

End Semester Examination
Winter - 2018

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Summer 2022

(1) Solve the partial differential equation

$$(x^2 - yz)p + (y^2 - zx)q = z^2 - xy$$

Lagrange's linear form $Pp + Qq = R$

$$\text{Here } P = x^2 - yz, Q = y^2 - zx, R = z^2 - xy$$

Lagrange's Auxiliary equation are $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$

$$\therefore \frac{dx}{x^2 - yz} = \frac{dy}{y^2 - zx} = \frac{dz}{z^2 - xy}$$

$$\frac{dx - dy}{(x^2 - yz) - (y^2 - zx)} = \frac{dy - dz}{(y^2 - zx) - (z^2 - xy)} = \frac{xdx + ydy + zdz}{x^3 + y^3 + z^3 - 3xyz} = \frac{dx + dy + dz}{x^2 + y^2 + z^2 - xy - yz - zx}$$

1st two ratio.

$$\frac{d(x-y)}{(x-y)(x+y+z)} = \frac{d(y-z)}{(y-z)(x+y+z)}$$

$$\frac{d(x-y)}{(x-y)} = \frac{d(y-z)}{(y-z)} = 0$$

$$\log(x-y) - \log(y-z) = \log c_1$$

$$\frac{x-y}{y-z} = c_1$$

3rd & last ratio.

$$\frac{xdx + ydy + zdz}{(x+y+z)(x^2 + y^2 + z^2 - xy - yz - zx)} = \frac{dx + dy + dz}{x^2 + y^2 + z^2 - xy - yz - zx}$$

$$\frac{xdx + ydy + zdz}{x+y+z} = d(x+y+z)$$

$$xdx + ydy + zdz - (x+y+z)d(x+y+z) = 0$$

$$\frac{x^2}{2} + \frac{y^2}{2} + \frac{z^2}{2} - \frac{(x+y+z)^2}{2} = c_2$$

$$xy + yz + zx = c_2$$

after integration

∴ General solution is $\phi(c_1, c_2) = 0$

$$\boxed{\phi\left(\frac{x-y}{y-z}, xy + yz + zx\right) = 0}$$

May 2019

(2) Solve: $xz(z^2+xy)p - yz(z^2+xy)q = x^4$

→ Lagranges linear form $Pp + Qq = R$

Here $P = xz(z^2+xy)$, $Q = yz(z^2+xy)$, $R = x^4$

Lagranges auxiliary eqn are $\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$

$$\frac{dx}{xz(z^2+xy)} = \frac{dy}{-yz(z^2+xy)} = \frac{dz}{x^4}$$

1st two ratio

$$\frac{dx}{xz(z^2+xy)} = \frac{dy}{-yz(z^2+xy)}$$

$$\frac{dx}{x} = -\frac{dy}{y} \quad \text{Integrate}$$

$$\int \frac{dx}{x} = -\int \frac{dy}{y} + \log C_1$$

$$\log x + \log y = \log C_1$$

$$\log xy = \log C_1$$

$$\boxed{xy = C_1}$$

1st & 3rd ratio.

$$\frac{dx}{xz(z^2+xy)} = \frac{dz}{x^4}$$

$$\frac{x^4 dx}{x} = z(z^2+xy) dz$$

$$x^3 dx - z^3 dx - z c_1 dz = 0 \quad \text{Integrate}$$

$$\int x^3 dx - \int z^3 dx - c_1 \int z dz = C_2$$

$$\frac{x^4}{4} - \frac{z^4}{4} - c_1 \frac{z^2}{2} = C_2$$

$$x^4 - z^4 - 2c_1 z^2 = C_2$$

$$\boxed{x^4 - z^4 - 2xyz^2 = C_2}$$

∴ General solution is $\phi(C_1, C_2) = 0$

$$\boxed{\phi(xy, x^4 - z^4 - 2xyz^2) = 0}$$

winter-2019

$$\text{Solve: } Pz - qz = z^2 + (x+y)^2$$

→ Lagranges linear form $Pp + Qq = R$

$$\text{Here } P = z, \quad q = -z, \quad R = z^2 + (x+y)^2$$

Lagranges auxiliary eq = arc

$$\frac{dx}{P} = \frac{dy}{Q} = \frac{dz}{R}$$

$$\frac{dx}{z} = \frac{dy}{-z} = \frac{dz}{z^2 + (x+y)^2}$$

st two ratio.

$$\frac{dx}{z} = \frac{dy}{-z}$$

$$dy = -dz$$

$$dx + dy = 0. \text{ Integrate}$$

$$\int dx + \int dy = C,$$

$$\boxed{x+y = C_1}$$

General solution is

$$\phi(C_1, C_2) = 0$$

$$\boxed{\phi(x+y, x - \frac{1}{2} \log|z^2 + (x+y)^2|) = 0}$$

1st + 3rd & ab'0

$$\frac{dx}{z} = \frac{dz}{z^2 + (x+y)^2}$$

$$dx = \frac{z dz}{z^2 + c_1^2}$$

Integrat.

$$\int dx - \frac{1}{2} \int \frac{2z dz}{z^2 + c_1^2} = C_1$$

$$x - \frac{1}{2} \log|z^2 + c_1^2| = C_1$$

$$x - \frac{1}{2} \log|z^2 + (x+y)^2| = C_2$$

May 2019

Form the partial differential equation by eliminating an arbitrary function f from $f(x+y+z, x^2+y^2+z^2) = 0$

$$\text{Let } u = x+y+z$$

$$\frac{\partial u}{\partial x} = 1$$

$$v = x^2+y^2+z^2$$

$$\frac{\partial v}{\partial x} = 2x, \quad \frac{\partial v}{\partial y} = 2y, \quad \frac{\partial v}{\partial z} = 2z$$

$$\frac{\partial u}{\partial y} = 1$$

$$\frac{\partial u}{\partial z} = 1$$

$$\therefore f(u, v) = 0$$

Diff partially w.r.t. x

$$\frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial x} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial x} \right) = 0$$

$$\frac{\partial f}{\partial u} (1+p) + \frac{\partial f}{\partial v} (2x+2zp) = 0$$

$$\frac{\partial f}{\partial u} (1+p) = -\frac{\partial f}{\partial v} (2x+2zp)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = \frac{-(2x+2zp)}{(1+p)} \quad \textcircled{1}$$

Diff partially w.r.t. y

$$\frac{\partial f}{\partial u} \left(\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial y} \right) + \frac{\partial f}{\partial v} \left(\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \cdot \frac{\partial z}{\partial y} \right) = 0$$

$$\frac{\partial f}{\partial u} (1+q) + \frac{\partial f}{\partial v} (2y+2zq) = 0$$

$$\frac{\partial f}{\partial u} (1+q) = -\frac{\partial f}{\partial v} (2y+2zq)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = \frac{-(2y+2zq)}{(1+q)} \quad \textcircled{2}$$

From Eqn ① & ②, we have

$$\frac{2y+2zq}{1+q} = \frac{2x+2zp}{1+p}$$

$$(1+p)(2y+2zq) = (1+q)(2x+2zp)$$

$$2y+2zq+2py+2zpq = 2x+2zp+2qx+2zpq$$

$$y+zq+py = x+zp+qx$$

$$py-zp+zq-qx = x-y$$

$$\boxed{(y-z)p+(z-x)q = x-y}$$

which is a partial differential equation of first order.

winter-2019

From the partial differential equation by eliminating arbitrary function f from $f(x^2+y^2+z^2, 3x+5y+7z) = 0$.

$$\text{Let } u = x^2 + y^2 + z^2$$

$$\frac{\partial u}{\partial x} = 2x, \quad \frac{\partial u}{\partial y} = 2y, \quad \frac{\partial u}{\partial z} = 2z$$

$$\therefore f(u, v) = 0$$

$$v = 3x + 5y + 7z$$

$$\frac{\partial v}{\partial x} = 3, \quad \frac{\partial v}{\partial y} = 5, \quad \frac{\partial v}{\partial z} = 7$$

Diff partially w.r.t. x.

$$\frac{\partial f}{\partial u} \left[\frac{\partial u}{\partial x} + \frac{\partial u}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial x} \right] + \frac{\partial f}{\partial v} \left[\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \frac{\partial z}{\partial x} \right] = 0$$

$$\frac{\partial f}{\partial u} [2x + 2z] + \frac{\partial f}{\partial v} [3 + 7z] = 0$$

$$\frac{\partial f}{\partial u} (2x + 2z) = -\frac{\partial f}{\partial v} (3 + 7z)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = -\frac{(3 + 7z)}{(2x + 2z)} \quad \textcircled{1}$$

Diff partially w.r.t. y.

$$\frac{\partial f}{\partial u} \left[\frac{\partial u}{\partial y} + \frac{\partial u}{\partial v} \frac{\partial v}{\partial y} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial y} \right] + \frac{\partial f}{\partial v} \left[\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \frac{\partial z}{\partial y} \right] = 0$$

$$\frac{\partial f}{\partial u} (2y + 2z) + \frac{\partial f}{\partial v} (5 + 7z) = 0$$

$$\frac{\partial f}{\partial u} (2y + 2z) = -\frac{\partial f}{\partial v} (5 + 7z)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = -\frac{(5 + 7z)}{(2y + 2z)} \quad \textcircled{2}$$

∴ From eqn ① + ②

$$\frac{5 + 7z}{2y + 2z} = \frac{3 + 7z}{2x + 2z}$$

$$(5 + 7z)(2x + 2z) = (3 + 7z)(2y + 2z)$$

$$10x + 10z + 14xz + 14z^2 = 6y + 6z + 14yz + 14z^2$$

$$5x + 5z + 7xz = 3y + 3z + 7yz$$

$$5zp - 7yp + 7xq - 3zq = 3y - 5x$$

~~$$7yp - 5zp + 3zq - 7xq = 5x - 3y$$~~

$$(7y - 5z)p + (3z - 7x)q = 5x - 3y$$

summer - 2022

From the partial differential equation by eliminating arbitrary function f from $f(xy+z^2, x+y+z) = 0$.

$$\rightarrow \text{Let } u = xy + z^2$$

$$\frac{\partial u}{\partial x} = y, \quad \frac{\partial u}{\partial y} = x, \quad \frac{\partial u}{\partial z} = 2z$$

$$\therefore f(u, v) = 0$$

$$v = x + y + z$$

$$\frac{\partial v}{\partial x} = 1, \quad \frac{\partial v}{\partial y} = 1, \quad \frac{\partial v}{\partial z} = 1$$

Diff partially w.r.t. x

$$\frac{\partial f}{\partial u} \left[\frac{\partial u}{\partial x} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial x} \right] + \frac{\partial f}{\partial v} \left[\frac{\partial v}{\partial x} + \frac{\partial v}{\partial z} \frac{\partial z}{\partial x} \right] = 0$$

$$\frac{\partial f}{\partial u} (y + 2zp) + \frac{\partial f}{\partial v} (1 + p) = 0$$

$$\frac{\partial f}{\partial u} (y + 2zp) = -\frac{\partial f}{\partial v} (1 + p)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = -\frac{(1+p)}{(y+2zp)} \quad \textcircled{1}$$

Diff partially w.r.t. y

$$\frac{\partial f}{\partial u} \left[\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial y} \right] + \frac{\partial f}{\partial v} \left[\frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \frac{\partial z}{\partial y} \right] = 0$$

$$\frac{\partial f}{\partial u} (x + 2zq) + \frac{\partial f}{\partial v} (1 + q) = 0$$

$$\frac{\partial f}{\partial u} (x + 2zq) = -\frac{\partial f}{\partial v} (1 + q)$$

$$\frac{\frac{\partial f}{\partial u}}{\frac{\partial f}{\partial v}} = -\frac{(1+q)}{(x+2zq)} \quad \textcircled{2}$$

From Eqn $\textcircled{1} + \textcircled{2}$

$$\frac{(1+p)}{(y+2zp)} = \frac{(1+q)}{(x+2zq)}$$

$$(1+p)(x+2zq) = (1+q)(y+2zp)$$

$$x + 2zq + xp + 2zp^2q = y + 2zp + yq + 2zpq$$

$$xp - 2zp + 2zq - yq = y - x$$

$$\boxed{(x-2z)p + (2z-y)q = y-x}$$

winter
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May - 2019

Find the temperature in bar of length 2 units whose ends are kept at zero temperature and lateral surface insulated

if initial temperature is $\sin\left(\frac{\pi x}{2}\right) + 3 \sin\left(\frac{5\pi x}{2}\right)$

→ One-dimensional heat equation is $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$ ————— (1)

The soln of eqn (1) consistent with physical nature of problem is given by

$$u = c_1 e^{-m^2 c^2 t} (c_2 \cos mx + c_3 \sin mx) \quad \text{--- (2)}$$

$$\text{where } u(x, t) = 0 \text{ at } x = 0 \quad \text{--- (3)}$$

$$u(x, t) = 0 \text{ at } x = 2 \quad \text{--- (4)}$$

$$u(x, t) = \sin\frac{\pi x}{2} + 3 \sin\frac{5\pi x}{2} \text{ at } x = 0 \quad \text{--- (5)}$$

$$\text{Using conditions (3) in (2) we get } 0 = c_1 e^{-m^2 c^2 t} (c_2) \Rightarrow c_2 = 0$$

$$\text{From (2) } u = c_1 c_3 e^{-m^2 c^2 t} \sin mx \quad \text{--- (6)}$$

$$\text{Using conditions (4) in (2) we get } 0 = c_1 c_3 e^{-m^2 c^2 t} \sin 2m \Rightarrow \sin 2m = 0 = \sin n\pi \Rightarrow 2m = n\pi \Rightarrow m = \frac{n\pi}{2}$$

From (6), we have

$$u = c_1 c_3 e^{-\left(\frac{n\pi}{2}\right)^2 c^2 t} \sin\frac{n\pi x}{2} \quad \text{--- (7)}$$

∴ The general soln is

$$u = \sum_{n=1}^{\infty} b_n e^{-\left(\frac{n\pi}{2}\right)^2 c^2 t} \sin\frac{n\pi x}{2} \quad \text{--- (8)}$$

Using (5) in (8), we have

$$\sin\frac{\pi x}{2} + 3 \sin\frac{5\pi x}{2} = \sum_{n=1}^{\infty} b_n \sin\frac{n\pi x}{2}$$

$$= b_1 \sin\frac{\pi x}{2} + b_2 \sin\frac{2\pi x}{2} + b_3 \sin\frac{3\pi x}{2} + b_4 \sin\frac{4\pi x}{2} + b_5 \sin\frac{5\pi x}{2} + \dots$$

$$\Rightarrow b_1 = 1, b_5 = 3, b_2 = b_3 = b_4 = b_6 = b_7 = b_8 = \dots = 0$$

∴ From (8), we have

$$u = b_1 e^{-\frac{\pi^2 c^2 t}{4}} \sin\frac{\pi x}{2} + b_5 e^{-\left(\frac{5\pi}{2}\right)^2 c^2 t} \sin\frac{5\pi x}{2}$$

$$u = e^{-\frac{\pi^2 c^2 t}{4}} \sin\frac{\pi x}{2} + 3 e^{-\left(\frac{5\pi}{2}\right)^2 c^2 t} \sin\frac{5\pi x}{2}$$

Which is the required temperature.

winter
2018
2019

Use method of separation of variables to solve the equation.

$$\frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial t} + u, \text{ given that } u(x, 0) = 6 \bar{e}^{3x}$$

→ The given PDE is $\frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial t} + u \quad \text{--- (1)}$

Let $u = X(x)T(t) \quad \text{--- (2)}$ U = XT

where $X(x)$ is function of x alone and $T(t)$ is fun of t alone.

From (2) $\frac{\partial u}{\partial x} = \frac{dx}{dx} T, \frac{\partial u}{\partial t} = x \frac{dT}{dt}$

put in eqn (1), we have

$$\frac{dx}{dx} T = 2x \frac{dT}{dt} + xT$$

$$\frac{1}{X} \frac{dx}{dx} = \frac{2}{T} \frac{dT}{dt} + 1 = -k^2 \text{ (say)}$$

$$\frac{1}{X} \frac{dx}{dx} = -k^2, \quad \frac{2}{T} \frac{dT}{dt} + 1 = -k^2$$

$$\frac{dx}{dx} = -k^2 x,$$

$$\frac{dx}{x} = -k^2 dx$$

$$\int \frac{dx}{x} = -k^2 \int dx + \log C_1$$

$$\log x = -k^2 x + \log C_1$$

$$\log x = -k^2 x + \log C_1$$

$$= \log \bar{e}^{-k^2 x} + \log C_1$$

$$\log x = \log C_1 \bar{e}^{-k^2 x}$$

$$x = C_1 \bar{e}^{-k^2 x}$$

$$\log e = 1$$

$$\frac{dT}{T} = -\frac{(k^2+1)}{2} dt$$

$$\int \frac{dT}{T} = -\frac{(k^2+1)}{2} \int dt + \log C_2$$

$$\log T = -\frac{(k^2+1)}{2} t + \log C_2$$

$$= -\frac{(k^2+1)}{2} t \log e + \log C_2$$

$$= \log e^{-\frac{(k^2+1)}{2} t} + \log C_2$$

$$\log T = \log C_2 e^{-\frac{(k^2+1)}{2} t}$$

$$T = C_2 e^{-\frac{(k^2+1)}{2} t}$$

$$\therefore u = XT = (C_1 \bar{e}^{-k^2 x}) (C_2 e^{-\frac{(k^2+1)}{2} t}) = C_1 C_2 \bar{e}^{-k^2 x} e^{-\frac{(k^2+1)}{2} t} \quad \text{--- (3)}$$

$$\text{Given } u(1, 0) = 6 \bar{e}^{3x} \text{ at } t=0.$$

$$6 \bar{e}^{3x} = C_1 C_2 \bar{e}^{-k^2 x} \rightarrow C_1 C_2 = 6, k^2 = 3$$

$$\text{From (3) } u = 6 \bar{e}^{-k^2 x} \bar{e}^{-\frac{(k^2+1)}{2} t} = 6 \bar{e}^{-3x} \bar{e}^{-2t} = 6 \bar{e}^{-3x-2t}.$$

$$u = 6 \bar{e}^{-(3x+2t)}$$

which is the required solution.



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