

(7 pages)

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M.Sc. (CBCS) DEGREE EXAMINATION,
NOVEMBER 2023.

First Semester

Mathematics — Core

ORDINARY DIFFERENTIAL EQUATIONS

(For those who joined in July 2023 onwards)

Time : Three hours

Maximum : 75 marks

PART A — ($15 \times 1 = 15$ marks)

Answer ALL questions.

Choose the correct answer :

1. Two functions ϕ_1, ϕ_2 defined on an interval I are said to be _____ on I if there exists two constants c_1, c_2 not both zero such that $c_1\phi_1(x) + c_2\phi_2(x) = 0$ for all x in I .
- (a) linearly independent
(b) linearly dependent
(c) both (a) and (b)
(d) neither (a) nor (b)

2. The value of the Wronskian is _____ if $\phi_1 = x^2$ and $\phi_2 = 5x^2$.

(a) 1 (b) 0
(c) -1 (d) ∞

3. The characteristic polynomial of $y'' + w^2y = 0$ is _____.

(a) $r^2 + w^2 = 0$ (b) $r^2 + r$
(c) $r^2 + w^2r$ (d) $r^2 + r + w^2$

4. The roots of the characteristic polynomial of the equation $y''' - 3y' + 2y = 0$

(a) 1, 1, -1 (b) 1, 1, 2
(c) 1, 1, -2 (d) 1, -1, -2

5. The real valued solution of $y'' - y = 0$ is _____.

(a) $c_1 \cos x + c_2 \sin x$ (b) $c_1 e^x + c_2 e^{-x}$
(c) $c_1 + c_2 x$ (d) $c_1 x + c_2 x^{-1}$

6. The particular solution of the equation $y'' + 4y = \cos x$ is _____.

(a) $\frac{1}{3} \sin x$ (b) $\frac{1}{3} x$
(c) $\frac{1}{3}$ (d) $\frac{1}{3} \cos x$

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7. The linear differential equation $L(y) = b(x)$ is said to be homogeneous if $b(x)$ _____.

- (a) $\neq 0$ (b) $= 1$
(c) $= 0$ (d) > 1

8. The value of $P_n(-1)$ is _____.

- (a) $(-1)^n$ (b) 1
(c) 0 (d) 1^n

9. The value of the Legendre polynomial $P_2(x)$ is _____.

- (a) 1 (b) x
(c) x^2 (d) $\frac{3}{2}x^2 - \frac{1}{2}$

10. The singular point and its nature of the equation $x^2 y'' + (x + x^2) y' - y = 0$ is

- (a) $x = 0$, regular (b) $x = 1$, regular
(c) $x = 0$, irregular (d) $x = 1$, irregular

11. The origin $x_0 = 0$ is _____ for the equation

$$x^2 y'' - y' - \frac{3}{4} y = 0.$$

- (a) singular point (b) regular singular
(c) irregular (d) analytic

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12. Bessel equation has the _____ as a regular singular point.

- (a) Origin (b) $x = 1$
(c) $x = \alpha$ (d) $x = -\alpha$

13. The solution of $y' = y^2$ with $\phi(1) = -1$ is _____.

- (a) $-\frac{1}{x}$ (b) x
(c) x^2 (d) 0

14. The Lipschitz constant for the function $f(x, y) = x^2 \cos^2 y + y \sin^2 x$ on $s: |x| \leq 1, |y| < \infty$ is

- (a) 2 (b) 1
(c) 3 (d) -1

15. The equation $2xy dx + (x^2 + 3y^2) dy = 0$ is

- (a) not exact (b) exact
(c) neither (a) nor (b) (d) both (a) and (b)

PART B — (5 × 4 = 20 marks)

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

16. (a) Compute the solution of the initial value problem $y'' - 2y' - 3y = 0$; $y(0) = 0, y'(0) = 1$.

Or

(b) Verify whether the functions ϕ_1, ϕ_2 given by $\phi_1(x) = \sin x, \phi_2(x) = e^{ix}$ are linearly independent or not.

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[P.T.O.]



17. (a) Find the solution of $y''' - y' = x$.

Or

- (b) State and prove uniqueness theorem.

18. (a) Verify that $\varphi_1(x) = x$ satisfy the equation $x^2 y'' - xy' + y = 0$.

Or

- (b) Show that there exist n linearly independent solutions of $L(Y) = 0$ on I .

19. (a) Compute the indicial equation and the roots of $x^2 y'' + (x + x^2) y' - y = 0$.

Or

- (b) Prove that $J'_0(x) = -J_1(x)$.

20. (a) Give an example of a function satisfying Lipschitz condition.

Or

- (b) Check the exactness of the equation $y' = \frac{3x^2 - 2xy}{x^2 - 2y}$.

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PART C — (5 × 8 = 40 marks)

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

21. (a) Find all solutions of $y'' - 7y' + 6y = \sin x$.

Or

- (b) State and prove existence theorem for second order equations.

22. (a) Compute the solutions y of $y''' + y'' + y' + y = 1$.

Or

- (b) Let φ be any solution of $L(y) = y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0$ on I containing x_0 . Then prove that for all x in I

$$\|\varphi(x_0)\| e^{-k|x-x_0|} \leq \|\varphi(x)\| \leq \|\varphi(x_0)\| e^{k|x-x_0|} \quad \text{where} \\ k = 1 + |a_1| + \dots + |a_n|.$$

23. (a) Verify that the function $\varphi_1(x) = e^x$ ($x > 0$) satisfy the equation $xy'' - (x+1)y' + y = 0$ and find a second independent solution.

Or

- (b) If $\varphi_1, \dots, \varphi_n$ are n solutions of $L(y) = 0$ on I , prove that they are linearly independent if and only if $W(\varphi_1, \dots, \varphi_n) \neq 0$ for all x in I .

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24. (a) Find a solution φ of the form

$$\varphi(x) = |x-1|^r \sum_{k=0}^{\infty} c_k (x-1)^k \text{ for the Legendre's equation } (1-x^2)y'' - 2xy' + \alpha(\alpha+1)y = 0.$$

Or

- (b) Solve the Euler equation of n th order $x^n y^{(n)} + a_1 x^{n-1} y^{(n-1)} + \dots + a_n y = 0$.

25. (a) Let M and N be two real valued functions which have continuous partial derivatives on $R: |x-x_0| \leq a, |y-y_0| \leq b$. Then prove that the equation $M(x, y) + N(x, y)y' = 0$ is exact if and only if $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x}$ in R .

Or

- (b) Consider the initial value problem $y' = 3y + 1$, $y(0) = 2$. Compute the first four approximations $\varphi_0, \varphi_1, \varphi_2, \varphi_3$. Compute the solution by direct method and compare.

