STELLA MARIS COLLEGE (AUTONOMOUS) CHENNAI 600086 (For candidates admitted during the academic year 2015-16\& thereafter)

SUBJECT CODE : 15MT/PC/DE14

## M. Sc. DEGREE EXAMINATION, NOVEMBER 2017 <br> BRANCH I - MATHEMATICS <br> FIRST SEMESTER

COURSE : CORE
PAPER : DIFFERENTIAL EQUATIONS TIME : 3 HOURS

## SECTION - A

$(5 \times 2=10)$

## ANSWER ALL QUESTIONS

1. Define Linear dependence.
2. State Lipschitz condition.
3. Find a complete integral of $p^{2}-y^{2} q=y^{2}-x^{2}$.
4. Solve the B.V.P $\left(\frac{\partial u}{\partial x}\right)=4\left(\frac{\partial u}{\partial y}\right)$ if $u(0, y)=8 e^{-3 y}$.
5. Give the general solution of three-dimensional Laplace equation by variable seperable method.

## SECTION - B

$(5 \times 6=30)$

## ANSWER ANY FIVE QUESTIONS

6. State and Prove Abel's formula.
7. State and prove Gronwall's inequality.
8. Compute the first three successive approximations of $x^{\prime}=x^{2}, x(0)=1$.
9. Find a complete integral of $y z p^{2}-q=0$.
10. Solve $x(y-x) r-\left(y^{2}-x^{2}\right) s+y(y-x) t+(y+x)(p-x)=2 x+y+2$ by canonical form.
11. If $P_{m}(t)$ and $P_{n}(t)$ are Legendre polynomials then prove that $\int_{-1}^{1} P_{n}(t) P_{m}(t) d t=0$ if $m \neq n$.
12. Discuss the D'Alemberts solution of wave equation.

## SECTION - C

$(3 \times 20=60)$

## ANSWER ANY THREE QUESTIONS

13. Solve the Legendre equation $\left(1-t^{2}\right) x^{\prime \prime}-2 t^{\prime}+p(p+1) x=0$.
14. State and prove Picard's theorem.
15. (a) Find a complete integral of $p^{2} x+q^{2} y=z$ by Charpit's method.
(b) Derive one dimensional wave equation.
16. (a) By using variable seperable method solve $\left(\frac{\partial u}{\partial t}\right)=C^{2}\left(\frac{\partial^{2} u}{\partial x^{2}}\right), t>0,0 \leq x \leq 1$

$$
\begin{gathered}
u(0, t)=2 \\
u(1, t)=3 \\
u(x, 0)=x(1-x)
\end{gathered}
$$

(b) The four edges of a thin squares plate of area $\pi^{2}$ are kept at temperature zero and the faces are perfectly insulated. The initial temperature is assumed to be $u(x, y, 0)=x y(\pi-x)(\pi-y)$ by applying the method of variable seperable to the two dimensional heat equation $u_{t}=C^{2} \nabla^{2} u$ determine the temperature $u(x, y, t)$ in the plate.
17. Obtain steady temperature distribution in a semi circular plate of radius a , insultated on both faces ,with its curved boundary kept at a constant temperature $\mathrm{u}_{0}$ and its boundary diameter kept at zero temperature.

