

DHANAMANJURI UNIVERSITY

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

DECEMBER-2022

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 × 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) $z = x + \frac{y}{a} + b$

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

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

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

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

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

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

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

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

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

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

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

2. Write very answer for each of the following:

$1 \times 12 = 12$

- What is a linear partial differential equation?
- What is the geometrical interpretation of Lagrange's first order linear partial differential equation?
- 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 .
- What is the geometrical interpretation of singular integral of a non-linear partial differential equation of first order?
- What are compatible systems of first order partial differential equations?
- 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 $\int_0^\infty t e^{-3t} \sin t \, dt = \frac{3}{50}$.
- o) Evaluate: $L^{-1} \left\{ \frac{1}{s^2 (s+1)^2} \right\}$

4. Answer any two of the following:

$2 \times 6 = 12$

- 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 $y^2 u_x^2 + x^2 u_y^2 = (xyu)^2$, $u(x, 0) = 3e^{\frac{x^2}{4}}$ 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: **$6 \times 2 = 12$**

- 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 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: **$6 \times 2 = 12$**

- a) Reduce to canonical form and find the general solution of the equation $x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = 0$.
- 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: **$6 \times 2 = 12$**

- 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 $t = 0$.
