

University Examinations 2012/2013

FIRST YEAR, FIRST SEMESTER EXAMINATION FOR MASTER OF SCIENCE IN APPLIED MATHEMATICS

SMA 3130: ORDINARY DIFFERENTIAL EQUATIONS I

DATE: DECEMBER 2012

TIME: 3 HOURS

(8 Marks)

INSTRUCTIONS: Answer questions **one** and any other **two** questions

QUESTION ONE - (30 MARKS)

a) Using the method of undetermined coefficients find the general solution of the differential equation

$$\frac{d^3y}{dx^3} + \frac{dy}{dx} = 2x^2 + 4\sin x$$

b) Solve the initial value problem

$$\frac{d^3y}{dx^3} - 2\frac{d^2y}{dx^2} - \frac{dy}{dx} + 2y = 2x - 1$$

y(0) = 1, y'(0) = -3, y''(0) = 4

c) Given the boundary value problem $x^2y'' + 2xy' + \mu y = 0$, y(1) = y(e) = 0i. Show that it is a Sturm – Liouville problem. (3 Marks)

- ii. Find the eigen values and eigen functions. (7 Marks)
- d) Solve using variation of parameters method, the equation

$$\frac{d^2y}{dx^2} + y = \tan x \tag{5 Marks}$$

QUESTION TWO – (20 MARKS)

- a) Find non-trivial solutions of the Sturm-Liouville problem $\frac{d}{dx} \left[x \frac{dy}{dx} \right] + \frac{\lambda}{x} y = 0$ $y'(0) = 0, \quad y'(e^{2\pi}) = 0, \text{ where the parameter } \lambda \text{ is non-negative.} \qquad (10 \text{ Marks})$
- b) Solve the Bessel differential equation $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 p^2)y = 0$. Where *p* is a non-negative constant, about the point x = 0. (10 Marks)

QUESTION THREE – (20 MARKS)

- a) Show that the function $\frac{1}{\sqrt{1-2xt+t^2}} = \sum_{n=0}^{\infty} p_n(t) t^n$, where $p_n(x)$ is the Legendre polynomial of order *n*. (8 Marks)
- b) Using the Perturbation method, solve the non-linear differential equation.

$$\frac{df}{dt} + f = \in f^2, \quad 0 < \in \ll 1$$

With the initial condition f(0) = 1

QUESTION FOUR – (20 MARKS)

a) Solve the homogeneous linear system

$$\frac{dx_1}{dt} = 4x_1 + 3x_2 + x_3$$

$$\frac{dx_2}{dt} = -4x_1 - 4x_2 - 2x_3$$

$$\frac{dx_3}{dt} = 8x_1 + 12x_2 + 6x_3$$
(13 Marks)

b) Solve the Cauchy – Euler equation $x^{3}y'''(x) + x^{2}y''(x) - 2xy'(x) + 2y = 0 \text{ for } x > 0 \quad (7 \text{ Marks})$

(12 Marks)