

SHRIMATHI DEVKUNVAR NANALAL BHATT VAISHNAV COLLEGE FOR WOMEN
(AUTONOMOUS)

(Affiliated to the University of Madras and Re-accredited with 'A+' Grade by NAAC)
Chromepet, Chennai — 600 044.

M.Sc.(Appl.Maths) END SEMESTER EXAMINATIONS NOVEMBER - 2023

SEMESTER - III

20PAMCT3008 - Differential Equations

Total Duration : 2 Hrs. 30 Mins.

Total Marks : 60

Section B

Answer any **SIX** questions ($6 \times 5 = 30$ Marks)

1. Show that $\frac{d}{dt} [t^p J_p(t)] = t^p J_{p-1}(t)$ and $\frac{d}{dt} [t^{p-1} J_p(t)] = -t^{p-1} J_{p+1}(t)$.
2. Find e^{At} when $A = \begin{bmatrix} 3 & 1 & 0 \\ 0 & 3 & 1 \\ 0 & 0 & 3 \end{bmatrix}$
3. State and Prove Gronwall inequality.
4. Use Charpit's method to solve $p = (z + qy)^2$.
5. Reduce the PDE $y^2 \frac{\partial^2 z}{\partial x^2} - 2xy \frac{\partial^2 z}{\partial x \partial y} + x^2 \frac{\partial^2 z}{\partial y^2} = \frac{y^2}{x} \frac{\partial z}{\partial x} + \frac{x^2}{y} \frac{\partial z}{\partial y}$ to canonical form and hence solve it.
6. If P_n is a Legendre polynomial then, Prove that $\int_{-1}^1 P_n^2(t) dt = \frac{2}{2n+1}$.
7. Use Jacobi's method to solve $p^2 x + q^2 y = z$.
8. If $u = f(x + iy) + g(x - iy)$, where f and g are arbitrary functions, show that $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$.

Section C

I - Answer any **TWO** questions ($2 \times 10 = 20$ Marks)

9. Solve the Hermite equation $x'' - 2tx' + 2x = 0$ has an ordinary point at $t=0$, since $-2t$ and 2 are analytic functions at $t=0$ with positive radius of convergence. Also determine the constants a_k and series solution of $z(t)$.
10. Let $A : I \rightarrow M_n(\mathbb{R})$ be continuous. Suppose a matrix Φ satisfies $X' = A(t)X, t \in I$. Then, Prove that $\det \Phi$ satisfies the equation $(\det \Phi)' = (\text{tr} A)(\det \Phi)$
11. State and prove Picard's theorem.

Contd...

12. Find the equation of the integral surface of the differential equation.

$$2y(z - 3)p + (2x - z)q = y(2x - 3), \text{ which passes through the circle } z = 0, x^2 + y^2 = 2x.$$

II - Compulsory question ($1 \times 10 = 10$ Marks)

13. Reduce the equation $(n - 1)^2 \frac{\partial^2 z}{\partial x^2} - y^{2n} \frac{\partial^2 z}{\partial y^2} = ny^{2n-1} \frac{\partial z}{\partial y}$ to canonical form and find its general solution.
