

5. Show that a necessary and sufficient condition that  $n$  solutions  $\phi_1, \phi_2, \dots, \phi_n$  of differential equation :

$$a_0(t) \frac{d^n y}{dt^n} + a_1(t) \frac{d^{n-1} y}{dt^{n-1}} + \dots + a_n(t) y = 0,$$

$a_0(t) \neq 0$  to be linearly dependent on an interval  $I$  is that :

$$W(\phi_1, \phi_2, \dots, \phi_n) = 0 \text{ for all } t \in I.$$

Also show that every solution of differential equation is a suitable linear combination of  $n$  linearly independent solutions of given equation.

6. Determine the nature of the critical point  $(0, 0)$  of the system and determine whether or not the point is stable :

$$(a) \quad \frac{dx}{dt} = 2x - 7y; \quad \frac{dy}{dt} = 3x - 8y$$

$$(b) \quad \frac{dx}{dt} = 2x - 4y; \quad \frac{dy}{dt} = 2x - 2y.$$

(PG125)

Roll No. ....

S.C.No.—M/22/21703102

M.Sc. EXAMINATION, 2022

(Batch 2021) (First Semester)

MATHEMATICS

21MTH-102

Differential Equations and Calculus of Variations

Time : 3 Hours

Maximum Marks : 80

**Note :** Attempt Five questions in all. All questions carry equal marks.

1. (a) State Sturm separation theorem.
- (b) Define Lagrange's identity and Green's formula for second order.
- (c) What do you mean by Pruffer transformation ?
- (d) Define Fundamental Matrix.

- (e) State and define classification of critical points.
- (f) State Poincare-Bendixson theorem and define index of a critical point.
- (g) Define Brachistochrone and Isoperimetric problem with suitable examples.
- (h) State Euler's equation for one dependent function and its generalization to  $n$  dependent functions.

2. (a) Show that the function :

$$f(x, y) = x \sin y + y \cos x$$

satisfies Lipschitz condition in the rectangle  $D$  defined by  $|x| \leq a, |y| \leq b$ .

- (b) Calculate the first three approximations to the solution of :

$$\frac{dy}{dt} = t^2 + y^2; y(0) = 0$$

By Picard's method.

3. (a) State and prove Sturm's comparison theorem.

- (b) Find the characteristic values and characteristic functions of the following Sturm-Liouville problem :

$$\frac{d^2 y}{dx^2} + \lambda y = 0, y(0) = 0, y'(\pi) = 0.$$

- 4. (a) Show that the following equations is self-adjoint :

$$(i) \quad t^3 \frac{d^2 x}{dt^2} + 3t^2 \frac{dx}{dt} + x = 0$$

$$(ii) \quad \sin t \frac{d^2 x}{dt^2} + \cos t \frac{dx}{dt} + 2x = 0.$$

- (b) Show that  $\sin(t^3)$  and  $\cos(t^3)$  is a fundamental set of the differential equation :

$$\frac{d^2 x}{dt^2} - 2 \frac{dx}{dt} + 9t^5 x = 0$$

On every closed interval  $[a, b]$ , where  $0 < a < b < \infty$ .

7. (a) Solve the following system by Liapunov's method :

$$\frac{dx}{dt} = -x + y^2; \frac{dy}{dt} = -y + x^2$$

- (b) Write short note on Floquet theory and limit cycles.

8. (a) State and prove first fundamental lemma of calculus of variations and also write the generalized form.

- (b) Among all the curves joining two given points  $(x_0, y_0)$  and  $(x_1, y_1)$ , find the one which generates the surface of minimum area when rotated about the  $x$ -axis.

9. (a) Find the extremals of the functional

$$J[y, z] = \int_0^{\pi/2} (y'^2 + z'^2 + 2yz) dx \text{ with boundary conditions } y(0) = z(0) = 0, \\ y\left(\frac{\pi}{2}\right) = 1, z\left(\frac{\pi}{2}\right) = -1.$$

- (b) Find the geodesics of the circular cylinder  $\vec{r} = (a \cos \phi, a \sin \phi, z)$ .

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