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M.Sc. DEGREE EXAMINATION, MAY 2022

Fourth Semester

18PMA402 – INTEGRAL EQUATIONS AND TRANSFORMATION TECHNIQUES

(For the candidates admitted during the academic year 2018-2019 onwards)

Time: Three hours

Max. Marks: 100

PART - A (5 × 5 = 25 Marks) Answer ANY FIVE Questions

- 1. Define Fredholm integral equations of first and second kind.
- 2. Convert the differential equation

$$y''(x)-3y'(x)+2y(x)=5\sin x,$$

 $y(0)=1, y'(0)=-2$

into an integral equation.

- 3. Using Fredholm determinants, find B_1 and B_2 for $K(x,ty) = xe^t$.
- 4. If F(s) is the complex Fourier transform of f(x), then show that $F\{f(x-a)\}=e^{isa}F(s)$.
- 5. Find

$$Fs(xe^{-ax})$$
 and $Fc(xe^{-ax})$

6. Evaluate

$$L\left\{\int_{0}^{t} \frac{e^{-t}\sin t}{t} dt\right\}$$

- 7. Verify the initial value theorem for the function 3-2 cost.
- 8. Find Z-transform of $a^n \cos n\theta$ and $a^n \sin n\theta$.

$PART - B (5 \times 15 = 75 Marks)$

9. a. Solve Fredholm integral equation

$$y(x)=1+\lambda \int_{0}^{1} xt y(t)dt$$
 by successive approximation method.

(OR)

b. Solve $y(x) = \cos x + \lambda \int_{0}^{\pi} \sin(x-t)y(t)dt$ by Kernel separable method.

10. a. Find the resolvent Kernel of Kernel K(x,t) = 2x - t, $0 \le x \le 1$, $0 \le t \le 1$, using Fredholm determinants.

(OR)

b. Find the Volterra solution of Fredholm Integral equation $y(x) = f(x) + \int_{0}^{1} e^{x-t} f(t) dt.$

11. a. Find the Fourier transform of

$$f(x) = \begin{cases} \left(1 - x^2\right), & |x| \le 1 \\ 0, & |x| > 1 \end{cases}$$

Hence evaluate

$$\int_{0}^{\infty} \left(\frac{x \cos x - \sin x}{x^3} \right) \cos \frac{x}{2} dx$$
 (OR)

b. Find the Fourier sin and cosine transform of e^{-ax} , a > 0. And also using Parseval's identities, prove that

i.
$$\int_{0}^{\infty} \frac{dt}{(a^2 + t^2)(b^2 + t^2)} = \frac{\pi}{2ab(a+b)}$$

ii.
$$\int_{0}^{\infty} \frac{t^2}{(t^2 + 1)^2} = \frac{\pi}{4}$$

12. a. Find the inverse transform of

$$\frac{5s+3}{\left(s-1\right)\left(s^2+2s+5\right)}$$

(OR)

b. Use Laplace Transform method to solve

$$\frac{d^2x}{dt^2} - 2\frac{dx}{dt} + x = e^t \text{ with } x = 2, \frac{dx}{dt} = -1 \text{ at } t = 0.$$

13. a. Using the inversion integral method, find the inverse Z transform of

$$\frac{2z}{\left(z-1\right)\left(z^2+1\right)}$$

(OR)

b. Using the Z transform, solve

$$u_{n+2} + 4u_{n+1} + 3u_n = 3^n$$
 with $u_0 = 0, u_1 = 1$