

St.Philomena's College (Autonomus), Mysore

PG Department of Mathematics

Question Bank (Revised Curriculum 2018 onwards)

Second Year - Fourth Semester (2018 -20 Batch)

Course Title (Paper Title): Ordinary and Partial Differential Equations

Q.P.Code-57303

Unit	S.No	Question	Marks
1	1	Solve the IVP $y'' + xy' + xy = x + y - 1$, where $x \in [0, 1]$ with the condition $y(\log 2) = \frac{1}{2} = y'(\log 2)$	2m
1	2	Solve the IVP $y'' + xy' + xy = x + y - 1$, where $x \in [0, 1]$ with the condition $y(\log 2) = 2 = y'(\log 2)$	2m
1	3	Solve the IVP $y'' - y^2 + 6y = 0$ with $y(1) = e^2$ and $y'(1) = 3e^2$	2m
1	4	When does the uniqueness of the solution of an Initial Value problem fails?	2m
1	5	Show that $V = \{y/ y'' + P(x)y' + Q(x)y = 0\}$ forms a vector space over real field.	2m
1	6	Define Wronskian of y_1 and y_2 where y_1, y_2 are the solution of second order linear ordinary differential equation and hence find $W(e^x, e^{-x})$	2m
1	7	Define trajectory with an example.	2m
1	8	Comment on critical points by giving suitable example	2m

1	9	Define stable critical point with an example.	2m
2	10	Define a regular singular point. Determine whether $x = 0$ is a regular singular point of $2x^2y'' + 7x(x+1)y' - 3y = 0$	2m
2	11	Show that $x = 0$ is an ordinary point of $(x^2 - 1)y'' + xy' - y = 0$ but $x = 1$ is a regular singular point	2m
2	12	Define Hermite polynomial with its Generating function.	2m
2	13	Prove that $H'_n(x) = 2nH_{n-1}(x)$, where $H_n(x)$ is Hermite polynomial	2m
2	14	Show that $\{J_{-\frac{1}{2}}(x)\}^2 + \{J_{\frac{1}{2}}(x)\}^2 = \frac{2}{\pi x}$	2m
2	15	Show that $J_{\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \sin x$	2m
2	16	Show that $J_{-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \cos x$	2m
3	17	Define semilinear and quasilinear partial differential equation.	2m
3	18	Form the partial differential equations by eliminating arbitrary constant $z = ax + by + ab$	2m
3	19	Obtain the PDE for $z = x + ax^2y^2 + b$; where 'a' and 'b' are arbitrary constants.	2m
3	20	Form the PDE by eliminating arbitrary function F for $z = xy + F(x^2 + y^2)$.	2m
4	21	Form the PDE by eliminating arbitrary function F for $z = F(\frac{xy}{z})$.	2m
4	22	Form the PDE by eliminating arbitrary function F for $\phi(x+y, x-\sqrt{2}) = 0$	2m
4	23	Solve $p + q - pq = 0$ by Charpit's Method	2m
4	24	Find the complete integral of $p^2 + q^2 = x + y$	2m

- 4 25 Find the variables ξ and η which reduces to PDE $u_{xx} - x^2u_{yy} = 0$. 2m
- 1 26 Find a particular solution of $y'' + 4y = \tan 2x$. 4m
- By Wronskian to prove that two solutions of second order linear homo-
- 1 27 geneous equation are linearly independent if they have common zero in 4m
- the interval .
- Show that $x^2y'' + xy' + (x^2 - p^2)y = 0$; where $x \neq 0$ has infinitely many
- 1 28 zeroes. 4m
- Comment on the nature of the critical points by its eigen value of a
- 1 30 dynamical system with two constraints. 4m
- 2 31 Prove that $2nJ_n(x) = xJ_{n-1}(x) + J_{n+1}(x)$ 4m
- 2 32 Prove that $xJ'_n = -nJ_n(x) + xJ_{n-1}(x)$ 4m
- 3 33 Solve $(z - y)p + (x - z)q = y - x$. 4m
- 2 34 Prove that $xJ'_n(x) = nJ_n(x) - xJ_{(n+1)}(x)$ 5m
- 3 35 Solve $\left(\frac{y^2z}{x}\right)p + xzq = y^2$ 5m
- 3 36 Solve $p + 3q = 5z + \tan(y - 3x)$ 5m
- Find the which intersects the surfaces of the system $z(x + y) = c(3z + 1)$
- 3 37 orthogonally and which passes through the the circle $x^2 + y^2 = 1$; $z = 1$. 5m
- Find the surface which is orthogonal to the parameter system $z =$
- 3 38 $axy(x^2 + y^2)$ and which passes through the hyperbola $x^2 - y^2 = a^2$ and 5m
- $z = 0$.

- 1 39 Explain the method to find the second solution using a known solution 6m
 for second order linear homogeneous differential equation.
- 1 40 Find the particular solution of $y'' + y = \cot^2 x$ and $y'' + y = \cot 2x$ 6m
- 1 41 Show the critical points of $\frac{dx}{dt} = x$ and $\frac{dy}{dt} = -y$ is a saddle point 6m
- 2 42 Prove the following $P_n(x) = P'_{n+1}(x) - 2xP'_n(x) + P'_{n-1}(x)$ 6m
- 4 43 Comment on classification of PDE in the variables and hence classify the 6m
 PDE $u_{xx} + u_{yy} + u_{zz} = 0$.
- 1 44 Define Wronskian and show that wronskian is identically zero or never 7m
 zero.
- 1 45 Show that the solution $y_1(x), y_2(x)$ of $y'' + p(x)y' + Q(x)y = 0$ are 7m
 linearly dependent if and only if $W(y_1, y_2) = 0$
- 1 46 Verify that $y = e^x$ is a known solution of $xy'' - (2x + 1)y' + (x + 1)y =$ 7m
 0. Hence find the general solution.
- 1 47 Find the general solution of $(x^2 - 1)y'' - 2xy' + 2y = (x^2 - 1)^2$ 7m
- 2 48 State and prove the Rodrigue's formula for Legendre Polynomial 7m
- 2 49 Show that $\int_{-1}^1 P_m(x)P_n(x) = \begin{cases} \frac{2}{2n+1}, & \text{if } m = n \\ 0, & \text{otherwise} \end{cases}$ 7m
- 3 50 Find the complete integral of $px + qy = pq; q \neq 0$. (7m) 7m
- 3 51 Solve by Charpit's method $px + qy = pq; \text{ where } p = \frac{\partial z}{\partial x} \quad q = \frac{\partial z}{\partial y}$. 7m

- Use the Adomian Method to solve IVP $u_{tt} = u_{xx}, 0 < x < \pi; t > 0$
- 3 52 Boundary Condition $u(0, t) = 0, u(\pi, t) = 0$ initial conditions $u(x, 0) = 0, u_t(x, 0) = \sin x;$ 7m
- Use the Decomposition method and the noise term phenomenon to
- 3 53 solve the following inhomogeneous PDE $u_x + u_y = (1 + x)e^y; u(0, y) = 0, u(x, 0) = x$ 7m
- 4 54 Solve $u_{tt} - c^2 u_{xx} = 0$ with $u(x, 0) = f(x); u_t(x, 0) = g(x); -\infty < x < \infty; t > 0.$ 7m
- Solve the following homogeneous heat equation by Adomian method,
- 4 55 PDE $u_t = u_{xx}; 0 < x < \pi, t > 0$ Boundary Condition $u(0, t) = 0; u(\pi, t) = 0; t \geq 0;$ Initial Condition $u(x, 0) = \sin x$ 7m
- Use modified decomposition method to solve $u_x + u_y = (1 + x)e^y; u(0, y) = 0; u(x, 0) = x$
- 4 56 7m
- Use the modified decomposition method to solve Ricatti's Differential Equation $y' = Ax^2 + y^2; y(0) = 0$
- 4 57 7m
- Use the Adomian Decomposition method to solve IVP PDE $u_t = u_{xx}, 0 < x < \pi; t > 0$ Boundary Condition $u(0, t) = e^{-t}; u(\pi, t) = \pi - e^{-t}; t \geq 0$ initial conditions $u(x, 0) = x + \cos x;$
- 4 58 7m

Show that $y_1(x) = \frac{\cos x}{\sqrt{x}}$ is a known solution of $x^2 y'' + xy' + (x^2 - \frac{1}{4})y = 0$.

1 59 Hence solve the Initial value problem $y'' + \frac{1}{x}y' + (1 - \frac{1}{4x^2})y = 0$; $x \neq 0$ with the condition $y(\frac{\pi}{2}) = \frac{2}{\pi}$ and $y'(\frac{\pi}{2}) = -\frac{2}{\pi}(1 + \frac{1}{\pi})$. 8m

1 60 Explain the method of finding the solution by transforming a linear ordinary differential equations into normal form 8m

2 61 Explain the power series method for Bessels differential equation 8m

4 62 Reduce $e^{2x}u_{xx} + u_{yy} + 2e^{x+y}u_{xy} + e^{2y}u_{yy} = c$ into canonical form. 8m

1 63 State and prove Sturm's separation theorem 10m

1 64 If $u(x)$ is a nontrivial solution of $u'' + q(x)u = 0, \forall x > 0$ and $\int_1^\infty q(x)dx = \infty$; then prove that $q(x)$ has infinitely many zeroes on positive x -axis 10m

1 65 State and prove Picard's theorem for existence and uniqueness of initial value problem. 14m

2 66 Explain the general method to find the power series solution of second order linear differential equation and hence solve the Airy's equation $y'' + xy = 0$ 14m

St. Philomena's College (Autonomous) Mysore
II Semester M.Sc. C3 Component - Final Examination April - 2017

Subject: MATHEMATICS

Title: ORDINARY AND PARTIAL DIFFERENTIAL EQUATIONS (SC)

Time: 3 Hours

Max Marks: 70

PART -A

Answer the following questions:

7x2=14

1. a. Define a Stable Critical point with an example.
- b. When do the given two solutions are linearly dependent?
- c. If $z = f(x^2 - y) + g(x^2 - y)$, show that $\frac{\partial^2 z}{\partial x^2} - 4x^2 \frac{\partial^2 z}{\partial y^2} = \frac{1}{x} \frac{\partial z}{\partial x}$.
- d. Show that $y_1 = \cos x + \sin x$, $y_2 = \cos x - \sin x$ are two linearly independent solution of $y'' + y = 0$.
- e. Write the normal form of a Legendre polynomial and find $q(x)$ in it.
- f. State Sturm Comparison theorem.
- g. Write the Parseval's equation.

PART -B

Answer the following:

2. State and prove Picard's theorem for existence and uniqueness of solution. **14**

OR

3. a State and prove Sturm's Separation theorem. **8**

- b Write and general solution of initial Value problem $\frac{d^2 y}{dx^2} - 4 \frac{dy}{dx} + 4y = 0$, $y(0) = 1$ and $y'(0) = 2$. **6**

PTO

4. a Find the general solution of the Gauss hypergeometric equation
 $x(1-x)y'' + [c - (a+b+1)x]y' - aby = 0$ in the form of Frobenius series solution
 valid in $0 < x < 1$.

4

- b Show that Zero's of $J_n(x)$ are simple.

OR

- 5 a Show that $(n+1)P_{n+1}(x) = (2n+1)xP_n(x) - nP_{n-1}(x)$ and
 $P_n(x) = P_{n+1}'(x) - 2xP_n'(x) + P_{n-1}'(x)$.

8

- b Show that $\int_{-1}^1 P_m(x)P_n(x) dx = \begin{cases} 0 & m \neq n \\ \frac{1}{2n+1} & m = n \end{cases}$.

6

6. a Describe the Green's functions method for solving a standard Sturm - Liouville
 problem.

7

- b Solve by Greens function method $y'' + y = f(x)$, $x \in \left[0, \frac{\pi}{2}\right]$, $y'(0) = 0$, $y'\left(\frac{\pi}{2}\right) = 0$.

7

OR

- 7 a Reduce $\frac{\partial^2 z}{\partial x^2} + 2\frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} = 0$ to Canonical form and hence solve it.

5

- b Derive one dimensional wave equation for a string.

5

- c Prove that $\int_{-\infty}^{\infty} f(x) \delta(x-t) dx = f(t)$.

4

- 8 a Show that all the eigen values of Sturm - Liouville's problem are real.

8

- b Show that the set of functions $\left\{ \sin\left(\frac{n\pi x}{c}\right) \right\}_{n=1, 2, \dots}$ is orthogonal in $(0, c)$.

OR

- 9 a Let $f(\theta)$ be any given continuous function of θ with period 2π . Prove that the

10

Dirichlet problem $u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0$, $0 \leq r < 1$ $W(1, \theta) = f(\theta)$, $-\pi \leq \theta \leq \pi$ has

a solution given by Poisson integral formula.

- b State the necessary condition for the Validity of the Fourier series expansion of an
 integrable function.

4
