Department of Applied Mathematics & Computational Science Shri G. S. Institute of Technology & Science B.E. II Year ELEX & TC / MA 27014 – Mathematics III

Assignment-1

1. Form the partial differential equations by eliminating the arbitrary constants from the following equations:

(i)
$$z = (x-a)^2 + (y-b)^2$$
 (ii) $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ (iii) $\log(az-1) = x + ay + b$.

2. Form the partial differential equations by eliminating the arbitrary function from the following equations:

(i)
$$z = xy + f(x^2 + y^2)$$
 (ii) $z = x^n f(\frac{y}{x})$ (iii) $z = xf_1(x + y) + f_2(x + y)$.

3. Form the partial differential equation from the following:

(i)
$$F(x+y+z, x^2+y^2-z^2)=0$$
 (ii) $F(x^2+y^2, x^2-z^2)=0$

(iii)
$$F(xy+z^2, x+y+z)=0$$
.

4. Solve the following partial differential equations:

(i)
$$(y-xz)p+(yz-x)q=(x+y)(x-y)$$
 (ii) $x(z^2-y^2)p+y(x^2-z^2)q=z(y^2-x^2)$

(iii)
$$x(y^2 + z)p + y(x^2 + z)q = z(x^2 - y^2)$$
 (iv) $(x^2 - y^2 - z^2)p + 2xyq = 2xz$.

5. Solve the following linear partial differential equations:

(i)
$$(D^2 + DD' - 6D'^2)z = x^2y + e^{3x+y}$$
 (ii) $(D^2 - 6DD' + 5D'^2)z = xy + e^x \sinh y$

(iii)
$$\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial y^2} = e^{x-y} \sin(2x+3y)$$
 (iv)
$$\frac{\partial^3 z}{\partial x^3} - 2 \frac{\partial^3 z}{\partial x^2 \partial x} = e^{x+2y} + 4 \sin(x+y).$$

- **6.** Using the method of separation of variables, solve $\frac{\partial u}{\partial t} = 4 \frac{\partial^2 u}{\partial x^2}$ if $u(x, 0) = 4x \frac{1}{2}x^2$.
- 7. Obtain the three possible solution of two dimensional heat equation

$$\frac{\partial u}{\partial t} = c^2 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right).$$

8. Obtain a Fourier series to represent the function $f(x) = |x|, -\pi < x < \pi$, and hence deduce

that
$$1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots = \frac{\pi^2}{8}$$
.

- 9. If f(x) = x + 1, for $0 < x < \pi$, find its Fourier (i) sine series (ii) cosine series.
- 10. Find the Fourier series representation of the function $f(x) = \sin ax$, in (-2, 2).
- **11.** Find the Fourier transform of the functions (i) $f(x) = e^{-\frac{x^2}{2}}$ and (ii) $f(x) = \begin{cases} x^2, |x| < a \\ 0, |x| > a \end{cases}$

12. Find the Fourier sine transform of the following functions

(i)
$$f(x) = xe^{-\frac{x^2}{2}}$$

(ii)
$$f(x) = ae^{-\alpha x} + be^{-\beta x}$$

13. Find the Fourier cosine transform of the following functions

(i)
$$f(x) = \frac{1}{1+x^2}$$

(i)
$$f(x) = \frac{1}{1+x^2}$$
 (ii) $f(x) = ae^{-\alpha x} + be^{-\beta x}$.

14. Express $f(x) = \begin{cases} 1, & 0 \le x \le \pi \\ 0, & x > \pi \end{cases}$, as a Fourier sine integral and hence evaluate

$$\int_{0}^{\infty} \frac{1 - \cos \pi \lambda}{\lambda} \sin \lambda x d\lambda.$$

15. Using Fourier integral method prove that $\int_{0}^{\infty} \frac{\sin \pi \lambda}{1 - \lambda^{2}} \sin \lambda x d\lambda = \begin{cases} \frac{\pi}{2} \sin x, & 0 \le x \le \pi \\ 0, & x > \pi \end{cases}.$