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On Methods of Generating Random Permutations

Jerrold Grossman

1. Introduction

It is desired in many situations to shuffle a set of objects - to randomize their order. In card games, for example, the deck of cards is put into a random order before being distributed to the players, so that each person has an equal chance of receiving every possible combination of cards. In the United States a few years ago, the birthdates of young men were randomly ordered to determine the sequence in which the men would be conscripted into the army. Physical processes can often be simulated on a computer, and again the ability to randomly order a set may be required.

To put our discussion into concrete terms, let us suppose that we have a set of cards numbered $1, 2, 3, \dots, N$ arranged in numerical order in a row. We are seeking a process (called a shuffle) by which the cards are put into a possibly different order, or permutation. The process must involve some random choices, for we surely want to impose the requirement:

Condition 1. The probability that card s ends up in position t after the shuffle is completed is $\frac{1}{N}$, for all $1 \leq s \leq N, 1 \leq t \leq N$.

A moment's reflection, however, shows this condition to be inadequate for most purposes. Using only the N cyclic permutations $(1, 2, \dots, N), (2, 3, \dots, N, 1), \dots, (N, 1, 2, \dots, N-1)$ could satisfy it. Instead we shall impose the stronger requirement:

Condition 2. Each distinct permutation is equally likely to result from the shuffle.

Our problem, then, is to find efficient algorithms for shuffles satisfying Condition 2. We shall discuss several such algorithms in this paper, as well as an interesting variant which fails both conditions.

Note that Condition 2 implies Condition 1. Indeed, since there are $N!$ distinct permutations of which exactly $(N-1)!$ have card s in position t , the probabilities in Condition 1 are all $\frac{(N-1)!}{N!} = \frac{1}{N}$.

2. The Algorithms Which Work

Before we can describe any algorithms, we need a randomization device. For our purposes it is enough to have a way of choosing an integer from the set $\{1, 2, \dots, M\}$ in such a way that the probability of choosing integer i is $\frac{1}{M}$ for all $1 \leq i \leq M$. Physical devices could

be used (e.g. a spinning wheel divided into M sections or an electronic clock that rapidly counted from 1 to M repeatedly), with a consultation of the device for each "random number" needed. On a computer various arithmetic algorithms, while not truly random number generators, seem to work reasonably well. To generate a random integer from 1 to 100, for example, one could take a given 10-digit number, square it, retain the 11th through 20th digits of the answer as the next 10-digit number to be used, and take the 11th and 12th digits of the answer, plus one, as the desired random integer. We shall assume that some randomization device is available and proceed to discuss the algorithms for shuffling the N cards.

Algorithm I [1]. Number the permutations from 1 to $N!$. Choose a random number i from the set $\{1, 2, \dots, N!\}$ and put the cards into the order numbered i .

Condition 2 is automatically satisfied. Unfortunately, for N at all large, $N!$ is much too large a number to deal with, so this algorithm, while theoretically sound, is impractical.

Algorithm II. Set up a new row for the cards. Successively, for $i = 1, 2, \dots, N$, choose a random number r_i from the set $\{1, 2, \dots, N-i+1\}$ and put the r_i th largest card remaining in the original row into the i th position in the new row.

To see that this algorithm satisfies Condition 2, consider the sequence (r_1, r_2, \dots, r_N) of random numbers chosen during the algorithm. Since $1 \leq r_i \leq N-i+1$, there are $N!$ possible sequences, each equally likely. If two such sequences, (r_1, r_2, \dots, r_N) and $(r'_1, r'_2, \dots, r'_N)$ differ, let j be the first subscript for which $r_j \neq r'_j$. Then the cards in position j of the two resulting permutations differ. Thus there is a one-to-one correspondence between permutations and sequences (r_1, r_2, \dots, r_N) with $1 \leq r_i \leq N-i+1$, so Condition 2 holds.

This algorithm is reasonably easy to implement. The main drawbacks are the need for a second row for inserting the new permutation and the need to search for the r_i th largest remaining card at each stage.

Algorithm III [2,3]. Successively for $i = 1, 2, \dots, N$, choose a random number r_i from the set $\{1, 2, \dots, N-i+1\}$ and interchange the cards in position i and position $k = N - r_i + 1$. (Note that $k \geq i$. If $k = i$, then the interchange for that value of i leaves the card in position i fixed.)

The proof of Condition 2 is similar to the proof for Algorithm II and is left to the reader. Note the improvement over Algorithm II in eliminating the two drawbacks.

3. An Algorithm Which Fails

Suppose, in Algorithm III, we allowed the interchange at step i not only between the cards in position i and position k where $i \leq k \leq N$,

but between the cards in position i and position k where $1 \leq k \leq N$. We then get the simpler.

Algorithm IV [1]. Successively for $i = 1, 2, \dots, N$, choose a random number r_i from the set $\{1, 2, \dots, N\}$ and interchange the cards in position i and position r_i .

De Balbine [1] gives the following simple proof that Algorithm IV fails to satisfy Condition 2 for $N \geq 3$. There are N^N possible sequences (r_1, r_2, \dots, r_N) , each of which yields one of the $N!$ possible permutations. If the permutations are to be equally likely, then the same number C of sequences must yield each permutation, with $CN! = N^N$. But for $N \geq 3$, $N!$ contains a prime factor distinct from those in N (namely a prime factor of $N - 1$), so $N!$ is not a divisor of N^N . Thus the permutations cannot be equally likely.

In the remainder of this paper, we show that Algorithm IV also fails Condition 1. The techniques involved in the proof are typical of those encountered in discrete probability computations.

THEOREM. The probability that card s ends up in position t after an Algorithm IV shuffle is

$$\frac{1}{N} \left[\left(\frac{N-1}{N} \right)^{N-t} + \left(\frac{N-1}{N} \right)^{s-1} \right] \quad \text{if } s > t$$

$$\frac{1}{N} \left[\left(\frac{N-1}{N} \right)^{N-t} + \left(\frac{N-1}{N} \right)^{s-1} - \left(\frac{N-1}{N} \right)^{N+s-t-1} \right] \quad \text{if } s \leq t.$$

In particular if we take $s = N$, $t = 1$, then the probability is

$$\frac{2}{N} \left(\frac{N-1}{N} \right)^{N-1} \neq \frac{1}{N} \quad \text{if } N \geq 3.$$

To prove the theorem, we first prove a

LEMMA. Suppose $i - 1$ interchanges have been completed and r_i is about to be chosen. Then the probability that the card currently in position i ends up in position j is $\frac{1}{N}$ for each j .

Proof: We proceed by backwards induction on i . The statement is clearly true for $i = N$. Assume it is true for $i+1, \dots, N$. If $j \leq i$, then for the card currently in position i to end up in position j , either $r_i = j$ and r_{i+1}, \dots, r_N are different from j , or $r_i = l$ with $i+1 \leq l \leq N$ and r_{i+1}, \dots, r_{l-1} are different from e , and then the induction hypothesis applies. The probability is therefore

$$\left(\frac{1}{N}\right) \left(\frac{N-1}{N}\right)^{N-1} + \sum_{l=i+1}^N \left(\frac{1}{N}\right) \left(\frac{N-1}{N}\right)^{l-i-1} \left(\frac{1}{N}\right) = \frac{1}{N}.$$

If $j > i$, a lengthy but similar analysis shows that the probability is

$$\begin{aligned} & \left(\frac{1}{N}\right) \left(\frac{1}{N}\right) \left(\frac{N-1}{N}\right)^{N-j} + \sum_{l=i+1}^j \left(\frac{1}{N}\right) \left[\left(\frac{N-1}{N}\right)^{l-i-1} \left(\frac{1}{N}\right)\right. \\ & \quad \left.+ \left(1 - \left(\frac{N-1}{N}\right)^{l-i-1}\right) \left(\frac{1}{N}\right) \left(\frac{N-1}{N}\right)^{N-j}\right] + \\ & \quad \sum_{l=j+1}^N \left(\frac{1}{N}\right) \left[\left(\frac{1}{N}\right) \left(\frac{N-1}{N}\right)^{N-j} + \left(\frac{N-1}{N}\right)^{l-i-1} \left(\frac{1}{N}\right)\right] = \frac{1}{N}. \end{aligned}$$

Proof of the theorem: If $s > t$, then card s ends up in position t if the t^{th} interchange puts card s into position t (probability $\frac{1}{N}$) and r_{t+1}, \dots, r_N are different from t (probability $\left(\frac{N-1}{N}\right)^{N-t}$), or if r_1, \dots, r_{s-1} are different from s (probability $\left(\frac{N-1}{N}\right)^{s-1}$) and then card s ends up in position t (probability $\frac{1}{N}$ by the lemma). If $s \leq t$, then card s ends up in position t if r_1, \dots, r_{s-1} are different from s (probability $\left(\frac{N-1}{N}\right)^{s-1}$) and then card s ends up in position t (probability $\frac{1}{N}$ by the lemma), or if one or more of r_1, \dots, r_{s-1} are equal to s (probability $1 - \left(\frac{N-1}{N}\right)^{s-1}$) and the t^{th} interchange puts card s into position t (probability $\frac{1}{N}$) and r_{t+1}, \dots, r_N are different from t (probability $\left(\frac{N-1}{N}\right)^{N-t}$).

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Heat Transfer From a Sphere With a Fluid Source at its Centre in a Slow Uniform Stream With Slip

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Abstract

The effect of velocity slip and temperature jump on the heat transfer from a sphere with a fluid source at its centre which is placed in a slow uniform stream of viscous incompressible fluid is investigated at small Reynolds number and Prandtl number of order unity. An expression for the average Nusselt number is calculated up to the term of order Re . It is found that the velocity slip does not affect the Nusselt number to this order where as the temperature jump affects it.

1. Introduction

Acrivos and Taylor [2] has considered the problem of heat transfer from a sphere assuming that the velocity field to be given by Stokes flow [10] and using the method of inner and outer expansions the solution for small Peclet number Pe which is the product of Prandtl number σ and the Reynolds number Re has been obtained. An expression for the average Nusselt number N as a function of Peclet number Pe has also been calculated. This work has been extended by Rimmer [6], [7] using the velocity field obtained by Proudman and Pearson [5]. Recently, the author [9] has studied the problem of heat transfer from a sphere with a fluid source at its centre which is placed in a slow uniform stream using the velocity field obtained by Datta [4] for Stokes flow past a sphere with a source at its centre, and concluded that the effect of the source is to reduce the average Nusselt number. Taylor [11] has studied the effect of velocity slip and temperature jump on the heat transfer from a sphere in a low Reynolds number slip flow using the velocity field obtained by Basset [3] and found that the velocity slip does not affect the average Nusselt number to the first approximation of small Peclet number where as the temperature jump affect.

The purpose of the present analysis is to study the effect of velocity slip and temperature jump on the heat transfer from a sphere with a fluid source at its centre which is placed in a slow uniform stream, the velocity field for which is taken as that obtained by the author [8] for Stokes flow with slip past a sphere with a source at its centre.

The method of solution is similar to that given by the author [9] therefore some of the details of the solution method will be omitted since they are given in detail in aforementioned paper. The results obtained in this analysis are, however, different since they incorporate both the effects of velocity slip and temperature jump.

2. Formulation of the Problem

Consider the uniform flow U of a viscous incompressible fluid of kinematic viscosity ν past a sphere of radius a with a fluid source of strength Q at its centre. Let v_r, v_θ, v_ϕ denote the velocity components in the spherical polar coordinate system (r, θ, ϕ) with the axis along the direction of uniform stream. Since the flow is axisymmetric, the circumferential component v_ϕ vanishes identically and v_r, v_θ are those obtained by the author [8]. The temperature field is governed by the equation

$$(1) \quad \nu \nabla^2 t^* = \sigma (v_r \frac{\partial t^*}{\partial r^*} + v_\theta \frac{\partial t^*}{r^* \partial \theta})$$

with boundary conditions [11]

$$(2) \quad \left\{ \begin{array}{l} \frac{\partial t^*}{\partial r^*} = \lambda (t^* - t_s) \text{ at } r^* = a, \text{ (over the surface)} \\ t^* \rightarrow t_\infty \text{ as } r^* \rightarrow \infty, \text{ (far away from the sphere)} \end{array} \right.$$

where λ is the parameter determining the effect of the temperature jump.

As in [9], introducing the following non-dimensional quantities

$$r^* = ar, \quad t = (t^* - t_\infty) / (t_s - t_\infty),$$

$$v_r = Q/a^2 r^2 + U \{u(r) + 1\} \cos \theta, \quad v_\theta = U \{v(r) - 1\} \sin \theta,$$

where $t_s - t_\infty$ is the temperature difference between the surface and the fluid far away from the sphere, the above equation reduces to

$$(3) \quad \nabla_r^2 t = \sigma \text{Re} [(u+1)\xi \frac{\partial t}{\partial r} - (v-1)(1-\xi^2) \frac{\partial t}{r \partial \xi}] + \frac{\sigma s}{r^2} \frac{\partial t}{\partial r},$$

where with $\xi = \cos \theta$,

$$\nabla_r^2 = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \frac{\partial}{\partial r}) + \frac{1}{r^2} \frac{\partial}{\partial \xi} \{ (1-\xi^2) \frac{\partial}{\partial \xi} \},$$

and $s = Q/\nu a$ is the parameter determining the effect of the source. Here u and v as obtained by the author [8] for no surface injection are given by

$$(4) \quad \begin{cases} u = \frac{2A}{s} \left\{ r^2 (1 + s/r) e^{-s/r} - s^2 E_4(s/r) - r^2 + 5s^2/6 \right\} + 2B/r^3, \\ v = -\frac{A}{s} \left\{ 4r^2 (1 + s/r) e^{-s/r} + s^2 E_4(s/r) - 4r^2 + 5s^2/3 \right\} + B/r^3, \end{cases}$$

where

$$A = -\frac{3s^3}{10C} (2f + 1),$$

$$B = \frac{1}{10C} [2 - 2(1 + s)e^{-s} - 3s^2 E_4(s) + f \{ (6 - 6s + 5s^2)e^{-s} - 6s^2 E_4(s) - 6 \}]$$

$$C = (1 + s)e^{-s} - 1 + s^2/2 + fs^2(1 - e^{-s}),$$

$$E_n(s) = \int_1^{\infty} \frac{e^{-sx}}{x^n} dx$$

and f is the slip coefficient. In terms of non-dimensional variables the boundary conditions (2) reduce to

$$(5) \quad \begin{cases} \frac{\partial t}{\partial r} = \lambda(t - 1) & \text{at } r = 1, \\ t \rightarrow 0 & \text{as } r \rightarrow \infty. \end{cases}$$

Now as in [9] we solve equation (3) with the boundary condition at the surface in the inner region. In the outer region, we introduce new variables by setting $\rho = \sigma r \text{Re}$ and $T(\rho, \zeta) = t(r, \zeta)$; we thus get from (3).

$$(6) \quad \nabla_{\rho}^2 T = [(u + 1)\zeta \frac{\partial T}{\partial \rho} - (v - 1)(1 - \zeta^2) \frac{\partial T}{\partial \zeta}] + \frac{s\sigma^2 \text{Re}}{\rho^2} \frac{\partial T}{\partial \rho},$$

where ∇_{ρ}^2 is the same operator as in (3) but with r replaced by ρ , and u and v are also expressed in terms of ρ . We then solve equation (6) for T with the boundary condition at far away from the sphere (i.e., $T \rightarrow 0$ as $\rho \rightarrow \infty$). Further the remaining undetermined constants in the inner and outer solutions are to be determined from the matching requirement [2]

$$(7) \quad t(r \rightarrow \infty, \zeta) = T(\rho \rightarrow 0, \zeta).$$

3. Method of Solution

We assume as in [9] that the inner and outer expansions are represented respectively by

$$(8) \quad t(r, \zeta) = t_0(r, \zeta) + \sigma \text{Re } t_1(r, \zeta) + \dots$$

$$(9) \quad T(\rho, \zeta) = \sigma \text{Re } T_0(\rho, \zeta) + (\sigma \text{Re})^2 T_1(\rho, \zeta) + \dots$$

Substituting the expansion (8) in (3) and the expansion (9) in (6), the terms independent of σRe give the following differential equations

$$(10) \quad \nabla_r^2 t_0 = \frac{\sigma s}{r^2} \frac{\partial t_0}{\partial r}$$

and

$$(11) \quad \nabla_\rho^2 T_0 = \zeta \frac{\partial T_0}{\partial \rho} + (1 - \zeta^2) \frac{\partial T_0}{\rho \partial \zeta}.$$

The required solution of (10) and (11) satisfying the relevant conditions

$$(12) \quad \frac{\partial t_0}{\partial r} = \lambda(t_0 - 1) \text{ and } T_0(\infty, \zeta) = 0,$$

$$t_0(r \rightarrow \infty, \zeta) = \sigma \text{Re } T_0(\rho \rightarrow 0, \zeta)$$

are respectively

$$(13) \quad t_0 = (1 - e^{-\sigma s/r}) / (1 - \beta e^{-\sigma s})$$

and

$$(14) \quad T_0 = \frac{\sigma s}{(1 - \beta e^{-\sigma s})} \frac{e^{-\frac{1}{2}\rho(1-\zeta)}}{\rho},$$

$$\text{where } \beta = (1 - \frac{\sigma s}{\lambda}).$$

Now substituting the inner expansion (8) in (3), the terms linear in σRe show that t_1 satisfies the following inhomogeneous equation

$$(15) \quad \nabla_r^2 t_1 - \frac{\sigma s}{r^2} \frac{\partial t_1}{\partial r} = \frac{\sigma s}{(e^{-\sigma s} - 1)} \frac{e^{-\sigma s/r}}{r^2} \left[1 + \frac{2A}{3} \zeta r^2 e^{-s/r} + 4rs E_5(s/r) - \right. \\ \left. - r^2 + 5s^2/6 \zeta + 2B/r^3 \right] \zeta.$$

Following [9], the particular solution of the above equation is

$$(16) \quad t_{1p} = \left\langle (M - C_1) \left(\frac{r}{s} - \frac{\sigma}{2} \right) + C_1 \left(\frac{r}{s} + \frac{\sigma}{2} \right) e^{-\sigma s/r} + \frac{8\sigma s}{(e^{-\sigma s} - 1)} \left[\frac{re^{-\sigma s/r}}{8\sigma s} \right] \right\rangle$$

$$\begin{aligned}
& + \frac{A}{s} \left\{ \left(\frac{r^2}{16s^2} - \left(\frac{\sigma^4 - \sigma^3 + 9\sigma^2 + 24\sigma + 12}{48\sigma^3} \right) r - \frac{1}{48\sigma} + \frac{s}{48} \frac{1}{r} \right) e^{-(1+\sigma)s/r} \right. \\
& + \left(\frac{10\sigma^2 + 15\sigma + 6}{24} \right) \left(\frac{r}{\sigma^4 s} + \frac{1}{2\sigma^3} \right) e^{-\sigma s/r} E_1(s/r) - \frac{s^2}{48\sigma} \frac{e^{-\sigma s/r}}{r^2} E_1(s/r) \\
& - \left(\frac{\sigma^5 + 10\sigma^2 + 15\sigma + 6}{24\sigma^4} \right) \left(\frac{r}{s} - \frac{\sigma}{2} \right) E_1\left(\frac{(1+\sigma)s}{r}\right) + \frac{\sigma}{24} \left(\frac{r}{s} - \frac{\sigma}{2} \right) E_1(\sigma s/r) \\
& \left. + \left(\frac{\sigma^2 + 10}{48\sigma s} r - \frac{r^2}{16s^2} \right) e^{-\sigma s/r} \right\} + \frac{B}{4s^3} \left(\frac{6r}{\sigma^4 s} + \frac{3}{\sigma^3} - \frac{s^2}{2\sigma} \frac{1}{r^2} \right) e^{-\sigma s/r} \Big] \xi,
\end{aligned}$$

where

$$\begin{aligned}
M = & \frac{8\sigma s}{(e^{-\sigma s} - 1)} \left\{ \frac{1}{8\sigma} + \frac{A}{s} \left(\frac{-2\sigma^3 + \sigma^2 - 24\sigma - 12}{48\sigma^3} + \frac{\sigma^5 + 10\sigma^2 + 15\sigma + 6}{24\sigma^4} \ln(1+\sigma) \right. \right. \\
& \left. \left. - \frac{\sigma \ln \sigma}{24} + \frac{3B}{2\sigma^4 s} \right) \right\};
\end{aligned}$$

the integrals occurring have been evaluated by integrating by parts and the recurrence relation [1]

$$E_{n+1}(x) = \frac{1}{n} [e^{-x} - x E_n(x)]$$

have also been used above. The unknown constant C_1 in equation (16) is given by the equation

$$\left[\frac{\partial t_{1p}}{\partial r} - \lambda(t_{1p} - 1) \right]_{r=1} = 0.$$

Hence the general solution of equation (15) is

$$(17) \quad t_1 = B_1 (e^{-\sigma s/r} - e^{-\sigma s}) + t_{1p}.$$

From the matching requirement

$$(18) \quad t_0(r \rightarrow \infty, \xi) + \sigma \operatorname{Re} t_1(r \rightarrow \infty, \xi) = \sigma \operatorname{Re} T_0(\rho \rightarrow 0, \xi),$$

we find that

$$B_1 = -\frac{1}{2} \frac{\sigma s}{(1 - \beta e^{-\sigma s})^2}.$$

Therefore the inner expansion is

$$(19) \quad t = t_0 + \sigma \text{Re } t_1$$

$$= \frac{1 - e^{-\sigma s/r}}{1 - \beta e^{-\sigma s}} + \sigma \text{Re} \left[\frac{\sigma s}{2} \frac{(e^{-\sigma s} - e^{-\sigma s/r})}{(1 - \beta e^{-\sigma s})^2} + t_{1p} \right].$$

Nusselt Number

The expression for the average Nusselt number in non-dimensional variable is given by

$$(20) \quad N = - \int_{-1}^{+1} \left(\frac{\partial t}{\partial r} \right)_{r=1} d\zeta$$

$$= \frac{2\sigma s e^{-\sigma s}}{(1 - \beta e^{-\sigma s})} \left[1 + \frac{s \sigma^2 \text{Re}}{2(1 - \beta e^{-\sigma s})} \right].$$

This result shows that to order Re the velocity slip does not affect the average Nusselt number. When there is no temperature jump i.e., when $\beta = 1$ or $\lambda \rightarrow \infty$, this result agrees with that obtained by the author [9]. When the source is absent ($s = 0$) the above expression reduce to

$$N = \frac{2\lambda}{1+\lambda} \left(1 + \frac{1}{2} \sigma \text{Re} \frac{\lambda}{1+\lambda} \right).$$

This agrees with the first two terms of the result obtained by Taylor [11].

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Creep Transitions Around a Circular Hole in an Infinite Plate

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Abstract

Seth's transition theory is applied to study the creep phenomenon around a circular hole in an infinite plate under various conditions. The assumptions about the creep laws is not necessary and the results obtained include the classical results as a special case. The reason for the results to be more general than the classical ones stems from the fact that the incompressibility of the materials in creep is not assumed.

1. Introduction

The creep deformations around a circular hole in an infinite plate has been a subject of extensive study by various research workers [1,3,4,5]. In general, the method consists of assuming some creep law and then deriving the creep stresses from it. Naturally, there are different solutions, depending upon the creep law, given for the same problem. Here we take the transition theory approach (developed by Seth [6]) to the above-mentioned problems. Neither, we assume the creep law nor the incompressibility of the materials in creep. This is usual with the transition approach to the creep phenomenon. Our results include the effect of compressibility and as a special case reduce to the classical results derived from the creep law with von Mises rule as given by Nadai [4].

2. Transition Points

Consider an infinite plate of constant thickness with a circular hole of radius a . We shall consider the plate under uniform tension or uniform pressure at the hole. We assume that the plate is thick enough to consider it as a problem in three dimensions. Let the plate be at some constant temperature and in a steady-state creep conditions. We can treat the problem as one of plane strain. Take the centre of the circular hole as origin and z -axis as the axis of the hole assumed to be normal to the plate. The displacements in cylindrical coordinates (r, θ, z) can be taken, due to the symmetry in the problem, as

$$(2.1) \quad u = r(1 - \beta), \quad v = 0, \quad w = 0,$$

where $\beta = \beta(r)$.

The generalised strains, from equation (2.1), are [7]

$$e_{rr} = \frac{1}{n^m} \{ 1 - (r \beta' + \beta)^n \}^m,$$

$$(2.2) \quad e_{\theta\theta} = \frac{1}{n^m} (1 - \beta^n)^m,$$

$$e_{zz} = e_{rz} = e_{\theta z} = e_{re} = 0,$$

$$\text{where } \beta' = \frac{d\beta}{dr}.$$

The stress-strain relations are

$$(2.3) \quad T_{ij} = \lambda \Delta \delta_{ij} + 2 \mu e_{ij},$$

with usual conventions.

The stresses, from equations (2.2) and (2.3), are given by

$$T_{rr} = \lambda \Delta + \frac{2\mu}{n^m} \{ 1 - (r \beta' + \beta)^n \}^m,$$

$$T_{\theta\theta} = \lambda \Delta + \frac{2\mu}{n^m} (1 - \beta^n)^m,$$

$$(2.4) \quad T_{zz} = \lambda \Delta,$$

$$T_{re} = T_{\theta z} = T_{rz} = 0,$$

where

$$\Delta = \frac{1}{n^m} [\{ 1 - (r \beta' + \beta)^n \}^m + (1 - \beta^n)^m].$$

All the equations of equilibrium are satisfied identically, except

$$(2.5) \quad \frac{\partial T_{rr}}{\partial r} + \frac{T_{rr} - T_{\theta\theta}}{r} = 0,$$

which, after using the stresses from equation (2.4), reduces to

$$\{1-(r\beta'+\beta)^n\}^{m-1} (r\beta'+\beta)^{n-1} (r\beta''+2\beta') + (1-c)(1-\beta^n)^{m-1} \beta^{n-1} \beta' - \\ - \frac{c}{mnr} [\{1-(r\beta'+\beta)^n\}^m - (1-\beta^n)^m] = 0,$$

where $c = 2\mu / (\lambda + 2\mu)$.

Putting $r\beta' = \beta P$ in the above equation, we get

$$(2.6) \quad P(P+1)^{n-1} \beta \{1-\beta^n(P+1)^n\}^{m-1} \frac{dP}{d\beta} + P(P+1)^n \{1-\beta^n(P+1)^n\}^{m-1} + \\ + P(1-c)(1-\beta^n)^{m-1} - \frac{c}{mn\beta^n} [\{1-\beta^n(P+1)^n\}^m - (1-\beta^n)^m] = 0.$$

This shows that the transition points of β are

$$P = -1, P = \pm \infty.$$

We are interested in the transition point $P = -1$. The other transition points lead to plastic stresses.

3. Transition Function

The appropriate transition function is R_2 given by

$$(3.1) \quad R_2 = T_{ee} - T_{rr} \\ = \frac{2\mu}{n} [(1-\beta^n)^m - \{1-\beta^n(P+1)^n\}^m],$$

after using equation (2.4) and the substitution $r\beta' = \beta P$.

Logarithmic differentiation of equation (3.1) leads to

$$\frac{d \log R_2}{d \log \beta} = -c \frac{d \log r}{d \log \beta} - \frac{mn(2-c) \beta^n (1-\beta^n)^{m-1}}{\{1-\beta^n(P+1)^n\}^m - (1-\beta^n)^m},$$

which gives

$$(3.2) \quad \log (R_2/A_0) = -c \log r + (2-c) \log \{1 - (1 - \tilde{r}^n)^m\},$$

as $P \rightarrow -1$, where A_0 is a constant of integration.

Since $\tilde{\rho} \rightarrow (\rho_0/r)$ when $P \rightarrow -1$, equation (3.1) gives

$$(3.3) \quad T_{\theta\theta} - T_{rr} = A_0 r^{-c} \{1 - (1 - B_0 r^{-n})^m\}^{2-c},$$

where A_0 and B_0 are constants.

The equation (3.3) is very general in character. This form can be used to describe all the stages of creep provided we take product of two such forms [7]. However, we shall restrict ourselves to a particular case given by $m=1$. The reason is that the resulting equations have a compact appearance. Therefore, the equation (3.3) for $m=1$ gives

$$(3.4) \quad T_{\theta\theta} - T_{rr} = A r^{-2n+c(n-1)},$$

where A is a constant.

Further, the equations (2.5) and (3.4) give

$$(3.5) \quad T_{rr} = \frac{A}{-2n+c(n-1)} r^{-2n+c(n-1)} + B,$$

where B is a constant of integration.

It can be shown, by following the method given in [2], that the stress-strain rate relation for the transition function R_2 is

$$(3.6) \quad \dot{\epsilon}_{ij} = k (T_{\theta\theta} - T_{rr})^{\frac{1}{n}-1} T'_{ij}$$

where $\dot{\epsilon}_{ij}$ is the Cauchy strain rate with respect to some suitable flow parameter, T'_{ij} is the stress deviator, k is creep constant and $(1/n)$ is creep index.

4. Hole under Uniform Pressure

We first consider the situation where the hole is under uniform pressure p . The boundary conditions for this are

$$\begin{aligned}
 (4.1) \quad T_{rr} &= -p \quad \text{at} \quad r = a, \\
 T_{rr} &= 0 \quad \text{at} \quad r = b \quad \text{where } b \rightarrow \infty.
 \end{aligned}$$

The stress T_{rr} given by equation (3.5) subjected to the above boundary conditions gives

$$\begin{aligned}
 (4.2) \quad T_{rr} &= -p (a/r)^{2n-c(n-1)}, \\
 T_{\theta\theta} &= p \{ (2n-1) - c(n-1) \} (a/r)^{2n-c(n-1)}, \\
 T_{zz} &= p (n-1)(1-c) (a/r)^{2n-c(n-1)},
 \end{aligned}$$

where we have used equations (2.4) and (3.4). These are transitional stresses in creep and take into account the compressibility effect because of the presence of c . Now the classical results can be obtained by letting $c \rightarrow 0$. They are

$$\begin{aligned}
 (4.3) \quad T_{rr} &= -p (a/r)^{2n}, \\
 T_{\theta\theta} &= p (2n-1) (a/r)^{2n}, \\
 T_{zz} &= p (n-1) (a/r)^{2n}.
 \end{aligned}$$

5. Plate under Uniform Tension

Now we consider the plate to be under all round uniform tension T_0 . The boundary conditions in this case are

$$\begin{aligned}
 (5.1) \quad T_{rr} &= 0 \quad \text{at} \quad r = a, \\
 T_{rr} &= T_0 \quad \text{at} \quad r = b \quad \text{when } b \rightarrow \infty.
 \end{aligned}$$

The stress T_{rr} given by equation (3.5) which satisfies the above boundary conditions leads to

$$T_{rr} = T_0 \left\{ 1 - (a/r)^{2n-c(n-1)} \right\},$$

$$T_{ee} = T_o \left[\left\{ (2n-1) - c(n-1) \right\} (a/r)^{2n-c(n-1)} + 1 \right],$$

(5.2)

$$T_{zz} = T_o \left(\frac{1-c}{2-c} \right) \left[\left\{ (2n-2) - c(n-1) \right\} (a/r)^{2n-c(n-1)} + 2 \right],$$

after recalling equations (2.4) and (3.4).

These are again the transitional stresses in creep and account for the compressibility effect in creep through c . The classical results, given by Nadai [4], can be obtained by letting $c \rightarrow 0$. Hence, we get

$$T_{rr} = T_o \left\{ 1 - (a/r)^{2n} \right\},$$

(5.3)

$$T_{ee} = T_o \left\{ (2n-1) (a/r)^{2n} + 1 \right\},$$

$$T_{zz} = T_o \left\{ (n-1) (a/r)^{2n} + 1 \right\}.$$

It should be noted that the creep index is the inverse of our strain measure index n . The stress concentration at the hole can be easily found.

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On Problems Relating the Horizontal and Complete Lifts of ϕ_μ -Structure

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1. Preliminaries

The ϕ_μ -structure has been defined and studied by Upadhyay and Gupta in [1]. The purpose of the present paper is to obtain certain results on horizontal and complete lifts of ϕ_μ -structure.

Let M be a differentiable manifold of differentiability class C^∞ and of dimension n and let $T^*(M)$ denote its cotangent bundle. Then $T^*(M)$ is also a differentiable manifold of class C^∞ and of dimension $2n$ [2]. Throughout this paper, we use the following notations and conventions:

- (i) The map $\pi: T^*(M) \rightarrow M$ is the projection map of $T^*(M)$ onto M .
- (ii) Suffixes $a, b, c, \dots; h, i, j, \dots$ take the values 1 to n and $\bar{i} = i+n$ etc. Suffixes $A, B, C, D \dots$ etc. take the values 1 to $2n$.
- (iii) $\mathcal{T}_s^r(M)$ denotes the set of tensor fields of class C^∞ and of type (r, s) in M . Similarly $\mathcal{T}_s^r(T^*(M))$ denotes the corresponding set of tensor fields in $T^*(M)$.
- (iv) Vector fields in M are denoted by $X, Y, Z \dots$ etc. The Lie product of X and Y is denoted by $[X, Y]$ and the Lie derivative with respect to X and L_X .

If A is a point in M , $\pi^{-1}(A)$ is the fibre over A . Any point $P \in \pi^{-1}(A)$ is an ordered pair (A, p_A) where p is 1-form in M and p_A is the value of p at A . Let U be a coordinate neighbourhood in M such that $A \in U$. Then U induces a coordinate neighbourhood $\pi^{-1}(U)$ in $T^*(M)$ and $P \in \pi^{-1}(U)$.

2. Complete lift of ϕ_μ -structure

Let ϕ be a tensor field of type $(1, 1)$ and of class C^∞ in M such that,

$$(2.1) \quad \phi^4 - \mu^2 \phi^2 = 0,$$

where μ is a complex number not equal to zero. Then M is equipped with ϕ_μ -structure [1].

Let ϕ_i^h be the components of ϕ at a point A in the coordinate neighbourhood U . Then the complete lift ϕ^C of ϕ is also a tensor field of type $(1, 1)$ in $T^*(M)$ whose components $\tilde{\phi}_{\bar{A}B}^{\bar{A}}$ in $\pi^{-1}(U)$ are given by [3],

$$\tilde{\theta}^h_i = \theta^h_i ; \quad \tilde{\theta}^h_{\bar{i}} = 0 ;$$

(2.2)

$$\tilde{\theta}^{\bar{h}}_i = p_a \left(\frac{\partial \theta^a_h}{\partial x^i} - \frac{\partial \theta^a_i}{\partial x^h} \right) ; \quad \theta^{\bar{h}}_{\bar{i}} = \theta^i_h ,$$

where (x^1, x^2, \dots, x^n) are the coordinates of A relative to U and p_A has the components (p_1, p_2, \dots, p_n) . Therefore, we have,

$$(2.3) \quad \theta^C = (\tilde{\theta}^A_B) = \begin{pmatrix} \theta^h_i & 0 \\ p_a \left(\partial_i \theta^a_h - \partial_h \theta^a_i \right) & \theta^i_h \end{pmatrix} ,$$

where $\partial_i = \partial / \partial x^i$.

Thus, in consequence of (2.3), we have,

$$(\theta^C)^2 = \begin{pmatrix} \theta^h_i & 0 \\ p_a \left(\partial_i \theta^a_h - \partial_h \theta^a_i \right) & \theta^i_h \end{pmatrix} \times \begin{pmatrix} \theta^i_j & 0 \\ p_t \left(\partial_j \theta^t_i - \partial_i \theta^t_j \right) & \theta^j_i \end{pmatrix}$$

or,

$$(2.4) \quad (\theta^C)^2 = \tilde{\theta}^A_B \tilde{\theta}^B_C = \begin{pmatrix} \theta^h_i \theta^i_j & 0 \\ 2\theta^i_j p_a \partial [i \theta^a_h] + 2\theta^i_h p_t \partial [j \theta^t_i] & \theta^i_h \theta^j_i \end{pmatrix}$$

where,

$$(2.5) \quad 2 \partial [i \phi^a_h] \stackrel{\text{def}}{=} (\partial_i \phi^a_h - \partial_h \phi^a_i).$$

If we now put,

$$(2.6) \quad L_{hj} \stackrel{\text{def}}{=} 2(\phi^i_j p_a \partial [i \phi^a_h] + \phi^i_h p_t \partial [j \phi^t_i]),$$

then in view of (2.6), the equation (2.4) takes the form,

$$(2.7) \quad (\phi^C)^2 = \tilde{\phi}^A_B \tilde{\phi}^B_C = \begin{pmatrix} \phi^h_i \phi^i_j & 0 \\ L_{hj} & \phi^i_h \phi^j_i \end{pmatrix}$$

Thus, we have,

$$(\phi^C)^4 = \tilde{\phi}^A_B \tilde{\phi}^B_C \tilde{\phi}^C_D \tilde{\phi}^D_E = \begin{pmatrix} \phi^h_i \phi^i_j & 0 \\ L_{hj} & \phi^i_h \phi^j_i \end{pmatrix} \begin{pmatrix} \phi^j_k \phi^k_l & 0 \\ L_{jl} & \phi^k_j \phi^l_k \end{pmatrix},$$

or,

$$(2.8) \quad (\phi^C)^4 = \tilde{\phi}^A_B \tilde{\phi}^B_C \tilde{\phi}^C_D \tilde{\phi}^D_E = \begin{pmatrix} \phi^h_i \phi^i_j \phi^j_k \phi^k_l & 0 \\ L_{hj} \phi^j_k \phi^k_l + L_{jl} \phi^i_h \phi^j_i & \phi^i_h \phi^j_i \phi^k_j \phi^l_k \end{pmatrix}.$$

We now prove the following theorem:

Theorem (2.1)

In order that the complete lift ϕ^C of a tensor field ϕ having ϕ_{μ} -structure in M may have the same structure in $T^*(M)$, it is necessary and sufficient that,

$$(2.9) \quad L_{hj} \phi^j_k \phi^k_l + L_{jl} \phi^i_h \phi^j_i = \mu^2 L_{hl}.$$

Proof

On considering the structure given by (2.1), we have

$$\phi^4 - \mu^2 \phi^2 = 0;$$

or,

$$(2.10) \quad \phi^h_i \phi^i_j \phi^j_k \phi^k_l = \mu^2 \phi^h_r \phi^r_l$$

By virtue of (2.10), the equation (2.8) becomes,

$$(2.11) \quad (\phi^C)^4 = \tilde{\phi}^A_B \tilde{\phi}^B_C \tilde{\phi}^C_D \tilde{\phi}^D_E =$$

$$\begin{pmatrix} \mu^2 \phi^h_r \phi^r_l & 0 \\ L_{hj} \phi^j_k \phi^k_l + L_{jl} \phi^i_h \phi^j_i & \mu^2 \phi^r_h \phi^l_r \end{pmatrix}.$$

Let us now assume that the condition (2.9) is also satisfied. Thus, from (2.11), we have,

$$(\phi^C)^4 = \tilde{\phi}^A_B \phi^B_C \phi^C_D \phi^D_E =$$

$$\begin{pmatrix} \mu^2 \phi^h_r \phi^r_l & 0 \\ \mu^2 L_{hl} & \mu^2 \phi^r_h \phi^l_r \end{pmatrix},$$

which, by virtue of (2.7) yields,

$$\tilde{\phi}^A_B \tilde{\phi}^B_C \tilde{\phi}^C_D \tilde{\phi}^D_E = \mu^2 \tilde{\phi}^A_F \tilde{\phi}^F_E.$$

Thus the tensor field ϕ^C in $T^*(M)$ satisfies,

$$(\phi^C)^4 - \mu^2 (\phi^C)^2 = 0.$$

The necessary part can be proved in a straight forward manner.

Theorem (2.2)

In order that the complete lift ϕ^C of a tensor field ϕ having ϕ_μ -structure in M may have the same structure in $T^*(M)$ it is necessary and sufficient that,

$$\begin{aligned} & \phi^i_j \phi^j_k \phi^k_l p_a \partial [i \phi^a_h] + \phi^i_h \phi^j_k \phi^k_l p_t \partial [j \phi^t_i] + \\ & + \phi^i_h \phi^j_i \phi^s_l p_r \partial [s \phi^r_j] + \phi^i_h \phi^j_i \phi^s_j p_r \partial [l \phi^r_s] = \\ & = \mu^2 (\phi^t_l p_a \partial [t \phi^a_h] + \phi^t_h p_a \partial [l \phi^a_t]). \end{aligned}$$

Proof

From theorem (2.1), it follows that the complete lift ϕ^C of the tensor field ϕ with ϕ_μ -structure in M will have the same structure in $T^*(M)$ if and only if (2.9) is satisfied.

The condition (2.9) in view of (2.6) can be expressed as,

$$\begin{aligned} & \{ \phi^i_j p_a \partial [i \phi^a_h] + \phi^i_h p_t \partial [j \phi^t_i] \} \phi^j_k \phi^k_e + \\ & \{ \phi^s_l p_r \partial [s \phi^r_j] + \phi^s_j p_r \partial [l \phi^r_s] \} \phi^i_h \phi^j_i = \\ & = \mu^2 \{ \phi^t_l p_a \partial [t \phi^a_h] + \phi^t_h p_a \partial [l \phi^a_t] \} \end{aligned}$$

$$\begin{aligned}
& \theta^i_j \theta^j_k \theta^k_l p_a \partial [i \theta^a_h] + \theta^i_h \theta^j_k \theta^k_l p_t \partial [j \theta^t_i] + \\
& \theta^i_h \theta^j_i \theta^s_l p_r \partial [s \theta^r_j] + \theta^i_h \theta^j_i \theta^s_j p_r \partial [l \theta^r_s] = \\
& = \mu^2 \theta^t_l p_a \partial [t \theta^a_h] + \mu^2 \theta^t_h p_a \partial [l \theta^a_t],
\end{aligned}$$

which proves the theorem.

3. Nijenhuis Tensor of the complete lift of θ^4

Since θ is a (1, 1) tensor field with θ_μ -structure in M, the Nijenhuis tensor of θ is given by [3],

$$(3.1) \quad N_{\theta, \theta}(X, Y) = [\theta X, \theta Y] - \theta [\theta X, Y] - \theta [X, \theta Y] + \theta^2 [X, Y].$$

Now, we prove the following theorem:

Theorem (3.1)

The Nijenhuis tensor of the complete lift of θ^4 vanishes if the Lie derivatives of the tensor field θ^2 with respect to X and Y are both zero and θ admits Π -structure on M.

Proof

In view of (3.1) the Nijenhuis tensor of $(\theta^4)^C$ is given by,

$$\begin{aligned}
(3.2) \quad N_{(\theta^4)^C, (\theta^4)^C}(X^C, Y^C) &= [(\theta^4)^C X^C, (\theta^4)^C Y^C] - \\
&- (\theta^4)^C [(\theta^4)^C X^C, Y^C] - (\theta^4)^C [X^C, (\theta^4)^C Y^C] + \\
&+ (\theta^4)^C (\theta^4)^C [X^C, Y^C],
\end{aligned}$$

which by virtue of (2.1) becomes,

$$\begin{aligned}
N_{(\theta^4)^C, (\theta^4)^C} (x^C, y^C) &= [(\mu^2 \theta^2)^C x^C, (\mu^2 \theta^2)^C y^C] - \\
&- (\mu^2 \theta^2)^C [(\mu^2 \theta^2)^C x^C, y^C] - (\mu^2 \theta^2)^C [x^C, (\mu^2 \theta^2)^C y^C] \\
&+ (\mu^2 \theta^2)^C (\mu^2 \theta^2)^C [x^C, y^C],
\end{aligned}$$

or,

$$\begin{aligned}
(3.3) \quad N_{(\theta^4)^C, (\theta^4)^C} (x^C, y^C) &= \mu^4 \{ [(\theta^2)^C x^C, (\theta^2)^C y^C] - \\
&(\theta^2)^C [(\theta^2)^C x^C, y^C] - (\theta^2)^C [x^C, (\theta^2)^C y^C] + \\
&+ (\theta^2)^C (\theta^2)^C [x^C, y^C] \}.
\end{aligned}$$

But we know that ([2], p. 243)

$$(3.4) \quad (\theta^2)^C x^C = (\theta^2 x)^C + (L_X \theta^2)^V.$$

Therefore, by virtue of (3.4), the equation (3.3) becomes,

$$\begin{aligned}
(3.5) \quad N_{(\theta^4)^C, (\theta^4)^C} (x^C, y^C) &= \mu^4 \{ [(\theta^2 x)^C, (\theta^2 y)^C] + \\
&+ [(L_X \theta^2)^V, (\theta^2 y)^C] + [(\theta^2 x)^C, (L_Y \theta^2)^V] + \\
&+ [(L_X \theta^2)^V, (L_Y \theta^2)^V] - (\theta^2)^C [(\theta^2 x)^C, y^C] - \\
&- (\theta^2)^C [(L_X \theta^2)^V, y^C] - (\theta^2)^C [x^C, (\theta^2 y)^C] - \\
&- (\theta^2)^C [x^C, (L_Y \theta^2)^V] + (\theta^2)^C (\theta^2)^C [x^C, y^C] \}.
\end{aligned}$$

Let the Lie derivatives of θ^2 with respect to X and Y be both zero i.e.

$$L_X \theta^2 = L_Y \theta^2 = 0,$$

we have, from (3.5),

$$(3.6) \quad N_{(\emptyset^4)^C, (\emptyset^4)^C}^{(X^C, Y^C)} = \mu^4 \left\{ [(\emptyset^2 X)^C, (\emptyset^2 Y)^C] \right. \\ \left. - (\emptyset^2)^C [(\emptyset^2 X)^C Y^C] - (\emptyset^2)^C [X^C, (\emptyset^2 Y)^C] \right. \\ \left. + (\emptyset^2)^C (\emptyset^2)^C [X^C, Y^C] \right\}.$$

We also know that for arbitrary vector fields X, Y in M ([2], p. 238),

$$(3.7) \quad [X^C, Y^C] = [X, Y]^C.$$

By virtue of (3.7) the equation (3.6) becomes,

$$(3.8) \quad N_{(\emptyset^4)^C, (\emptyset^4)^C}^{(X^C, Y^C)} = \mu^4 \left\{ [\emptyset^2 X, \emptyset^2 Y]^C - \right. \\ \left. - (\emptyset^2)^C [\emptyset^2 X, Y]^C - (\emptyset^2)^C [X, \emptyset^2 Y]^C + \right. \\ \left. + (\emptyset^2)^C (\emptyset^2)^C [X, Y]^C \right\}.$$

Further, if \emptyset is a Π -structure on M , then [1],

$$(3.9) \quad \emptyset^2 = \mu^2 I,$$

where I denotes the unit tensor field. Thus we have,

$$N_{(\emptyset^4)^C, (\emptyset^4)^C}^{(X^C, Y^C)} = \mu^8 \left\{ [X, Y]^C - [X, Y]^C - [X, Y]^C + [X, Y]^C \right\}, \\ = 0.$$

This proves the theorem.

Theorem (3.2)

The Nijenhuis tensor of the complete lift of \emptyset^4 is equal to the complete lift of the Nijenhuis tensor of \emptyset^2 multiplied by μ^4 if,

$$(i) \quad L_X \theta^2 = L_Y \theta^2 = 0,$$

(3.9) and

$$(ii) \quad [X, Y]^C = 0, \quad \widetilde{K}^V = 0,$$

where,

$$(3.10) \quad \widetilde{K}^V \stackrel{\text{def}}{=} L_{[\theta^2 X, Y]} \theta^2 + L_{[X, \theta^2 Y]} \theta^2 - L_{[X, Y]} \theta^4.$$

Proof. We have

$$\begin{aligned} (N_{\theta^2, \theta^2}^{(X, Y)})^C &= [\theta^2 X, \theta^2 Y]^C - (\theta^2 [\theta^2 X, Y])^C \\ &\quad - (\theta^2 [X, \theta^2 Y])^C + (\theta^4 [X, Y])^C, \end{aligned}$$

which, in view of (3.4) yields,

$$\begin{aligned} (3.11) \quad (N_{\theta^2, \theta^2}^{(X, Y)})^C &= [\theta^2 X, \theta^2 Y]^C - \{(\theta^2)^C [\theta^2 X, Y]^C - \\ &\quad - (L_{[\theta^2 X, Y]} \theta^2)^V\} - \{(\theta^2)^C [X, \theta^2 Y]^C - \\ &\quad - (L_{[X, \theta^2 Y]} \theta^2)^V\} + \{(\theta^4)^C [X, Y]^C - (L_{[X, Y]} \theta^4)^V\}. \end{aligned}$$

But we know that ([2], p. 253),

$$(3.12) \quad (\theta^2)^C (\theta^2)^C = (\theta^4)^C + (N_{\theta^2, \theta^2})^V.$$

Thus the equation (3.11) by virtue of (3.12) becomes,

$$(3.13) \quad (N_{\theta^2, \theta^2}^{(X, Y)})^C = [\theta^2 X, \theta^2 Y]^C - (\theta^2)^C [\theta^2 X, Y]^C -$$

$$\begin{aligned}
& - (\emptyset^2)^C [X, \emptyset^2 Y]^C + (\emptyset^2)^C (\emptyset^2)^C [X, Y]^C - (N_{\emptyset^2, \emptyset^2})^V [X, Y]^C \\
& + \left(L_{[\emptyset^2 X, Y]} \emptyset^2 + L_{[X, \emptyset^2 Y]} \emptyset^2 - L_{[X, Y]} \emptyset^4 \right)^V,
\end{aligned}$$

which with the help of (3.8) and (3.10) becomes,

$$\begin{aligned}
(3.14) \quad \mu^4(N_{\emptyset^2, \emptyset^2}(X, Y))^C &= N_{(\emptyset^4)^C, (\emptyset^4)^C}(X^C, Y^C) \\
&- \mu^4(N_{\emptyset^2, \emptyset^2})^V [X, Y]^C + \widetilde{K}^V.
\end{aligned}$$

If $[X, Y]^C = 0$ and $\widetilde{K}^V = 0$, the equation (3.14) reduces to,

$$N_{(\emptyset^4)^C, (\emptyset^4)^C}(X^C, Y^C) = \mu^4(N_{\emptyset^2, \emptyset^2}(X, Y))^C,$$

which proves the theorem.

4. Horizontal Lift of \emptyset_μ -structure

Let us prove the following theorem.

Theorem (4.1)

Let \emptyset be a (1,1) tensor field admitting \emptyset_μ -structure in M , then the horizontal lift \emptyset^H of \emptyset also admits the same structure in the cotangent bundle $T^*(M)$.

Proof

For \emptyset and ψ such that $\emptyset, \psi \in \mathcal{J}_1^1(M)$, we have [4],

$$(4.1) \quad \emptyset^H \psi^H + \psi^H \emptyset^H = (\emptyset \psi + \psi \emptyset)^H.$$

Taking the particular case when \emptyset and ψ are identical, we get,

$$(4.2) \quad (\phi^H)^2 = (\phi^2)^H.$$

Similarly, giving values ϕ^2 and ϕ^3 to ψ in (4.1), we get,

$$(4.3) \quad (\phi^H)^3 = (\phi^3)^H$$

and,

$$(4.4) \quad (\phi^H)^4 = (\phi^4)^H \text{ respectively.}$$

Since ϕ admits ϕ_μ -structure in M , hence ϕ satisfies,

$$\phi^4 - \mu^2 \phi^2 = 0.$$

Thus the equation (4.4) becomes,

$$(\phi^H)^4 = (\mu^2 \phi^2)^H,$$

which again, in view of (4.2) becomes,

$$(\phi^H)^4 - \mu^2 (\phi^H)^2 = 0.$$

Thus the horizontal lift ϕ^H of ϕ also admits ϕ_μ -structure in the cotangent bundle $T^*(M)$.

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A Formal Solution of Quadruple Integral Equations

A.N. Mehra
and
Gopi Ahuja

1. Introduction

Recently Saxena and Sethi [4, p. 516] have obtained a solution of triple integral equations by applying the technique used by Cooke [1], Erdelyi [3] and Sneddon [5].

In this note by using Saxena and Sethi's operators and following the technique given by Cooke [2], we have obtained a solution of the following quadruple integral equations:

$$(1.1) \quad \int_0^{\infty} P_{-\frac{1}{2}+i\xi}^{\beta} (\cosh x) [1 + r(\xi)] \Psi(\xi) d\xi = f_1(x), \quad 0 < x < a.$$

$$(1.2) \quad \int_0^{\infty} P_{-\frac{1}{2}+i\xi}^{\beta} (\cosh x) \Psi(\xi) d\xi = g_2(x), \quad a < x < b$$

$$(1.3) \quad \int_0^{\infty} P_{-\frac{1}{2}+i\xi}^{\beta} (\cosh x) [1 + \bar{r}(\xi)] \Psi(\xi) d\xi = \bar{f}_3(x), \quad b < x < c$$

$$(1.4) \quad \int_0^{\infty} P_{-\frac{1}{2}+i\xi}^{\beta} (\cosh x) \Psi(\xi) d\xi = 0, \quad c < x < \infty,$$

where f's and g's are known functions and Ψ is an unknown function.

The method is purely formal and no conditions are given under inversion of order of integrations.

2. Known Results

The following known results will be used in our proposed work. We know that Saxena and Sethi [4, p. 514],

$$(2.1) \quad I^{\beta}(f) = \frac{1}{\Gamma(\frac{1}{2} - \beta)} \int_0^x (\cosh x - \cosh \alpha)^{-\frac{1}{2} - \beta} f(\alpha) d\alpha, \\ \operatorname{Re} \beta < \frac{1}{2},$$

$$(2.2) \quad K^{\beta}(f) = \frac{1}{\Gamma(\frac{1}{2} + \beta)} \int_x^{\infty} (\cosh \alpha - \cosh x)^{\beta - \frac{1}{2}} f(\alpha) d\alpha, \\ \operatorname{Re} \beta < \frac{1}{2},$$

$$(2.3) \quad K^{\beta-1}(f) = \frac{1}{\Gamma(\frac{1}{2} + \beta)} \frac{d}{dx} \int_0^x (\cosh x - \cosh \alpha)^{\beta - \frac{1}{2}} x \\ \times \sinh \alpha f(\alpha) d\alpha, \quad \operatorname{Re} \beta < -\frac{1}{2}$$

$$(2.4) \quad K^{\beta-1}(f) = \frac{1}{\Gamma(\frac{1}{2} - \beta)} \frac{d}{dx} \int_x^{\infty} (\cosh \alpha - \cosh x)^{-\frac{1}{2} - \beta} x \\ \times \sinh \alpha f(\alpha) d\alpha, \quad \operatorname{Re} \beta < \frac{1}{2}$$

$$(2.5) \quad T_c^{\beta}(f) = \left(\frac{2}{\pi}\right)^{\frac{1}{2}} (\sinh z)^{\beta} \int_0^{\infty} f(\alpha) \cos(\alpha x) d\alpha$$

$$(2.6) \quad T_s^{\beta}(f) = \left(\frac{2}{\pi}\right)^{\frac{1}{2}} (\sinh z)^{-\beta} \int_0^{\infty} f(\alpha) \sin(\alpha x) d\alpha$$

$$(2.7) \quad T_p^{\beta}(f) = \int_0^{\infty} f(\nu) P_{-\frac{1}{2}+i\nu}^{\beta}(\cosh x) d\nu$$

$$(2.8) \quad T_p^{\beta-1}(f) = \int_0^{\infty} \frac{\nu}{\pi} \sinh(\pi \nu) \Gamma(\frac{1}{2} - \beta + i\nu) \Gamma(\frac{1}{2} + \beta - i\nu) f(x) x \\ \times P_{-\frac{1}{2}+i\nu}^{\beta}(\cosh x) \sinh x dx.$$

As is well known that the operators

$$\begin{pmatrix} x \\ a \end{pmatrix} I^{\beta}(f) \quad \text{and} \quad \begin{pmatrix} b \\ a \end{pmatrix} K^{\beta}(f)$$

denote the original ones where the new limits are a to x and a to b respectively.

$$(2.9) \quad I^{\beta} [T_c^{\beta}(f)] = T_p^{\beta}(f).$$

$$(2.10) \quad K^{\beta} [T_s^{\beta}(f)] = T_p^{\beta} \left[\frac{1}{\pi} \Gamma(\frac{1}{2} - \beta + i\nu) \Gamma(\frac{1}{2} + \beta - i\nu) \sinh(\pi\nu) f(\nu) \right]$$

$$(2.11) \quad T_p^{\beta} [T_c^{\beta}(f)] = I^{\beta}(f)$$

$$(2.12) \quad I^{\beta^{-1}} [T_p^{\beta}(f)] = T_c^{\beta}(f)$$

$$(2.13) \quad K^{\beta^{-1}} [T_p^{\beta} \left\{ \frac{1}{\pi} \Gamma(\frac{1}{2} - \beta + i\nu) \Gamma(\frac{1}{2} + \beta - i\nu) \sinh(\pi\nu) f(\nu) \right\}] = T_s^{\beta}(f)$$

$$(2.14) \quad T_p^{\beta^{-1}} [I^{\beta}(f)] = T_c^{\beta}(f)$$

The operator L^{β} and M^{β} are given by

$$(2.15) \quad \begin{pmatrix} x \\ d \end{pmatrix} I^{\beta^{-1}} \begin{pmatrix} f \\ e \end{pmatrix} I^{\beta}(f) = \begin{pmatrix} x & f \\ d & e \end{pmatrix} L^{\beta}(f)$$

$$= \frac{\sin \pi(\frac{1}{2} + \beta) \sinh x}{\pi(\cosh x - \cosh d)^{\frac{1}{2} - \beta}} \int_e^f \frac{(\cosh d - \cosh s)^{\frac{1}{2} - \beta} f(s) ds}{(\cosh x - \cosh s)}$$

$$(2.16) \quad \begin{pmatrix} d \\ x \end{pmatrix} K^{\beta^{-1}} \begin{pmatrix} f \\ e \end{pmatrix} K^{\beta}(f) = \begin{pmatrix} d & f \\ x & e \end{pmatrix} M^{\beta}(f)$$

$$= \frac{\sin \pi(\frac{1}{2} + \beta) \sinh x}{\pi (\cosh x - \cosh d)^{\frac{1}{2} - \beta}} \int_e^f \frac{(\cosh s - \cosh d)^{\frac{1}{2} - \beta}}{(\cosh s - \cosh x)} f(s) ds,$$

provided that $x > d \gg f > e$ and $x < d \leq e < f$ respectively.

3. Solution of the Quadruple Integral Equations

Let us suppose that I_1, I_2, I_3 and I_4 denote the intervals $(0 < x < a)$, $(a < x < b)$, $(b < x < c)$ and $(c < x < \infty)$ respectively and write any function $f(x)$ for $x \gg 0$ as

$$f = f_1 + f_2 + f_3 + f_4$$

where

$$f_i(x) = \begin{cases} f(x); & x \in I_i \\ 0; & x \notin I_i, i=1,2,3,4 \end{cases}$$

Application of (2.7) on the quadruple integral equations (1.1), (1.2), (1.3) and (1.4) yield

$$(3.1) \quad T_p^\beta [\{1 + r(x)\} \psi(x)] = f(x)$$

$$(3.2) \quad T_p^\beta [\{1 + \bar{r}(x)\} \psi(x)] = \bar{f}(x)$$

$$(3.3) \quad T_p^\beta [\psi(x)] = g(x)$$

Let

$$(3.4) \quad g(x) = I^\beta \{\phi(x)\}$$

where $\phi(x)$ is some unknown function.

Then from (3.3), (3.4) and (2.14), we have

$$\psi(x) = T_c^\beta \{\phi(x)\}$$

Substitute this value of $\psi(x)$ in (3.1) and use (2.11), we get

$$= \frac{\sin \pi(\frac{1}{2} + \beta) \sinh x}{\pi(\cosh x - \cosh d)^{\frac{1}{2} - \beta}} \int_e^f \frac{(\cosh s - \cosh d)^{\frac{1}{2} - \beta}}{(\cosh s - \cosh x)} f(s) ds,$$

provided that $x > d > f > e$ and $x < d \leq e < f$ respectively.

3. Solution of the Quadruple Integral Equations

Let us suppose that I_1, I_2, I_3 and I_4 denote the intervals $(0 < x < a)$, $(a < x < b)$, $(b < x < c)$ and $(c < x < \infty)$ respectively and write any function $f(x)$ for $x \geq 0$ as

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$$(3.1) \quad T_p^\beta [\{1 + r(x)\} \psi(x)] = f(x)$$

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$$(3.3) \quad T_p^\beta [\psi(x)] = g(x)$$

Let

$$(3.4) \quad g(x) = I^\beta \{\theta(x)\}$$

where $\theta(x)$ is some unknown function.

Then from (3.3), (3.4) and (2.14), we have

$$\psi(x) = T_c^\beta \{\theta(x)\}$$

Substitute this value of $\psi(x)$ in (3.1) and use (2.11), we get

$$(3.5) \quad I^{\beta} \phi(x) + \int_0^{\infty} \phi(y) K(x, y) dy = f(x)$$

where

$$(3.6) \quad K(x, y) = \left(\frac{2}{\pi}\right)^{\frac{1}{2}} (\sinh z)^{\beta} \int_0^{\infty} r(\nu) \cos(\nu y) P_{-\frac{1}{2}+i\nu}^{\beta} (\cosh x) d\nu.$$

A similar expression with bars over r and f also exists. Now evaluating (3.5) on I_4 , we find that (since $g_4 = 0$) $\phi_4 = 0$, whilst g_2 , f_1 and \bar{f}_3 are known. Hence the upper limit of y -integral in (3.5) is c . Evaluating (3.5) on I_1 and solving for ϕ_1 , we get

$$(3.7) \quad \phi_1(x) = \binom{x}{0} I^{\beta-1} f_1(x) - \int_0^c \phi(y) K_1(x, y) dy,$$

where $K_1(x, y)$ is equal to

$$(3.8) \quad \frac{2}{\pi} (\sinh z)^{2\beta} \int_0^{\infty} r(\nu) \cos(\nu x) \cos(\nu y) dy.$$

Equation (3.4) when evaluated on I_2 , gives

$$g_2 = \binom{b}{x} I^{\beta}(\phi_2) + \binom{c}{b} I^{\beta}(\phi_3),$$

which on solving for ϕ_2 , yields

$$(3.9) \quad \phi_2 = \binom{b}{x} I^{\beta-1}(g_2) + \binom{x}{b} \binom{c}{b} L^{\beta}(\phi_3).$$

Finally evaluating (3.5) with bars over r and f on I_3 , we find that

$$\begin{aligned} & \binom{a}{0} I^{\beta}(\phi_1) + \binom{b}{a} I^{\beta}(\phi_2) + \binom{x}{b} I^{\beta}(\phi_3) + \\ & + \int_0^c \phi(y) \bar{K}(x, y) dy = \bar{f}_3. \end{aligned}$$

Solving it for ϕ_3 , we get

$$(3.10) \quad \phi_3 = \begin{pmatrix} x \\ b \end{pmatrix} I^{\beta-1} (\bar{f}_3) - \begin{pmatrix} x & a \\ b & 0 \end{pmatrix} L^{\beta}(\phi_1) - \begin{pmatrix} x & b \\ b & a \end{pmatrix} L^{\beta}(\phi_2) - \int_0^c \phi(y) K_2(x, y) dy,$$

where

$$(3.11) \quad K_2(x, y) = \left(\frac{2}{\pi} \right)^{\frac{1}{2}} (\sinh z)^{\beta} \begin{pmatrix} x \\ b \end{pmatrix} I^{\beta-1} \int_0^{\infty} \bar{r}(\nu) \cos(\nu y) \times \\ \times P_{-\frac{1}{2}+i\nu}^{\beta} (\cosh x) d\nu.$$

Thus (3.7), (3.9) and (3.10) are three equations for three unknown functions ϕ_1 , ϕ_2 and ϕ_3 .

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The Characteristic Geometrical Property of First Order Linear Ordinary Differential Equations

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The equation

$$(1) \quad \frac{dy}{dx} + P y = Q,$$

where P and Q are continuous functions of x in the segment (x_1, x_2) of the x -axis, is called a linear ordinary differential equation of first order. The solution of this equation may be found for any $y_1 < y < y_2$. In particular, the domain of the solution may be the whole of the xy -plane $(-\infty < x < +\infty, -\infty < y < +\infty)$. The integral curve of (1) through (x_0, y_0) is given by,

$$(2) \quad y e^{\int P dx} - y_0 e^{\int P_0 dx_0} = \int_{x_0}^x e^{\int P dx} Q dx$$

It should be noted that the solution may be put in the general form,

$$(3) \quad y = C \cdot \phi(x) + \psi(x)$$

where C is an arbitrary constant.

The integral curves of (1) in $(-\infty < x < +\infty, -\infty < y < +\infty)$ have an interesting geometrical property. The tangents to the integral curves at points of a line $x = k$ (constant) meet at a point $(X(k), Y(k))$:

Proof

The tangent to the integral curve of (1) at (k, y) is given by,

$$Y - y = \{ Q(k) - y \cdot P(k) \} (X - x)$$

$$\text{i.e.,} \quad Y + k Q(k) - X \cdot Q(k) - y \{ P(k) \cdot X - 1 - k \cdot P(k) \} = 0$$

This is satisfied by

$$X = k + \frac{1}{P(k)}, \quad Y = \frac{Q(k)}{P(k)}, \quad \text{for all } y.$$

This property may be understood from the following figure.

It is to be noted that when $P(k)=0$, $X = Y = \infty$, and the tangents are all parallel.

This geometrical property is characteristic of a first order linear ordinary differential equation. In fact, we can show that a first order differential equation,

$$(4) \quad \frac{dy}{dx} = F(x, y)$$

with F and F_y continuous in the whole of the xy -plane, is linear if the tangents to the integral curves at all points of a line, $x=k$, are concurrent. For, the tangent to the integral curve of (4) at (k, y) is given by

$$Y - y = F(k, y) (X - k)$$

If it passes through a point $(X(k), Y(k))$ for all y , then

$$-1 = F_y \cdot (X - k)$$

$$\text{i.e., } F_y = -\frac{1}{X - k}$$

This, on integration, gives

$$F(k, Y) = -\frac{Y}{X(k) - k} + Q(k),$$

where $Q(k)$ is an arbitrary function of k .

Thus (4) is reduced to

$$\frac{dy}{dx} + \frac{1}{X(x) - x} \cdot y = Q(x)$$

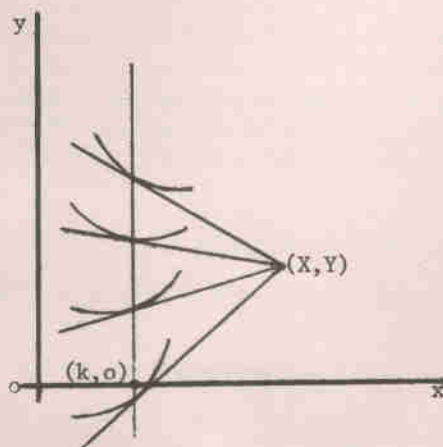
which is linear. Substituting $P(x) = \frac{1}{X(x) - x}$ in the above equation we get

$$\frac{dy}{dx} + P(x) \cdot y = Q(x)$$

N.B.: (i) If $P(x)$ has no zero in $-\infty < x < +\infty$, then the above geometrical characterization will hold in the segment

$$\text{glb} \left\{ \frac{Q(x)}{P(x)} \right\} < y < \text{lub} \left\{ \frac{Q(x)}{P(x)} \right\}.$$

(ii) One can verify that the family (3) has the same geometrical property as that of (1).



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A Survey of Ordered Loops II

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4. A partial order P_1 is called an extension of the partial order P if $P \subseteq P_1$. If $P \subset P_1$, P_1 is called a proper extension of P , otherwise P_1 is improper extension. If the partial order P has no proper extensions it is called a maximal partial order.

Proposition 5 [1]. If P_1 & P_2 are two different partial orders of p.o. loop \mathcal{Q} such that $P_1 \cap P_2 = e$ and $P_1 \cap N_2 = e$, where N_2 is negative cone of the second partial order, then $P_1 P_2$ defines a partial order P' which is an extension of the first and the second partial orders.

Really, from Lemma 1, it follows that $P' = P_1 P_2$ is an invariant groupoid, because $e \in P_1$ & $e \in P_2 \Rightarrow P' \supset P_1$, $P' \supset P_2$ and $e \in P'$. So, we have to show that $x, y \in P'$ & $xy = e \Rightarrow x = y = e$. Let $x \in P_1$, $y \in P_2$ and $xy = e$, then $x \in N_2$, but $P_1 \cap N_2 = e \Rightarrow x = e$ and $y = x = e$.

Lemma 3. If $a \in Q$, $a \neq e$, $e \notin S(R_a e)$, then $S_e(R_a e)$ defines some partial order on \mathcal{Q} .

The condition $e \notin S(R_a e)$ and invariance of the groupoid $S(R_a e)$ imply the following properties of $S_e(R_a e)$:

- 1) $e \in S_e(R_a e)$;
- 2) $S_e \cdot S_e = S_e$;
- 3) $xy = e$ ($x, y \in S_e(R_a e)$) $\Rightarrow x = y = e$;
- 4) $S_e \cdot (xy) = (S_e x) \cdot y = x \cdot (S_e y) \quad \forall x, y \in Q$.

So, all the conditions of the Theorem 1 are satisfied and $S_e(R_a e)$ can be considered as a positive cone of some partial order on \mathcal{Q} .

Theorem 2. If the partial order P at p.o. loop \mathcal{Q} has the property: for some element $a \in Q$, $a \not\parallel e$ either $P \cap S(R_a e) = \emptyset$ or $P \cap S(R_a^{-1} e) = \emptyset$, then correspondently either $P' = P \cdot S(R_a^{-1} e)$ or $P' = P \cdot S(R_a e)$ defines partial order P' which is an extension of P .

Really, if $P \cap S(R_a e) = \emptyset$ then $e \notin S(R_a e) \Rightarrow e \notin S(R_a^{-1} e)$ and so $S_e(R_a^{-1} e)$ defines a partial order on Q satisfying proposition 5 and $P' = P S_e(R_a^{-1} e)$ defines an extension of partial order P on Q .

Theorem 3. The partial order P of p.o. loop \mathcal{Q} is a maximal partial order iff for any element $a \in Q(a \not\parallel e)$

*This survey is in continuation of "A survey of the ordered loops I" which appeared in the previous issue of this journal.

$$(i) P \cap S(R_a e) \neq \emptyset \text{ \& \& (ii) } P \cap S(R_a^{-1} e) \neq \emptyset.$$

Let P be a maximal partial order on Q and $a \in Q, a // e$. If $P \cap S(R_a e) = \emptyset \Rightarrow$ there exists a proper extension $P' = PS_e(R_a^{-1} e)$ contrary to the maximality of P .

And conversely, let some partial order P satisfy the conditions (i) & (ii) of the Theorem, then P is a maximal partial order. Really, if there exists an extension P' then there exists at least one element $a \in Q$ ($a \neq e$) such that either $P \cap S(R_a e) = \emptyset$ or $P \cap S(R_a^{-1} e) = \emptyset$, but then a is comparable with e and so either $P' = P \cdot S_e(R_a^{-1} e) = P$ or $P' = PS_e(R_a e) = P$ and P is a maximal partial order.

This theorem can also be stated in the following way:

Theorem 3a. The partial order P of p.o. loop Q has no proper extensions iff any other partial order P' on Q satisfies the condition: $P \cap P'$ contains at least one element $a \neq e$.

Def. An element $a \in Q$ is called a generalized periodic element is $S(R_a e) \cap T(R_a e) \neq \emptyset$.

This implies that the loop whose elements are generalized periodic doesn't allow any non-trivial partial order.

If for some partial order P of p.o. loop Q all the elements non-comparable with e are generalized periodic then P is a maximal partial order.

Let $\{S\}$ be the set of groupoids in Q such that:

- i) $e \in S \forall S \in \{S\}$; ii) all the $S \in \{S\}$ are invariant in Q ;
- iii) $xy=e$ ($x, y \in S$) $\Rightarrow x=y=e \forall S \in \{S\}$.

It is clear that any of these groupoids defines on Q some partial order. But the set $\{S\}$ is a partially ordered set with respect to inclusion. But the union of any chain of groupoids $S \in \{S\}$ also satisfies the conditions i) \div iii) and moreover it is an upper bound of this chain. So by the Kuratowsky-Zorn's Theorem any groupoid with properties i) \div iii) is included in some maximal groupoids with the same properties.

So, any partial order of p.o. loops can be extended to a maximal one. Surely any total order on Q is a maximal order.

5. In this section, we shall find the necessary and sufficient conditions for the partial order to be extended to the total order.

Lemma 4. If the partial order P of p.o. loop \mathcal{Q} satisfies the condition: (*) for every finite collection of elements $a_1, a_2, \dots, a_n \in \mathcal{Q}$ ($a_i \neq e$) it is possible to choose signs $\epsilon_1, \epsilon_2, \dots, \epsilon_n$ ($\epsilon_i = 1$ or -1) such that

$$P \cap S(R_{a_1}^{\epsilon_1} e), \dots, R_{a_n}^{\epsilon_n} e = \emptyset$$

then for any element a in \mathcal{Q} either $P \cdot S_e(R_a e)$ or $P \cdot S_e(R_a^{-1} e)$ defines partial order P' on \mathcal{Q} which also satisfied the condition (*).

Proof. Suppose that neither $P \cdot S_e(R_a e)$ nor $P \cdot S_e(R_a^{-1} e)$ satisfies the condition (*), then there exist elements a_1, a_2, \dots, a_n & b_1, b_2, \dots, b_m such that for any choice of signs ϵ_i & η_j they satisfy:

$$1) \quad P \cdot S_e^*(R_a e) \cap S(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \neq \emptyset$$

$$2) \quad P \cdot S_e(R_a e) \cap S(R_{b_1}^{\eta_1} e, \dots, R_{b_m}^{\eta_m} e) \neq \emptyset$$

From (1) it follows that there exists an element ps^* (where $p \in P$, $s^* \in S_e^*(R_a e)$), such that $ps^* \in S(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e)$.

$$\text{Let } (S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e); T(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e)),$$

$(S^*(R_a e); T^*(R_a e))$, $(S(R_a e); T(R_a e))$ be the pairs generated by the collections (a, a_1, \dots, a_n) , $(\begin{smallmatrix} a \\ 1, \epsilon_1, \dots, \epsilon_n \end{smallmatrix})$, $(\begin{smallmatrix} a \\ -1 \end{smallmatrix})$ & $(\begin{smallmatrix} a \\ 1 \end{smallmatrix})$ respectively.

The definition of pairs implies:

$$S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \supset S(R_a e) \quad \& \quad (I)$$

$$S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \supset S(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \quad (II)$$

From lemma 2 it follows that

$$S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \supset T^*(R_a e). \quad (III)$$

(II) implies $ps^* \in S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e)$.

Moreover, $s^* \in S^*(R_a e) \Rightarrow R_{s^*}^{-1} e \in T^*(R_a e)$ and so from (III)

it follows $R_{s^*}^{-1} e \in S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e)$. So groupoid

$S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e)$ contains elements ps^* and $R_{s^*}^{-1} e$.

Proposition 3 and definition of pairs imply.

$$R_{s^*}^{-1}(ps^*) = R_{s^*}^{-1}(R_{s^*} p) = b R_{s^*}^{-1} e = p \in S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e).$$

So, we have:

$$P \cap S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \neq \emptyset.$$

Similarly for 2) we can get

$$P \cap S(R_a^{-1} e, R_{b_1}^{\eta_1} e, \dots, R_{b_m}^{\eta_m} e) \neq \emptyset$$

But in this case $P \cap S(R_a^{\epsilon_1} e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e, R_{b_1}^{\eta_1} e, \dots, R_{b_m}^{\eta_m} e) \neq \emptyset$

for any choice of signs ϵ_i, η_j ($i=1, \dots, n; j=1, \dots, m$) which is contradiction with the conditions of Lemma:

So, we have the following alternative: for any finite collection of elements a_1, \dots, a_n ($\neq e$) $\in Q$ it is possible to choose signs $\epsilon_1, \dots, \epsilon_n$ such that either

$$(i) \quad P \cap S(R_a^{-1} e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) = \emptyset,$$

then we put $p' = PS_e^*(R_a e)$

$$\text{or (ii)} \quad P \cap S(R_a e, R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) = \emptyset$$

then we put $p' = PS_e(R_a e)$.

If both (i) and (ii) hold, we can take either of them to define P' .

To complete the proof we need to show that P' defines a partial order on Q . From the condition (*) it follows that neither $S(R_a e)$ nor

$S^*(R_{ae})$ contains identity. Let, for instance, $P' = PS_e(R_{ae})$, then $S(R_{ae})$ doesn't contain any negative element, because of (i). So Lemma 3 implies that $P' = PS_e(R_{ae})$ defines some partial order on Q , because from the condition (*) it follows that $\forall b \in Q, P' \cap S(R_b e) = \emptyset$, so either $b \in P'$ or $R_b^{-1}e \notin P'$ and the lemma is proved.

Theorem 4. The partial order P of p.o. loop Q can be extended to the total order iff it satisfies the condition (*) of Lemma 4.

Necessity. If P can be extended to the total order L , choose ϵ_i such

$$R_{a_1}^{-\epsilon_i} e \in L.$$

$$\text{Then } S^-(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) = S^*(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \subseteq L, \text{ so}$$

$$P \cap S(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) \subseteq L \cap S(R_{a_1}^{\epsilon_1} e, \dots, R_{a_n}^{\epsilon_n} e) = \emptyset.$$

Sufficiency. Yet us consider the set $\{P_\alpha\}$ of all the partial orders of loop Q , which are the extensions of partial order P and satisfy the condition (*). Let L be a maximal element of $\{P_\alpha\}$, then L exists (see at the end of section 4 of this article). From Lemma 4 it follows that $\forall a \in Q$ either $L S_e(R_{ae})$ or $L S_e(R_a^{-1}e)$ defines a partial order $P' \in \{P_\alpha\}$. So from the maximality of L it follows that $P' \subseteq L$. But P' is a proper extension of L so, $L \subseteq P' \implies P' = L$. It means that either $a \in L$ or $R_a^{-1}e \in L$ and L is a total order.

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A Classroom Experience in the Discovery Method

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Quite often one reads about teaching mathematics by the discovery method. This method is time consuming and requires a lot of skill on the part of the teacher. It also requires a cooperative questioning attitude on the part of the students in the class. They must play along, so to speak. Consequently, it is a method that is talked about a lot, but that is used only infrequently.

In this paper, we will give an account of a classroom experience in the discovery method. The scene is a class in vector geometry. The topic under discussion is translations on the number line and compositions of these motions.

Let $T_a(x) = x + a$, for x an arbitrary integer and a a fixed integer. Let $T_b(x) = x + b$ be a second such function, for b a fixed integer different from a . For this exercise, suppose that a and b are positive integers. Then T_a and T_b are translations of the number line to the right. For example, if $a = 2$, then $T_2(x) = x + 2$ adds 2 to any number. Hence it translates the number line 2 units to the right.

The composition of T_a and T_b , denoted by $T_b \circ T_a$ and defined by $T_b \circ T_a(x) = T_b[T_a(x)]$ yields

$$T_b[T_a(x)] = T_b(x + a) = x + (a + b)$$

Thus composition corresponds to addition of the integers a and b . It is easy to show that the translations $\{T_a\}$ are in a one-to-one correspondence with the integers $\{a\}$ and that the set of translations forms a commutative group under composition. The identity translation is $(T_0(x) = x)$, and the inverse of a translation T_a is T_{-a} since $T_{-a}[T_a(x)] = x = T_a[T_{-a}(x)]$.

Since T_a and T_b correspond to translations of the number line by amounts a and b , respectively, applications of T_a , T_b , $T_b \circ T_a$, and so on, can be pictured intuitively as jumps on the line by the respective amounts. For example,

$$T_b \circ T_a \circ T_a \circ T_b \circ T_a \circ T_b \circ T_b(x) = x + 3a + 4b.$$

If we start at x , we end at $x + 3a + 4b$ after making 3 jumps of size a and 4 jumps of size b . Thus, in particular, if we start at 0, we end at $3a + 4b$.

With this background a student asked which points on the number line could be reached for a particular pair of values a and b , with different combinations and with a non-negative number of uses of each. We decided to assume that a and b are relatively prime, for if a and b are not relatively prime, an unlimited number of values cannot be reached. Another student suggested that we start with values of a and b which are 1 unit apart. That is, $b = a + 1$. So we did this and constructed the following table of numbers which could or could not be expressed as combinations of a and b of the form $xa + yb$, with x and y non-negative integers.

Case 1.

a	$b = a + 1$	Numbers not expressible as $xa + yb$	Numbers expressible as $xa + yb$
2	3	1	any no. ≥ 2
3	4	1, 2, 5	3, 4, any no. ≥ 6
4	5	1, 2, 3, 6, 7, 11	4, 5, 8, 9, 10, any no. ≥ 12
5	6	1, 2, 3, 4, 7, 8, 9, 13, 14, 19	5, 6, 10, 11, 12, 15, 16, 17, 18, any no. ≥ 20

From this it was conjectured that for any two numbers a and $a + 1$, from $(a - 1)a$ on any number could be reached. This was guessed since 2, 6, 12, and 20 are (1) (2), (2) (3), (3) (4), and (4) (5) respectively. It also appeared that the number of nonattainable numbers was $\frac{1}{2}(a - 1)a$ since, in the various cases, these numbers are 1, 3, 6, and 10, just half of the limiting values of 2, 6, 12 and 20.

The students then suggested that we try again with numbers which are 2 units apart, so that $b = a + 2$. We took this suggestion and obtained the following table. Note that both numbers are odd because of the condition of relative primeness.

Case 2.

a	$b = a + 2$	Numbers not expressible as $xa + yb$	Numbers expressible as $xa + yb$
1	3	None	All
3	5	1, 2, 4, 7	3, 5, any no. ≥ 8
5	7	1, 2, 3, 4, 6, 8, 9, 11, 13, 16, 18, 23	5, 7, 10, 12, 14, 15, 17, 19, 20, 21, 22, any no. ≥ 24
7	9	1, 2, 3, 4, 5, 6, 8, 10, 11, 12, 13, 15, 17, 19, 20, 22, 24, 26, 29, 31, 33, 38, 40, 47	7, 9, 14, 16, 18, 21, 23, 25, 27, 28, 30, 32, 34, 35, 36, 37, 39, 41, 42, 43, 44, 45, 46, any no. ≥ 48

Since $8 = (2)(4)$, $24 = (4)(6)$, and $48 = (6)(8)$, the class again observed that from $(a+1)(a-1)$ on, any number can be reached. Again the number of non-reachable numbers turned out to be $\frac{1}{2}(a+1)(a-1)$, a pattern similar to the previous case.

The students then suggested that we try a couple of cases in which the numbers were three units apart, so that $b = a + 3$. This time one number is even and one is odd. Our results were as follows:

Case 3.		Numbers <u>not</u> expressible as $xa + yb$	Numbers expressible as $xa + yb$
a	$b = a + 3$		
2	5	1, 3	2, any no. ≥ 4
4	7	1, 2, 3, 5, 6, 9, 10, 13, 17	4, 7, 8, 11, 12, 14, 15, 16, any no. ≥ 18

With these cases our previous results continued. From $(a-1)(a+2)$ on, any number can be reached, since $18 = (3)(6)$ and $4 = (1)(4)$. The number of nonattainable results is $\frac{1}{2}(a-1)(a+2)$.

The students then noticed that if $b = a + 1$ as in Case 1, the form $(a-1)(a)$ is actually $(a-1)(b-1)$. In Case 2, $(a-1)(a+1)$ is equal to $(a-1)(b-1)$, since $b = a + 2$. In Case 3, $(a-1)(a+2)$ equals $(a-1)(b-1)$, since $b = a + 3$. Thus, they conjectured, the patterns in all three cases are the same. From the observed data, they then conjectured the following results.

Let a, b be two relatively prime positive integers. Then

1. Any natural number $N \geq (a-1)(b-1)$ can be expressed as a combination $xa + yb$, where x and y are non-negative integers.
2. There are $\frac{1}{2}(a-1)(b-1)$ numbers less than $(a-1)(b-1)$ which cannot be expressed in the form $xa + yb$, where x and y are non-negative integers.
3. The greatest number which cannot be expressed in the form $xa + yb$, where x and y are non-negative integers, is $(a-1)(b-1) - 1 = ab - (a+b)$; that is, the difference between the product and the sum of the numbers.

Of course, once these results are conjectured, it still remains to prove them for all possible pairs a, b . We invite the reader to attempt this, utilizing an argument on lattice points in the first quadrant. The proofs will be provided in a subsequent article.

To close, we cite one more possible application of these results other than the geometric one already considered. One might think of a game being played by one person. After each play, the player receives either a or b points, and his score accumulates from play to play. The question asked would be to find those scores which are attainable.

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प्रस्तावित गणितीय शब्दावली
GLOSSARY OF MATHEMATICAL TERMS
(Proposed)

Balance: तराजू; संतुलन	(B)	Bifurcation: द्वि शासन
Ball: बल; गोल; पिण्ड		Bilateral: द्वि गणित
Ballistic: प्राचीनिक		Bilinear: द्वि-पाती
Ballistics: प्राचीन गणित, प्राचीनिकी		Billion: अरब
Band: ब्याण्ड, पट्टी, समूह		Binary: द्वि-गुण, द्वि-वर्गी
Bar: छण्डी, छड़		Binode: द्वि-पात
Barograph: वायुदाबान, लेखात्र		Binomial: द्वि-पद, द्वि-पदीय
Barometer: वायुदाप मापक		Binormal: उपयुक्तकी, द्विमुक्त अक्षिण्य
Barometric: वायुदाप मापी		Biplanar: द्वि समतल, द्विसमतलीय
Base: तल, आधार		Biquadratic: चतुर्पातीतात्मक
Basic: मूल, आधारभूत		Bisect: समदि भाजन गर्नु
Basis: आधार		Bisection: समदि भाजन
Bead: दाना		Bisector: समदि भाजक
Beam: सतरी, बीम		Bivariate: द्विवार
Beat: स्पन्दन		Blank: खाली, रिक्त
Belt: गैकला		Block: प्रतण्ड
Bend: मोड़		Bob: गोलक
Beta: बीटा		Body: पिण्ड
Bi: द्वि		Border: किनारा, सीमा
Biannual: द्विवार्षिक, दुहवर्षी		Bound: परिवद, अपिपुत
Bias: पूर्वाग्रह, अभिनति		Boundary: सीमा, छद
Biased: अभिनत		Bounded: परिसीमित
Biaxial: द्वि-अक्षिय, द्व-अक्ष		Braces: धनुःकोष्ठ
Bicentenary: द्वि-शत वार्षिक, दुहसयवर्षी		Bracket: कोष्ठ
Biconcave: उम्मावतल		Branch: शाखा
Bicone: द्विन्कोण, द्विशङ्कु		Breadth: चौडाइ
Biconvex: उपयुक्त		Bulk: परिमाण, आयतन
Biennial: द्विवर्षी		Buoy: बौय, प्लाव
Bifocal: द्वि-नाभिय		Buoyancy: प्लवन शिलता, प्लावकता
Bifurcate: द्वि-शाखित हुनु, दुहपुष्पक हुनु		
	(C)	
Calculate: गणना गर्नु, हिसाव गर्नु		Calorie: क्यालरी, उष्माङ्क
Calculated: गणना गरिएको		Cancel: काटनु, रद्दगर्नु, सारेब गर्नु
Calculation: गणना		Cancellation: सारेब, परित्याग
Calculator: गणक		Canonical: विहित
Calculus: कलन, कलन कलन		Capacity: क्षमता

यो शब्दावली त्रि० मि०, श्री सिंगपुर बालुवा क्याम्प, गणित तथा केताली शिक्षण समितिले संयुक्त रूपमा तयार गरिएको हो ।

Cardinal: कार्डिनल, प्रमुख

Cardiod: हृदयाम

Carried: नीत, लियेको

Cascade: प्रपात

Case: स्थिति

Category: वर्ग, श्रेणी

Catastrophe: विपत्त, आपत

Catenary: क्रेटनरी, रज्जुका

Catenoid: रज्जुकाज

Celestial: स्वर्गो लिय

Cent: शत

Centennial: शताब्दी

Centesimal: सेंटिग्रामल

Centi: शतांश

Centigrade: सेन्टीग्रेड, शताङ्क

Centigram: सेन्टीग्राम

Central: केन्द्रीय, केन्द्री

Centre: केन्द्र

Centrifugal: अपकेन्द्री

Centripetal: अपिकेन्द्री

Centrod: केन्द्रपथ

Centroid: परि-केन्द्र

Century: शताब्दी

Chainette: शृङ्खलिका

Chance: संभावितता, संयोग

Change: परिवर्तन

Characteristic: लक्षणिक

Chart: चार्ट, लेखाचित्र

Choice: विकल्प, चुनाव

Chord: जीवा

Chrono-graph: समय लेखी

Cipher: शून्य

Circle: वृत्त

Circuit: परिपथ

Circulant: चक्रक, वृत्तक

Circular: वृत्ताकार, वृत्तीय

Circulation: परिवहन, वितरण

Circumference: परिधी

Circumscribed: परिगत

Cissoid: तौरणाम

Class: वर्ग, श्रेणी

Classical: क्लासिकल, विरप्रतिष्ठित

Classification: वर्गीकरण

Classified: वर्गीकृत

Classify: वर्गीकरण गर्नु

Closed: बन्द

Closure: क्लोजर

Cluster: गुच्छा, कुम्पपोको

Coalesce: सम्मिलित हुनु

Co-axial: समअक्षिय

Co-efficient: गुणाङ्क

Cofactor: सहगुणन त्वाण

Cogradient: सहगुणान्तरी

Cohesive: संसर्जक

Coincidence: संपात

Coincide: मिल्नबानु, एकसाथहुनु

Coincident: संपाती

Collect: सङ्ग्रहगर्नु, एकत्रगर्नु

Collection: सङ्ग्रह

Collinear: समरेखिय, एकरेतस्थ

Collinearity: समरेखता

Collision: ठक्कर

Column: स्तम्भ, पंक्ति

Columnwise: स्तम्भानुसार, प्रपङ्क्ति

Combination: संलय

Commence: सुरुगर्नु, आरम्भगर्नु

Commencement: आरम्भ, सुरुवात

Commensurable: समान, सापेक्ष

Common: साझा, सामान्य

Commutative: विपरिणामी, विपर्ययी

Commute: विपर्ययगर्नु

Compact: संक्षिप्त, ठोस, सघन

Compactness: सघनता, ठोसपन,

Companion: सहचर

Compare: तुलनागर्भ

Comparison: तुलना

Compass: कम्पास, दिशासूचक यन्त्र

Compatibility: सहंगतता

Compile: सहोक्लन गर्भ, वटुलु

Compilation: सहोक्लन

Complement: कोटिपूरण

Complementary: कोटिपूरक

Complete: पूर्ण

Completion: समाप्ति

Complex: सम्मिश्र, जटिल

Component: अङ्ग, अवयव

Composite: समिश्र, संयुक्त,

Composition: कवीट, रचना, संघटन

Compound: संयोजक,

Compress: संपीडन, दबाव

Compression: संपीडन

Compressibility: संपिड्यता

Compressible: संपिड्य

Compressor: संपीडक

Computation: अभिगणना

Compute: अभिगणनागर्भ

Concave: अवतल, उत्तान, उत्तानी

Concavity: अवतलता, उत्तानता

Concentric: एककेन्द्रीय, सकेन्द्रीय

Concept: धारणा

Concurrence: सहंगमन

Concurrency: सहंगमनीयता

Concurrent: सहंगाक्षी

Concyclic: एकवृत्तीय

Condensation: संहनन्

Condition: शर्त, स्थिति

Conditional: संशर्त

Cone: कोन, शङ्कु

Configuration: संस्थिति, समाकृति

Confluence: सम्मिलन, सहंगम

Confluent: संमेलक, सहंगमक

Confocal: संनाभि

Conformable: संवादी, समविन्यासी

Confounding: सहोक्ल, सहोक्लन

Congruence: सर्वाङ्गसमता, सुसहंगतता

Congruent: सर्वाङ्गसम, सुसहंगी

Conic: शङ्कु

Conical: शङ्कुक्षीय

Conicoid: शङ्कुक्षय

Conics: शङ्कुक्षय-गणित

Conjugate: संयुग्मी

Conjunction: संयोजक

Connect: सम्बन्ध गर्भ, जोड़नु

Connection: सम्बन्ध

Conoid: शङ्कुवत, शङ्कु

Consecutive: क्रमागत

Consequence: परिणाम, फल

Consequent: परिणत, अनुवर्ती

Conservative: परिरक्षक

Conservation: परिरक्षा

Conserve: परिरक्षा गर्भ

Consistency: सामन्वय, संवादित

Consistent: समन्वय, संवादी

Constant: अचर, स्थिरांक

Constituent: घटक, रचक

Constrained: निरुद्ध

Construct: रचना गर्भ

Construction: रचना

Contact: स्पर्श

Contents: अन्तर्वस्तु

Contiguous: सन्निकट, संलघन, निकटस्थ

Contingency: सन्निकटता, आसहंगकता

Continuation: निरन्तरता, सततता

Continue क्रमगत हुनु

Continued: क्रमागत	Countable : गणनिय, गणनायोग्य
Continuity: निरन्तर, सातत्य	Counterclockwise: वामावर्त
Continuous: निरन्तर, सतत, अविच्छिन्न	Couple: युग्म, वल्युग्म
Contour: परिणाद, परिधि	Covariance: सहचरता
Contract: सृम्बन्, सिकुटिनु	Covariant: सहचर
Contraction: सृम्बावट, सङ्कोचन, सिकुटन	Covariation: सहविचरण
Contravariant: प्रतिचर	Cover: आवरण, ढक्कन
Control: नियन्त्रण	Coverage: व्याप्ति
Converge: अभिसृत हुनु	Covering: व्यापी
Convergence: अभिसरण, समवायन	Covers: कौपी
Convergent: अभिसारी, समवामी	Critical: सिमान्तिक, क्रान्तिक
Converse: विलोम, विपरीत	Crore: करोड
Conversely: विलोमत	Cube: घन
Conversion: व्यक्तिक्रम	Cubic: घन, घनात्मक
Convex: उकल	Cubical: घनाकार, घनाकृतिक
Convolution: आह्वन	Cubit: हात, हस्त
Coordinate: निदेशाङ्क	Cumulative: सन्वयी
Comprime: सह-अमाज्य	Curl: कुन्तल
Corollary: उप-प्रमेय	Curvature: वक्रता
Correct: शुद्ध	Curve: वक्र
Corrected: संशोधित	Curved: वक्रतीय, वक्र
Correction: शुद्धि	Cusp: उभयौग्रीय
Correlation: सह-सम्बन्ध	Cuspidal: कटाव
Correspondence: अनुरूपता, सहगामिता	Cut: कटाव
Corresponding: सहंगत, सहगामी	Cyclic: चक्र
Cos (Cosine): कस, (कसाइनको संक्षिप्त रूप)	Cyclic: चक्रीय
Cosecant: कसेकेण्ट	Cyclical: चक्रात्मक
Coset: कोसेट, सहकुलक	Cyclically: चक्रीयत
Cosmos: ब्रह्माण्ड	Cycloid: चक्रज
Cot: कट	Cylinder: केलन
Cotangent: कोटान्जेण्ट	Cylindrical: केलनाकार
Coterminal: सहावसानी	Cylindroid: केलनाम
Count: गणना गर्नु, गन्नु	