

D 13185

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Name.....

Reg. No.....

FIRST SEMESTER M.Sc. DEGREE EXAMINATION, DECEMBER 2016

(CUCSS)

Mathematics

MT 1C 04—ODE AND CALCULUS OF VARIATIONS

(2010 Admissions)

Time : Three Hours

Maximum : 36 Weightage

Part A

Answer all questions.

Each question carries 1 weightage.

1. Define radius of convergence of a power series and determine the same for the power series :

$$\sum_{n=1}^{\infty} \frac{p(p-1)\cdots(p-n+1)x^n}{n!}, \quad p \neq 0.$$

2. Locate and classify the singular points on the x-axis for the equation $(3x+1)xy'' - (x+1)y' + 2y = 0$.

3. Evaluate $\lim_{b \rightarrow \infty} F(a, b, a, \frac{1}{b})$.

4. Determine the nature of the point $x = \infty$ for Legendre's equation $x^2 y'' - 2xy' + p(p+1)y = 0$, where p is a constant.

5. Find the first two terms of the Legendre series of $f(x) = ex$.

6. Define gamma function and show that $\Gamma(n+1) = n!$ for any integer $n > 0$.

7. Show that $\int_0^{\infty} x J_1(x) dx = x J_0(x)$.

8. Describe the phase portrait of the system $\frac{dx}{dt} = 1, \frac{dy}{dt} = 2$.

Turn over

9. State **Liapunov's** theorem.
10. Show that a function of the form $a x^3 + b x^2 y + c x y^2 + d y^3$ cannot be either positive definite or negative definite.
11. Find the normal form of **Bessel's** equation $x^2 y'' + x y' + (x^2 - p^2) y = 0$
12. State Picard's theorem.
13. Show that $f(x, y) = y^{1/2}$ satisfies a Lipschitz condition on the rectangle $|x| \leq 1$ and $0 < y < 1$.
14. Find the stationary function of $\int_0^4 (x y' - (y')^2) dx$ which is determined by the boundary conditions $y(0) = 0$ and $y(4) = 3$.

(14 x 1 = 14 weightage)

Part B

Answer any **seven** questions.
Each question carries 2 **weightage**.

15. Show that $\tan x = x + \frac{1}{3} x^3 + \frac{5}{9} x^5 + \dots$ by solving $y = 1 + y^2$, $y(0) = 0$ in two ways.
16. Find the general solution of :
$$(1 - e^x) y'' + \frac{1}{2} y' + e^x y = 0$$
near the singular point $x = 0$.
17. Show that the solutions of the equation $(1 - x^2) y'' - 2xy' + n(n+1)y = 0$, where n is a non-negative integer, bounded near $x = 1$ are precisely constant multiples of the polynomial :

$$F[-n, n+1, 1, \frac{1}{2}(1-x)].$$

18. If $I(x) = x^p$ for the interval $0 < x < 1$, show that its Bessel series in the functions $J_\nu(\lambda_n x)$, where

the λ_n 's are the positive zeros of J_{p+1} is
$$I(x) = \sum_{n=1}^{\infty} \frac{2}{\lambda_n J_{p+1}'(\lambda_n)} J_\nu(\lambda_n x).$$

19. Show that if $w(t)$ is the Wronskian of the two solutions $(x_1(t), y_1(t))$ and $(x_2(t), y_2(t))$ on $[a, b]$

of the homogeneous system $\frac{dx}{dt} = a_1(t)x + b_1(t)y$; $\frac{dy}{dt} = a_2(t)x + b_2(t)y$, then $w(t)$ is either identically zero or nowhere zero on $[a, b]$.

20. Determine the nature and stability properties of the critical point $(0, 0)$ for the system :

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

21. Show that $(0, 0)$ is an unstable critical point for the system $\frac{dx}{dt} = 2xy + x^3$, $\frac{dy}{dt} = -x^2 + y^5$

22. If $y(x)$ is a non-trivial solution of $y'' + q(x)y = 0$, show that $y(x)$ has an infinite number of

positive zeros if $q(x) \geq k$ for some $k > \frac{1}{4}$, and only a finite number if $q(x) < \frac{1}{4}$.

23. A curve in the first quadrant joins $(0, 0)$ and $(1, 0)$ and has a given area beneath it. Show that the shortest such curve is an arc of a circle.

24. Explain Picard's method of successive approximations of solving the initial value problem :

$y' = f(x, y)$, $y(x_0) = y_0$, where $f(x, y)$ is an arbitrary function defined and continuous in some neighbourhood of the point (x_0, y_0)

(7 x 2 = 14 weightage)

Part C

Answer any **two** questions.

Each question carries 4 **weightage**.

25. Find two independent Frobenius series solutions of the equation :

$$x^2 y'' + xy' + (x^2 - \frac{1}{4})y = 0.$$

Turn over

26. State and prove the orthogonality property for $J_p(x)$, the Bessel functions of order p .
27. For the non-linear system :

$$\frac{dx}{dt} - y(2 + x) \quad \frac{dy}{dt} = 2xy.$$

- (i) Find the critical points.
 - (ii) Find the differential equation of the paths.
 - (iii) Solve this equation to find the paths.
 - (iv) Sketch a few of the paths.
28. Solve the initial value problem by Picard's method :

$$\begin{aligned} \frac{dy}{dx} &= z & y(0) &= 1 \\ \frac{dz}{dx} &= -y & z(0) &= 0. \end{aligned}$$

(2 x 4 = 8 weightage)