Reg. No.:

Code No.: 5762

Sub. Code: WMAM 23

M.Sc. (CBCS) DEGREE EXAMINATION, APRIL 2024.

Second Semester

Mathematics — Core

## PARTIAL DIFFERENTIAL EQUATIONS

(For those who joined in July 2023 onwards)

Time: Three hours

Maximum: 75 marks

PART A —  $(15 \times 1 = 15 \text{ marks})$ 

Answer ALL the questions.

Choose the correct answer:

- 1. The Poisson equation is \_\_\_\_
  - (a)  $\nabla^2 u = f(x, y, z)$
  - (b)  $u_{t_i} + c^2 \nabla^4 u = 0$
  - (c)  $\nabla^4 u = \nabla^2 (\nabla^2 u) = 0$
  - (d)  $\nabla^2 u + \lambda u = 0$

24. (a) State and prove mean value theorem.

Or

(b) Solve the Dirichilet problem.

$$\nabla^2 u = -2y \,, \ 0 < x < 1 \,, \ 0 < y < 1$$

$$u(0, y) = 0, u(1, y) = 0, 0 \le y \le 1$$

$$u(x, 0) = 0$$
,  $u(x, 1) = 0$ ,  $0 \le x \le 1$ 

25. (a) Solve the boundary value problem

$$\frac{1}{r}\frac{\partial G}{\partial r}\left(\frac{r\partial u}{\partial r}\right) + \frac{\partial^2 u}{\partial z^2} + k^2 u = 0, \ r \ge 0, \ z > 0,$$

$$\frac{\partial u}{\partial z} = \begin{cases} 0, \ r > \alpha, \ z = 0 \\ c, \ r < \alpha, \ z = 0, \ c = \text{constant} \end{cases}$$

Or

(b) Prove that Greens function is symmetric.

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- If the canonical form of the equation is \_\_\_\_, then the general solution can be immediately ascertained.
  - (a) General
- (b) Simple
- (c) Original Solution (d) Zero
- If  $B^2 4AC > 0$ , the equation is of type.
  - (a) Parabolic
- (b) Elliptic
- (c) Hyperbolic
- (d) None of the above
- Determine the solution of initial value problem

$$u_{tt} - c^2 u_{xx} = x$$
,  $u(x, 0)$ ,  $u_t(x, 0) = 3$ .

- (a)  $u(x, t) = x + \left(\frac{1}{c}\right) \sin x \sin ct$
- (b)  $u(x, t) = 3t + \frac{1}{2}xt^2$
- (c) u(x,t)=t
- (d)  $u((x, t) = \cos x \cos ct + t)$
- Determine the solution of initial value problem  $u_{tt} - c^2 u_{xx} = x$ ,  $u(x, 0) = x^3$ ,  $u_t(x, 0) = x$ 
  - (a)  $u\left(x, t\right) = \cos x \cos ct + \left(\frac{t}{c}\right)$
  - (b)  $u\left(x, t\right) = \cos ct + \left(\frac{t}{c}\right)$
  - (c)  $u(x, t) = x^3 + 3c^2xt^2 + xt$
  - (d)  $u(x, t) = \sin x \cos ct + x^2 t + \frac{1}{3} c^2 t^3$

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- 6. D'Alembert solution has
  - (a)  $u(x, t) = \frac{1}{2} [f(x+ct) + f(x-ct)]$
  - (b)  $u_t k(u_{x_x} + u_{y_x} + u_{z_z}) = 0$
  - (c) u(x, t) = [f(x+ct)+f(x-ct)]
  - (d)  $u(x, t) = \frac{1}{2} [f(x+ct)f(x-ct)]$
- The Lapalce transformation of  $1/\sqrt{t}$  is

  - (a)  $\frac{1}{s} a$  (b)  $\left(\frac{1}{s-a}\right)$
  - (c) s-a
- (d)  $\sqrt{\frac{\pi}{8}}$
- The Laplace transformation of  $1/\sqrt{\pi t}(1+2at)e^{at}$  is
  - (a)  $\frac{s}{s a\sqrt{s a}}$  (b)  $\frac{a}{s a}$

- (c)  $\frac{1}{\sqrt{s+a}}$

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- Which Boundary condition  $\left(\frac{\partial u}{\partial n}\right)$  is prescribed on a boundary?
  - (a) Neumann condition
  - (b) Mixed condition
  - (c) Dirichlet condition
  - (d) All (a), (b), (c)
- 10. Schrodinger equation dependent) (time
  - (a)  $\nabla^2 u + [\lambda q(x)]u = 0$
  - (b)  $\nabla u + q(x) = 0$
  - (c)  $\nabla^3 u + [\lambda q(x)]u = 0$
  - (d)  $\nabla^2 u + \lambda t = 0$
- 11. In free space the Poisson equation become
  - (a) Maxwell equation
  - (b) Ampere equation
  - (c) Lapalce equation
  - (d) Steady state equation

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- Which one of the following is a property of the solutions to the Laplace equation :  $\nabla^2 f = 0$ ?
  - (a) The solution have neither maxima nor minima anywhere except at the boundaries
  - (b) The solution are not separable in the coordinates
  - (c) The solution are not continuous
  - (d) The solution are not dependent on the boundary condition
- 13. The Greens function is \_\_\_\_\_
  - (a) Antisymmetric
- (b) Symmetric
- (c) Operators
- (d) Delta
- 14. Let us consider the differential equation  $\frac{d^2y}{dx^2} = f(x), \ y(0) = y(1) = 0 \text{ if } G(x,s) \text{ be the greens}$ function. Then which of the following is correct?
  - (a) G(x, s) = G(s, x) for all x and s
  - (b) G(x, s) = G(s, x) for some x and s
  - (c) G(x, s) = -G(s, x) for all x and s
  - (d) G(x, s) = -G(s, x) for some x and s

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- 15. The Dirac delta function is also known as
  - (a) Impulse
- (b) Greens function
- (c) Unit Dirac
- (d) Unit impluse

PART B — 
$$(5 \times 4 = 20 \text{ marks})$$

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

16. (a) Prove that the equation  $u_{xx} + x^2 u_{yy} + 0$  is elliptic.

Or

- (b) Explain hyperbola type in equation with constant co-efficient.
- 17. (a) Determine the solution of the initial value problem  $u_{tt}-c^2u_{xx}=0$ ,  $u(x,0)=\sin x$ ,  $u_t(x,0)=x^2$ .

Or

(b) Solve the initial value problem  $u_{xx} + 2u_{xy} - 3u_{yy} = 0$ ,  $u(x, 0) = \sin x$ ,  $u_y(x, 0) = x$ .

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18. (a) Solve  $u_{tt} = c^2 u_{xx}$ , 0 < x < 1, t > 0,  $u(x, 0) = x(1 - x), \qquad u_t(x, 0) = 0, \qquad 0 \le x \le 1,$ u(0, t) = u(1, t) = 0, t > 0.

Or

- (b) Obtain the solution  $u_t = 4u_{xx}$ , 0 < x < 1, t > 0,  $u(x, 0) = x^2(1-x)$ ,  $0 \le x, \le 1$ , u(0, t) = 0, u(l, t) = 0,  $t \ge 0$ .
- 19. (a) Determine the solution  $\nabla^2 u = 0$ , 1 < r < 2,  $0 < \theta < \pi$ ,  $u(1, \theta) = \sin \theta$ ,  $u(2, \theta) = 0$ ,  $0 \le \theta \le \pi$ , u(r, 0) = 0,  $u(r, \pi) = 0$ ,  $1 \le r \le 2$ .

Or

- (b) Solve  $\nabla^2 u = 0$ , 1 < r < 2,  $0 < \theta < 2\pi$ ,  $u_r(1, \theta) = \sin \theta$ ,  $u_r(2, \theta) = 0$ ,  $0 \le \theta \le 2\pi$ .
- 20. (a) Obtain the solution of Laplace equation  $\nabla^2 u = 0 \ , \qquad 0 < r < \infty \ , \qquad 0 < \theta < 2\pi \ , \\ u(r,0+) = u(r,2\pi-) = 0 \ .$

Or

(b) Prove that  $\frac{\partial G}{\partial n}$  is discontinuous at  $(\xi, \eta)$ ; in particular  $\lim_{\epsilon \to 0} \iint_{C_{\epsilon}} \frac{\partial G}{\partial n} ds = 1, \ C_{\epsilon} : (x - \xi)^{2} + (y - \eta)^{2} = \epsilon^{2}.$ 

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PART C — 
$$(5 \times 8 = 40 \text{ marks})$$

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

- 21. (a) Consider the current I(x, t) and the potential v(x,t) at a point x and time t of a uniform electric transmission line with resistance R, inductance L, capacity C and leakage conductance G per unit length. Find the equations for I and V in the following cases:
  - Lossless transmission line (R = G = 0),
  - Ideal submarine cable (L = G = 0),
  - (iii) Heaviside's distortion less line  $\frac{R}{L} = \frac{G}{C}$ Constant = k.

Or

- (b) Classify the equations and reduce into canonical form.
  - (i)  $yu_{xx} xu_{yy} = 0$ , x > 0, y > 0;
  - (ii)  $u_{xx} (\sec^4 x)u_{yy} = 0$ ;
  - (iii)  $u_{yy} + 6u_{yy} + 9u_{yy} + 3yu_{y} = 0$ .

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(a) Solve  $xu_{xx} - x^3u_{yy} - u_x = 0$ ,  $x \neq 0$ , u(x, y) = f(y)on  $y - \frac{x^2}{2} = 0$  for  $0 \le y \le 2$ ,

$$u(x, y) = g(y)$$
 on  $y + \frac{x^2}{2} = 4$  for  $2 \le y \le 4$ .

Or

(b) Find the solution of the characteristics initial value problem.

$$y^3 u_{xx} - y u_{yy} + u_y = 0 ,$$

$$u(x, y) = f(x)$$
 on  $x + \frac{y^2}{2} = 4$  for  $2 \le x \le 4$ ,

$$u(x, y) = g(x)$$
 on  $x - \frac{y^2}{2} = 0$  for  $0 \le x \le 2$ , with  $f(2) = g(2)$ .

State and prove uniqueness theorem of the 23. vibrating string problem.

Or

(b) Find the temperature distribution in a rod length l, the faces are insulated and the initial temperature distribution is given by x(l-x).

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