

M.Sc.(Maths.) Semester - 1 (CBCS) Examination

Jan/Feb.-2022 [NEW COURSE]

Theory of Ordinary Differential Equations(Core (New))

Time: 1:30 Hours

Marks: 42

Instructions:

1. Figures to the right indicate marks.
2. There are five questions in the question paper.
3. Answer any three of the following questions.

Q-1 (A) Answer any Two out of Three**[10]**

- (1) Discuss the Abel's formula for the first order linear differential equation.
- (2) Solve the following initial value problem
 $y_1' = y_1 + y_2 + f(t)$ and $y_2' = y_1 + y_2$ with the initial conditions $y_1(t_0) = 0$, $y_2(t_0) = 0$. where f is continuous from I to R , $t_0 \in I$.
- (3) Prove that the Wronskian of the solutions of the homogeneous system is either identically zero or nowhere zero on finite interval.

Q-1(B) Answer any One out of Two**[4]**

- (1) Find the general solution of the following system of differential equations. $\frac{dx}{dt} = x + y$ and $\frac{dy}{dt} = 4x - 2y$.
- (2) Show that $\sin t^2$ and $\cos t^2$ are linearly independent solutions of $ty'' - y' + 4t^3y = 0$ on $(-\infty, 0)$ and $(0, \infty)$.

Q-2 (A) Answer any Two out of Three**[10]**

- (1) Show that Eigen vectors corresponding to the distinct Eigen values of square matrix are linearly independent.
- (2) Let A be any constant matrix of order 2 with complex eigen value $\alpha \pm i\beta$. Then prove that there exist a non singular matrix T of order 2 such that $T^{-1}AT = \begin{bmatrix} \alpha & \beta \\ -\beta & \alpha \end{bmatrix}$.
- (3) Find the solution of $y' = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}y + \begin{bmatrix} e^t \\ 1 \end{bmatrix}$, $y(0) = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$.

Q-2 (B) Answer any One out of Two**[4]**

- (1) Find the fundamental matrix of $y' = Ay$ on R and obtain $\exp(tA)$ on R . where $A = \begin{bmatrix} 3 & 5 \\ -5 & 3 \end{bmatrix}$.
- (2) Find the Eigen values and corresponding Eigen vectors of the matrix $A = \begin{bmatrix} 2 & -3 & 3 \\ 4 & -5 & 3 \\ 4 & -4 & 2 \end{bmatrix}$

Q-3 (A) Answer any Two out of Three**[10]**

- (1) Solve $y'' - xy' - y = 0$ near zero.
- (2) State and prove Fourier Bessel Expansion theorem.
- (3) Prove that $e^{\frac{x}{2}(t-\frac{1}{t})} = J_0(x) + \sum_{n=1}^{\infty} J_n(x)[t^n + (-1)^n t^{-n}]$

Q-3 (B) Answer any One out of Two**[4]**

- (1) Classify singularities of the differential equation
$$x(x-1)^2(x+2)y'' + x^2(x-1)y' + (x+2)y = 0.$$
- (2) Find the derivative of $x^\alpha J_\alpha(x)$ with respect to x .

Q-4 (A) Answer any Two out of Three**[10]**

- (1) State and prove existence and uniqueness theorem for system of first order differential equations.
- (2) Discuss the variation of constant formula for unique solution of second order linear non homogenous differential equation.
- (3) Find the particular solution of $y'' + y = \tan t$ on $\left(-\frac{\pi}{2}, \frac{\pi}{2}\right)$.

Q-4 (B) Answer any One out of Two**[4]**

- (1) Determine whether the following initial value problem have a solution or not. If yes, find the interval of existence of solution.
$$(t^2 + 4)y'' + ty' + y \sin t = 1, \quad y(1) = 2, \quad y'(1) = 0.$$
- (2) Find out whether the following system has a solution or not.
$$y_1' = ty_2 + y_3, \quad y_2' = y_1 \cos t + t^2 y_3, \quad y_3' = y_1 - y_2.$$

Q-5 (A) Answer any Two out of Three**[10]**

- (1) Using the Laplace transforms, find the solution of the differential equation $y'' - 4y' + 4y = 64 \sin 2t$, $y(0) = 0, y'(0) = 1$.
- (2) Find the Laplace transform of $\frac{1 - \cos t}{t^2}$.
- (3) State and prove convolution theorem.

Q-5 (B) Answer any One out of Two**[4]**

- (1) Find the Laplace transforms of $t^2 e^t \sin 4t$.
- (2) Find the inverse Laplace transforms of $\frac{s+4}{s(s-1)(s^2+4)}$.
