

Total No. of Questions : 8]

SEAT No. :

**P1906**

**[4921]-1005**

[Total No. of Pages : 3

**M.A/M.Sc.**

**MATHEMATICS**

**MT - 505 : Ordinary Differential Equations  
(2013 Pattern) (Semester-I)(Credit System)**

*Time : 3 Hours]*

*[Max. Marks : 50*

*Instructions to the candidates:*

- 1) *Attempt any five questions..*
- 2) *Figures to the right indicate full marks.*

**Q1) a)** If  $y_1(x)$  and  $y_2(x)$  are any two solutions of equation  $y''+P(x)y'+Q(x)y=0$  on  $[a,b]$ , then prove that their wronskian  $W=W(y_1,y_2)$  is either identically zero or never zero on  $[a,b]$ . **[5]**

b) Verify that  $y_1=x$  is one solution of  $x^2y''+xy'-y=0$  and then find another solution  $y_2$  and general solution. **[3]**

c) Find the solution of the initial value problem

$$y''-5y'+6y=0, \quad y(1)=e^2 \text{ and } y'(1)=3e^2 \quad \mathbf{[2]}$$

**Q2) a)** Discuss the method of undetermined coefficients to find the solution of second order differential equation with constant coefficients. **[5]**

b) Find particular solution of differential equation  $y''+y=\sec x$  by variation of parameter method. **[3]**

c) Replace the differential equation  $y''-x^2y'-xy=0$  by an equivalent system of first order equations. **[2]**

**Q3) a)** State and prove Sturm separation theorem. **[5]**

b) Find the normal form of Bessel's equation  $x^2y''+xy'+(x^2-p^2)y=0$ . **[3]**

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- c) Locate and classify the singular points on the x-axis of

$$x^2(x^2 - 1)^2 y'' - x(1-x)y' + 2y = 0 \quad [2]$$

- Q4)** a) Verify that the equation  $y'' + y' - xy = 0$  has a three term recursion formula and find its series solutions  $y_1(x)$  and  $y_2(x)$  such that  $y_1(0) = 1, y_1'(0) = 0$  and  $y_2(0) = 0, y_2'(0) = 1$  [5]

- b) Find the indicial equation and its roots of the differential equation

$$x^3 y'' + (\cos 2x - 1)y' + 2xy = 0. \quad [3]$$

- c) Show that  $e^x$  and  $e^{2x}$  are linearly independent solutions of  $y'' - 3y' + 2y = 0$  on any interval. [2]

- Q5)** a) Find two independent Frobenius series solution of the differential equation  $4xy'' + 2y' + y = 0$ . [5]

- b) Prove that the function  $E(x, y) = ax^2 + bxy + cy^2$  is of positive definite if and only if  $a > 0$  and  $b^2 - 4ac < 0$ . [3]

- c) Prove that  $\lim_{b \rightarrow \infty} F\left(a, b, a, \frac{x}{b}\right) = e^x$  [2]

- Q6)** a) Find the general solution of the system.

$$\frac{dx}{dt} = 3x - 4y \quad \frac{dy}{dt} = x - y \quad [5]$$

- b) Find the nature and stability properties of critical point (0,0) for

$$\frac{dx}{dt} = -4x - y \quad \frac{dy}{dt} = x - 2y. \quad [3]$$

- c) Find the critical points of  $\frac{d^2x}{dt^2} + \frac{dx}{dt} - (x^3 + x^2 - 2x) = 0$ . [2]

**Q7)** a) If  $m_1$  and  $m_2$  are roots of the auxiliary equation of the system

$$\frac{dx}{dt} = a_1x + b_1y$$

$$\frac{dy}{dt} = a_2x + b_2y$$

Which are conjugate complex but not pure imaginary, then prove that the critical point  $(0,0)$  is a spiral [5]

- b) Find the general solution of differential equation

$$x(1-x)y'' + \left(\frac{3}{2} - 2x\right)y' + 2y = 0 \quad \text{near the singular point } x = 0. \quad [5]$$

**Q8)** a) Find the exact solution of initial value problem  $y' = y^2$ ,  $y(0) = 1$ , starting with  $y_0(x) = 1$ . Apply Picard's method to calculate  $y_1(x)$ ,  $y_2(x)$ ,  $y_3(x)$  and compare it with the exact solution [5]

- b) Show that  $f(x,y) = x^2|y|$  satisfies a Lipschitz condition on the rectangle  $|x| \leq 1$  and  $|y| \leq 1$  but that  $\frac{\partial f}{\partial y}$  fails to exist at many points of this rectangle. [5]

