

DHANAMANJURI UNIVERSITY

Four-year course B.A/B.Sc 3rd Semester

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Name of Programme	: B.A/B.Sc Mathematics (Honours)
Paper Type	: Core-7(Theory)
Paper Code	: CMA-207
Paper Title	: Partial Differential Equations and Laplace Transform
Full mark	: 100
Pass Mark	: 40
Duration	: 3 Hours

**The figures in the margin indicate full marks for the question
Answer all the questions:**

**1. Choose and rewrite the correct answer for each of the
following:**

$1 \times 12 = 12$

a) The partial differential equation formed by eliminating the arbitrary constants a and c from the equation $x^2 + y^2 + (z - c)^2 = a^2$ is

- i) $xp - yq = 0$
- ii) $xp + yq = 0$
- iii) $yp - xq = 0$
- iv) $yp + xq = 0$

b) The complete integral of $pq = 1$ is

- i) $z = ax + \frac{by}{a} + c$
- ii) $z = \frac{a}{x} + by + c$
- iii) $z = x + \frac{y}{a} + b$

iv) $z = ax + \frac{y}{b} + c$

c) If $F(D, D')$ be homogeneous function of D and D' of degree n with constant coefficients, where $D \equiv \frac{\partial}{\partial x}, D' \equiv \frac{\partial}{\partial y}$ and $F(a, b) = 0$, then the particular integral of the equation $F(D, D')z = \phi(ax + by)$ is

i) $\frac{x^n}{a^n \cdot n!} \phi(ax + by)$

ii) $\frac{x^n}{b^n \cdot n!} \phi(ax + by)$

iii) $\frac{y^n}{a^n \cdot n!} \phi(ax + by)$

iv) $\frac{y^n}{b^n \cdot n!} \phi(ax + by)$

d) The Laplace Transform of te^{at} is

i) $\frac{1}{s - a}$

ii) $\frac{1}{s + a}$

iii) $\frac{1}{(s - a)^2}$

iv) $\frac{1}{(s + a)^2}$

2. Write very answer for each of the following:

1 × 12 = 12

a) What is a linear partial differential equation?

b) What is the geometrical interpretation of Lagrange's first order linear partial differential equation?

c) If Jacobian of two functions $\xi = \xi(x, y)$ and $\eta = \eta(x, y)$ with respect to two variables x and y is zero, what can you say about the two functions ξ and η .

d) What is the geometrical interpretation of singular integral of a non-linear partial differential equation of first order?

e) What are compatible systems of first order partial differential equations?

f) Write the complete integral of the equation of the form $f(p, q) = 0$?

g) Write the general form of a second order linear partial differential equation in two independent variables?

h) Determine the region in which the equation $(x^2 - 1)u_{xx} + 2yu_{xy} - u_{yy} = 0$ is hyperbolic.

i) Write λ -quadratic of the Monge's equation $Rr + Ss + Tt + U(rt - s^2) = V$, where the symbols have their usual meanings.

j) Define Laplace Transform of a function $f(t)$

k) Define function of class A.

l) Find the inverse Laplace Transform of $\frac{s}{s^2 - a^2}$

3. Choose any twelve and rewrite short answers: **3 × 12 = 36**

a) Find the partial differential equation by eliminating the arbitrary constants a and b from the equation $(x - a)^2 + (y - b)^2 + z^2 = r^2$.

b) Form a partial differential equation by eliminating the arbitrary function F from the equation $F(u, v) = 0$, where u and v are known functions of x, y and z.

c) Find the general solution of the equation:

$$x(y^2 + z)p - y(x^2 + z)q = z(x^2 - y^2)$$

d) How do you obtain of a first order non-linear partial differential equation? What is the geometrical interpretation of a general integral?

e) Find the complete integral of the equation: $z^2(p^2z^2 + q^2) = 1$

f) Find the complete integral of the equation: $\frac{p^2}{x} - \frac{q^2}{y} = \frac{1}{z} \left(\frac{1}{x} + \frac{1}{y} \right)$

g) Find the complete integral of the Clairaut Equation by using Charpit's Method. What does the complete integral of a Clairaut Equation represent geometrically?

h) show that:
$$\begin{bmatrix} A^\bullet & \frac{B^\bullet}{2} \\ \frac{B^\bullet}{2} & C^\bullet \end{bmatrix} = \begin{bmatrix} \xi_x & \xi_y \\ \eta_x & \eta_y \end{bmatrix} \begin{bmatrix} A & \frac{B}{2} \\ \frac{B}{2} & C \end{bmatrix} \begin{bmatrix} \xi_x & \xi_y \\ \eta_x & \eta_y \end{bmatrix}^\gamma$$
 where

$$A^\bullet = A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2, B^\bullet = 2A\xi_x\eta_x + B(\xi_x\eta_y + \xi_y\eta_x) + 2C\xi_y\eta_y$$
 and

$$C^\bullet = A\eta_x^2 + B\eta_x\eta_y + C\eta_y^2$$

i) If $F(D, D') = D - mD'$, find the particular integral of the equation $F(D, D')z = f(x, y)$ using Lagrange's Method, where $D = \frac{\partial}{\partial x}$, $D' \equiv \frac{\partial}{\partial y}$

j) Find the general solution of the equation: $r + 5s + 6t = (y - 2x)^{-1}$

k) Find the general solution of the equation: $(2DD' + D'^2 - 3D')z = 5 \cos(3x - 2y)$

l) Show that $f(x) = x^n$ is of exponential order as $x \rightarrow \infty$, n being any positive integer.

m) If $L\{F(t)\} = f(s)$ and $G(t) = \begin{cases} F(t-a) & , t > a \\ 0 & , t < a \end{cases}$, prove that $L\{G(t)\} = e^{-as}f(s)$

n) Show that $\int_0^\infty te^{-3t} \sin t \, dt = \frac{3}{50}$.

o) Evaluate: $L^{-1}\left\{\frac{1}{s^2(s+1)^2}\right\}$

4. Answer any two of the following: **2 × 6 = 12**

a) Solve: $y^2(x-y)p + x^2(y-x)q = z(x^2 + y^2)$

b) Find the general integral of the partial differential equation $(2xy - 1)p + (z - 2x^2)q = 2(x - yz)$ and also the particular integral which passes through the line $x = 1$, $y = 0$.

c) Reduce the equation $u_x - u_y = u$ to canonical form and obtain the general solution.

d) Solve the equation $y^2u_x^2 + x^2u_y^2 = (xyu)^2$, $u(x, 0) = 3e^{\frac{x^2}{4}}$ by the method of separation of variables of the form $u(x, y) = f(x) \cdot g(y)$

5. Answer any two of the following questions:**6 × 2 = 12**

a) Prove that the necessary and sufficient condition for the first order

PDEs: $f(x, y, z, p, q) = 0$ and $g(x, y, z, p, q) = 0$ to be compatible is that

$$\text{the Jacobi bracket } [f, g] \equiv \frac{\partial(f, g)}{\partial(x, p)} + p \frac{\partial(f, g)}{\partial(z, p)} + \frac{\partial(f, g)}{\partial(y, q)} + q \frac{\partial(f, g)}{\partial(z, q)} = 0$$

b) Describe Charpit's method for solving the first order non-linear PDE.

c) Apply Charpit's method to solve the equation: $2z + p^2 + qy + 2y^2 = 0$

d) Apply Jacobi's method to find the complete integral of: $P_1 P_2 P_3 = Z^3 x_1 x_2 x_3$

6. Answer any two of the following questions:**6 × 2 = 12**

a) Reduce to canonical form and find the general solution of the equation $x^2 u_{xx} + 2xyu_{xy} + y^2 u_{yy} = 0$.

b) Solve: $r + s - 6t = y \cos x$

c) Solve: $x^2 \frac{\partial^2 z}{\partial x^2} - 4xy \frac{\partial^2 z}{\partial x \partial y} + 4y^2 \frac{\partial^2 z}{\partial y^2} + 6y \frac{\partial z}{\partial y} = x^3 y^4$

d) Apply Monge's method to find the general integral of $y^2 r - 2ys + t = p + 6y$

7. Answer any two of the following questions:**6 × 2 = 12**

a) Prove that if a function $F(t)$ is piece-wise continuous in every finite interval in the range $t \geq 0$ and is of exponential order a as $t \rightarrow \infty$, then Laplace transform of $F(t)$ exists for all $s > a$.

b) If $L\{F(t)\} = f(s)$, prove that $L\{t^n F(t)\} = (-1)^n \frac{d^n}{ds^n} f(s)$, $n = 1, 2, 3 \dots$

c) Apply convolution theorem to evaluate $L^{-1} \left\{ \frac{s^2}{(s^2 + a^2)(s^2 + b^2)} \right\}$

d) Apply Laplace transform to solve $\frac{d^2 y}{dt^2} + y = 6 \cos 2t$ given that $y = 3$, $\frac{dy}{dt} = 1$ where $t = 0$.
