

Total No. of Questions :8]

SEAT No. :

P1411

[Total No. of Pages :3

[5221] - 105

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 two solutions of the equation $y'' + P(x)y' + Q(x)y = 0$ on $[a, b]$, then prove that they are linearly dependent on this interval if and only if their Wronskian $W(y_1, y_2)$ is identically zero. **[5]**

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

c) Show that $y = c_1 e^x + c_2 e^{-x}$ is general solution of $y'' - y = 0$ on any interval. **[2]**

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

b) Find the general solution of $y'' + 10y' + 25y = 14e^{-5x}$ by using method of undetermined coefficients. **[3]**

c) Change the independent variable x by $x = e^z$ and solve the differential equation $x^2 y'' + 3xy' + 10y = 0$. **[2]**

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

b) Show that the zeros of the functions $a \sin x + b \cos x$ and $c \sin x + d \cos x$ are distinct and occur alternately if $ad - bc \neq 0$. [3]

c) Replace the differential equation $\frac{d^2 x}{dt^2} + 4t \frac{dx}{dt} + t^2 x = 0$ by an equivalent system of first order equations. [2]

Q4) a) Find the general solution of $(1 + x^2)y'' + 2xy' - 2y = 0$ in terms of power series in x . [5]

b) Determine the nature of the point $x = \infty$ for the equation $x^2 y'' + xy' + (x^2 - 4)y = 0$. [3]

c) Locate and classify the singular point on the X - axis of $x^2(x^2 - 1)^2 y'' - x(1 - x)y' + 2y = 0$ [2]

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

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

c) Find the critical point of the system

$$\frac{dx}{dt} = 2x - 2y + 10$$

$$\frac{dy}{dt} = 11x - 8y + 49 \quad [2]$$

Q6) a) Solve the system

$$\frac{dx}{dt} = x + y$$

$$\frac{dy}{dt} = 4x - 2y. \quad [5]$$

b) Prove that $\log(1 + x) = x F(1, 1, 2, -x)$. [3]

c) State Picard's existence and uniqueness theorem. [2]

Q7) a) Find the general solution near $x = 0$ of the hypergeometric equation $x(1-x)y'' + [c - (a+b+1)x]y' - aby = 0$ where a , b and c are constants. [5]

b) 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 real, distinct and of same sign then prove that the critical point $(0, 0)$ is a node. [5]

Q8) a) Let $F(x, y)$ be a continuous function that satisfies a Lipschitz condition $|f(x, y_1) - f(x, y_2)| < K|y_1 - y_2|$ on a strip defined by $a \leq x \leq b$ and $-\infty < y < \infty$. If (x_0, y_0) is any point of the strip, then prove that the initial value problem $y' = f(x, y)$, $y(x_0) = y_0$ has one and only one solution on the interval $a \leq x \leq b$. [5]

b) Solve the following initial value problem

$$\frac{dy}{dx} = z, \quad y(0) = 1$$

$$\frac{dz}{dx} = -y, \quad z(0) = 0. \quad [5]$$

