

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)BSc DEGREE EXAMINATION DECEMBER 2019
(Third Semester)

Branch – MATHEMATICS

PARTIAL DIFFERENTIAL EQUATIONS AND FOURIER TRANSFORM

Time : Three Hours

Maximum : 75 Marks

SECTION-A (20 Marks)

Answer ALL questions

ALL questions carry EQUAL marks (10 x 2 = 20)

- 1 Write the general form of Lagrange's equation.
- 2 Define singular integral of a partial differential equation.
- 3 Solve: $z = px + qy + f(p, q)$.
- 4 Find the general solution of $2p + 3q = 1$.
- 5 If $f(x) = \frac{1}{2}(\pi - x)$, $0 < x < 2\pi$, find a_n .
- 6 Define Fourier series expansion of odd function.
- 7 State the Fourier integral theorem.
- 8 Define Parseval's identity.
- 9 Write down the inversion formula for finite Fourier sine transform.
- 10 Prove that $Fs\{f(x)\} = \frac{-p\pi}{1} f_c(p)$.

SECTION - B (25 Marks)

Answer ALL Questions

ALL Questions Carry EQUAL Marks (5 x 5 = 25)

- 11 a Solve: $P(1 + q^2) = q(z-1)$.
OR
b Eliminate the arbitrary function : $ax + by + cz = f(x^2 + y^2 + z^2)$.
- 12 a Solve : $x^2 \frac{\delta z}{\delta x} + y^2 \frac{\delta z}{\delta y} = (x + y)z$.
OR
b Solve: $yzp + zxq = xy$.
- 13 a Express $f(x) = x$, $(-\pi < x < \pi)$ as a Fourier series with period 2π .
OR
b Find the half- range sine series for $f(x) = c$ in the range 0 to π .
- 14 a If $F\{f(x)\} = F(s)$ then prove that $F\{f(x) \cos 9x\} = \frac{1}{2}\{F(s-a) + F(s+a)\}$.
OR
b Using Parseval's identity, prove that $\int_0^{\infty} \left(\frac{\sin t}{t}\right)^2 dt = \frac{\pi}{2}$.
- 15 a Find Fourier cosine transform of $f(x) = \begin{cases} \cos x & \text{in } 0 < x < a \\ 0, & x \geq a \end{cases}$.
OR
b Find the finite Fourier sine and cosine transform of $f(x) = 1$ in $(0, \pi)$.

Cont...

SECTION - C (30 Marks)Answer any **THREE** Questions**ALL** Questions Carry **EQUAL** Marks (3 x 10 = 30)

- 16 Solve: $(x^2 - yz)P + (y^2 - zx)q = z^2 - xy$.
- 17 Solve: $p^2 + q^2 - 2px - 2qy + 1 = 0$ by Charpit's method.
- 18 Show that $x^2 = \frac{\pi^2}{3} + 4 \sum_{n=1}^{\infty} (-1)^n \frac{\cos nx}{n^2}$ in the interval $(-\pi \leq x \leq \pi)$. Deduce that (i) $\frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots = \frac{\pi^2}{12}$ (ii) $\frac{1}{1^2} - \frac{1}{3^2} + \frac{1}{5^2} - \dots = \frac{\pi^2}{8}$.
- 19 Find the Fourier transform of $f(x) = \begin{cases} 1-x^2 & \text{if } |x| < 1 \\ 0 & \text{if } |x| > 1 \end{cases}$. Hence evaluate $\int_0^{\infty} \left(\frac{x \cos x - \sin x}{x^3} \right) \cos \frac{x}{2} dx$.
- 20 Solve $\frac{\delta u}{\delta t} = \frac{\delta^2 u}{\delta x^2}$ for $x > 0, t > 0$ given that, (i) $u(0, t) = 0$ for $t > 0$
(ii) $u(x, 0) = \begin{cases} 1 & \text{for } 0 < x < 1 \\ 0 & \text{for } x \geq 1 \end{cases}$ (iii) $u(x, t)$ is bounded.

Z-Z-Z

END