

Ordinary Differential Equations

1. Form a differential equation whose general solution is

i) $y = ae^{-2x} + be^{-3x}$ (Ans : $\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 0$)

ii) $y = e^x(A\cos x + B\sin x)$ (Ans : $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 2y = 0$)

Solve the differential equations-

1. $\frac{dy}{dx} = \frac{x \sin x}{2e^y \sinh y}$ (Ans: $\frac{e^{2y}}{2} - y + x \cos x - \sin x = C$)

2. $\frac{dy}{dx} = \sin(x+y) + \cos(x+y)$ (Ans : $\log[1 + \tan(\frac{x+y}{2})] - x = C$)

3. $\frac{dy}{dx} = \frac{x^3 - y^3}{yx^2}$ (Ans: $cy = e^{\frac{-x^3}{3y^3}}$)

4. $(x + y \cot \frac{x}{y})dy - y dx = 0$ (Ans : $y \cos \frac{x}{y} = C$)

5. $\frac{dy}{dx} = \frac{\tan y - 2xy - y}{x^2 - x \tan^2 y + \sec^2 y}$ (Ans : $x \cdot \tan y - xy - x^2 y - \tan y = C$)

6. $y \log y dx + (x - \log y)dy = 0$ (Ans : $2x \log y - (\log y)^2 = C$)

7. $(2y + y^4)dx + (2y^4 + xy^3 - 4x)dy = 0$ (Ans : $xy + \frac{x}{y^2} + y^2 = C$)

8. $x \cos x \frac{dy}{dx} + (\cos x - x \sin x)y = 1$ (Ans : $xy \cos x - x = C$)

9. $\frac{dy}{dx} - xy = -y^3 e^{x^2}$ (Ans : $\frac{e^{x^2}}{y^2} = 2x + C$)

10. $(y - 2x^3)dx - x(1 - xy)dx = 0$ (Ans: $\frac{y}{x} + x^2 - \frac{y^2}{2} = C$)

11. $(x^2 y - 2xy^2)dx = (x^3 - 3x^2 y)dy$ Ans : $\frac{x}{y} - 2 \log x + 3 \log y = C$

12. $ye^y dx = (y^3 + 2xe^y)dy$ (Ans : $\frac{x}{y^2} + e^{-y} = C$)

13. $\sin y \frac{dy}{dx} - \cos x (2 \cos y - \sin^2 x) y = 0$
(Ans : $4 \cos y = 2 \sin^2 x + 2 \sin x = 1 = C e^{-2 \sin x}$)

14. $\cos y - x \sin y \frac{dy}{dx} = \sec^2 x$ (Ans: $x \cos y = \tan x + C$)

15. $(xy^2 - e^{\frac{1}{x^3}})dx + x^2 y dy = 0$ (Ans : $\frac{3y^2}{x^2} - 2e^{-x^{-3}} = C$)

APPLICATIONS OF DIFFERENTIAL EQUATIONS

Orthogonal Trajectories

13. Find the orthogonal trajectories of the family of $y^2 = 4ax$. **(Ans : $2x^2 + y^2 = C$)**
14. Find the orthogonal trajectory of the family of ellipses $\frac{1}{2}x^2 + y^2 = C$, where $C > 0$
(Ans : $x^2 = ky$)
- [Ref: Kreyszig, page-36]**
15. Find the orthogonal trajectory of the family of $r = a \cos \theta$. **(Ans : $r = C \sin \theta$)**
16. Find the orthogonal trajectory of the family of $r = a (1 - \cos \theta)$. **(Ans: $r = C(1 + \cos \theta)$)**
17. Find the orthogonal trajectory of the family of $e^x + e^{-y} = c$. **(Ans: $e^y - e^{-x} = C$)**

Electric Circuits

20. An electric circuit contains an inductance of 0.5 henry and a resistance of 10 ohms in series with electro motive force of 20 volts. Find the current at any time t , it is zero at $t=0$.
(Ans : $\frac{1}{5}(1 - e^{-200t})$)

21. A circuit consist of resistance R ohms and condenser C farads connected to constant electromotive force E , if $\frac{q}{C}$ is the voltage of condenser at time t after closing the circuit.

Show that the voltage at time t , is $E \left(1 - e^{-\frac{t}{RC}}\right)$. Also find current flowing into the circuit.

22. The charge Q on the plate of a condenser of capacity ' C ' charged through a resistance ' R ' by steady voltage ' V ' satisfies the differential equation $R \frac{dQ}{dt} + \frac{Q}{C} = V$. If

$Q=0$ at $t=0$ then show that $Q = CV[1 - e^{-t/RC}]$. Find the current flowing into the plate.

(Ans: $i = \frac{V}{R} e^{-\frac{t}{RC}}$)

23. Find the current i in the circuit having resistance R and condenser of capacity C in series with emf $E \sin \omega t$.

24. The equation of L-R circuit is given by $L \frac{dI}{dt} + RI = 10 \sin t$. If $I=0$, at $t=0$, express I as a function of t . **(Ans: $I = \frac{10}{\sqrt{R^2 + L^2}} [\sin(t - \phi) + \sin \phi e^{-\frac{Rt}{L}}]$)**

Heat Conduction

23. A steam pipe 20 cm in diameter is protected with a covering 6 cm thick for which the coefficient of thermal conductivity is $k = 0.0003$ cal/cm in steady state. Find the heat lost per hour through a meter length of the pipe, if the inner surface of the pipe is at 200°C and the outer surface of the covering is at 30°C . (Ans : $q=245443.3861$)

24. A long hollow pipe has an inner diameter of 10 cm and outer diameter of 20 cm the inner surface is kept at 200°C and outer surface at 50°C . The thermal conductivity is 0.12. How much heat is lost per minute from a portion of the pipe 20 m long and also find temperature at distance $x=7.5$ cm from the centre of pipe. (Ans: $T=113^\circ\text{C}$)

Tracing of Curve

Trace the following curves

- 1) $y^2(2a - x) = x^3$
- 2) $(x^2 + y^2)x = (x^2 - y^2)$
- 3) $xy^2 = a^2(a - x)$
- 4) $x^2y^2 = a^2(y^2 - x^2)$
- 5) $(x^2 + a^2)y^2 = a^2x^2$
- 6) $(x^2 + 4a^2)y = 8a^3$
- 7) $x = a(t + \sin t), y = a(1 - \cos t)$
- 8) $x = a(t - \sin t), y = a(1 - \cos t)$
- 9) $x = a(t + \sin t), y = a(1 + \cos t)$
- 10) $r^2 = a^2 \cos 2\theta$
- 11) $r = a \cos 2\theta$
- 12) $r = a \cos 5\theta$
- 13) $r = a(1 - \cos \theta)$
- 14) $r = a \sin 2\theta$
- 15) $r = 2 \sin 5\theta$

Reduction Formulae, Beta and Gamma

1. Evaluate $\int_0^\pi x \sin^5 x \cos^8 x \, dx$ **Ans.** $\frac{8\pi}{1287}$
2. Evaluate $\int_0^{2a} x^3 (2ax - x^2)^{\frac{3}{2}} \, dx$ **Ans.** $\frac{9\pi a^7}{16}$
3. Find the reduction formula for $\int_0^{\frac{\pi}{3}} \cos^n x \, dx$ and using it evaluate $\int_0^{\frac{\pi}{3}} \cos^6 x \, dx$.
Ans. $I_n = \frac{\sqrt{3}}{n2^n} + \frac{n-1}{n} I_{n-2}, \frac{3\sqrt{3}}{32} + \frac{5\pi}{48}$
4. If $I_n = \int_0^{\frac{\pi}{4}} \frac{\sin(2n-1)x}{\sin x} \, dx$ then prove that $n(I_{n+1} - I_n) = \sin \frac{n\pi}{2}$ and hence find I_3 .
Ans. $1 + \frac{\pi}{4}$
5. If $I_n = \int_0^\infty e^{-x} \sin^n x \, dx$, Obtain the relation between I_n and I_{n-2} .
Ans. $I_n = \frac{n(n-1)}{n^2+1} I_{n-2}$
6. Evaluate $\int_0^\infty x^7 e^{-2x^2} \, dx$ **Ans.** $3/16$
7. Evaluate $\int_0^\infty 3^{-4x^2} \, dx$ **Ans.** $\frac{\sqrt{\pi}}{4\sqrt{\log 3}}$
8. Evaluate $\int_0^\infty \frac{x^4}{4^x} \, dx$ **Ans.** $\frac{24}{(\log 4)^5}$
9. Evaluate $\int_0^1 \frac{dx}{\sqrt{-\log x}}$ **Ans.** $\sqrt{\pi}$
10. Evaluate $\int_0^1 x^3 (\log x)^4 \, dx$ **Ans.** $\frac{3}{128}$
11. Show that $\int_0^1 \frac{dx}{\sqrt[3]{1-x^3}} = \frac{2\pi}{3\sqrt{3}}$
12. Show that $\int_0^\infty \frac{x^6 - x^3}{(1+x^3)^5} x^2 \, dx = 0$
13. Evaluate $\int_3^7 (x-3)^{\frac{1}{4}} (7-x)^{\frac{1}{4}} \, dx$ **Ans.** $\frac{2}{3\sqrt{3}} \left(\gamma \left(\frac{1}{4} \right) \right)^2$
14. Prove that $\int_0^\infty \frac{dx}{1+x^4} = \frac{\pi}{2\sqrt{2}}$
15. Show that $\int_0^{\frac{\pi}{2}} \sqrt{\tan \theta} \, d\theta \int_0^{\frac{\pi}{2}} \sqrt{\cot \theta} \, d\theta = \frac{\pi^2}{2}$.

Differentiation Under Integral Sign (DUIS)

1. Show that $\int_0^1 \frac{x^a - 1}{\log x} = \log(a + 1), \quad a \geq 0$
2. Show that $\int_0^\infty \frac{e^{-x} - e^{-ax}}{x \sec x} dx = \frac{1}{2} \log\left(\frac{a^2 + 1}{2}\right)$
3. Find $\int_0^\infty \frac{e^{-ax} \sin mx}{x} dx$ and hence evaluate $\int_0^\infty \frac{\sin x}{x} dx$
4. Prove that $\int_0^\infty \frac{1 - \cos ax}{x^2} dx = \frac{\pi a}{2}$
5. If $y = \int_0^x f(t) \sin a(x - t) dt$ then show that $\frac{d^2 y}{dx^2} + a^2 y = af(x)$
6. If $\phi(a) = \int_a^{a^2} \frac{\sin ax}{x} dx$ then find $\frac{d\phi}{da}$
7. Verify the DUIS rule for the $\int_a^{a^2} \log ax dx$

Error Function

1. Prove that $\operatorname{erfc}(-x) + \operatorname{erfc}(x) = 2$
2. Show that $\int_a^b e^{-x^2} dx = \frac{\sqrt{\pi}}{2} [\operatorname{erf}(b) - \operatorname{erf}(a)]$
3. Find $\frac{d}{dx} \operatorname{erfc}(ax^n)$
4. Prove that $\operatorname{erf}(x)$ is an odd function. Deduce that $\operatorname{erfc}(-x) - \operatorname{erf}(x) = 1$
5. Show that $\int_0^\infty e^{-st} \operatorname{erf}(\sqrt{t}) dt = \frac{1}{s\sqrt{s+1}}$
6. Show that $\int_0^\infty e^{-(x+a)^2} dx = \frac{\sqrt{\pi}}{2} [1 - \operatorname{erf}(a)]$
7. Show that $\frac{d}{dt} \operatorname{erf}(\sqrt{t}) = \frac{e^{-t}}{\sqrt{\pi t}}$ and hence evaluate $\int_0^\infty e^{-t} \operatorname{erf}(\sqrt{t}) dt$.
8. Show that $\int_0^t \operatorname{erf}(ax) dx + \int_0^t \operatorname{erfc}(ax) dx = t$.

Double Integral and Applications

1. $\int_1^2 \int_{-\sqrt{2-y}}^{\sqrt{2-y}} 2x^2 y^2 dx dy$ (Ans: $\frac{856}{945}$)
2. $\iint \sqrt{4x^2 - y^2} dx dy$ over the area of triangle $y = 0, y = x$ & $x = 1$
Ans: $\frac{1}{3} \left(\frac{\pi}{3} + \frac{\sqrt{3}}{2} \right)$
3. $\iint_R xy \sqrt{1-x-y} dx dy$ over the region $x \geq 0, y \geq 0$ & $x + y \leq 1$ (Ans: $\frac{16}{945}$)
4. Evaluate $\iint_R x^2 + y^2 dx dy$ over area of triangle whose vertices are (0,1), (1,1) & (1,2). (Ans: $\frac{7}{6}$)
5. Show that $\int_0^a \int_0^{a-\sqrt{a^2-y^2}} \frac{xy \log(x+a)}{(x-a)^2} dx dy = \frac{a^2}{8} (2 \log a + 1)$
6. Evaluate by changing the order
I) $\int_0^1 \int_{x^2}^{2-x} xy dx dy$ (Ans: $\frac{3}{8}$)
II) $\int_0^1 \int_0^{\sqrt{1-y^2}} \frac{e^y}{(e^y+1)\sqrt{1-x^2-y^2}} dx dy$ (Ans: $\frac{\pi}{2} \log \left(\frac{e+1}{2} \right)$)
7. Express the following integral as a single integral
 $\int_0^1 \int_0^y f(x,y) dx dy + \int_1^\infty \int_0^{\frac{1}{y}} f(x,y) dx dy$ (Ans: $\int_0^1 \int_x^{\frac{1}{x}} f(x,y) dx dy$)
8. Evaluate
I) $\int_0^{\frac{a}{\sqrt{2}}} \int_0^{\sqrt{a^2-y^2}} \ln(x^2 + y^2) dx dy$ (Ans: $\frac{\pi}{2} \left[\frac{a^2}{2} \log a - \frac{a^2}{4} \right]$)
II) $\int_0^{\frac{a}{\sqrt{2}}} \int_x^{\sqrt{a^2-x^2}} \frac{x}{\sqrt{x^2+y^2}} dx dy$ (Ans: $\frac{a^2}{2} \left(1 - \frac{1}{\sqrt{2}} \right)$)
9. Evaluate over one loop of $r^2 = a^2 \cos 2\theta$ $\iint_R \frac{r dr d\theta}{\sqrt{a^2+r^2}}$ (Ans: $2a \left(1 - \frac{\pi}{4} \right)$)
10. Find area bounded by curve $y^2 (2a - x) = x^3$ & its Asymptote (Ans: $3\pi a^2$)
11. Find area of cardioid $r = a(1 + \cos \theta)$ (Ans: $\frac{3\pi a^2}{2}$)
12. Find area bounded by curve $y^2 x = 16(4 - x)$ & its Asymptote. (Ans: 16π)
13. Find area bounded by curves $y^2 = 4x$ & $2x - y - 4 = 0$ (Ans: 9)
14. Find area bounded by curves $y^2 = x$ & $x^2 = -8y$ (Ans: $\frac{8}{3}$)
15. Evaluate $\int_0^{\frac{\pi}{2}} \int_0^y \cos 2y \sqrt{1 - a^2 \sin^2 x} dx dy$ (Ans: $\frac{1}{3a^2} [(1 - a^2)^{\frac{3}{2}} - 1]$)

Triple Integral and Applications

1. Evaluate $\iiint xyz \, dx \, dy \, dz$ Over positive octant of a sphere $x^2 + y^2 + z^2 = a^2$.
Ans: $\frac{a^6}{48}$
2. Evaluate $\int_0^2 \int_0^y \int_{x-y}^{x+y} (x + y + z) \, dz \, dx \, dy$ **Ans:** 16
3. Evaluate $\iiint x^2 y z \, dx \, dy \, dz$ throughout the volume bounded by planes $x = 0, y = 0, z = 0$ and $\frac{x}{2} - y + z = 1$. **Ans:** $\frac{8}{2520}$
4. Evaluate $\iiint \frac{z^2 \, dx \, dy \, dz}{x^2 + y^2 + z^2}$ over the volume of sphere $x^2 + y^2 + z^2 = 2$ **Ans:** $\frac{8\pi\sqrt{2}}{9}$
5. Evaluate $\iiint z^2 \, dx \, dy \, dz$ over the volume bounded by the cylinder $x^2 + y^2 = a^2$ and the paraboloid $x^2 + y^2 = z$ and the plane $z = 0$. **Ans:** $\frac{\pi a^8}{12}$
6. Evaluate $\int_0^{\pi/2} \int_0^{\sin\theta} \int_0^{(a^2-r^2)/a} r \, dz \, dr \, d\theta$ **Ans:** $\frac{5a^3}{64}$
7. Evaluate $\iiint \sqrt{1 - \frac{x^2}{4} - \frac{y^2}{9} - \frac{z^2}{64}} \, dx \, dy \, dz$ throughout the volume of Ellipsoid $\frac{x^2}{4} + \frac{y^2}{9} + \frac{z^2}{64} = 1$. **Ans:** $12\pi^2$
8. Evaluate $\iiint (x^2 + y^2 + z^2)^{3/2} \, dx \, dy \, dz$ Over the hemisphere defined by $x^2 + y^2 + z^2 = 9, z \geq 0$. **Ans:** 243π
9. Calculate the volume of the solid bounded by the following surfaces $z = 0, x^2 + y^2 = 1, x + y + z = 3$. **Ans:** 3π
10. Find by triple integration the volume of region bounded by paraboloid $az = x^2 + y^2$ and the cylinder $x^2 + y^2 = r^2$. **Ans:** $\frac{\pi r^4}{2a}$
11. A cylindrical hole of radius 4 is bored through a sphere of radius 6. Find the volume of the remaining solid. **Ans:** $\frac{4\pi}{3} (20)^{3/2}$
12. Find the volume bounded by coordinate planes and the plane $lx + my + nz = 1$. **Ans:** $\frac{1}{6m \ln}$
13. Find the volume bounded by the cylinder $x^2 + y^2 = 4$ and the planes $y + z = 4$ and $z = 0$. **Ans:** 16π
14. Find the volume bounded by $y^2 = x, x^2 = y$ and the planes $z = 0, x + y + z = 1$. **Ans:** $\frac{1}{30}$
15. Find the volume of the solid bounded by the cylinder $x^2 + y^2 = 4y$, the paraboloid $x^2 + y^2 = 2z$ and the plane $z = 0$ **Ans:** 12π

Fourier series

Q.1) Find the Fourier series expansion for $f(x) = a(2 - x)$ in the interval $0 \leq x \leq 2$

Q.2) Find Fourier series for $f(x) = x + x^2$ in the interval $-\pi < x < \pi$

and $f(x) = f(x + 2\pi)$ hence show that $\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} \dots$

Q.3) Find Fourier series for $f(x) = \frac{\pi^2}{12} - \frac{x^2}{4}$ in $(-\pi, \pi)$.

Q.4) Obtain Fourier series expansion for $f(x) = 2 - \frac{x^2}{2}$, $0 \leq x \leq 2$.

Q.5) Find the Fourier series expansion for $f(x) = \frac{1}{2}(\pi - x)$ in the interval $0 \leq x \leq 2\pi$.

Q.8) Find the Fourier series of the function $f(x) = \begin{cases} -1; & -\pi < x < 0 \\ 1, & 0 < x < \pi \end{cases}$

where $f(x) = f(x + 2\pi)$.

Q.9) Determine the Fourier series for the following function

$$f(x) = \begin{cases} 0 & -\pi < x < 0 \\ \sin x & 0 < x < \pi \end{cases}$$

Q.10) Expand the function $f(x) = x \sin x$, as a Fourier series

in the interval $-\pi < x < \pi$. Hence deduce that $\frac{\pi^2}{4} = \frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \frac{1}{7.9} + \dots$

Q.11) Expand the function $f(x) = x \cos x$, as a Fourier series

in the interval $-\pi < x < \pi$.

Harmonic Analysis

Q.12) Determine the first two harmonics of the Fourier series for the following values:

x^0	0	30	60	90	120	150	180	210	240	270	300	330
y	2.34	3.01	3.68	4.15	3.69	2.20	0.83	0.51	0.88	1.09	1.19	1.64

Express T as a Fourier series up to first two harmonics.

Q.15) Obtain the constant term and the coefficient of the first harmonic in the

Fourier series of $f(x)$ as given in the following table

x	0	1	2	3	4	5
f(x)	9	18	24	28	26	20