

Roll No.

(12/24)

15206

M. Sc. (2 Year) EXAMINATION

(For Batch 2021 & Onwards)

(First Semester)

MATHEMATICS

MSC/MATHS/I/CC5

Ordinary Differential Equations

Time : Three Hours

Maximum Marks : 70

Note : Attempt *Five* questions in all. Q. No. 1 is compulsory of 10 marks. Attempt *four* more questions (15 marks each) by selecting *one* question from each Unit.

Compulsory Question

1. (a) Define a uniformly Lipschitz continuous function.

(2-17/1) B-15206

P.T.O.

- (b) Define Wronskian for a homogeneous LDE.
- (c) Describe Green's formula.
- (d) Describe oscillatory and non-oscillatory equations.
- (e) Describe Green function.

Unit I

- 2. (a) State and prove Gronwall's inequality.
- (b) State and prove Cauchy-Peano existence theorem.
- 3. State and prove Picard-Lindelof existence and uniqueness theorem.

Unit II

- 4. State and prove Abel's identity for n th order linear differential equation.

- 5. (a) State and prove Lagrange's identity.
- (b) Find Wronskian of three independent solution of $\frac{d^3x}{dt^3} - \frac{d^2x}{dt^2} - \frac{dx}{dt} + x = 0$ in $[0, 1]$.

Unit III

- 6. (a) Give a detailed note on Prufer's transformation.
- (b) Define self adjoint equation of second order. Discuss necessary and sufficient condition for linear second order differential equation to be a self adjoint equation.
- 7. State and prove Sturm fundamental comparison theorem.

Unit IV

- 8. (a) What is Orthogonality of functions ? Prove that eigen functions corresponding to distinct eigen values are orthogonal.

(b) Describe regular linear BVP, singular linear BVP, non-linear BVP, Sturm Liouville BVP.

9. (a) Using Green function, solve : 10

$$y'' + y = x^2, y(0) = y\left(\frac{\pi}{2}\right) = 0$$

(b) Find eigen values and eigen vectors of

$$\frac{d^2 y}{dx^2} + \lambda x = 0, y(0) = 0, y(L) = 0 \text{ where}$$

$$L > 0.$$

5