

Contents

Module I

1. Fourier Series	1
1.1 Introduction	1
1.2 Some Special Functions	1
1.3 Some Special Waveforms	3
1.4 Periodic Extension of a Function	7
1.5 Fourier Series: Euler's Formulae	8
1.6 Dirichlet's Conditions and Convergence	11
1.7 Half Range Fourier Series: Fourier Cosine and Sine Series	15
1.8 Parseval's Identity	19
2. Fourier Transforms	66
2.1 Introduction	66
2.2 Fourier Integral Theorem	66
2.3 Different Forms of Fourier Integral	67
2.4 Fourier and Related Transforms	73
2.5 Properties of Fourier Transform	93
2.6 Differentiation in the Time and Frequency Domains	98
2.7 Convolution and Convolution Theorem on Fourier Transform	109
2.8 Parseval's Identity For Fourier Transforms	113

Module II

3. Functions of a Complex Variable	120
3.1 Introduction	120
3.2 Function of a Complex Variable	122
3.3 Exponential and Trigonometric Functions	122
3.4 Basic Concepts	125
3.5 Differentiability	138
3.6 Analytic Functions	142
3.7 Cauchy-Riemann Equations (c-R Equations)	143
3.8 Cauchy-Riemann Equations in Polar form	157

3.9 Harmonic Function and Conjugate Harmonic Function	158
3.10 Determination of Conjugate Harmonic Function	162
3.11 Construction of Analytic Functions: Milne Thomson Method	172
4. Complex Integration	183
4.1 Introduction	183
4.2 Curves and Regions	183
4.3 Complex Integration	185
4.4 Cauchy's Integral Theorems	195
4.5 Cauchy's Integral Formula	203
4.6 Taylor's Series and Laurent's Series	213
5. Zeros and Singularities of an Analytic Function: Residue Theorem	233
5.1 Zero of an Analytic Function	233
5.2 Singularities (or Singular Points) of an Analytic Function	234
5.3 Essential Singularities, Poles and Removable Singularities	234
5.4 Residue Theorem	240
5.5 Working Rules for Finding Residues	242
5.6 Evaluation of Real Integrals	263
6. Introduction to Conformal Mapping	287
6.1 Mapping or Transformation	287
6.2 Conformal Mapping (or Conformal Transformation)	287
6.3 Some Standard Conformal Mappings (Transformations)	289
6.4 Bilinear Transformation (Möbius Transformation)	299
Module III	
7. Basic Probability Theory	318
7.1 Introduction	318
7.2 Set	318
7.3 Basic Terminology	320
7.4 Classical Definition of Probability	323
7.5 Axiomatic Definition of Probability	330
7.6 Conditional Probability	334
7.7 Independent Events	341
8. Random Variables: Probability Distribution and Expectation	388
8.1 Random Variable	388
8.2 Distribution Function of a Random Variable	390
8.3 Discrete Random Variables	392

8.4 Continuous Random Variables	395
8.5 Mean or Expectation of a Random Variable	400
8.6 Variance and Standard Deviation	402
9. Some Important Probability Distributions	443
9.1 Introduction	443
9.2 Binomial (or Bernoulli's) Probability Distribution	443
9.3 Recurrence or Recursion Formula For The Binomial Distribution	445
9.4 Mean and Variance of the Binomial Distribution	446
9.5 Poisson Distribution	454
9.6 Mean and Variance of the Poisson Distribution	455
9.7 Poisson Distribution as a Limiting Case of Binomial Distribution	456
9.8 Uniform (or Rectangular) Distribution	463
9.9 Mean and Variance of the Uniform Distribution	464
9.10 Exponential Distribution	467
9.11 Normal Distribution	473
9.12 Normal Approximation to Binomial Distribution	478

Module IV

10. Basic Concepts of Partial Differential Equations (PDE)	495
10.1 Introduction	495
10.2 Basic Concepts and Definitions	495
10.3 Formulation of Partial Differential Equations	496
10.4 Solution of Partial Differential Equation by Direct Integration	497
10.5 Boundary Value Problems	498
10.6 Method of Separation of Variables	499
10.7 Laplace Transform Method	502
10.8 Fourier Transform Method	505
11. Solution of Initial Value and Boundary Value PDE's by Separation of Variables, Laplace and Fourier Transform Methods	513
11.1 Mathematical Modelling Through Partial Differential Equations	513
11.2 Derivation of One-dimensional Wave Equation (Equation of Vibrating String)	513
11.3 Solution of Wave Equation	514
11.4 Derivation of One-dimensional Heat Equation	530
11.5 Solution of Heat Equation	532
11.6 Derivation of Two-dimensional Heat Equation: Two-dimensional Laplace Equation	555
11.7 Solution of Laplace's Equation	557

12. Introduction to Series Solution of Ordinary Differential Equation (ODE)	568
12.1 Introduction	568
12.2 Validity of Series Solution: Ordinary Point, Singular Point and Regular Singular Point	568
12.3 Series Solution When $x = a$ is an Ordinary Point of the Equation	570
12.4 Series Solution When $x = a$ is a Regular Singular Point of the Equation (Frobenius Method) .	584
13. Bessel's Equation and Bessel Functions	615
13.1 Bessel's Equation and its Series Solution	615
13.2 Recurrence Relations for $J_n(x)$	621
14. Legendre's Equation and Legendre Functions	634
14.1 Legendre's Equation and its Series Solution	634
14.2 Legendre's Functions: Definition of $P_n(x)$ and $Q_n(x)$	636
14.3 Generating Function for Legendre's Polynomials	637
14.4 Orthogonality Properties of Legendre's Polynomials	638
14.5 Recurrence Relations for Legendre's Polynomials	640
14.6 Rodrigue's Formula	642
Exam Paper 2011	656
Index	660