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Total Number of Pages: 03

M.Sc.I  
FMCC603

6<sup>TH</sup> Semester Regular / Back Examination – 2017-18

DIFFERENTIAL EQUATION-II

BRANCH: , M.Sc.I(MC)

Time: 3 Hours

Max marks: 70

Q CODE : C284

Answer Question No.1 which is compulsory and any five from the rest.  
The figures in the right hand margin indicate marks.

**Q1 Answer the following questions:**

**(2 x 10)**

- a) Write the definition of boundary value problem and Sturm-Liouville problem.
- b) Show that the set of functions  $\varphi_n(x) = \sin nx$ ,  $n=1,2,3,4,\dots$  on  $[0,\pi]$  with respect to the weight function 1 on  $[0,\pi]$  is orthogonal.
- c) show that Green's function is symmetric in nature.
- d) Find the partial differential equation from the equation  $z = e^{mx} f(x,y)$ .
- e) Find the solution of Clairaut equation  $z = px + qy + f(p,q)$ .
- f) Write the kind of solution of the homogenous linear reducible partial differential equation with constant coefficients  $F(D,D')z = 0$ .
- g) Find the particular integral of  $(D^2 - D')z = e^y$ , where  $z = z(x,y)$
- h) Using direct integration method to find the solution of  $\frac{\partial u}{\partial x} = xyu$ ,  
 $u = u(x,y)$ .
- i) Test for elliptic, parabolic and hyperbolic condition of the differential equation  $u_t = 4u_{xx}$ , where  $u = u(x,t)$ .
- j) Write the subsidiary equations of Monge's method for the partial differential equation  
 $Rr + Ss + Tt = V$ , where  $r = \frac{\partial^2 u}{\partial x^2}$ ,  $s = \frac{\partial^2 u}{\partial x \partial y}$ ,  $t = \frac{\partial^2 u}{\partial y^2}$  and  $u = u(x,y)$

**Q2 a)** Solve the boundary value problem (5)

$y'' + 4y = f(x)$  ,  $y(0) = 0$  and  $y'(\pi) = 0$  using appropriate Green's function where  $f(x) = x^2$ .

**b)** Find the Eigen values and Eigen functions of the following Sturm-Liouville problem (5)

$$\frac{d}{dx}\left(x \frac{dy}{dx}\right) + \frac{k}{x}y = 0 \quad , y(1) = 0 \quad \text{and} \quad y(e^\pi) = 0$$

**Q3 a)** Verify that the differential equation (5)

$2yzdx - 2xzdy - (x^2 + y^2)(z - 1)dz = 0$  is integrable and then find the solution.

**b)** Solve the differential equation (5)

$$\frac{dx}{x(y^2+z)} = \frac{dy}{-y(x^2+z)} = \frac{dz}{z(x^2-y^2)}$$

**Q4 a)** If  $\psi_m(x)$  and  $\psi_n(x)$  are eigen functions of the Sturm-Liouville problem (5)

corresponding to the distinct Eigen values  $\lambda_m$  and  $\lambda_n$  respectively, then prove that they are orthogonal with respect to the weight function  $\gamma(x)$ .

**b)** Find the complete integral of the differential equation  $f_1(x, p) = f_2(y, q)$  (5)

where  $p = \frac{\partial z}{\partial x}$  ,  $q = \frac{\partial z}{\partial y}$  and  $z = z(x, y)$ .

**Q5 a)** Find the general solution of the partial differential equation (5)

$$zxp - z y q = y^2 - x^2, \quad \text{where} \quad p = \frac{\partial z}{\partial x}, \quad q = \frac{\partial z}{\partial y} \quad \text{and} \quad z = z(x, y).$$

**b)** Find the complete integral of the equation (5)

$$(p^2 - q^2)y = qz \quad \text{by Charpit's method.}$$

**Q6 a)** Prove that If two functions  $u(x, y)$  and  $v(x, y)$  satisfy the relation  $\frac{\partial(u, v)}{\partial(x, y)} = 0$ , then (5)

there exists between them a relation  $F(u, v) = 0$ , not involving  $x$  or  $y$  explicitly.

**b)** Find the general solution of  $(D^2 + DD' + D + D' + 1)z = e^{-2x}(x^2 + y^2)$ . (5)

**Q7 a)** If  $\{a_r D + b_r D' + c_r\}^2$ , {for  $a_r \neq 0$ } is a factor of  $F(D, D')$  and if  $\phi(x, y)$  and (5)

$\psi(x, y)$  are arbitrary functions, then show that

$e^{\frac{c_r}{a_r}x} \{x \phi_r(b_r x - a_r y) + \psi_r(b_r x - a_r y)\}$  is a solution of  $F(D, D')z = 0$ , where  $z = z(x, y)$ .

**b)** Solve the differential equation **(5)**

$$\left(x^2 D^2 - xy D D' - 2y^2 D'^2 + x D - 2y D'\right) z = \ln \frac{x}{y}.$$

**Q8 a)** Using product method solve  $\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} = 0$ , where  $u = u(x, y)$ . **(5)**

**b)** Using Monge's method solve the partial differential equation **(5)**

$$x^2 r + 2xys + y^2 t = 0, \quad r = \frac{\partial^2 u}{\partial x^2}, \quad s = \frac{\partial^2 u}{\partial x \partial y}, \quad t = \frac{\partial^2 u}{\partial y^2} \quad \text{and } u = u(x, y).$$