



LOYOLA COLLEGE (AUTONOMOUS), CHENNAI – 600 034

M.Sc. DEGREE EXAMINATION – MATHEMATICS

SECOND SEMESTER – APRIL 2016

MT 2806 - PARTIAL DIFFERENTIAL EQUATIONS

(6th batch)

Date: 16-04-2016

Dept. No.

Max. : 100 Marks

Time: 01:00-04:00

ANSWER ALL QUESTIONS

1. a) (i) Find the general integral of $z = xy + f(x^2 + y^2)$.

OR

(ii) Discuss the partial differential equation $f(z, p, q) = 0$ and find the Complete integral of $p(1 + q^2) = q(z - 1)$.

(5 Marks)

b) (i) Obtain the condition of compatibility of $f(x, y, z, p, q) = 0$ and $g(x, y, z, p, q) = 0$

(ii) Use Charpit's method to solve $p = (z + qy)^2$

(7+8 Marks)

OR

(iii) Show that $xp - yq = x$ and $x^2p + q = xz$ are compatible and find the solution.

(iv) Use Jacobi's method to solve $p^2x + q^2y = z$.

(7 + 8 Marks)

2. a) (i) Reduce $U_{xx} + 4U_{xy} + 4U_{yy} + U_x = 0$ to a canonical form.

OR

(ii) Solve $(D^2 - 2D D' + D'^2) z = x^3$

(5Marks)

b) (i) Find the solution of the equation $\nabla_1^2 z = e^{-x} \cos y$, which tends to zero as $x \rightarrow \infty$ and has the value $\cos y$ when $x = 0$.

(15 Marks)

OR

(ii) Obtain the canonical form of the elliptic partial differential equation.

(iii) Solve $(D^3 - 2D^2 D' - D D'^2 + 2D'^3) z = e^{x+y}$

(8+7 Marks)

3. a) (i) Obtain the Laplace equation.

OR

(ii) Obtain the Poisson's equation.

(5 Marks)

b) (i) Solve a two dimensional Laplace equation subject to the boundary conditions: $u(x, 0) = 0, u(x, a) = 0, u(x, y) \rightarrow 0$ as $x \rightarrow \infty$ when $x \geq 0$ and $0 \leq y \leq a$.

OR

(ii) State and prove Interior Dirichlet Problem for a Circle.

(15 Marks)

4. a) (i) Derive reduction of one dimensional wave equation to canonical form and its equation.

OR

(ii) Discuss the Transmission Line problem.

(5 Marks)

b) (i) Obtain the solution of Diffusion equation in spherical coordinates.

OR

(ii) A transmission line 1000 km long is initially under steady state conditions with potential 1300 volts at the sending end $x = 0$ and 1200 volts at the receiving end $x = 1000$. The terminal end of the line is suddenly grounded but the potential at source is kept at 1300 volts. Assuming the inductance and leakance to be negligible, find the potential $v(x, t)$.

(15 Marks)

5. a) (i) If $f(z)$ be analytic for $Re(z) \geq \gamma$ where γ is a real constant greater than zero, then for $Re(z_0) > \gamma$,

$$\text{then } f(z_0) = \frac{1}{2\pi i} \int_{\gamma-i\beta}^{\gamma+i\beta} \frac{f(z) dz}{z-z_0}.$$

OR

(ii) Show that the Green's function $G(\vec{r}, \vec{r}')$ has the symmetry property.

(5 Marks)

b.(i) Solve the initial value problem by using Laplace transform method $k \frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}$,
 $0 < x < l$, $0 < t < \infty$, subject to the condition $u(0, t) = 0$, $u(l, t) = g(t)$,
 $0 < t < \infty$ and $u(x, 0) = 0$, $0 < x < l$.

OR

(ii) Use Green's function technique to solve Dirichlet's problem for an infinity space.

(15 Marks)
