SECOND SEMESTER M.Sc. DEGREE (REGULAR/SUPPLEMENTARY) EXAMINATION, APRIL 2023

(CBCSS)

Mathematics

MTH 2C 09—ODE AND CALCULUS OF VARIATIONS

(2019 Admission onwards)

Time: Three Hours

Maximum: 30 Weightage

Part A

Answer all questions.

Each question carries 1 weightage.

1. Give confluent hypergeometric equation.

2. Find the first three terms of the Legendre series of

$$f(x) = \begin{cases} 0 & \text{if } -1 \le x < 0, \\ x & \text{if } 0 \le x \le 1. \end{cases}$$

3. Determine whether the following functions if positive definite, negative definite, or neither:

$$-2x^2 + 3xy - y^2.$$

4. Show that (0,0) is a simple critical point of the system :

$$\begin{cases} \frac{dx}{dt} = -2x + 3y + xy \\ \frac{dy}{dt} = -x + y - 2xy^2 \end{cases}.$$

5. Describe the phase portrait of the system

$$\begin{cases} \frac{dx}{dt} = x \\ \frac{dy}{dt} = 0 \end{cases}$$

Turn over

- 6. Show that $f(x, y) = xy^2$ satisfies a Lipschitz condition on any rectangle $a \le x \le b$ and $c \le y \le d$.
- 7. Describe Picard's iteration method.
- 8. Give the solution, if exists, to the initial value problem

$$y' = t, y(0) = 1.$$

 $(8 \times 1 = 8 \text{ weightage})$

Part B

Answer any **two** questions from each of the following **three** units. Each question carries 2 weightage.

Unit I

9. Express $\sin^{-1} x$ in the form of a power series by solving the equation

$$y' = (1 - x^2)^{-1/2}, y(0) = 0$$

in two ways.

10. Locate and classify singular points on the *x*-axis of the differential equation

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

11. Find the general solution of the differential equation

$$(2x^{2} + 2x)y'' + (1+5x)y' + y = 0$$

near the singular point x = 0.

Unit II

12. If the two solutions

$$\begin{cases} x = x_1(t) \\ y = y_1(t) \end{cases} \text{ and } \begin{cases} x = x_2(t) \\ y = y_2(t) \end{cases}$$

of the homogeneous system

$$\begin{cases} \frac{dx}{dt} = a_1(t)x + b_1(t)y\\ \frac{dy}{dt} = a_2(t)x + b_2(t)y \end{cases}$$

are linearly independent on [a, b], then prove that

$$\begin{cases} x = c_1 x_1(t) + c_2 x_2(t) \\ y = c_1 y_1(t) + c_2 y_2(t) \end{cases}$$

is the general solution of the homogeneous system on this interval.

- 13. Prove that the function $E(x, y) = ax^2 + bxy + cy^2$ is positive definite if and only if a > 0 and $b^2 4ac < 0$, and is negative definite if and only if a < 0 and $b^2 4ac < 0$.
- 14. Determine the nature and stability properties of the critical point (0,0) for the following linear autonomous system:

$$\begin{cases} \frac{dx}{dt} = 4x - 3y \\ \frac{dy}{dt} = 8x - 6y \end{cases}$$

Turn over

Unit III

- 15. Let $y_p(x)$ be a non-trivial solution of Bessel's equation on the positive x-axis. If $0 \le p < 1/2$, then prove that every interval of length π contains at least one zero of $y_p(x)$; if p = 1/2, then prove that the distance between successive zeros of $y_p(x)$ is exactly π ; and if p > 1/2, then prove that every interval of length π contains at most one zero of $y_p(x)$.
- 16. Given $\frac{dy}{dx} = x + y$ with the initial condition y(0) = 1. By Picard's iteration method, find approximate value of y for x = 0.2 and x = 1.
- 17. Prove that the geodesics on a sphere are arcs of great circles.

 $(6 \times 2 = 12 \text{ weightage})$

Part C

Answer any **two** questions. Each question carries 5 weightage.

18. (a) Find a power series solution of the form $\sum a_n x^n$ of the differential equation

$$y' + y = 1$$
.

(b) Show that equation

$$4x^2y'' - 8x^2y' + \left(4x^2 + 1\right)y = 0$$

has only one Frobenius series solution and find it.

19. (a) Derive Rodrigue's formula for Legendre polynomials

$$P_n(x) = \frac{1}{2^n n!} \frac{d^n}{dx^n} (x^2 - 1)^n.$$

(b) If the roots m_1 and m_2 of

$$m^2 - (a_1 + b_2) m + (a_1b_2 - a_2b_1) = 0$$

are real, distinct, and of the same sign, then prove that the critical point (0,0) of the system

$$\begin{cases} \frac{dx}{dt} = a_1 x + b_1 y \\ \frac{dy}{dt} = a_2 x + b_2 y \end{cases}$$

is a node.

20. (a) If q(x) < 0, and if u(x) is a nontrivial solution of

$$u'' + q(x)u = 0$$

then prove that u(x) has at most one zero.

- (b) For the following nonlinear system:
 - i) Find the critical points;
 - ii) Find the differential equation of the paths; and
 - iii) Solve this equation to find the paths

$$\begin{cases} \frac{dx}{dt} = e^y \\ \frac{dy}{dt} = e^y \cos x \end{cases}$$

- 21. (a) Find the curve joining two points (x_1, y_1) and (x_2, y_2) that yields a surface of revolution of minimum area when revolved about the *x*-axis.
 - (b) State and prove Picard's theorem.

 $(2 \times 5 = 10 \text{ weightage})$