

PSG COLLEGE OF ARTS & SCIENCE
(AUTONOMOUS)

MSc DEGREE EXAMINATION MAY 2023
(Second Semester)

Branch – MATHEMATICS

PARTIAL DIFFERENTIAL EQUATIONS

Time: 3 hours

Maximum Marks: 50

SECTION-A (5 Marks)

Answer ALL questions

ALL questions carry EQUAL marks (5 x 1 = 5)

- The partial differential equation corresponding to the equation $(x - a)^2 + (y - b)^2 + z^2 = 1$ is ____
(i) $z = (x + a)(y + b)$ (ii) $z^2(1 + p^2 + q^2) = 1$
(iii) $2z = (ax + y)^2 + b$ (iv) $ax^2 + by^2 + z^2 = 1$
- The partial differential equation of the form $Pp + Qq = R$, where P, Q and R are functions of x, y, z is called ____
(i) Clairaut's equation (ii) Characteristic equation
(iii) Charpit's equation (iv) Lagrange's equation
- The second order partial differential equation is elliptic if ____
(i) $S^2 - 4RT > 0$ (ii) $S^2 - 4RT = 0$
(iii) $S^2 - 4RT < 0$ (iv) $S^2 - 4RT \neq 0$
- The displacement $\xi(x, t)$ in longitudinal vibration of a bar satisfies the wave equation $\frac{\partial^2 \xi}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 \xi}{\partial t^2}$ where $c^2 =$ ____.
(i) $\frac{E}{\rho}$ (ii) $\frac{T}{\rho}$ (iii) $\frac{T}{\sigma}$ (iv) $\frac{1}{LC}$
- The diffusion equation is represented by ____.
(i) $u_{tt} - c^2 \Delta^2 u = 0$ (ii) $u_t - k \Delta^2 u = 0$
(iii) $\Delta^2 u = 0$ (iv) $\Delta^2 u = f(x, y, z)$.

SECTION - B (15 Marks)

Answer ALL Questions

ALL Questions Carry EQUAL Marks (5 x 3 = 15)

- (a) Find the general integral of the linear partial differential equation $y^2 p - xyq = x(z - 2y)$.
OR
(b) Find the surface which intersects the surfaces of the system $z(x + y) = c(3z + 1)$ orthogonally and which passes through the circle $x^2 + y^2 = 1, z = 1$.
- (a) If u is the complementary function and z_1 a particular integral of a linear partial differential equations, then show that $u + z_1$ is a general solution of the equation.
OR
(b) Find the particular integral of $(D^2 - D') = 2y - x^2$.

Cont...

8. (a) If $\rho > 0$ and $\Psi(r) = \int_V \frac{\rho(r') dr'}{|r-r'|}$, where the volume V is bounded, then prove that $\lim_{r \rightarrow \infty} r \Psi(r) = M$ where $M = \int_V \rho(r') dr'$.

OR

- (b) Explain briefly about the two main types of the boundary value problem for that Laplace's equation.
9. (a) Write any two applications of wave equation in Physics.

OR

- (b) Show that $y = f(x + ct) + g(x - ct)$ is the general solution of wave equation $\frac{\partial^2 y}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 y}{\partial t^2}$ where f and g are arbitrary functions.

10. (a) Analyze the occurrence of diffusion equation in conducting media.

OR

- (b) Show that $\theta = \frac{1}{\sqrt{t}} \exp\left(-\frac{x^2}{4kt}\right)$ is a solution of the diffusion equation $\frac{\partial^2 \theta}{\partial x^2} = \frac{1}{k} \frac{\partial \theta}{\partial t}$.

SECTION -C (30 Marks)

Answer ALL questions

ALL questions carry EQUAL Marks (5 x 6 = 30)

11. (a) Show that the equations $xp - yq = x$; $x^2p + q = xz$ are compatible and solve them.

OR

- (b) Find the complete integral of the equation $p^2x + q^2y = z$.

12. (a) Derive the Laplace equation in cylindrical coordinates.

OR

- (b) Reduce the equation $\frac{\partial^2 z}{\partial x^2} + 2 \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial y^2} = 0$ to canonical form and solve it.

13. (a) Show that the surfaces $x^2 + y^2 + z^2 = cx^{2/3}$ can form a family of equipotential surfaces and find the general form of the corresponding potential function.

OR

- (b) Find uniform insulated sphere of dielectric constant κ and radius a carries on its surface a charge density $\lambda P_n \cos \theta$, show that the interior of the sphere contributes an amount $\frac{8\pi^2 \lambda^2 a^3 \kappa n}{(2n+1)(\kappa n + n+1)^2}$ to the electrostatic energy.

14. (a) Derive the D'Alembert's solution of one dimensional wave equation.

OR

- (b) Find approximate values for the first three eigenvalues of a square membrane of side 2.

15. (a) State and prove the Duhamel's theorem.

OR

- (b) Show that the Poisson integral $\theta(x, t) = \frac{1}{2(\pi kt)^{1/2}} \int_{-\infty}^{\infty} \phi(\xi) e^{-\frac{(x-\xi)^2}{4kt}} d\xi$ is the solution of the initial value problem

$$\frac{\partial^2 \theta}{\partial x^2} = \frac{1}{k} \frac{\partial \theta}{\partial t} \quad -\infty < x < \infty, \theta(x, 0) = 0; \theta(x, t) = \phi(x), t \rightarrow 0.$$