- (a) Let r(t) be a positive continuous function and let m be a real number. Show that the equation x" + (m² + r(t)) x = 0, t ≥ 0 is oscillatory.
 - (b) Show that the equation $x'' + \left(\frac{K}{t^2} \frac{1}{t^n}\right)x = 0$, $n \ge 3$, t > 1, $K > \frac{1}{4}$ is oscillatory.
- (a) Determine the nature of the critical points in the following systems :

$$x_1' = 4x_1 + x_2, x_2' = 3x_1 + 6x_2$$

(b) Determine the nature of the characteristic roots for the equation :

$$x''' + 3x'' + 2x' + x = 0$$

- (a) The null solution of x' = A(t)x is asymptotically stable if and only if || φ(t) || → 0 as t → ∞.
 - (b) Show that the following system are asymptotically stable:

$$x'_1 = -x_1^3 - x_1x_2^3$$

 $x'_2 = x_1^4 - x_2^3$



2016

Time: 4 hours

Full Marks: 100

The questions are of equal value.

Answer any five questions.

(ORDINARY DIFFERENTIAL EQUATIONS)

1. (a) Find the solution of the IVP:

$$x' = (1 + x^2)t, x(0) = 1$$

- (b) Solve $xe^{x^2+t^2}dx + t(e^{x^2+t^2} + 1)dt = 0$.
- (a) Find the particular solution by using the method of undetermined coefficients:
 x" + 25x = 2sin2t

(b) Find the general solution of the equation :

$$x'' - 9x' + 20x = t + e^{-t}$$

(a) Consider the system of equations :

$$x_1' = ax_1 + bx_2, x_2' = cx_1 + dx_2$$

Where a, b, c and d are constants, show that the above equation has a solution of the form

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$$\phi(t) = \alpha e^{rt}$$
, (α = constant), where r is a root of the equation $r^2 - r(a + d) + ad - bc = 0$.

(b) Find the determinant of fundamental matrixφ(t) which satisfies φ(0) = E for the system x'

= Ax, where A =
$$\begin{bmatrix} -1 & 3 & 4 \\ 0 & 2 & 0 \\ 1 & 5 & -1 \end{bmatrix}$$
.

- (a) Let f(t) be periodic with period w. Then a solution x(t) of x' = Ax + f(t), t ∈ (-∞, ∞) is periodic of period w if and only if x(0) = x(w).
 - (b) Find e^{tA} when $A = \begin{bmatrix} -1 & 2 & 3 \\ 0 & -2 & 1 \\ 0 & 3 & 0 \end{bmatrix}$.
- (a) Compute the first three succesive approximations for the solution of the following equation:

$$x' = \frac{x}{1+x^2}$$
, $x(0) = 1$

(b) Let f(t, x) be a continuous function in (t, x) on D. x(t, t₀, x₀) denoted by x(t) is a solution of x' = f(t, x), x(t₀) = x₀ = (x₁(t₀), x₂(t₀), x_n(t₀)) on same interval I contained in | t - t₀| ≤ a if and only if x(t) is a solution of the internal

(2)

Contd.

equation
$$x(t) = x_0 + \int_{t_0}^{t} f(s, x(s))ds$$
, $t \in I$.

- 6. (a) Prove that the Euler's equation $x'' + \frac{K}{t^2}x = 0 \text{ is oscillatory if } K > \frac{1}{4}.$
 - (b) Let v, w ∈ c¹ {(t₀, t₀ + h), R} be lower and upper solutions of x' = f(t, x), x(t₀) = x₀, where f ∈ C [D, R], where D is an open-connected set in R² and (t₀, x₀) ∈ D respectively. Suppose that for x ≥ y, f satisfies the inequality f(t, x) f(t, y) ≤ L(x y); where L is a positive constant. Then, v(t₀) ≤ w(t₀) implies that v(t) ≤ w(t), t ∈ [t₀ + t₀ + h].
- (a) Show that the eigen values for the BVP x" + λx = 0, x(0) = 0 and x(π) + x'(π) = 0 satisfy the equation √λ = tan(π√λ). Prove that the corresponding eigen functions are sin(t√λn), where λ_n is an eigen value.
 - (b) Solve the following BVP using the appropriate Green's function:

$$x'' = et$$
, $x(0) = x(1) = 0$

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(3) (Turn over)