

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 (10 Marks)

Answer ALL questions

ALL questions carry EQUAL marks (10 x 1 = 10)

- 1 The complete solution is
(i) $f(x,y,z)=0$ (ii) $f(x,y,z,a,b)=0$ (iii) $f(x,y,z)=1$ (iv) $f(x,y,z,a,b)=1$
- 2 The separable equation is
(i) $f(x,p)=F(y,p)$ (ii) $f(x,p)=y$ (iii) $f(x,p)=0$ (iv) $f(x)=F(y,q)$
- 3 In hyperbolic type of PDE, discriminant part should be
(i) equal to 0 (ii) equal to 1 (iii) less than 0 (iv) greater than 1
- 4 The roots are equal then the complementary function of $f(D,D')z=0$ is
(i) $\phi(y+mx)+\phi(y-mx)$ (ii) $\phi_1(y+mx)+x\phi_2(y+mx)$
(iii) $\phi(y+mx)+\phi(y+mx)$ (iv) $\phi(y+mx)+x\phi(y+mx)$
- 5 The periodic function of $\cos x$ is
(i) 2π (ii) π (iii) $\frac{\pi}{2}$ (iv) $\frac{\pi}{4}$
- 6 The Fourier function $f(x)$ of half range cosine series at $(0,\pi)$ is
(i) $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos nx$ (ii) $\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \sin nx$
(iii) $\sum_{n=1}^{\infty} a_n \sin nx$ (iv) $\sum_{n=1}^{\infty} a_n \cos nx$
- 7 If $f(x)$ is an odd function then the Fourier integral is
(i) $\frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} f(t) \sin st \sin sx dt ds$ (ii) $\int_0^{\infty} \int_0^{\infty} f(t) \sin st \sin sx dt ds$
(iii) $\frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} f(t) \sin sx ds$ (iv) $\frac{2}{\pi} \int_0^{\infty} \int_0^{\infty} f(t) \sin st dt$
- 8 $|x| \cos sx$, where $-a < x < a$ is an even function in the interval of
(i) $(-a,a)$ (ii) $(-a,0)$ (iii) $(0,a)$ (iv) $(0,1)$
- 9 Heat conduction problem is _____
(i) $\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$ (ii) $\frac{\partial u}{\partial t} = -\frac{\partial^2 u}{\partial x^2}$ (iii) $\frac{\partial u}{\partial t} = -k^2 \frac{\partial^2 u}{\partial x^2}$ (iv) $\frac{\partial u}{\partial t} = k^2 \frac{\partial^2 u}{\partial x^2}$
- 10 Two dimensional steady state heat flow equation is
(i) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ (ii) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$
(iii) $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 1$ (iv) $\frac{\partial^2 u}{\partial x^2} = -\frac{\partial^2 u}{\partial y^2}$

SECTION - B (25 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks (5 x 5 = 25)

- 11 a Obtain PDE by eliminating the arbitrary function from $z=xy+f(x^2+y^2)$.

12 a Find the characteristic equations of $x^2u_{xx} - 2xyu_{xy} + y^2u_{yy} = e^x$.

OR

b Solve $(D^2 - 4DD' + 3D'^2)z = 0$.

13 a Find the characteristic expansion of $f(x) = x$ in $-\pi < x < \pi$.

OR

b Expand the function $f(x) = x$, $0 < x < \pi$ in Fourier sine series.

14 a Derive the Fourier integral theorem.

OR

b Find the Fourier transform of $f(x) = 1$ in $|x| < a$.

15 a Solve the equation $\frac{\partial u}{\partial t} = k^2 \frac{\partial^2 u}{\partial x^2}$ subject to the condition $u(1, t) = 0$.

OR

b Find the steady state temperature distribution in a rectangular plate of sides a and b insulated at the lateral surface and satisfying the boundary conditions $u(0, y) = 0$ for $0 \leq y \leq b$.

SECTION -C (40 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks (5 x 8 = 40)

16 a Find the general equation of the following linear PDE $(y+zx)p - (x+yz)q = x^2 - y^2$.

OR

b Find the complete integral of the PDE $p^2z^2 + q^2 = 1$.

17 a Derive the canonical form of $u_{xx} + 2u_{xy} + 4u_{yy} + 2u_x + 3u_y = 0$.

OR

b Solve $\frac{\partial^2 z}{\partial x^2} - 5 \frac{\partial^2 z}{\partial x \partial y} + 6 \frac{\partial^2 z}{\partial y^2} = e^{x+y}$.

18 a Expand $f(x) = x(2\pi - x)$, as Fourier series in $(0, 2\pi)$ and hence deduce that

$$1 + \frac{1}{2^2} + \frac{1}{3^2} + \dots = \frac{\pi^2}{6}$$

OR

b Find the half range sine series for $\sin ax$ in $0 < x < \pi$.

19 a Find the Fourier cosine integral of the function e^{-ax} . Hence deduce the value

of the value $\frac{2}{\pi} \int_0^{\infty} \frac{\cos \lambda x}{1 + \lambda^2} d\lambda$.

OR

b Find the Fourier transform of $\frac{1}{\sqrt{|x|}}$.

20 a Derive the solution of heat equation.

OR

b Derive the two dimensional heat flow equations.