

Code No. : 7753

Sub. Code : WMAM 13

M.Sc. (CBCS) DEGREE EXAMINATION,  
NOVEMBER 2023.

First Semester

Mathematics — Core

## ORDINARY DIFFERENTIAL EQUATIONS

(For those who joined in July 2023 onwards)

Time : Three hours

Maximum : 75 marks

PART A — (15 × 1 = 15 marks)

Answer ALL questions.

Choose the correct answer :

1. Two functions  $\phi_1, \phi_2$  defined on an interval  $I$  are said to be \_\_\_\_\_ on  $I$  if there exists two constants  $c_1, c_2$  not both zero such that  $c_1\phi_1(x) + c_2\phi_2(x) = 0$  for all  $x$  in  $I$ .
- (a) linearly independent  
(b) linearly dependent  
(c) both (a) and (b)  
(d) neither (a) nor (b)

2. The value of the Wronskian is \_\_\_\_\_ if  $\phi_1 = x^2$  and  $\phi_2 = 5x^2$ .
- (a) 1 (b) 0  
(c) -1 (d)  $\infty$
3. The characteristic polynomial of  $y'' + u^2y = 0$  is \_\_\_\_\_.
- (a)  $r^2 + u^2 = 0$  (b)  $r^2 + r$   
(c)  $r^2 + u^2r$  (d)  $r^2 + r + u^2$
4. The roots of the characteristic polynomial of the equation  $y'' - 3y' + 2y = 0$
- (a) 1, 1, -1 (b) 1, 1, 2  
(c) 1, 1, -2 (d) 1, -1, -2
5. The real valued solution of  $y'' - y = 0$  is \_\_\_\_\_.
- (a)  $c_1 \cos x + c_2 \sin x$  (b)  $c_1 e^x + c_2 e^{-x}$   
(c)  $c_1 + c_2 x$  (d)  $c_1 x + c_2 x^{-1}$
6. The particular solution of the equation  $y'' + 4y = \cos x$  is \_\_\_\_\_.
- (a)  $\frac{1}{3} \sin x$  (b)  $\frac{1}{3} x$   
(c)  $\frac{1}{3}$  (d)  $\frac{1}{3} \cos x$

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7. The linear differential equation  $L(y) = b(x)$  is said to be homogeneous if  $b(x)$  \_\_\_\_\_.
- (a)  $\neq 0$  (b) = 1  
(c) = 0 (d)  $> 1$
8. The value of  $P_n(-1)$  is \_\_\_\_\_.
- (a)  $(-1)^n$  (b) 1  
(c) 0 (d)  $1^n$
9. The value of the Legendre polynomial  $P_2(x)$  is \_\_\_\_\_.
- (a) 1 (b)  $x$   
(c)  $x^2$  (d)  $\frac{3}{2}x^2 - \frac{1}{2}$
10. The singular point and its nature of the equation  $x^2y'' + (x + x^2)y' - y = 0$  is
- (a)  $x = 0$ , regular (b)  $x = 1$ , regular  
(c)  $x = 0$ , irregular (d)  $x = 1$ , irregular
11. The origin  $x_0 = 0$  is \_\_\_\_\_ for the equation  $x^2y'' - y' - \frac{3}{4}y = 0$ .
- (a) singular point (b) regular singular  
(c) irregular (d) analytic

12. Bessel equation has the \_\_\_\_\_ as a regular singular point.
- (a) Origin (b)  $x = 1$   
(c)  $x = \alpha$  (d)  $x = -\alpha$
13. The solution of  $y' = y^2$  with  $\phi(1) = -1$  is \_\_\_\_\_.
- (a)  $-\frac{1}{x}$  (b)  $x$   
(c)  $x^2$  (d) 0
14. The Lipschitz constant for the function  $f(x, y) = x^2 \cos^2 y + y \sin^2 x$  on  $s: |x| \leq 1, |y| < \infty$  is \_\_\_\_\_.
- (a) 2 (b) 1  
(c) 3 (d) -1
15. The equation  $2xydx + (x^2 + 3y^2)dy = 0$  is \_\_\_\_\_.
- (a) not exact (b) exact  
(c) neither (a) nor (b) (d) both (a) and (b)

PART B — (5 × 4 = 20 marks)

Answer ALL questions, choosing either (a) or (b).

16. (a) Compute the solution of the initial value problem  $y'' - 2y' - 3y = 0; y(0) = 0, y'(0) = 1$ .  
Or  
(b) Verify whether the functions  $\phi_1, \phi_2$  given by  $\phi_1(x) = \sin x, \phi_2(x) = e^{ix}$  are linearly independent or not.

17. (a) Find the solution of  $y'' - y' = x$ .

Or

- (b) State and prove uniqueness theorem.

18. (a) Verify that  $\varphi_1(x) = x$  satisfy the equation  $x^2 y'' - xy' + y = 0$ .

Or

- (b) Show that there exist  $n$  linearly independent solutions of  $L(Y) = 0$  on  $I$ .

19. (a) Compute the indicial equation and the roots of  $x^2 y'' + (x + x^2)y' - y = 0$ .

Or

- (b) Prove that  $J'_0(x) = -J_1(x)$ .

20. (a) Give an example of a function satisfying Lipschitz condition.

Or

- (b) Check the exactness of the equation

$$y' = \frac{3x^2 - 2xy}{x^2 - 2y}$$

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PART C — (5 × 8 = 40 marks)

Answer ALL questions, choosing either (a) or (b).

21. (a) Find all solutions of  $y'' - 7y' + 6y = \sin x$ .

Or

- (b) State and prove existence theorem for second order equations.

22. (a) Compute the solutions  $\psi$  of  $y''' + y'' + y' + y = 1$ .

Or

- (b) Let  $\varphi$  be any solution of  $L(y) = y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0$  on  $I$  containing  $x_0$ . Then prove that for all  $x$  in  $I$

$$\|\varphi(x_0)\| e^{-k|x-x_0|} \leq \|\varphi(x)\| \leq \|\varphi(x_0)\| e^{k|x-x_0|} \quad \text{where } k = 1 + |a_1| + \dots + |a_n|.$$

23. (a) Verify that the function  $\varphi_1(x) = e^x (x > 0)$  satisfy the equation  $xy'' - (x+1)y' + y = 0$  and find a second independent solution.

Or

- (b) If  $\varphi_1, \dots, \varphi_n$  are  $n$  solutions of  $L(y) = 0$  on  $I$ , prove that they are linearly independent if and only if  $W(\varphi_1, \dots, \varphi_n) \neq 0$  for all  $x$  in  $I$ .

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24. (a) Find a solution  $\varphi$  of the form

$$\varphi(x) = |x-1|^r \sum_0^{\infty} c_k (x-1)^k \quad \text{for the Legendre's equation } (1-x^2)y'' - 2xy' + \alpha(\alpha+1)y = 0.$$

Or

- (b) Solve the Euler equation of  $n$ th order  $x^n y^{(n)} + a_1 x^{n-1} y^{(n-1)} + \dots + a_n y = 0$ .

25. (a) Let  $M$  and  $N$  be two real valued functions which have continuous partial derivatives on  $R: |x-x_0| \leq a, |y-y_0| \leq b$ . Then prove that the equation  $M(x, y) + N(x, y)y' = 0$  is exact if and only if  $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$  in  $R$ .

Or

- (b) Consider the initial value problem  $y' = 3y + 1, y(0) = 2$ . Compute the first four approximations  $\varphi_0, \varphi_1, \varphi_2, \varphi_3$ . Compute the solution by direct method and compare.

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