1}) + y_n] \text{ where } h = (b-a)/n$$

Simpson's 1/3 Rule (n must be even)

$$\int_a^b f(x)dx \approx (h/3)[y_0 + 4(y_1+y_3+\dots) + 2(y_2+y_4+\dots) + y_n]$$

Simpson's 3/8 Rule (n must be multiple of 3)

$$\int_a^b f(x)dx \approx (3h/8)[y_0 + 3(y_1+y_2+y_4+\dots) + 2(y_3+y_6+\dots) + y_n]$$

Example: Trapezoidal Rule

Evaluate $\int_0^1 1/(1+x) dx$ using $n=4$
 $h=(1-0)/4=0.25$; $x: 0, 0.25, 0.5, 0.75, 1$
 $y: 1, 0.8, 0.6667, 0.5714, 0.5$
 $= (0.25/2)[1 + 2(0.8+0.6667+0.5714) + 0.5]$
 $= 0.125[1 + 2(2.0381) + 0.5] = 0.125 \times 5.5762 \approx 0.6970$
 Exact: $\ln(2) \approx 0.6931$ (close!)

6.4 Runge-Kutta Method (4th Order)

Solves ordinary differential equations $dy/dx=f(x,y)$ numerically without computing higher derivatives. It is the most widely used method due to high accuracy.

$$k_1=h \cdot f(x_n, y_n) \quad k_2=h \cdot f(x_n+h/2, y_n+k_1/2) \quad k_3=h \cdot f(x_n+h/2, y_n+k_2/2) \quad k_4=h \cdot f(x_n+h, y_n+k_3) \quad y_{n+1} = y_n + (1/6)(k_1+2k_2+2k_3+k_4)$$

Example: RK4 Method

Solve $dy/dx = x+y, y(0)=1$, find $y(0.1)$ with $h=0.1$
 $k_1 = 0.1 \cdot f(0,1) = 0.1(0+1) = 0.1$
 $k_2 = 0.1 \cdot f(0.05, 1.05) = 0.1(0.05+1.05) = 0.11$
 $k_3 = 0.1 \cdot f(0.05, 1.055) = 0.1(0.05+1.055) = 0.1105$
 $k_4 = 0.1 \cdot f(0.1, 1.1105) = 0.1(0.1+1.1105) = 0.12105$
 $y(0.1) = 1 + (1/6)(0.1+2(0.11)+2(0.1105)+0.12105)$
 $= 1 + (1/6)(0.6621) \approx 1.1103$

Comparison of Numerical Methods

Method	Order	Convergence	Best For
Bisection	1st	Linear (slow)	Guaranteed root in [a,b]
Regula-Falsi	1st	Linear (faster)	Smoother convergence
Newton-Raphson	2nd	Quadratic (fast!)	Good initial guess available
Trapezoidal Rule	$O(h^2)$	2nd order	Simple, quick estimation
Simpson's 1/3	$O(h^4)$	4th order	Higher accuracy, even n
RK4	$O(h^4)$	4th order	ODE solving, general purpose

Quick Formula Reference Sheet

SET THEORY

	• $A \cup B = \{x \mid x \in A \text{ or } x \in B\}$
	• $A \cap B = \{x \mid x \in A \text{ and } x \in B\}$
	• De Morgan: $(A \cup B)' = A' \cap B'$
	• $ P(A) = 2^{ A }$
	• $ A \cup B = A + B - A \cap B $

LOGIC

	• $p \rightarrow q \equiv \neg p \vee q$
	• $p \leftrightarrow q \equiv (p \rightarrow q) \wedge (q \rightarrow p)$
	• $\neg(p \wedge q) \equiv \neg p \vee \neg q$ (De Morgan)
	• $\neg \forall x P(x) \equiv \exists x \neg P(x)$

MATRICES

	• $ AB = A \cdot B $
	• $A^{-1} = \text{adj}(A)/ A $
	• $AX = \lambda X$ (eigenvalue equation)
	• $\det(A - \lambda I) = 0$ (char. equation)

DIFFERENTIATION

	• $d/dx(x^n) = nx^{n-1}$
	• $d/dx(e^x) = e^x$
	• $d/dx(\ln x) = 1/x$
	• Product: $(uv)' = u'v + uv'$
	• Chain: $d/dx[f(g)] = f'(g) \cdot g'$

INTEGRATION

	• $\int x^n dx = x^{n+1}/(n+1) + C$
	• $\int e^x dx = e^x + C$
	• $\int \sin x dx = -\cos x + C$
	• by parts: $\int uv' = uv - \int u'v$
	• FTC: $\int_a^b f dx = F(b) - F(a)$

NUMERICAL METHODS

	• Bisection: $c=(a+b)/2$
	• Newton-Raphson: $x_{n+1}=x_n-f/f'$
	• Trapezoid: $(h/2)[y_0+2\sum y_i+y_n]$
	• Simpson 1/3: $(h/3)[y_0+4\text{odd}+2\text{even}+y_n]$