

17P308

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Name.....

Reg. No.....

**THIRD SEMESTER M.Sc. DEGREE EXAMINATION, NOVEMBER 2018**

(CUCSS - PG)

**CC17P MT3 C15 - PDE AND INTEGRAL EQUATIONS**

(Mathematics)

(2017 Admission)

Time: Three Hours

Maximum: 36 Weightage

**Part A**

Answer *all* questions. Each question carries 1 weightage.

1. Determine a partial differential equation of first order satisfied by the surface  $F(u, v) = 0$ , where  $u = u(x, y, z)$  and  $v = v(x, y, z)$  are known functions of  $x, y$  and  $z$  and  $F$  is an arbitrary function of  $u$  and  $v$ .
2. Eliminate the parameter  $a$  and  $b$  from the equation  $z = ax + by$  and find the corresponding partial differential equation.
3. Solve  $xp + yq = z$ .
4. If  $\bar{X} \cdot \text{curl} \bar{X} = 0$ , where  $\bar{X} = (P, Q, R)$  and  $\mu$  is an arbitrary differentiable function of  $x, y, z$ , then prove that  $\mu \bar{X} \cdot \text{curl} \mu \bar{X} = 0$
5. Find the complete integral of  $p + q - pq = 0$
6. What is characteristic strip?
7. Write the classification of the equation  $u_{xx} + xu_{yy} = 0$  in the region  $x < 0$
8. What is Riemann function?
9. State the Neumann problem for a circle.
10. Show that the solution of the Dirichlet problem, if it exist is unique.
11. Define Volterra equation of second kind and give an example.
12. Show that if  $y(x)$  satisfy the differential equation  $\frac{d^2y}{dx^2} + xy = 1$  and the conditions  $y(0) = y'(0) = 0$ , then  $y$  satisfies the Volterra equation 
$$y(x) = \int_0^x \xi(\xi - x)y(\xi)d\xi + \frac{x^2}{2}$$
13. Determine the resolvent kernel associated with  $K(x, \xi) = x + \xi$  in  $(0,1)$  in the form of the power series obtaining first 2 terms.
14. Consider  $y'' + xy = 1$  with  $y(0) = y(l) = 0$ . Find the Green's function.

**(14 x 1 = 14 Weightage)**

**Part B**

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

15. Find the general integral of  $x^2p + y^2q = (x + y)z$

16. Verify that the Pfaffian differential equation  
 $(y^2 + yz)dx + (xz + z^2)dy + (y^2 - xy)dz = 0$  is integrable and find the corresponding integrals.
17. Solve  $z^2 - pqxy = 0$
18. Solve by Jacobi's method  $p^2x + q^2y = z$
19. Reduce the equation  $u_{xx} - x^2u_{yy} = 0$  to its canonical form.
20. Suppose that  $u(x, y)$  is harmonic in a bounded domain  $\mathfrak{D}$  and continuous in  $\bar{\mathfrak{D}} = \mathfrak{D} \cup B$ , then  $u$  attains its maximum on the boundary  $B$  of  $\mathfrak{D}$
21. Show that the solution of the Neumann problem is unique upto the addition of a constant.
22. If  $y''(x) = F(x)$  and  $y$  satisfies the conditions  $y(0) = 0$  and  $y(1) = 0$ . Show that  $y(x) = \int_0^1 K(x, \xi)F(\xi)d\xi$  where  $K(x, \xi) = \begin{cases} \xi(x-1), & \xi < x \\ x(\xi-1), & \xi > x \end{cases}$ . Also verify that this expression satisfies the prescribed differential equation and end conditions.
23. Write a note on Neumann series.
24. Determine the coefficient of  $\lambda$  in the expansion of resolvent kernel associated with  $K(x, \xi) = e^{|x-\xi|}$  in  $(0, a)$

(7 x 2 = 14 Weightage)

### Part C

Answer any *two* questions. Each question carries 4 weightage.

25. Show that  $(x - a)^2 + (y - b)^2 + z^2 = 1$  is a complete integral of  $z^2(1 + p^2 + q^2) = 1$   
 By taking  $b = 2a$  show that the envelope of the subfamily is  $(y - 2x)^2 + 5z^2 = 5$  which is a particular solution. Show further that  $z = \pm 1$  are the singular integrals.
26. Find the characteristic strips of the equation  $xp + yq - pq = 0$  and obtain the equation of the integral surface through the curve  $C: z = \frac{x}{2}, y = 0$
27. State and prove the heat conduction problem in an infinite rod.
28. Consider the equation  $y(x) = F(x) + \lambda \int_0^{2\pi} \cos(x + \xi) y(\xi) d\xi$
- Determine the characteristic values of  $\lambda$  and corresponding functions.
  - Obtain the solution when  $F(x) = \sin x$  considering all possible cases.

(2 x 4 = 8 Weightage)

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