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Il Semester M.Sc. Degree (CBSS – Reg./Supple./Imp.) Examination, April 2022 (2018 Admission Onwards) MATHEMATICS

MAT 2C10: Partial Differential Equations and Integral Equations

Time: 3 Hours Max. Marks: 80

PART – A

Answer any four questions from this Part. Each question carries 4 marks.

- 1. Eliminate the arbitrary function F from $z = F\left(\frac{xy}{z}\right)$ and find the corresponding partial differential equation.
- 2. Find the general solution of yzp + xzq = xy.
- 3. Show that the solution of the Dirichlet problem if it exists is unique.
- 4. Find the Riemann function of the equation $Lu = u_{xy} + \frac{1}{4}u = 0$.
- 5. Transform the problem y'' + xy = 1, y(0) = 0, y(l) = 1 into an integral equation.
- 6. Prove that the characteristic numbers of a Fredholm equation with a real symmetric kernel are all real. (4×4=16)

PART - B

Answer four questions from this Part, without omitting any Unit. Each question carries 16 marks.

Unit - 1

- 7. a) Show that the Pfaffian differential equation \overrightarrow{X} . $\overrightarrow{dr} = P(x, y, z)dx + Q(x, y, z)dy + R(x, y, z)dz = 0$ is integrable if and only if \overrightarrow{X} .curl $\overrightarrow{X} = 0$.
 - b) Show that ydx + xdy + 2zdz = 0 is integrable and find its integral.

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- 8. a) Find a complete integral of $z^2 pqxy = 0$ by Charpits method.
 - b) Solve $u_x^2 + u_y^2 + u_z = 1$ by Jacobi's method.
- 9. a) Find a complete integral of the equation $(p^2 + q^2) x = pz$ and the integral surface containing the curve $C : x_0 = 0$, $y_0 = s^2$, $z_0 = 2s$.
 - b) Solve $xz_y yz_x = z$ with the initial condition $z(x, 0) = f(x), x \ge 0$.

Unit - 2

- 10. a) Reduce the equation $u_{xx} + 2u_{xy} + 17u_{yy} = 0$ into canonical form.
 - b) Derive d'Alembert's solution of one dimensional wave equation.
- 11. a) Solve $y_{tt} C^2 y_{xx} = 0$, 0 < x < 1, t > 0.

$$y(0, t) = y(1, t) = 0$$

$$y(x, 0) = x(1 - x), 0 \le x \le 1$$

$$y_{t}(x, 0) = 0, 0 \le x \le 1$$

- b) State and prove Harnack's theorem.
- 12. a) Solve the differential equation corresponding to heat conduction in a finite rod.
 - b) Prove that the solution u(x, t) of the differential equation $u_t ku_{xx} = F(x, t), \ 0 < x < l, \ t > 0$ satisfying the initial condition $u(x, 0) = f(x), \ 0 \le x \le l$ and the boundary conditions $u(0, t) = u(l, t) = 0, \ t \ge 0$ is unique.

- 13. a) Solve y'' = f(x), y(0) = y(l) = 0.
 - b) Solve $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (\lambda x^2 1)y = 0$ with y(0) = 0, y(1) = 0.



- 14. a) If y_m , y_n are characteristic functions corresponding to different characteristic numbers λ_m , λ_n of $y(x) = \lambda \int\limits_0^1 K(x,\xi)y(\xi)\,d\xi$, then if $K(x,\xi)$ is symmetric. Prove that y_m and y_n are orthogonal over (a,b).
 - b) Solve the integral equation $y(x) = f(x) + \lambda \int_{0}^{1} (1 3x\xi)y(\xi) d\xi$ and discuss all its possible cases.
- 15. a) Describe the iterative method for solving Fredholm equation of second kind.
 - b) Find the iterated Kernels $K_2(x, \xi)$ and $K_3(x, \xi)$ associated with $K(x, \xi) = |x \xi|$ in the interval [0, 1]. (4×16=64)

