

1(i) § 1.3. Rank. Definition : A non-negative integer r is said to be the rank of a matrix A , if it possesses the following properties :

(i) there is at least one minor of order r , which does not vanish.

(ii) Every minor of order $(r + 1)$, if any, vanishes.

In fact (ii) \Rightarrow every minor of order greater than r will vanish. It is so because every minor of order $(r + 2)$, being the sum of multiples of minors of order $(r + 1)$, will vanish.

Notation : The rank of a matrix A shall be denoted by the symbol $\rho(A)$.

Remark : The rank of a null matrix O of any order is defined as zero.

(ii) § 1.8. Harmonic Analysis :

Some times in practice, the function is not given by a formula but by a graph or by a set of corresponding values. In such cases the Fourier coefficients a_0, a_n and b_n etc. can not be evaluated

Thus the process of finding the Fourier series when the function $f(x)$ is not given by an analytic expression but only its numerical values are known at equally spaced points is known as Harmonic Analysis.

(iii) § 1.4. Dirichlet's Conditions :

A function $f(x)$ is expanded in the form of Fourier Series with the following assumptions :

(i) $f(x)$ is defined in $(-\pi, \pi)$ and is a single valued function .

(ii) $f(x)$ is a periodic function whose period is 2π .

(iii) The terms of the series can be integrated term by term i.e. the series is uniformly convergent in the interval $(-\pi, \pi)$ and the series

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

(a) converge to $f(x)$ when x is a point of continuity,

(b) converge to $\frac{f(x+0) + f(x-0)}{2}$, when x is a point of ordinary discontinuity

(c) converge to $\frac{f(-\pi+0) + f(\pi-0)}{2}$, when $x = \pm \pi$.

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

where $a_0 = \frac{1}{b-a} \int_a^b f(x) dx$

$a_n = \frac{2}{b-a} \int_a^b f(x) \cos \frac{2n\pi}{b-a} x dx$

& $b_n = \frac{2}{b-a} \int_a^b f(x) \sin \frac{2n\pi}{b-a} x dx$

2.

Ex. 1. Obtain the constant term and the co-efficients of the first sine and cosine terms in the Fourier expansion of y as given in the following table:

x :	0	1	2	3	4	5
y :	9	18	24	28	26	20

[RTU B.Tech. (ME) 07; Raj. BE (CE), 05; (BT) 04; (EE) 03]

Sol. Let the Fourier series representing y in $(0, 5)$ be

$$y = a_0 + a_1 \cos \frac{\pi x}{3} + a_2 \cos \frac{2\pi x}{3} + \dots + b_1 \sin \frac{\pi x}{3} + b_2 \sin \frac{2\pi x}{3} + \dots \quad (1)$$

where $a_0 = [\text{mean value of } y \text{ in } (0, 5)]; \quad a_1 = 2 \left[\text{mean value of } y \cos \frac{\pi x}{3} \text{ in } (0, 5) \right]$

$$b_1 = 2 \left[\text{mean value of } y \sin \frac{\pi x}{3} \text{ in } (0, 5) \right]$$

The desired values are tabulated as follows :

x	$\frac{\pi x}{3}$	$\sin \frac{\pi x}{3}$	$\cos \frac{\pi x}{3}$	y	$y \sin \frac{\pi x}{3}$	$y \cos \frac{\pi x}{3}$
0	0	0	1	9	0	9
1	$\pi/3$	$\sqrt{3}/2$	$\frac{1}{2}$	18	$9\sqrt{3}$	9
2	$2\pi/3$	$\sqrt{3}/2$	$-\frac{1}{2}$	24	$2\sqrt{3}$	-12
3	π	0	-1	28	0	-28
4	$4\pi/3$	$-\sqrt{3}/2$	$-\frac{1}{2}$	26	$-13\sqrt{3}$	-13
5	$5\pi/3$	$-\sqrt{3}/2$	$\frac{1}{2}$	20	$-10\sqrt{3}$	10
$\Sigma = 125$					$-2\sqrt{3}$	-25

$$a_0 = \frac{125}{6} = 20.83; \quad a_1 = -\frac{25}{3} = -8.33; \quad b_1 = -\frac{2\sqrt{3}}{3} = -1.15$$

Substituting these values in (1) we get the required Fourier series as follows :

$$y = f(x) = 20.83 - 8.33 \cos \frac{\pi x}{3} - 1.15 \sin \frac{\pi x}{3} + \dots$$

3.

Ex. 1. Find the Fourier series of the function $f(x) = x + x^2$

in the interval $(-\pi, \pi)$ and show that

$$\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots$$

Also find the sum of the series when $x = \pm \pi$.

[RTU B. Tech. III (EE), 07; Raj. BE (EIC, BME), 06; (BT) 04; (ECE),

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

Here $f(x) = x + x^2, \quad -\pi < x < \pi$

Now $a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} (x + x^2) dx$

$$a_0 = \frac{1}{2\pi} \left[\frac{x^2}{2} + \frac{x^3}{3} \right]_{-\pi}^{\pi} = \frac{\pi^2}{6}$$

and

$$\begin{aligned}
 a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x+x^2) \cos nx \, dx \\
 &= \frac{1}{\pi} \int_{-\pi}^{\pi} x \cos nx \, dx + \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \, dx = \frac{2}{\pi} \int_0^{\pi} x^2 \cos nx \, dx \quad [\text{by } P_5] \\
 &= \frac{2}{\pi} \left[x^2 \left(\frac{\sin nx}{n} \right) - 2x \left(-\frac{\cos nx}{n^2} \right) + 2 \left(-\frac{\sin nx}{n^3} \right) \right]_0^{\pi} \\
 &= \frac{2}{\pi} \left[2\pi \left(\frac{\cos n\pi}{n^2} \right) \right] \quad [\because \sin n\pi = 0]
 \end{aligned}$$

$$\text{or } a_n = \frac{4}{n^2} (-1)^n \quad [\because \cos n\pi = (-1)^n] \quad \dots(3)$$

$$\begin{aligned}
 \text{and } b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx = \frac{1}{\pi} \int_{-\pi}^{\pi} (x+x^2) \sin nx \, dx \\
 &= \frac{1}{\pi} \int_{-\pi}^{\pi} x \sin nx \, dx + \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \sin nx \, dx \\
 &= \frac{2}{\pi} \int_0^{\pi} x \sin nx \, dx \quad [\text{by } P_5] \\
 &= \frac{2}{\pi} \left[x \left(-\frac{\cos nx}{n} \right) - 1 \cdot \left(-\frac{\sin nx}{n^2} \right) \right]_0^{\pi} = \frac{2}{\pi} \left[\pi \left(-\frac{\cos n\pi}{n} \right) + 0 \right]
 \end{aligned}$$

$$\text{or } b_n = -\frac{2}{n} (-1)^n \quad \dots(4)$$

Now substituting the values of a_0 , a_n and b_n from (2), (3) and (4) in (1) respectively, we obtain the required Fourier series as under,

$$x+x^2 = \frac{\pi^2}{3} + \sum_{n=1}^{\infty} \left[(-1)^n \frac{4}{n^2} \cos nx + (-1)^n \left(-\frac{2}{n} \right) \sin nx \right]$$

$$\begin{aligned}
 \text{or } x+x^2 &= \frac{\pi^2}{3} - 4 \left(\cos x - \frac{1}{2^2} \cos 2x + \frac{1}{3^2} \cos 3x - \dots \right) \\
 &\quad + 2 \left(\sin x - \frac{1}{2} \sin 2x + \frac{1}{3} \sin 3x - \dots \right) \dots(5)
 \end{aligned}$$

Replacing $x = \pi$ and $x = -\pi$ in (5),

$$\pi + \pi^2 = \frac{\pi^2}{3} + 4 \left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right) \quad \dots(6)$$

$$\text{and } -\pi + \pi^2 = \frac{\pi^2}{3} + 4 \left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right) \quad \dots(7)$$

Adding (6) and (7),

$$2\pi^2 = \frac{2\pi^2}{3} + 8 \left(1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right) \quad \text{or,} \quad \frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots$$

Sum of the series at $x = \pm \pi$

$$= \frac{1}{2} [f(-\pi+0) + f(\pi-0)] = \frac{1}{2} \lim_{h \rightarrow 0} [f(-\pi+h) + f(\pi-h)]$$

$$= \frac{1}{2} \lim_{h \rightarrow 0} \left[(-\pi+h) + (-\pi+h)^2 + (\pi-h) + (\pi-h)^2 \right]$$

$$= \frac{1}{2} [-\pi + \pi^2 + \pi + \pi^2] = \pi^2$$

4. **Example 42.** Determine the values of a and b for which the system

$$x + 2y + 3z = 6, \quad x + 3y + 5z = 9, \quad 2x + 5y + az = b$$

has (i) no solution (ii) unique solution (iii) infinite number of solutions. Find the solutions in case (ii) and (iii).

Solution

$$C = [A : B]$$

$$= \left[\begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 1 & 3 & 5 & 9 \\ 2 & 5 & a & b \end{array} \right]$$

Applying $R_2 \rightarrow R_2 - R_1$, $R_3 \rightarrow R_3 - 2R_1$, we have

$$C = \left[\begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & a-6 & 12 \end{array} \right]$$

Applying $R_3 \rightarrow R_3 - R_2$, we have

$$C = \left[\begin{array}{ccc|c} 1 & 2 & 3 & 6 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & a-8 & b-15 \end{array} \right] \quad \dots(1)$$

Case (i) No solution : It is possible when $\rho(A) \neq \rho(C)$.

$$\text{When } a - 8 = 0 \Rightarrow a = 8 \text{ then } \rho(A) = 2$$

$$\text{When } b - 15 \neq 0 \Rightarrow b \neq 15 \text{ then } \rho(C) = 3$$

Thus for $a = 8$ and $b \neq 15$, $\rho(A) \neq \rho(C)$ and hence the system has no solution i.e., it is inconsistent.

Case (ii) Unique Solution: It is possible when $\rho(A) = \rho(C) = 3$ (number of unknowns).

For this, $a - 8 \neq 0 \Rightarrow a \neq 8$ and b can have any value so that $\rho(A) = 3 = \rho(C)$.

Further from (1), we have

$$x + 2y + 3z = 6$$

$$y + 2z = 3$$

$$(a - 8)z = b - 15$$

$$\text{or, } z = \frac{b-15}{a-8}, \quad y = \frac{3a-2b+6}{a-8}, \quad x = \frac{b-15}{a-8}.$$

Ans

Case (iii) Infinite Solutions: It is the case when $\rho(A) = \rho(C) < 3$.

Now when $a = 8$ and $b = 15$ then $\rho(A) = \rho(C) = 2 (< 3)$

So for $a = 8$ and $b = 15$ the system has infinite solutions.

5.

$$A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 3 \\ 3 & 1 & 1 \end{bmatrix}. \text{ Hence find } A^{-1}.$$

[MREC 2002, MNIT-2005, 2006]

Solution: Statement: Every square matrix A satisfies its own characteristic equation. The characteristic equation for the given matrix is

$$|A - \lambda I| = 0 \Rightarrow \begin{vmatrix} -\lambda & 1 & 2 \\ 1 & 2-\lambda & 3 \\ 3 & 1 & 1-\lambda \end{vmatrix} = 0$$

$$\Rightarrow -\lambda[(2-\lambda)(1-\lambda) - 3] - 1[1-\lambda-9] + 2[1-3(2-\lambda)] = 0$$

$$\Rightarrow -\lambda(\lambda^2 - 3\lambda - 1) + (\lambda + 8) + 2(3\lambda - 5) = 0$$

$$\Rightarrow -\lambda^3 + 3\lambda^2 + 8\lambda - 2 = 0$$

$$\Rightarrow \lambda^3 - 3\lambda^2 - 8\lambda + 2 = 0 \quad \dots(1)$$

which is the characteristic equation of A.

$$\text{Now } A^2 = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 3 \\ 3 & 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 3 \\ 3 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 7 & 4 & 5 \\ 11 & 8 & 11 \\ 4 & 6 & 10 \end{bmatrix}$$

$$A^3 = A^2 \cdot A = \begin{bmatrix} 7 & 4 & 5 \\ 11 & 8 & 11 \\ 4 & 6 & 10 \end{bmatrix} \begin{bmatrix} 0 & 1 & 2 \\ 1 & 2 & 3 \\ 3 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 19 & 20 & 31 \\ 41 & 38 & 57 \\ 36 & 26 & 36 \end{bmatrix}$$

$$\text{Now } A^3 - 3A^2 - 8A + 2I_3$$

$$= \begin{bmatrix} 19 & 20 & 31 \\ 41 & 38 & 57 \\ 36 & 26 & 36 \end{bmatrix} - \begin{bmatrix} 21 & 12 & 15 \\ 33 & 24 & 33 \\ 12 & 18 & 30 \end{bmatrix} - \begin{bmatrix} 0 & 8 & 16 \\ 8 & 16 & 24 \\ 24 & 8 & 8 \end{bmatrix} + \begin{bmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} = 0$$

Hence A satisfies its characteristic equation.

\therefore The theorem is verified.

$$\text{Since, } A^3 - 3A^2 - 8A + 2I_3 = 0$$

$$\Rightarrow A^2 - 3A - 8I_3 + 2A^{-1} = 0$$

$$\Rightarrow A^{-1} = \frac{-1}{2} [A^2 - 3A - 8I_3]$$

$$= \frac{-1}{2} \left(\begin{bmatrix} 7 & 4 & 5 \\ 11 & 8 & 11 \\ 4 & 6 & 10 \end{bmatrix} - \begin{bmatrix} 0 & 3 & 6 \\ 3 & 6 & 9 \\ 9 & 3 & 3 \end{bmatrix} - \begin{bmatrix} 8 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 8 \end{bmatrix} \right)$$

$$= \frac{-1}{2} \begin{bmatrix} -1 & 1 & -1 \\ 8 & -6 & 2 \\ -5 & 3 & -1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1 & -1 & 1 \\ -8 & 6 & -2 \\ 5 & -3 & 1 \end{bmatrix}$$