

Problem Set -1

1. Let $x_1(t)$ and $x_2(t)$ be two linearly independent solutions of the differential equation $\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + f(t)x = 0$ and let $w(t) = x_1(t)\frac{dx_2(t)}{dt} - x_2(t)\frac{dx_1(t)}{dt}$. If $w(0) = 1$, then $w(1)$ is given by

[NET/JRF(DEC-2011)]

- A. 1 B. e^2 C. $1/e$ D. $1/e^2$

Solution:

$W(t)$ is Wronskian of D.E.

$$W = e^{-\int P dt} = e^{-2t} \Rightarrow W(1) = e^{-2} \text{ since } P = 2$$

So the correct answer is **Option (D)**

2. Let $y(x)$ be a continuous real function in the range 0 and 2π , satisfying the inhomogeneous differential equation: $\sin x \frac{d^2y}{dx^2} + \cos x \frac{dy}{dx} = \delta\left(x - \frac{\pi}{2}\right)$ The value of dy/dx at the point $x = \pi/2$

[NET/JRF (JUNE-2012)]

- A. Is continuous B. Has a discontinuity of 3
C. Has a discontinuity of $1/3$ D. Has a discontinuity of 1

Solution:

After dividing by $\sin x$, $\frac{d^2y}{dx^2} + \cot x \frac{dy}{dx} = \operatorname{cosec} x \cdot \delta\left(x - \frac{\pi}{2}\right)$

Integrating both sides, $\frac{dy}{dx} + \int \cot x \left(\frac{dy}{dx}\right) dx = \int \operatorname{cosec} x \delta\left(x - \frac{\pi}{2}\right) dx$

$$\frac{dy}{dx} + \cot x \cdot y - \int \operatorname{cosec}^2 x \cdot y dx = 1$$

Using Dirac delta property: $\int f(x) \delta(x - x_0) = f(x_0)$ (it lies with the limit).

$$\frac{dy}{dx} + y \cdot \frac{\cos x}{\sin x} - \int y \operatorname{cosec}^2 x dx = 1, \text{ at } x = \pi; \sin x = 0. \text{ So this is point of discontinuity.}$$

So the correct answer is **Option (D)**

3. The solution of the partial differential equation

$$\frac{\partial^2}{\partial t^2} u(x, t) - \frac{\partial^2}{\partial x^2} u(x, t) = 0$$

satisfying the boundary conditions $u(0, t) = 0 = u(L, t)$ and initial conditions $u(x, 0) = \sin(\pi x/L)$ and $\frac{\partial}{\partial t} u(x, t) \Big|_{t=0} = \sin(2\pi x/L)$ is

[NET/JRF(JUNE-2013)]

- A. $\sin(\pi x/L) \cos(\pi t/L) + \frac{L}{2\pi} \sin(2\pi x/L) \cos(2\pi t/L)$
B. $2 \sin(\pi x/L) \cos(\pi t/L) - \sin(\pi x/L) \cos(2\pi t/L)$
C. $\sin(\pi x/L) \cos(2\pi t/L) + \frac{L}{\pi} \sin(2\pi x/L) \sin(\pi t/L)$
D. $\sin(\pi x/L) \cos(\pi t/L) + \frac{L}{2\pi} \sin(2\pi x/L) \sin(2\pi t/L)$

Solution:

$$\frac{\partial^2 u}{\partial t^2} - \frac{\partial^2 u}{\partial x^2} = 0, u(x, 0) = \sin \frac{\pi x}{L} \text{ and } \left. \frac{\partial u}{\partial t} \right|_{t=0} = \sin \frac{2\pi x}{L}$$

This is a wave equation

$$\text{So solution is given by } u(x, t) = \sum_n \left(A_n \cos \frac{an\pi t}{L} + B_n \sin \frac{an\pi t}{L} \right) \sin \left(\frac{n\pi x}{L} \right)$$

$$\text{with } A_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx,$$

$$B_n = \frac{2}{an\pi} \int_0^L g(x) \sin \frac{n\pi x}{L} dx$$

$$\text{Comparing } a^2 \frac{\partial^2 u}{\partial t^2} = \frac{\partial^2 u}{\partial x^2}, \text{ We have } a = 1 \text{ and } f(x)$$

$$= \sin \frac{\pi x}{L}, g(x) = \sin \frac{2\pi x}{L}$$

$$A_n = \frac{2}{L} \int_0^L \sin \frac{\pi x}{L} \sin \frac{n\pi x}{L} dx \Rightarrow \frac{2}{L} \int_0^L \sin^2 \frac{\pi x}{L} dx$$

$$= \frac{2}{L} \int_0^L \left(\frac{1 - \cos \frac{2\pi x}{L}}{2} \right) dx = \frac{2}{L} \cdot \frac{L}{2} = 1 (\text{let } n = 1)$$

$$\text{Putting } n = 2, B_n = \frac{2}{an\pi} \int_0^L \sin \frac{2\pi x}{L} \cdot \sin \frac{n\pi x}{L} dx$$

$$\Rightarrow \frac{2}{2\pi} \int_0^L \sin^2 \frac{2\pi x}{L} dx = \frac{2}{2\pi} \int_0^L \left(\frac{1 - \cos \frac{4\pi x}{L}}{2} \right) dx = \frac{2}{2\pi} \cdot \frac{L}{2} = \frac{L}{2\pi}$$

So the correct answer is **Option (D)**

4. The solution of the differential equation

$$\frac{dx}{dt} = x^2$$

with the initial condition $x(0) = 1$ will blow up as t tends to

[NET/JRF(JUNE-2013)]

A. 1

B. 2

C. $\frac{1}{2}$

D. ∞

Solution:

$$\frac{dx}{dt} = x^2 \Rightarrow \int \frac{dx}{x^2} = \int dt \Rightarrow \frac{x^{-2+1}}{-2+1}$$

$$= t + C \Rightarrow \frac{-1}{x} = t + C$$

$$\Rightarrow x(0) = 1 \Rightarrow \frac{-1}{1} = 0 + C \Rightarrow C = -1 \Rightarrow \frac{-1}{x}$$

$$= t - 1 \Rightarrow x = \frac{1}{1-t} \text{ as } t \rightarrow 1, x \text{ blows up}$$

So the correct answer is **Option (A)**

5. Consider the differential equation

$$\frac{d^2 x}{dt^2} + 2 \frac{dx}{dt} + x = 0$$

with the initial conditions $x(0) = 0$ and $\dot{x}(0) = 1$. The solution $x(t)$ attains its maximum value when t is

[NET/JRF(JUNE-2014)]

A. $1/2$

B. 1

C. 2

D. ∞ **Solution:**

$$\frac{d^2x}{dt^2} + 2\frac{dx}{dt} + x = 0 \Rightarrow m^2 + 2m + 1$$

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

$$\Rightarrow x = (c_1 + c_2t)e^{-t}, \text{ since } x(0)$$

$$= 0 \Rightarrow 0 = c_1 \Rightarrow x = c_2te^{-t}$$

$$\Rightarrow \dot{x} = c_2[-te^{-t} + e^{-t}]$$

$$\text{Since } \dot{x}(0) = 1 \Rightarrow 1 = c_2 \Rightarrow x = te^{-t}$$

$$\text{For maxima or minima } \dot{x} = 0 \Rightarrow \dot{x} = -te^{-t} + e^{-t} = 0 \Rightarrow \dot{x} = e^{-t}(1-t)$$

$$\Rightarrow e^{-t} = 0, 1-t = 0 \Rightarrow t = \infty, t = 1$$

$$\ddot{x} = e^{-t}(-1) + (1-t)e^{-t}(-1)$$

$$= -e^{-t} + (t-1)e^{-t} \Rightarrow \ddot{x}(1)$$

$$= -e^{-1} + 0e^{-1} < 0$$

So the correct answer is **Option (B)**

6. Consider the differential equation $\frac{d^2x}{dt^2} - 3\frac{dx}{dt} + 2x = 0$. If $x = 0$ at $t = 0$ and $x = 1$ at $t = 1$, the value of x at $t = 2$ is

[NET/JRF(JUNE-2015)]

A. $e^2 + 1$ B. $e^2 + e$ C. $e + 2$ D. $2e$ **Solution:**

$$D^2 - 3D + 2 = 0$$

$$(D-1)(D-2) = 0 \Rightarrow D = 1, 2 \Rightarrow x = c_1e^{2t} + c_2e^t$$

$$\text{using boundary condition } x = 0, t = 0 \Rightarrow c_1 = -c_2$$

$$\text{again using boundary condition } x = 1, t = 1$$

$$c_2 = \frac{1}{e - e^2}, c_1 = \frac{1}{e^2 - e} \Rightarrow x$$

$$= \frac{e^{2t}}{e^2 - e} + \frac{1}{e - e^2}e^t$$

$$\text{again using } t = 2 \text{ then } x = e^2 + e$$

So the correct answer is **Option (B)**

7. If $y = \frac{1}{\tanh(x)}$, then x is

[NET/JRF(DEC-2015)]

A. $\ln\left(\frac{y+1}{y-1}\right)$ B. $\ln\left(\frac{y-1}{y+1}\right)$ C. $\ln\sqrt{\frac{y-1}{y+1}}$ D. $\ln\sqrt{\frac{y+1}{y-1}}$ **Solution:**

$$y = \frac{1}{\tanh x}$$

$$y = \frac{e^x + e^{-x}}{e^x - e^{-x}} = \frac{e^{2x} + 1}{e^{2x} - 1}$$

$$\begin{aligned}
 ye^{2x} - y &= e^{2x} + 1 \Rightarrow ye^{2x} - e^{2x} \\
 &= 1 + y \Rightarrow e^{2x}(y - 1) = (1 + y) \\
 2x &= \ln \left(\frac{y+1}{y-1} \right) \Rightarrow x = \frac{1}{2} \ln \left(\frac{y+1}{y-1} \right) \\
 &= \ln \left(\frac{y+1}{y-1} \right)^{\frac{1}{2}}
 \end{aligned}$$

So the correct answer is **Option (D)**

8. The solution of the differential equation $\frac{dx}{dt} = 2\sqrt{1-x^2}$, with initial condition $x = 0$ at $t = 0$ is

[NET/JRF(DEC-2015)]

- A. $x = \begin{cases} \sin 2t, & 0 \leq t < \frac{\pi}{4} \\ \sinh 2t, & t \geq \frac{\pi}{4} \end{cases}$
 B. $x = \begin{cases} \sin 2t, & 0 \leq t < \frac{\pi}{2} \\ 1, & t \geq \frac{\pi}{2} \end{cases}$
 C. $x = \begin{cases} \sin 2t, & 0 \leq t < \frac{\pi}{4} \\ 1, & t \geq \frac{\pi}{4} \end{cases}$
 D. $x = 1 - \cos 2t, \quad t \geq 0$

Solution:

$$\begin{aligned}
 \frac{dx}{dt} &= 2\sqrt{1-x^2}, \quad \frac{dx}{\sqrt{1-x^2}} \\
 &= 2dt, \sin^{-1} x = 2t + c, x = 0, t = 0 \\
 \text{so, } c &= 0 \Rightarrow x = \sin 2t
 \end{aligned}$$

x should not be greater than 1 at $x = 1$

$$1 = \sin 2t, \quad \sin \frac{\pi}{2} = \sin 2t, \quad t = \frac{\pi}{4}$$

$$\text{So, } x = \begin{cases} \sin 2t, & 0 \leq t < \frac{\pi}{4} \\ 1, & t \geq \frac{\pi}{4} \end{cases}$$

So the correct answer is **Option (C)**

9. The function $y(x)$ satisfies the differential equation $x \frac{dy}{dx} + 2y = \frac{\cos \pi x}{x}$. If $y(1) = 1$, the value of $y(2)$ is

[NET/JRF(JUNE-2017)]

- A. π
 B. 1
 C. $1/2$
 D. $1/4$

Solution:

The given differential equation can be written as

$$\frac{dy}{dx} + \frac{2}{x}y = \frac{\cos \pi x}{x^2}$$

This is a linear differential equation with Integrating factor $= e^{\int \frac{2}{x} dx} = x^2$

$$\begin{aligned}
 \text{Hence } y \cdot x^2 &= \int x^2 \cdot \frac{\cos \pi x}{x^2} dx + c \Rightarrow y \\
 &= \frac{\sin \pi x}{\pi x^2} + \frac{c}{x^2}
 \end{aligned}$$

when $x = 1, y = 1$ hence $c = 1 \Rightarrow y$

$$= \frac{\sin \pi x}{\pi x^2} + \frac{1}{x^2}$$

$$\text{hence, when } x = 2, y = \frac{1}{4}$$

So the correct answer is **Option (D)**

10. Consider the differential equation $\frac{dy}{dt} + ay = e^{-bt}$ with the initial condition $y(0) = 0$. Then the Laplace transform $Y(s)$ of the solution $y(t)$ is

[NET/JRF(DEC-2017)]

A. $\frac{1}{(s+a)(s+b)}$

B. $\frac{1}{b(s+a)}$

C. $\frac{1}{a(s+b)}$

D. $\frac{e^{-a}-e^{-b}}{b-a}$

Solution:

$$\text{Given } \frac{dy}{dt} + ay = e^{-bt}$$

Taking Laplace transform of both sides

We obtain

$$L\left\{\frac{dy}{dt}\right\} + aL\{y(t)\} = L\{e^{-bt}\} \Rightarrow sY(s) - y(0) + aY(s) = \frac{1}{s+b}$$

Since, $y(0) = 0$, we obtain

$$(s+a)Y(s) = \frac{1}{s+b} \Rightarrow Y(s) = \frac{1}{(s+a)(s+b)}$$

So the correct answer is **Option (A)**

11. The number of linearly independent power series solutions, around $x = 0$, of the second order linear differential equation $x\frac{d^2y}{dx^2} + \frac{dy}{dx} + xy = 0$, is

[NET/JRF(DEC-2017)]

A. 0 (this equation does not have a power series solution)

B. 1

C. 2

D. 3

Solution: The given differential equation will have one power series solution.

So the correct answer is **Option (B)**

12. The differential equation $\frac{dy(x)}{dx} = \alpha x^2$, with the initial condition $y(0) = 0$, is solved using Euler's method. If $y_E(x)$ is the exact solution and $y_N(x)$ the numerical solution obtained using n steps of equal length, then the relative error $\left|\frac{y_N(x) - y_E(x)}{y_E(x)}\right|$ is proportional to (Question belongs to the topic numerical methods)

[NET/JRF(DEC-2017)]

A. $\frac{1}{n^2}$

B. $\frac{1}{n^3}$

C. $\frac{1}{n^4}$

D. $\frac{1}{n}$

Solution:

$$\frac{dy}{dx} = \alpha x^2, y(0) = 0$$

$$y_E = \frac{\alpha x^3}{3}, \text{ but } x = n\hbar$$

$$\text{Exact solution, } y_E = \frac{\alpha n^3 \hbar^3}{3}$$

Numerically, $f(x, y) = \alpha x^2$

Euler's method, $y_i = y_{i-1} + hf(x_{i-1}, y_{i-1})$

$$y_1 = 0, y_2 = \alpha h^3 \quad y_3 = 5\alpha h^3$$

$$y_n = \frac{(n-1)n(2n-1)}{6} \alpha h^3$$

Since, 0, 5, 14, 30, ... different from square terms

$$\text{At, } x_0 = 0 \quad x_1 = x_0 + h = h \quad x_2 = x_0 + 2h = 2h \quad x_3 = x_0 + 3h = 3h$$

$$x_{n-1} = x_0 + (n-1)h = (n-1)h. \text{ Now, } x_n = nh$$

$$f(x_0, y_0) = 0, f(x_1, y_1) = \alpha h^2, f(x_2, y_2) = 4\alpha h^2$$

$$f(x_{n-1}, y_{n-1}) = \alpha(n-1)^2 h^2$$

$$\left| \frac{(y_N - y_E)}{y_E} \right| = \left| \frac{\frac{(n-1)n(2n-1)\alpha h^3}{6} - \frac{\alpha n^3 h^3}{3}}{\frac{\alpha n^3 h^3}{3}} \right|$$

$$\text{By solving, } \left| \frac{y_N - y_E}{y_E} \right| \propto \frac{1}{n}$$

So the correct answer is **Option (D)**

13. Consider the following ordinary differential equation

$$\frac{d^2 x}{dt^2} + \frac{1}{x} \left(\frac{dx}{dt} \right)^2 - \frac{dx}{dt} = 0$$

with the boundary conditions $x(t=0) = 0$ and $x(t=1) = 1$. The value of $x(t)$ at $t=2$ is

[NET/JRF(JUNE-2018)]

A. $\sqrt{e-1}$

B. $\sqrt{e^2+1}$

C. $\sqrt{e+1}$

D. $\sqrt{e^2-1}$

Solution:

The given equation can be written as

$$\frac{1}{x} \frac{d}{dt} \left(x \frac{dx}{dt} \right) - \frac{dx}{dt} = 0 \Rightarrow \frac{d}{dt} \left(x \frac{dx}{dt} \right) - x \frac{dx}{dt} = 0$$

putting $y = x \frac{dx}{dt}$ gives

$$\frac{dy}{dt} - y = 0 \Rightarrow \ln y = t + \ln c_1 \Rightarrow y = c_1 e^t$$

Since $x \frac{dx}{dt} = c_1 e^t$ hence by integrating

$$\frac{x^2}{2} = c_1 e^t + c_2 \quad (i)$$

Using boundary conditions we obtain

$$c_1 + c_2 = 0 \text{ and } c_1 e + c_2 = \frac{1}{2}$$

Solving these equations we obtain $c_1 = \frac{1}{2(e-1)}$ and $c_2 = -\frac{1}{2(e-1)}$

$$\text{Thus, } \frac{x^2}{2} = \frac{1}{2(e-1)}e^t - \frac{1}{2(e-1)}$$

$$\text{When } t = 2, \text{ we obtain, } x^2 = \frac{e^2}{(e-1)} - \frac{1}{(e-1)}$$

$$= \frac{(e^2 - 1)}{(e-1)} = e + 1$$

$$\text{Therefore } x(2) = \sqrt{e+1}$$

So the correct answer is **Option (C)**

14. In terms of arbitrary constants A and B , the general solution to the differential equation $x^2 \frac{d^2 y}{dx^2} + 5x \frac{dy}{dx} + 3y = 0$ is

[NET/JRF(DEC-2018)]

A. $y = \frac{A}{x} + Bx^3$

B. $y = Ax + \frac{B}{x^3}$

C. $y = Ax + Bx^3$

D. $y = \frac{A}{x} + \frac{B}{x^3}$

Solution:

The given equation is Euler-Cauchy differential equation. The characteristic equation of

$$x^2 \frac{d^2 y}{dx^2} + 5x \frac{dy}{dx} + 6y = 0$$

$$\text{is } m^2 + 4m + 6 = 0 \Rightarrow m = -3 \text{ or } m = -1$$

$$\text{Thus, } y_1 = x^{-1} = \frac{1}{x} \text{ and } y_2 = x^2 = \frac{1}{x^3}$$

Therefore the general solution is

$$y = \frac{A}{x} + \frac{B}{x^3}$$

So the correct answer is **Option (D)**

15. The solution of the differential equation $x \frac{dy}{dx} + (1+x)y = e^{-x}$ with the boundary condition $y(x=1) = 0$, is

[NET/JRF(JUNE-2019)]

A. $\frac{(x-1)}{x} e^{-x}$

B. $\frac{(x-1)}{x^2} e^{-x}$

C. $\frac{(1-x)}{x^2} e^{-x}$

D. $(x-1)^2 e^{-x}$

Solution:

$$x \frac{dy}{dx} + (1+x)y = e^{-x} \Rightarrow \frac{dy}{dx} + \frac{(1+x)}{x} y = \frac{e^{-x}}{x}$$

$$\text{Let } p = \frac{1+x}{x}$$

$$I.F = e^{\int p dx} = e^{\int (1+\frac{1}{x}) dx} = e^x \cdot e^{\ln x} = x e^x$$

$$y \cdot x \cdot e^x = \int \frac{e^{-x}}{x} \cdot x e^x dx + C \Rightarrow y \cdot x \cdot e^x = x + C$$

$$y = 0 \text{ at } x = 1 \Rightarrow C = -1 \Rightarrow y \cdot x \cdot e^x$$

$$= x - 1 \Rightarrow y = \left[\frac{x-1}{x} \right] e^{-x}$$

So the correct answer is **Option (A)**

16. The solution of the differential equation $\left(\frac{dy}{dx}\right)^2 - \frac{d^2y}{dx^2} = e^y$, with the boundary conditions $y(0) = 0$ and $y'(0) = -1$, is

[NET/JRF(JUNE-2020)]

- A. $-\ln\left(\frac{x^2}{2} + x + 1\right)$ B. $-x\ln(e+x)$ C. $-xe^{-x^2}$ D. $-x(x+1)e^{-x}$

Solution:

$$\left(\frac{dy}{dx}\right)^2 - \frac{d^2y}{dx^2} = e^y \text{ put } y = \ln p$$

$$\frac{dy}{dx} = \frac{1}{p} \frac{dp}{dx} \Rightarrow \frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{1}{p} \frac{dp}{dx} \right)$$

$$= \frac{1}{p} \frac{d^2p}{dx^2} - \frac{1}{p^2} \left(\frac{dp}{dx} \right)^2$$

$$\text{Thus } \left(\frac{1}{p} \frac{dp}{dx} \right)^2 - \frac{1}{p} \frac{d^2p}{dx^2} + \frac{1}{p^2} \left(\frac{dp}{dx} \right)^2 = p$$

$$\frac{2}{p^2} \left(\frac{dp}{dx} \right)^2 - \frac{1}{p} \frac{d^2p}{dx^2} = p \Rightarrow \frac{2}{p^3} \left(\frac{dp}{dx} \right)^2 - \frac{1}{p^2} \frac{d^2p}{dx^2}$$

$$= 1 \Rightarrow \frac{1}{p^2} \frac{d^2p}{dx^2} - \frac{2}{p^3} \left(\frac{dp}{dx} \right)^2 = -1$$

$$\Rightarrow \frac{d}{dx} \left(\frac{1}{p^2} \frac{dp}{dx} \right) = -1$$

$$\text{Let } \frac{1}{p^2} \frac{dp}{dx} = z \Rightarrow \frac{dz}{dx} = -1 \Rightarrow z = -x + c$$

$$\text{Thus } \frac{1}{p^2} \frac{dp}{dx} = -x + c \Rightarrow \int \frac{dp}{p^2} = \int (-x + c) dx$$

$$-\frac{1}{p} = -\frac{x^2}{2} + cx + d \Rightarrow p = \frac{1}{\frac{x^2}{2} - cx - d}$$

$$y = \ln p = \ln \left(\frac{1}{\frac{x^2}{2} - cx - d} \right) = \ln \left(\frac{x^2}{2} - cx - d \right)$$

$$y(0) = 0 \Rightarrow y(0) = -\ln(-d) \Rightarrow d = -1$$

$$y = -\ln \left(\frac{x^2}{2} - cx + 1 \right)$$

$$y'(x) = -\frac{1}{\left(\frac{x^2}{2} - cx + 1 \right)} (x - c), \quad y'(0)$$

$$= -1 \Rightarrow -\frac{(-c)}{1} = c = -1, \quad y = -\ln \left(\frac{x^2}{2} + x + 1 \right)$$

So the correct answer is **Option (A)**

Answer key			
Q.No.	Answer	Q.No.	Answer
1	D	2	D
3	D	4	A
5	B	6	B
7	D	8	C
9	D	10	A
11	B	12	D
13	C	14	D
15	A	16	A



Problem Set -2

1. The solution of the differential equation for $y(t) : \frac{d^2y}{dt^2} - y = 2 \cosh(t)$, subject to the initial conditions $y(0) = 0$ and $\left. \frac{dy}{dt} \right|_{t=0} = 0$, is

[GATE 2010]

- A. $\frac{1}{2} \cosh(t) + t \sinh(t)$ B. $-\sinh(t) + t \cosh(t)$
 C. $t \cosh(t)$ D. $t \sinh(t)$

Solution:

For C.F. $(D^2 - 1)y = 0 \Rightarrow m = \pm 1 \Rightarrow C.F.$

$$= C_1 e^t + C_2 e^{-t}$$

$$P.I. = \frac{1}{D^2 - 1} (2 \cosh t) = \frac{1}{D^2 - 1} 2 \left(\frac{e^t + e^{-t}}{2} \right)$$

$$= \frac{1}{D^2 - 1} (e^t) + \frac{1}{D^2 - 1} (e^{-t})$$

$$= \frac{t}{2} e^t + \frac{t}{2} (-e^{-t})$$

$$\Rightarrow y = C_1 e^t + C_2 e^{-t} + \frac{t}{2} e^t - \frac{t}{2} e^{-t}$$

$$\text{As, } y(0) = 0 \Rightarrow C_1 + C_2 = 0 \quad (1)$$

$$\frac{dy}{dt} = C_1 e^t - C_2 e^{-t} + \frac{t}{2} e^t + \frac{1}{2} e^t + \frac{t}{2} e^{-t} - \frac{1}{2} e^{-t}$$

$$\text{Also, } \left. \frac{dy}{dt} \right|_{t=0} = 0 \Rightarrow C_1 - C_2 + 0 + \frac{1}{2} + 0 - \frac{1}{2} = 0 \Rightarrow C_1 - C_2 = 0 \quad (2)$$

From equation (1) and (2),

$$C_1 = 0, C_2 = 0$$

$$\text{Thus } y = \frac{t}{2} e^t - \frac{t}{2} e^{-t} \Rightarrow y = t \sinh t$$

So the correct answer is **Option (D)**

2. The solutions to the differential equation $\frac{dy}{dx} = -\frac{x}{y+1}$ are a family of

[GATE 2011]

- A. Circles with different radii
 B. Circles with different centres
 C. Straight lines with different slopes
 D. Straight lines with different intercepts on the y-axis

Solution:

$$\frac{dy}{dx} = -\frac{x}{y+1} \Rightarrow xdx + ydy + dy$$

$$= 0 \Rightarrow \frac{x^2}{2} + \frac{y^2}{2} + y$$

$$= C_1 \Rightarrow x^2 + y^2 + 2y$$

$$= 2C_1 \Rightarrow (x-0)^2 + (y+1)^2$$

$$= 2C_1 + 1 = C$$

which is a family of circles with different radii.

So the correct answer is **Option (A)**

3. The solution of the differential equation $\frac{d^2y}{dt^2} - y = 0$, subject to the boundary conditions $y(0) = 1$ and $y(\infty) = 0$ is

[GATE 2014]

A. $\cos t + \sin t$

B. $\cosh t + \sinh t$

C. $\cos t - \sin t$

D. $\cosh t - \sinh t$

Solution:

$$D^2 - 1 = 0 \Rightarrow D = \pm 1 \Rightarrow y(t) = c_1 e^t + c_2 e^{-t}$$

Applying boundary condition,

$$\begin{aligned} y(0) = 1 &\Rightarrow 1 = c_1 + c_2 \text{ and } y(\infty) = 0 \\ &\Rightarrow 0 = c_1 e^\infty + c_2 e^{-\infty} \Rightarrow c_1 = 0, c_2 = 1 \\ &\Rightarrow y(t) = e^{-t} \Rightarrow y(t) = \cosh t - \sinh t \end{aligned}$$

So the correct answer is **Option (D)**

4. A function $y(z)$ satisfies the ordinary differential equation $y'' + \frac{1}{z}y' - \frac{m^2}{z^2}y = 0$, where $m = 0, 1, 2, 3, \dots$. Consider the four statements P, Q, R, S as given below.

P : z^m and z^{-m} are linearly independent solutions for all values of m

Q : z^m and z^{-m} are linearly independent solutions for all values of $m > 0$

R : $\ln z$ and 1 are linearly independent solutions for $m = 0$

S : z^m and $\ln z$ are linearly independent solutions for all values of m

The correct option for the combination of valid statements is

[GATE 2015]

A. P, R and S only

B. P and R only

C. Q and R only

D. R and S only

Solution:

$$\begin{aligned} y'' + \frac{1}{z}y' - \frac{m^2}{z^2}y = 0 &\Rightarrow z^2y'' + zy' - m^2y = 0, m = 0, 1, 2, 3, \dots, \quad z = e^x, D = \frac{d}{dx} \end{aligned}$$

$$\begin{aligned} \text{If } m = 0; \quad z^2y'' + zy' &= 0, [D(D-1) + D]y = 0 \\ &\Rightarrow [D^2 - D + D]y = 0 \end{aligned}$$

$$\begin{aligned} D^2y = 0 &\Rightarrow y = c_1 + c_2x \Rightarrow y = c_1 + c_2 \ln z \quad (R \text{ is correct}) \end{aligned}$$

$$\begin{aligned} \text{And if } m \neq 0, m > 0, \text{ then } m \neq 0, \text{ then } (D^2 - m^2)y &= 0 \Rightarrow D = \pm m \end{aligned}$$

$$\begin{aligned}
 y &= c_1 e^{mx} + c_2 e^{-mx} = c_1 e^{m \log z} + c_2 e^{-m \log z} \\
 &= c_1 z^m + c_2 z^{-m} \\
 \text{or if } m \neq 0, m > 0, \text{ then} \\
 y &= c_1 \cosh(m \log(z)) + ic_2 \sinh(m \log(x)), \quad m > 0
 \end{aligned}$$

So the correct answer is **Option (C)**

5. Consider the linear differential equation $\frac{dy}{dx} = xy$. If $y = 2$ at $x = 0$, then the value of y at $x = 2$ is given by [GATE 2016]

A. e^{-2}

B. $2e^{-2}$

C. e^2

D. $2e^2$

Solution:

$$\begin{aligned}
 \frac{dy}{dx} &= xy \Rightarrow \frac{1}{y} dy = x dx \Rightarrow \ln y \\
 &= \frac{x^2}{2} + \ln c \Rightarrow y = ce^{x^2/2}
 \end{aligned}$$

$$\text{If } y = 2 \text{ at } x = 0 \Rightarrow c = 2 \Rightarrow y = 2e^{x^2/2}$$

$$\text{The value of } y \text{ at } x = 2 \text{ is given by } y = 2e^2$$

So the correct answer is **Option (D)**

6. Consider the differential equation $\frac{dy}{dx} + y \tan(x) = \cos(x)$. If $y(0) = 0$, $y\left(\frac{\pi}{3}\right)$ is (up to two decimal places) [GATE 2017]

Solution:

The given differential equation is a linear differential equation of the form

$$\frac{dy}{dx} + p(x)y = \cos x$$

$$\text{Integrating factor} = e^{\int p(x) dx}$$

$$\text{Thus integrating factor} = e^{\int \tan x dx}$$

$$\Rightarrow I \cdot F = e^{\ln \sec x} = \sec x$$

Thus the general solution of the given differential equation is

$$y \cdot \sec x = \int \sec x \cdot \cos x dx + c$$

$$\Rightarrow y \sec x = x + c$$

$$\text{It is given that } y(0) = 0 \Rightarrow 0 \cdot \sec 0 = 0 + c \Rightarrow c = 0$$

Thus the solution satisfying the given condition is

$$y \sec x = x \Rightarrow y = \frac{x}{\sec x}$$

Thus the value of $y\left(\frac{\pi}{3}\right)$ is

$$y = \frac{\pi/3}{\sec \pi/3} = \frac{\pi/3}{2} = \frac{\pi}{6} = 0.52$$

7. Given

$$\frac{d^2 f(x)}{dx^2} - 2 \frac{df(x)}{dx} + f(x) = 0$$

and boundary conditions $f(0) = 1$ and $f(1) = 0$, the value of $f(0.5)$ is ——— (up to two decimal places).

[GATE 2018]

Solution:

$$\frac{d^2 f(x)}{dx^2} - 2 \frac{df(x)}{dx} + f(x) = 0$$

Auxiliary equation is,

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

Hence, the solution is

$$f(x) = (c_1 + c_2 x) e^x$$

using boundary condition,

$$f(0) = c_1 e^0 \Rightarrow c_1 = 1 \quad (3)$$

$$f(1) = (c_1 + c_2) e = 0 \quad (4)$$

From (3) and (4), $c_2 = -1$

$$\begin{aligned} \text{Hence, } f(x) &= (1 - x)e^x \Rightarrow f(0.5) \\ &= (1 - 0.5)e^{0.5} = 0.81 \end{aligned}$$

8. For the differential equation $\frac{d^2 y}{dx^2} - n(n+1) \frac{y}{x^2} = 0$, where n is a constant, the product of its two independent solutions is

[GATE 2019]

A. $\frac{1}{x}$

B. x

C. x^n

D. $\frac{1}{x^{n+1}}$

Solution:

$$\frac{d^2 y}{dx^2} - n(n+1) \frac{y}{x^2} = 0$$

$$x^2 \frac{d^2 y}{dx^2} - n(n+1)y = 0 \quad \text{This is an Euler -Cauchy equation.}$$

$$\text{Put } x = e^z \Rightarrow \log x = z \Rightarrow \frac{1}{x} = \frac{dz}{dx}$$

$$\frac{dy}{dx} = \frac{dy}{dz} \cdot \frac{dz}{dx} = \frac{1}{x} \frac{dy}{dz}$$

$$x \frac{dy}{dx} = \frac{dy}{dz}$$

$$\frac{d^2 y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right)$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x} \frac{d^2 y}{dz^2} \left(\frac{dz}{dx} \right)$$

$$= -\frac{1}{x^2} \frac{dy}{dz} + \frac{1}{x^2} \frac{d^2 y}{dz^2}$$

$$x^2 \frac{d^2 y}{dx^2} = -\frac{dy}{dz} + \frac{d^2 y}{dz^2}$$

Then the given equation becomes,

$$\frac{d^2y}{dz^2} - \frac{dy}{dz} - n(n+1)y = 0$$

$$D^2 - D - n(n+1) = 0$$

$$\begin{aligned} D &= \frac{1 \pm \sqrt{1 + 4n(n+1)}}{2} \\ &= \frac{1 \pm \sqrt{(2n+1)^2}}{2} = \frac{1 \pm (2n+1)}{2} \\ &= (n+1), -n \end{aligned}$$

$$\text{Solution, } y_1 = c_1 e^{(n+1)z}, \quad y_2 = c_2 e^{(-n)z}$$

$$\text{Their product, } y_1 y_2 = c_1 c_2 e^{(n+1)z} e^{(-n)z} = c_1 c_2 e^z$$

But, $e^z = x$, then,

$$\begin{aligned} y_1 y_2 &= c_1 c_2 x \\ &= x \end{aligned} \quad \text{Let, } c_1 = c_2 = 1$$

So the correct answer is **Option (B)**

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