

FIRST SEMESTER M.Sc. DEGREE EXAMINATION, JANUARY 2014

(CUCSS)

Mathematics

MT IC 04—ODE AND CALCULUS OF VARIATIONS

Time : Three Hours

Maximum : 36 Weightage

Part A

Answer all questions.

Each question carries 1 weightage.

1. Determine the radius of convergence of the series $\sum_{n=1}^{\infty} \frac{p(p-1)(p-2)\dots(p-n+1)}{2^n} x^n$

2. Locate and classify the singular points on the x-axis of the differential equation

$$x^3(x-1)y'' - 2(x-1)y' + 3xy = 0.$$

3. The equation $y'' + p y = 0$, where p is a constant has a series solution of the form

$y = \sum_{n=0}^{\infty} a_n x^n$. Show that the coefficients a_n are related by the formula

$$(n+1)(n+2)a_{n+2} + \left(p + \frac{1}{2}\right)a_n - 4a_{n-2} = 0.$$

4. Determine the nature of the point $x = 0$ for Legendre's equation $(1-x^2)y'' - 2xy' + p(p+1)y = 0$.

5. Verify that $P_n(-1) = (-1)^n$ where $P_n(x)$ is the nth degree Legendre polynomial.

6. Write Bessel's equation of order two and show that $x = 0$ is a regular singular point of it.

7. Show that $J_{-\frac{1}{2}}(x) = \frac{\sqrt{2}}{\pi x} \cos x$.

8. Describe the phase portrait of the system $\frac{dx}{dt} = x, \frac{dy}{dt} = 0$.

Turn over

9. Determine whether the function $-x^2 - 4xy - 5y^2$ is positive definite, negative definite, or neither.
10. Show that every non-trivial solution of $y'' + (\sin^{-1} x + 1)y = 0$ has an infinite number of positive zeros.
11. State Picard's theorem.
12. Show that $f(x, y) = xy$ does not satisfy a Lipschitz condition on any strip $a < x < b$ and $-a < y < a$.
13. Find the extremal for $\int_{-1}^1 (1-x)^2 dx$
14. What is the isoperimetric problem.

(14 x 1 = 14 weightage)

Part B

*Answer any seven questions.
Each question carries 2 weightage.*

15. Express $\sin^{-1} x$ in the form of a power series $\sum a_n x^n$ by solving $y' = (1-x^2)^{-1/2}$, $y(0) = 0$; in two ways.
16. Find the general solution $y'' + xy' + y = 0$.
17. Show that the solutions of the equation $(1-x^2)y'' - 2xy' + n(n+1)y = 0$, where n is a non-negative integer, bounded near $x = 1$ are precisely constant multiples of $F\left[-n, n+1, 1, \frac{x}{2}(1-x)\right]$.
18. Find the first three terms of the Legendre series of

$$f(x) = \begin{cases} 0 & \text{if } -1 \leq x < 0 \\ x & \text{if } 0 \leq x \leq 1 \end{cases}$$

Show that between any two positive zeros of $J_0(x)$ there is a zero of $J_1(x)$ and that between any two positive zeros of $J_1(x)$ there is a zero of $J_0(x)$.

19. Find the critical points and the differential equation of the paths of the non-linear system :

$$\frac{dx}{dt} = x + 1, \quad \frac{dy}{dt} = 2xy^2$$

20. If $f(x) = \begin{cases} 1 & , 0 \leq x < 1/2 \\ 1/2 & , x = 1/2 \\ 0 & , 1/2 < x \leq 1, \end{cases}$

then show that $f(x) = \sum_{n=1}^{\infty} \frac{J_1 \left(\frac{x}{\lambda_n} \right)}{\lambda_n J_1(\lambda_n)^2} J_0(\lambda_n x)$, where the λ_n 's are the positive zeros of $J_0(x)$.

21. Verify that (0, 0) is a simple critical point of the system

$$\frac{dx}{dy} = x + y - 2xy, \quad \frac{dy}{dt} = -2x + y + 3y^2 \text{ and determine its nature and stability properties.}$$

22. State and prove Sturm separation theorem.
23. Find the exact solution of the initial value problem $y' = y^2$, $y(0) = 1$: starting with $y_0(x) = 1$, apply Picard's method to calculate $y_1(x)$, $y_2(x)$, $y_3(x)$, and compare these results with the exact solution.
24. Find the curve of fixed length L that joins the points (0, 0) and (1, 0), lies above the x-axis and encloses the maximum area between itself and the x-axis.

(7 x 2 = 14 weightage)

Part C

Answer any two questions.

Each question carries 4 weightage.

25. Find two independent Frobenius series solutions of the equation $x^2 y'' - x^2 y' + (x^2 - 2) y = 0$.
26. Determine the general solution of the hyper geometric equation

$$x(1-x)y'' + [c - (a+b+1)x]y' - aby = 0$$

Turn over

27. Find the general solution of the system $\frac{dx}{dt} = 7x + 6y$, $\frac{dy}{dt} = 2x + 6y$.

28. Let $f(x, y)$ be a continuous function that satisfies a Lipschitz condition

$$|f(x, y_1) - f(x, y_2)| \leq L|y_1 - y_2|$$

on a strip defined by $a \leq x \leq b$ and $-a < y < a$. If (x_0, y_0) is any point of the strip, then the initial value problem $y' = f(x, y)$, $y(x_0) = y_0$ has one and only one solution $y = y(x)$ on the interval $a < x < b$.

(2 x 4 = 8 weightage)