```java
import java.util.Scanner;

class Student {
    int rollNo;
    String name;
    String mobile;
    String city;

    public void set() {
        Scanner scanner = new Scanner(System.in);
        System.out.print("Enter roll number: ");
        this.rollNo = scanner.nextInt();

        scanner.nextLine(); // Consume newline character left by
        nextInt()

        System.out.print("Enter name: ");
        this.name = scanner.nextLine();
        boolean flag = false;
        do {
            System.out.print("Enter mobile number (10 digits): ");
            this.mobile = scanner.next();

            if (this.mobile.length() == 10) {
                for (int i = 0; i < mobile.length(); i++) {
                    if (mobile.charAt(i) >= '0' && mobile.charAt(i) <=
                    '9') {
                        flag = true;
                    } else {
                        flag = false;
                        System.out.println("Invalid mobile number.
                        Please try again.");
                        break;
                    }
                }
            } else {
                System.out.println("Invalid mobile number. Please try
                again.");
            }
        } while (flag == false);

        scanner.nextLine(); // Consume newline character left by
        nextLong()

        System.out.print("Enter city: ");
        this.city = scanner.nextLine();
    }

    public void display() {
        System.out.println("Roll number: " + this.rollNo);
        System.out.println("Name: " + this.name);
        System.out.println("Mobile: " + this.mobile);
        System.out.println("City: " + this.city);
    }
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    public int getRollNo() {
        return this.rollNo;
    }

    public void setName(String name) {
        this.name = name;
    }
}

class Main {
    public static void main(String[] args) {
        Scanner scanner = new Scanner(System.in);

        System.out.print("Enter number of students: ");
        int numStudents = scanner.nextInt();

        Student[] students = new Student[numStudents];

        for (int i = 0; i < numStudents; i++) {
            System.out.println("Enter details for student " + (i + 1) +
            ":");
            students[i] = new Student();
            students[i].set();
            System.out.println();
        }

        int choice;
        do {
            System.out.println("Menu:");
            System.out.println("1. Display all students");
            System.out.println("2. Search student by roll number");
            System.out.println("3. Modify student name by roll number");
            System.out.println("4. Exit");
            System.out.print("Enter your choice (1-4): ");
            choice = scanner.nextInt();
            System.out.println();

            switch (choice) {
                case 1:
                    for (int i = 0; i < numStudents; i++) {
                        students[i].display();
                        System.out.println();
                    }
                    break;
                case 2:
                    System.out.print("Enter roll number to search: ");
                    int rollNo = scanner.nextInt();
                    boolean found = false;
                    for (int i = 0; i < numStudents; i++) {
                        if (students[i].getRollNo() == rollNo) {
                            students[i].display();
                            System.out.println();
                            found = true;
                            break;
                        }
                    }
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                    }
                    if (!found) {
                        System.out.println("Student with roll number " +
                        rollNo + " not found.");
                    }
                    break;
                case 3:
                    System.out.print("Enter roll number to modify: ");
                    rollNo = scanner.nextInt();
                    found = false;
                    for (int i = 0; i < numStudents; i++) {
                        if (students[i].getRollNo() == rollNo) {
                            System.out.print("Enter new name: ");
                            String newName = scanner.next();
                            students[i].setName(newName);
                            System.out.println("Name modified
                            successfully.");
                            found = true;
                            break;
                        }
                    }
                    if (!found) {
                        System.out.println("Student not found with roll
                        number " + rollNo);
                    }
                    break;
                case 4:
                    System.out.println("Exiting program.");
                    System.exit(0);

                default:
                    System.out.println("Invalid option selected. Please
                    select again.");
            }
        } while (choice != 4);
    }
}
```