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: IV

Maximum Marks : 75

1. Write your Roll No. on the top immediately on receipt of this question paper.
2. Attempt any **four** questions.
3. **All** questions carry equal marks.

## SECTION – I

Attempt any **two** parts out of the following.

Marks of each part are indicated.

1. (a) Define the following with one example each : (6)

P.T.O.

- (i) Quasi-linear first order partial differential equation (PDE).
- (ii) Semi-linear first order PDE.
- (iii) Linear first order PDE.

State whether the following first order PDE is quasi-linear, semi-linear, linear or non-linear :

$$(xy^2)u_x - (yx^2)u_y = u^2(x^2 - y^2)$$

Justify.

- (b) Solve the Cauchy problem (6)

$$uu_x + u_y = 1$$

such that  $u(s, 0) = 0$ ,  $x(s, 0) = 2s^2$ ,

$$y(s, 0) = 2s, s > 0.$$

- (c) Obtain the solution of the pde (6)

$$x(y^2 + u)u_x - y(x^2 + u)u_y = (x^2 - y^2)u,$$

with the data  $u(x, y) = 1$  on  $x + y = 0$ .

(d) Apply  $\sqrt{u} = v$  and  $v(x, y) = f(x) + g(y)$  to solve

$$x^4 u_x^2 + y^2 u_y^2 = 4u. \quad (6)$$

2. Attempt any **two** parts out of the following :

(a) Apply the method of separation of variables  $u(x, y) = f(x)g(y)$  to solve

$$y^2 u_x^2 + x^2 u_y^2 = (xyu)^2$$

such that  $u(x, 0) = 3e^{\frac{x^2}{4}}.$  (6.5)

(b) Find the solution of the equation (6.5)

$$yu_x - 2xyu_y = 2xu$$

with the condition  $u(0, y) = y^3.$

(c) Reduce into canonical form and solve for the general solution (6.5)

$$u_x - yu_y - u = 1.$$

(d) Derive the one-dimensional heat equation :

$$u_t = \kappa u_{xx},$$

where  $\kappa$  is a constant. (6.5)

P.T.O.

## SECTION - II

3. Attempt any **two** parts out of the following :

(a) Find the characteristics and reduce the equation

$$u_{xx} - (\sec h^4 x)u_{yy} = 0 \text{ into canonical form.} \quad (6)$$

(b) Find the characteristics and reduce the equation

$$x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} + xy u_x + y^2 u_y = 0$$

into canonical form. (6)

(c) Transform the equation  $u_{xx} - u_{yy} + 3u_x - 2u_y + u = 0$

to the form  $v_{\xi\eta} = cv$ ,  $c = \text{constant}$ , by introducing the new variable  $v = ue^{-(a\xi + b\eta)}$ , where  $a$  and  $b$  are undetermined coefficients. (6)

(d) Use the polar co-ordinates  $r$  and  $\theta$  ( $x = r \cos\theta$ ,  $y = r \sin\theta$ ) to transform the Laplace equation  $u_{xx} + u_{yy} = 0$  into polar form. (6)

4. Attempt any **two** parts out of the following :

(a) Find the D'Alembert solution of the Cauchy problem for one dimensional wave equation given by

$$\begin{aligned}
 u_{tt} - c^2 u_{xx} &= 0, x \in R, t > 0 \\
 u(x, 0) &= f(x), x \in R, \\
 u_t(x, 0) &= g(x), x \in R.
 \end{aligned}
 \tag{6.5}$$

(b) Solve

(6.5)

$$\begin{aligned}
 y^3 u_{xx} - y u_{yy} + u_y &= 0, \\
 u(x, y) &= f(x) \text{ on } x + \frac{y^2}{2} = 4 \text{ for } 2 \leq x \leq 4, \\
 u(x, y) &= g(x) \text{ on } x - \frac{y^2}{2} = 0 \text{ for } 0 \leq x \leq 2, \\
 \text{with } f(2) &= g(2).
 \end{aligned}$$

(c) Determine the solution of initial boundary value problem

$$\begin{aligned}
 u_{tt} &= 16u_{xx}, \quad 0 < x < \infty, t > 0 \\
 u(x, 0) &= \sin x, \quad 0 \leq x < \infty, \\
 u_t(x, 0) &= x^2, \quad 0 \leq x < \infty, \\
 u(0, t) &= 0, \quad t \geq 0.
 \end{aligned}
 \tag{6.5}$$

(d) Determine the solution of initial boundary value problem

(6.5)

P.T.O.

$$\begin{aligned}
 u_{tt} &= 9u_{xx}, \quad 0 < x, \infty, t > 0, \\
 u(x, 0) &= 0, \quad 0 \leq x < \infty, \\
 u_t(x, 0) &= x^3, \quad 0 \leq x < \infty \\
 u_x(0, t) &= 0, \quad t \geq 0.
 \end{aligned}$$

### SECTION – III

5. Attempt any **two** parts out of the following :

(a) Determine the solution of the initial boundary-value problem by method of separation of variables

$$\begin{aligned}
 u_{tt} &= c^2 u_{xx}, \quad 0 < x < l, \quad t > 0 \\
 u(x, 0) &= \begin{cases} h x / a, & 0 \leq x \leq a \\ h(l - x) / (l - a), & a \leq x \leq l \end{cases} \\
 u_t(x, 0) &= 0, \quad 0 \leq x \leq l, \\
 u(0, t) = 0 = u(l, t) &= 0 \quad t \geq 0
 \end{aligned} \tag{6.5}$$

(b) Obtain the solution of IBVP (6.5)

$$\begin{aligned}
 u_t &= u_{xx}, \quad 0 < x < 2, \quad t > 0, \\
 u(x, 0) &= x, \quad 0 \leq x \leq 2, \\
 u(0, t) &= 0, \quad u_x(2, t) = 1, \quad t \geq 0,
 \end{aligned}$$



- (c) Determine the solution of the initial-value problem (6.5)

$$\begin{aligned}
 u_{tt} &= c^2 u_{xx} + x^2, \\
 u(x, 0) &= x, & 0 \leq x \leq 1, \\
 u_t(x, 0) &= 0, & 0 \leq x \leq 1, \\
 u(0, t) &= 0, u(1, t) = 0, & t > 0.
 \end{aligned}$$

- (d) Determine the solution of the initial-value problem (6.5)

$$\begin{aligned}
 u_t &= k u_{xx}, & 0 < x < 1, t > 0, \\
 u(x, 0) &= x(1 - x), & 0 \leq x \leq 1 \\
 u(0, t) &= t, \quad u(1, t) = \sin t, & t > 0.
 \end{aligned}$$

6. Attempt any **two** parts out of the following :

- (a) Determine the solution of the initial boundary-value problem by method of separation of variables (6)

$$\begin{aligned}
 u_{tt} &= c^2 u_{xx}, & 0 < x < a, t > 0 \\
 u(x, 0) &= 0, & 0 \leq x \leq a, \\
 u_t(x, 0) &= \begin{cases} \frac{v_0}{a} x, & 0 \leq x \leq a \\ v_0 (l - x) / (l - a), & a \leq x \leq l \end{cases} \\
 u(0, t) &= 0 = u(a, t) = 0, & t \geq 0.
 \end{aligned}$$

- (b) Find the temperature distribution in a rod of length  $l$ . The faces are insulated, and the initial temperature distribution is given by  $x(1-x)$ . (6)

- (c) Establish the validity of the formal solution of the initial boundary – value problem (6)

$$\begin{aligned} u_t &= k u_{xx}, \quad 0 \leq x \leq l, \quad t > 0, \\ u(x, 0) &= f(x), \quad 0 \leq x \leq l, \\ u(0, t) &= 0, \quad t > 0, \\ u_x(1, t) &= 0, \quad t > 0. \end{aligned}$$

- (d) Prove the uniqueness of the solution of the problem : (6)

$$\begin{aligned} u_{tt} &= c^2 u_{xx}, \quad 0 < x < l, \quad t > 0, \\ u(x, 0) &= f(x), \quad 0 \leq x \leq l, \\ u_t(x, 0) &= g(x), \quad 0 \leq x \leq l, \\ u(0, t) &= u(l, t) = 0, \quad t > 0. \end{aligned}$$