

(FOR THE CANDIDATES ADMITTED  
DURING THE ACADEMIC YEAR 2022 ONLY)

22PMS104

REG.NO. :

N.G.M.COLLEGE (AUTONOMOUS) : POLLACHI

END-OF-SEMESTER EXAMINATIONS : DECEMBER-2022

COURSE NAME : M.Sc.-MATHEMATICS

MAXIMUM MARKS: 50

SEMESTER: I

TIME : 3 HOURS

### ORDINARY DIFFERENTIAL EQUATIONS

#### SECTION – A (10 X 1 = 10 MARKS)

ANSWER THE FOLLOWING QUESTIONS.

MULTIPLE CHOICE QUESTIONS.

(K1)

1. \_\_\_\_\_ system is called a linear homogeneous system of the  $n$  th order.

(a)  $x' = A(t)x \quad (t \in I)$

(b)  $x'' = A(t)x \quad (t \in I)$

(c)  $x' = A(t)nx^{n-1} \quad (t \in I)$

(d)  $x' = A^n(t)x \quad (t \in I)$

2. \_\_\_\_\_ is called a Bessel function of order  $n$  of the first kind.

(a)  $J_y$

(b)  $J_x(n)$

(c)  $J_n(x)$

(d)  $J_0(x)$

3. \_\_\_\_\_ is a regular singular point for  $L(Y) = y'' + a_1(x)y' + a_2(x)y = 0$

(a) 0

(b) 1

(c)  $\infty$

(d) finite

4. A zero of a non trivial solution of  $L(x) = (p(t)x')' + g(t)x = 0, (a < t < b)$  is \_\_\_\_\_.

(a) Converges

(b) diverges

(c) isolated

(d) oscillated

5.  $U_i(\alpha x_1 + \beta x_2) = \alpha U_i x_1 + \beta U_i x_2$ . This linear operator  $U_i$  is called \_\_\_\_\_

(a) Linearly independent

(b) Green's formula

(c) Boundary form

(d) complementary boundary form

ANSWER THE FOLLOWING IN ONE (OR) TWO SENTENCES.

(K2)

6. Find the solution of homogeneous system  $x' = Ax$  if  $n=1$ .

7. Define singularities.

8. Define non homogeneous linear systems.

9. Write any one fundamental result.

10. Write the adjoint boundary condition.

#### SECTION – B

(5 X 3 = 15 MARKS)

ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS. (K3)

11. a) Prove that if  $\phi_1$  and  $\phi_2$  are two solutions of  $L(y) = 0$  on an interval  $I$  containing a point  $x_0$ , then  $W(\phi_1, \phi_2)(x) = e^{-a_1(x-x_0)} W(\phi_1, \phi_2)(x_0)$ .

(OR)

b) Solve  $y'' + 3y' + 3y = 0$

12. a) Solve  $x^2 y'' + a(x)xy' + b(x)y = 0$  where  $a, b$  have convergent series expansions for  $|x| < r_0$

(OR)

b) Derive the indicial Polynomial for  $L(y) = x^2 y'' + \frac{3}{2}xy' + xy = 0$

(CONTD.....2)

13.a) Show that the equation  $y' = \frac{3x^2 - 2xy}{x^2 - 2y}$  is exact and solve it.

(OR)

b) Prove that  $\phi$  is a real-valued solution of  $h(y)\frac{dy}{dx} = g(x)$  on the interval I containing a point

$$x_0 \text{ iff } \int_{\phi(x_0)}^{\phi(x)} h(u) du = \int_{x_0}^x g(t) dt$$

14.a) Prove that if  $\phi_1, \phi_2, \dots, \phi_n$  be n linearly independent solutions of  $L(y)=0$  on an interval I and  $c_1, c_2, \dots, c_n$  are any constants, then  $\phi = c_1\phi_1 + c_2\phi_2 + \dots + c_n\phi_n$  is a solution.

(OR)

b) Let  $\phi_1, \phi_2, \dots, \phi_n$  be n solutions of  $L(y)=0$  on an interval I satisfying  $\phi_i^{(i-1)}(x_0) = 1, \phi_i^{(j-1)}(x_0) = 0, j \neq i$ . If  $\phi$  is any solution of  $L(y)=0$  on I, Prove that there are n constants  $c_1, c_2, \dots, c_n$  such that  $\phi = c_1\phi_1 + c_2\phi_2 + \dots + c_n\phi_n$

15.a) Derive Green's formula.

(OR)

b) Derive Boundary from formula.

### SECTION – C

(5 X 5 = 25 MARKS)

ANSWER EITHER (a) OR (b) IN EACH OF THE FOLLOWING QUESTIONS. (K4 (Or) K5)

16. a) Prove that two solutions  $\phi_1$  and  $\phi_2$  of  $L(y)=0$  are linearly independent on an interval I, iff  $W(\phi_1, \phi_2)(x) \neq 0$  for all x in I.

(OR)

(b) Let  $\phi$  be any solution of  $L(y) = y'' + a_1y' + a_2y = 0$  on an interval I containing a point  $x_0$ .

Then prove that for all x in I,  $\|\phi(x_0)\| e^{-k|x-x_0|} \leq \|\phi(x)\| \leq \|\phi(x_0)\| e^{k|x-x_0|}$  where

$$\|\phi(x)\| = [|\phi(x)|^2 + |\phi'(x)|^2]^{\frac{1}{2}}, k = 1 + |a_1| + |a_2|$$

17. a) Derive the Bessel function of zero order of the first kind.

(OR)

b) Evaluate the basis for the Legendre equation  $L(y) = (1-x^2)y'' - 2xy' + \alpha(\alpha+1)y = 0$  where  $\alpha$  is a constant.

18. a) State and prove Existence theorem.

(OR)

b) State and prove uniqueness theorem.

19. a) State and prove Sturm's comparison theorem.

(OR)

b) State and prove comparison theorem of Hille-Winter.

20. a) State and prove Sturm-Liouville's problem.

(OR)

b) State and prove Picard theorem.

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