

Student

SHAURYA JOHARI

Total Points

24 / 25 pts

Question 1

Question1

6 / 7 pts

✓ + 1 pt Name written in capital + cleanly + inside box

+ 1 pt 1a. Correct formula for convolution

✓ + 1 pt 1a. Correct calculations

+ 2 pts 1a. Fully correct

+ 0 pts 1a. Incorrect

+ 1 pt 1b. correct formula of LT for  $y''$  and  $\cos$

+ 1 pt 1b. Correct calculation of  $Y = LT(y)$

+ 2 pts 1b. Correct calculation of inverse Laplace transform to find  $y$

✓ + 4 pts 1b. Fully correct

+ 0 pts 1b. Incorrect

Sign error.

Question 2

Question2

6 / 6 pts

+ 0 pts 2a. Incorrect

+ 1 pt 2a. -1 irregular singular

+ 1 pt 2a. Found ALL singular points 0, 1, -1

+ 1 pt 2a. 0,1 regular singular

✓ + 3 pts 2a. Fully Correct

+ 0 pts 2b INcorrect

+ 1 pt 2b. correctly found  $p(0)$ ,  $q(0)$  (or  $b(0)$ ,  $c(0)$ )

+ 1 pt 2b. Only one Frobenious solution due to repeated roots

✓ + 3 pts 2b. Fully correct

+ 1 pt 2b. Indicial equation general formula correct

### Question 3

#### Question3

6 / 6 pts

✓ + 3 pts 3a. Fully Correct

+ 0 pts 3a. Incorrect

+ 1 pt 3a. argued not all  $a_n$  zero.

+ 1 pt 3a. written  $f(x) = (x - x_0)^m g(x)$

+ 1 pt 3a. argued  $g(x)$  non-zero in a nbd

✓ + 3 pts 3b. Fully correct

+ 0 pts 3b. Incirrect

+ 1 pt 3b. Given that  $fg' - f'g = 0$  on an interval  $I$ . Since zeros of  $f$  are isolated points we can choose an interval  $I' \subset I$  such that  $f \neq 0$  on  $I'$ .

+ 1 pt 3b Then on  $I'$ , we have  $(fg' - f'g)/f^2 = 0$ , implies  $(g/f)' = 0$ , implies  $g = cf$  on  $I'$ .

+ 1 pt 3b. Now  $h = g - cf$  is analytic on  $I$  and  $h$  is zero on an interval  $I'$  i.e.  $h$  has non isolated zero. Hence by (i), we must have  $h = 0$  on  $I$ .

### Question 4

#### Question4

6 / 6 pts

+ 6 pts Fully Correct

+ 0 pts Incorrect

✓ + 1 pt  $\lambda > 0$  case: general soution correct

✓ + 1 pt  $\lambda > 0$  case: correct caclution using boundary conditions

✓ + 1 pt  $\lambda = 0$  case: General solution correct

✓ + 1 pt  $\lambda = 0$  case: correct calculation using boundary conditions

✓ + 1 pt  $\lambda < 0$  case: General solution correct

✓ + 1 pt  $\lambda < 0$  case: correct calculation using boundary conditions

4. Find the eigenvalues and the eigenfunctions of the following boundary value problem

$$y'' + \lambda y = 0, y(0) = 0, y(2\pi) = 0.$$

Answer: Assume  $\lambda = -p^2$  Where  $p > 0$  [6]

$$y'' - p^2 y = 0 \Rightarrow \text{Possible Eigen Function: } Ae^{px} + Be^{-px}.$$

But we have Boundary condition  $A+B=0$  cond.

$$Ae^{2\pi p} + Be^{-2\pi p} = 0 \Rightarrow A=B=0$$

$\therefore$  No eigenfunction if  $\lambda < 0$

If  $\lambda = 0$ , Then  $y'' = 0 \Rightarrow y = A+Bx$   
 But boundary condition  $\Rightarrow A=0$  &  $B=0 \Rightarrow y=0$   
 $y \equiv 0$  Can't be Taken as an eigenfunction

$$\lambda > 0 \Rightarrow \lambda = q^2 \quad q \in \mathbb{R}$$

$$y'' + q^2 y = 0 \Rightarrow \text{Possible Functions: } A \cos qx + B \sin qx$$

$$\text{Boundary condition: } y(0) = 0 \Rightarrow A = 0.$$

$$y(2\pi) = 0 \Rightarrow B \sin 2q\pi = 0.$$

$$\text{But } \sin n\pi = 0 \quad \forall n \in \mathbb{Z}^+$$

$$n^2 = 4q^2 \Rightarrow q = \frac{n}{2}$$

$\lambda = \frac{n^2}{4}$  Where  $n \in \mathbb{N}$  Gives us all possible eigen values for BVP

And Eigen functions:  $A \sin \frac{n\pi x}{2}$

$$P \sin \frac{n\pi x}{2} + Q \sin \left(-\frac{n\pi x}{2}\right) = (P-Q) \sin \frac{n\pi x}{2} \equiv C \sin \frac{n\pi x}{2}$$

$$C \in \mathbb{R} \text{ is const.} \quad C \sin \frac{n\pi x}{2} \quad \text{Where } n \in \mathbb{N}$$

Eigen values  $\lambda = n^2/4$  Eigen function:  $C \sin \frac{n\pi x}{2} = y(x)$

ODE : MTH 114M : End-Sem-B

h = f \* g convolution

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- Write your name cleanly in CAPITAL letters and roll number inside the boxes (1 mark).
- Write answers in the space provided only. Total marks: 25 Time: 5:00 pm - 7:00 pm.

1. (a) Find the convolution  $e^{at} * e^{bt}$  for  $a \neq b$ .

(b) Use Laplace transform to solve the ODE:  $y'' + 4y = \cos 2t$ ,  $y(0) = 0$ ,  $y'(0) = 1$ .  $\mathcal{L}(f(x)) = \int_0^\infty e^{-st} f(t) dt$

Ans:  $f(t) = e^{at}$   $g(t) = e^{bt}$

$$f * g = \int_0^t f(\tau) g(t-\tau) d\tau \quad (x \geq t, t \geq \tau)$$

$$\text{Convolution} \Rightarrow \int_0^t e^{a\tau} e^{b(t-\tau)} d\tau = e^{bt} \int_0^t e^{(a-b)\tau} d\tau = \frac{e^{bt} - e^{at}}{a-b}$$

Ans:  $\mathcal{L}(\cos pt) = \frac{s}{s^2 + p^2} \quad p \in \mathbb{R} \quad p = 2$

$$\mathcal{L}(y) = Y, \text{ Then } \mathcal{L}(y'') = s^2 Y - sy(0) - y'(0) \Rightarrow$$

$$\mathcal{L}(y'' + 4y) = s^2 Y - s(0) - 1 + 4Y = \frac{s}{s^2 + 4}$$

$$(s^2 + 4)Y = \frac{s}{s^2 + 4} \Rightarrow Y = \frac{1}{s^2 + 4} + \frac{s}{(s^2 + 4)^2}$$

$$\mathcal{L}(\sin px) = \frac{p}{s^2 + p^2} \quad \forall p \in \mathbb{R}$$

$$\mathcal{L}^{-1}(Y) = y(x) = \mathcal{L}^{-1}\left(\frac{1}{s^2 + 4} + \frac{s}{s^2 + 4} \times \frac{1}{2} \times \frac{2}{s^2 + 4}\right) =$$

$$\frac{\sin 2t}{2} + \frac{1}{2} \int_0^t \sin 2\tau \cos(2t-2\tau) d\tau$$

$$\equiv \frac{\sin 2t}{2} + \frac{1}{4} \int_0^t (\sin 2t) d\tau + (\sin 4t - 2t) d\tau =$$

$$\frac{\sin 2t}{2} + \frac{t \sin 2t}{4} = y(t)$$

$$\int_0^t \sin(4t-2\tau) d\tau = \int_0^t \sin(4(t-\tau)) d\tau = \int_0^t \sin(2(1-\tau)) d\tau = 0.$$

2. (a) Locate and classify the singular points of the ODE:  $x^2(x^2-1)^2y'' - x(1-x)y' + y = 0$ .  
 (b) What is the indicial equation for singular point  $x_0 = 0$ ? How many Frobenius series solution does it have about  $x_0 = 0$ ?

Ans. Answer:  $y'' + \frac{x(x-1)}{x^2(x-1)^2(x+1)^2}y' + \frac{y}{x^2(x-1)^2(x+1)^2} = 0$  [3+3]

$p(x) = \frac{x(x-1)}{x^2(x-1)^2(x+1)^2}$   $q(x) = \frac{1}{x^2(x-1)^2(x+1)^2}$

$p(x)$  &  $q(x)$  are undef when  $x = 0$  OR  $\pm 1$ . These are our sing. pts. (singular points)

$\lim_{x \rightarrow x_0} (x-x_0)p(x)$  Exists when  $x_0 = 0$  OR  $\pm 1$  BUT NOT  $-1$

$\lim_{x \rightarrow x_0} (x-x_0)^2q(x)$  " where for all:  $x_0 = -1, 0$  OR  $1$

$\therefore x_0 = 0$  &  $x_0 = 1$  Are Regular Singular Points

Meanwhile  $x_0 = -1$  Is irregular singular point.

Ans.  $x^2y'' + x \frac{(x-1)}{(x^2-1)(x+1)^2}y' + \frac{y}{(x-1)^2(x+1)^2} = 0$

Power series of  $z$

$b(x) = - (1+x+x^2 \dots)(1-x+x^2-x^3 \dots)^2$

$c(x) = \frac{1}{(1-x+x^2 \dots)^2(1+x+x^2 \dots)^2}$

$b_0 = b(0) = 1$   $c_0 = c(0) = 1$

Indical eq<sup>n</sup>:  $r(r-1) + b_0r + c_0 = 0$

$r^2 - 2r + 1 = 0 \Rightarrow (r-1)^2 = 0$

$\therefore$  We have double root  $r=1$  For indicial eq<sup>n</sup>

There's only 1 Frobenius series sol<sup>n</sup> about  $x_0 = 0$

(Frobenius Form:  $x^2y'' + x b(x)y' + c(x)y = 0$ )

$C_{1-2} = 1+z+z^2+z^3 \dots$  &  $\frac{1}{1+z} = 1-z+z^2-z^3 \dots$  For Part (A)

$\uparrow$  - Basically  $x_1, x_2$  are consecutive Os of  $h(x)$  &  $\infty$  many  
 CFor Part A)

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Part B

3. (a) Let  $f(x) : I = (a, b) \rightarrow \mathbb{R}$  be a (real) analytic function which is not identically zero. Show that if  $f(x_0) = 0$  then  $\exists \epsilon > 0$  such that  $f(x) \neq 0$  for all  $0 < |x - x_0| < \epsilon$  (i.e., zeros of  $f$  are isolated).  
 (b) Deduce that if  $f, g$  are analytic functions on an interval  $I = (a, b)$  and the Wronskian  $W(f, g) = 0$  on  $I$  then  $f, g$  are linearly dependent on  $I$ .

Ans. Answer:  $W(f, g) = fg' - gf' = 0 \quad \forall x \in I$

We can choose  $I' \subset I$  s.t.  $f(x) \neq 0$  when  $x \in I'$

$\therefore$  Over  $I'$ ,  $-gf' + fg' = 0 \Rightarrow \frac{d}{dx} \left( \frac{g}{f} \right) = 0 \Rightarrow$

$\frac{g}{f} = C \in \mathbb{R}$

Now consider  $h: g(x) - C f(x)$

If  $f, g$  were linearly independent over  $I$  (hence  $I'$ )

Then isolated Os would've occurred over  $(a, b)$  for  $h(x)$

But now  $h(x)$  is analytic over  $I'$  & non isolated Os em: contradicting our assumption (over  $I'$ )

Thus  $f, g$  are linearly dependent.

Ans.  $f(x)$  is analytic about  $x = x_0 \Rightarrow$

$f(x) = \sum_{n=0}^{\infty} a_n (x-x_0)^n$  where  $a_0 = f(x_0) = 0$

$\therefore f(x) \neq 0 \quad \exists k \in \mathbb{N}$  s.t.  $a_k \neq 0$

Now  $f(x) = (x-x_0)^k \sum_{n=0}^{\infty} a_{k+n} (x-x_0)^n = (x-x_0)^k b(x)$

$b(x)$  is analytic about  $x_0$   $\rightarrow$  Where  $b(x)$  is another power series &  $b(x) \neq 0$

And  $b(x_0) = a_k \neq 0$ .  $\Rightarrow$  If  $x_1 \neq x_0, x_2$  are  $\infty$  of  $a(x)$  Then  $b(x_1) = b(x_2) = 0$  consecutive

Choose  $\epsilon = \min\{x_2 - x_0, x_0 - x_1\}$ . Then  $\forall x \in (x_0 - \epsilon, x_0 + \epsilon)$

$(x \neq x_0) \rightarrow (x-x_0)^k \neq 0$  &  $b(x) \neq 0 \Rightarrow f(x) \neq 0 \quad \forall x \in (x_0 - \epsilon, x_0 + \epsilon)$

$\therefore$  Infinite  $x$  b/w 2 consecutive Os of  $f(x)$  s.t.  $f(x) \neq 0$   $\nexists x_0$   
 $f(x)$  has isolated Os, HP.