

Q1. For the IVPs given below, find the largest interval in which a unique solution is guaranteed to exist

(a)  $(x-3)y' + \ln(x)y = 2x$ ,  $y(1) = 2$  Ans:  $(0, 3)$

(b)  $(x^2-8)y' + 5e^{3x}y = \sin x$ ,  $y(1) = 10\pi$  Ans:  $(-9, 9)$

(c)  $\sqrt{16-x^2}y'' + \ln(x+1)y' + \cos(x)y = 0$   
 $y(0) = 2, y'(0) = 0$  Ans:  $(-1, 4)$

Q2. Consider the set of functions

(1)  $f(x) = 9\cos 2x$   $g(x) = 2\cos^2 x - 2\sin^2 x \quad \forall x$

(2)  $f(t) = 2t^2$   $g(t) = t^4 \quad \forall t$

Which one of the following options is correct?

(i) Both are L.I.

(ii) " " L.D.

(iii) The 1st set is L.I. and the 2nd set is L.D.

(iv) " " " " L.D. and " " " " L.I.

Sol<sup>n</sup>:  $9c_1 \cos 2x + 2c_2 (\cos^2 x - \sin^2 x) = 0$

$\Rightarrow 9c_1 \cos 2x + 2c_2 \cos 2x = 0$

$\Rightarrow (9c_1 + 2c_2) \cos 2x = 0$

Take  $c_1 = 2$ ,  $c_2 = -9$ . Hence  $f$  and  $g$  are L.D.

For the 2nd case,

$W = \begin{vmatrix} 2t^2 & t^4 \\ 4t & 4t^3 \end{vmatrix} = 4t^5 \neq 0$  if  $t$  is not 0.  
 $\therefore$  L.I.

Q3. Consider the non-homogeneous BVP posed on  $[0, \pi]$  as  $y'' + y = 0$  with  $y(0) = 0$  and  $y(\pi) = 1$ . Then which of the following is true?

- (i) Both the non-h BVP and the h BVP have no solution
- (ii) The non-h BVP has unique sol<sup>n</sup>, h BVP has trivial sol<sup>n</sup>.
- (iii) Both have infinite number of solutions
- ☒ (iv) The non-h BVP has no sol<sup>n</sup>, h BVP has inf. no. of sol<sup>n</sup>.

Q4. (a) Let  $y_1$  and  $y_2$  be solutions of the diff. eqn.  
 $y'' + p(t)y' + q(t)y = 0$  where  $p$  and  $q$  are continuous on  $[a, b]$ . Then the Wronskian  $W(y_1, y_2)(t)$  is given by  
 (i)  $C e^{\int q(t) dt}$  (ii)  $C e^{-\int \frac{p(t)}{q(t)} dt}$  (iii)  $C e^{\int \frac{q(t)}{p(t)} dt}$   
☒ (iv)  $C e^{-\int p(t) dt}$

Sol<sup>n</sup>:

$$W = y_1 y_2' - y_1' y_2$$

$$W' = y_1'' y_2' + y_1 y_2'' - y_1'' y_2 - y_1' y_2'$$

$$= y_1 y_2'' - y_1'' y_2$$

$$y_1'' + p(t)y_1' + q(t)y_1 = 0 \quad (1) \text{ as } y_1 \text{ is a sol}^n \text{ of the ODE}$$

$$y_2'' + p(t)y_2' + q(t)y_2 = 0 \quad (2) \text{ as } y_2 \text{ " " " " " ODE}$$

$$\text{Eq (1)} \times (-y_2) + \text{Eq. (2)} \times y_1$$

$$(y_1 y_2'' - y_1'' y_2) + p(t)(y_1 y_2' - y_1' y_2) = 0$$

$$\Rightarrow W' + p(t)W = 0$$

$$\therefore \frac{dW}{W} = -p(t) dt \quad \text{The result follows.}$$

Q4 (b) If the Wronskian of two solutions of  $t^4 y'' - 2t^3 y' - t^8 y = 0$  on  $[1, 5]$  is  $ct^{\frac{m}{n}}$ ,

$c$  being a constant, then  $m+n$  is 3.

Sol<sup>n</sup>:  $t^4 y'' - 2t^3 y' - t^8 y = 0$

$$y'' - \frac{2}{t} y' - t^4 y = 0$$

$$W = ce^{-\int -\frac{2}{t} dt} = ce^{2\ln t} = ct^2$$

Q5. The adjoint equation of  $x^2 y'' + (2x^3 + 1) y' + y = 0$  is

(i)  $x^2 y'' + (2x + 4x^3 - 2) y' - 2y(1 - 3x^2) = 0$

(ii)  $x^2 y'' - (3x + 2x^3 - 1) y' + 3y(1 + 2x^2) = 0$

~~(iii)~~  $x^2 y'' + (4x - 2x^3 - 1) y' + 3y(1 - 2x^2) = 0$

(iv)  $x^2 y'' - (4x + 2x^3 + 1) y' - 2y(1 + 3x^2) = 0$

Sol<sup>n</sup>:  $x^2 y'' + (2x^3 + 1) y' + y = 0 \quad \text{--- (1)}$

Comparing (1) with  $a_0(x) y'' + a_1(x) y' + a_2(x) y = 0$

we have  $a_0(x) = x^2$ ,  $a_1(x) = 2x^3 + 1$  and  $a_2(x) = 1$

The adjoint eqn. is of the form

$$\frac{d^2}{dx^2} [a_0(x) y] - \frac{d}{dx} [a_1(x) y] + a_2(x) y = 0$$

$$\Rightarrow \frac{d^2}{dx^2} (x^2 y) - \frac{d}{dx} \{ (2x^3 + 1) y \} + y = 0$$

$$\Rightarrow \frac{d}{dx} \left[ 2xy + x^2 \frac{dy}{dx} \right] - 6x^2 y - (2x^3 + 1) y' + y = 0$$

$$\Rightarrow 2y + 2xy' + 2xy' + x^2 y'' - 6x^2 y - (2x^3 + 1) y' + y = 0$$

$$\Rightarrow x^2 y'' + (4x - 2x^3 - 1) y' + 3y(1 - 2x^2) = 0$$



Q6. Use method of variation of parameter to find a P.I.  $y_p(t)$  of the ODE  $y'' - 2y' + y = \frac{et}{1+t^2} + 3et$ .  
The answer will be

Option (ii)  $y_p(t) = -\frac{1}{2}e^t \ln(1+t^2) + te^t \tan^{-1}t + \frac{3}{2}t^2e^t$

Q7. Consider the BVP  $y'' - y = 0$  in  $[0, l]$  with  $y(0) = y'(0)$ ,  $y(l) + \lambda y'(l) = 0$ ,  $\lambda$  is a constant. Then which one of the following is true for the Green's function of the BVP?

Option (iv)  $G(\lambda, t) = -\frac{1}{2} \left( \frac{1-\lambda}{1+\lambda} \right) e^{\lambda+t-2l} + \frac{1}{2} e^{\lambda-t}, 0 \leq \lambda < t$

Sol<sup>n</sup>  $G(\lambda, t) = \begin{cases} a_1 e^{\lambda} + a_2 e^{-\lambda} & 0 \leq \lambda < t \\ b_1 e^{\lambda} + b_2 e^{-\lambda} & t < \lambda \leq l \end{cases}$

(i)  $G(\lambda, t)$  is continuous at  $\lambda = t$  i.e.  $(b_1 - a_1)e^t + (b_2 - a_2)e^{-t} = 0$

(ii)  $\left( \frac{\partial G}{\partial \lambda} \right)_{\lambda=t+} - \left( \frac{\partial G}{\partial \lambda} \right)_{\lambda=t-} = -1$

$\Rightarrow (b_1 - a_1)e^t - (b_2 - a_2)e^{-t} = -1$

(iii)  $G(\lambda, t)_{\lambda=0} = \left( \frac{\partial G}{\partial \lambda} \right)_{\lambda=0} \Rightarrow [a_1 e^{\lambda} + a_2 e^{-\lambda}]_{\lambda=0} = [a_1 e^{\lambda} - a_2 e^{-\lambda}]_{\lambda=0}$

$\Rightarrow a_1 + a_2 = a_1 - a_2 \Rightarrow a_2 = 0$

$[G(\lambda, t)]_{\lambda=l} + \lambda \left( \frac{\partial G}{\partial \lambda} \right)_{\lambda=l} = 0$

$\Rightarrow [b_1 e^{\lambda} + b_2 e^{-\lambda}]_{\lambda=l} + \lambda [b_1 e^{-\lambda} - b_2 e^{-\lambda}]_{\lambda=l} = 0$

$\Rightarrow b_1 e^l + b_2 e^{-l} + \lambda (b_1 e^l - b_2 e^{-l}) = 0 \Rightarrow (1+\lambda)b_1 e^l + (1-\lambda)b_2 e^{-l} = 0$

Setting  $b_1 - a_1 = c_1$ ,  $b_2 - a_2 = c_2$ ;  $\left. \begin{matrix} c_1 e^t + c_2 e^{-t} = 0 \\ c_1 e^t - c_2 e^{-t} = -1 \end{matrix} \right\}$  Solving

$\therefore b_1 - a_1 = -\frac{1}{2}e^{-t}$ ;  $a_2 = 0$   
 $b_2 - a_2 = \frac{1}{2}e^t$ ;  $\therefore b_2 = \frac{1}{2}e^t$

$(1+\lambda)b_1 e^l + (1-\lambda)\frac{1}{2}e^t e^{-l} = 0 \Rightarrow b_1 = -\frac{1}{2} \left( \frac{1-\lambda}{1+\lambda} \right) e^{t-2l}$

$a_1 = -\frac{1}{2} \left( \frac{1-\lambda}{1+\lambda} \right) e^{t-2l} + \frac{1}{2}e^{-t}$