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MA8353 Transforms and Partial Differential Equations

IMPORTANT QUESTIONS AND QUESTION BANK

UNIT-I PARTIAL DIFFERENTIAL EQUATIONS

<u>2Marks</u>

- 1. Form the partial differential equation from the equation $2z = \frac{x^2}{a^2} \frac{y^2}{b^2}$
- 2. Find the complete integral of the PDE: $z = px + qy + \sqrt{pq}$.
- 3. Find the partial differential equation by eliminating the arbitrary function '*f*' from the relation $z = f (x^2 y^2)$.
- 4. What are singular integrals? How does it differ from particular integral?

5. Solve
$$2 \frac{\partial^2 z}{\partial x^2} + 5 \frac{\partial^2 z}{\partial x \partial y} + 2 \frac{\partial^2 z}{\partial y^2} = 0.$$

- 6. If $u = x^2 + t^2$ is a solution of $C^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}$, the find the value of c?
- 7. Find the complete solution of p=2px.

8. Solve
$$(D^2-6DD'+9D'^2) z = 0$$
.

10. Solve
$$\frac{\partial^2 z}{\partial x^2} - \frac{\partial^2 z}{\partial x \partial y} + \frac{\partial z}{\partial x} = 0$$

11. Solve
$$(D - D')^3 z = 0$$

- 12. Solve (D 1)(D D' + 1)z = 0
- 13. Solve $(D^4 D'^4)z = 0$
- 14. Solve $(D^2 7DD' + 6D'^2)z = 0$
- 15. Solve $(D^3 D^2D' 8DD'^2 + 12D'^3)z = 0$

13Marks

- 1. Solve $\frac{\partial^2 z}{\partial x^3} 2 \frac{\partial^2 z}{\partial x^2 \partial y} = 2e^{2x} + 3x^2y$.
- 2. Find the general solution of $(D^2 + 2DD' + D^2) z = x^2 y + e^{x-y}$.
- 3. From the partial differential equation by eliminating the arbitrary function from $f(x^2 + y^2, z - xy) = 0$.

4. Solve
$$x^2(y-z)p + y^2(z-x)q = z^2(x-y)$$
, where $p = \frac{\partial z}{\partial x}$, $q = \frac{\partial z}{\partial y}$ (8 + 8).

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5. 1)Solve
$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial x dy} - 6 \frac{\partial^2 z}{\partial y^2} = y \cos x.$$

2)Solve $(x^2 + yz)p + (y^2 - zx)q = z^2 - xy$ where $p = \frac{\partial z}{\partial x}$, $q = \frac{\partial z}{\partial y}$ (8 + 8).

6. Find the solution of the partial differential equation

$$\frac{\partial^2 z}{\partial x^2} - 4x \frac{\partial^2 z}{\partial x \partial y} + 4 \frac{\partial^2 z}{\partial y^2} = e^{2x} + y$$

- 7. Solve the Lagrange's linear equation $(x^2 + yz)p + (y^2 zx)q = z^2 xy$
- 8. Solve the partial differential equation $(D^2 + 2DD' + D^2 2D')z = sin(x + 2y)$.
- 9. 1)From the partial differential equation by eliminating the arbitrary function from u = f(x + ct) + g(x - ct).

2)solve
$$(D^2 - 2D^2D')z = sin(x + 2y) + 3x^2y$$
.

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

2)Solve
$$p - x^2 = q + q$$

<u>2Marks</u>

- 1. Sketch the graph of one even and one odd extension of $f(x) = x^3$ in [0, 1].
- State the sufficient condition for the function *f*(*x*) to be expressed as a Fourier series.
- 3. Define Root mean square value of a function.
- 4. What is the behavior of Fourier series of a function *f*(*x*) at the point of discontinuity?
- 5. Sketch the even and odd extension of the periodic function $f(x) = x^2$ for 0 < x < 2.
- 6. State the Dirichlet's conditions.
- 7. Sketch the even extension of the function $f(x) = \sin x$, $0 < x < \pi$.
- 8. State giving reason whether the function $f(x) = x \sin\left(\frac{1}{x}\right)$ can be expanded in Fourier series in the interval of $(0, 2\pi)$.
- 9. Find the Fourier Constant b_n for xsinx in $(-\pi, \pi)$.

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- 10. Find the Root mean square value of f(x) = x in (0, l)
- 11. Write down the Parseval's formula on Fourier coefficients
- 12. What is meant by Harmonic Analysis?
- 13. Find the R.M.S value of f(x) = 1 x in 0<x<1
- 14. If the function f(x) = x in the interval $0 < x < 2\pi$ then find the constant term of the Fourier series expansion of the function f.
- 15. If f(x) is an odd function defined in (-l, l). What are the values of a_0 and a_n ?

13Marks

- 1. Find the Fourier series expansion of $f(x) = \sqrt{1 \cos x}$, $0 \le x \le 2\pi$ and hence evaluate the value of the series $1 \cdot 1 \cdot 3 \cdot 5 + 1 \cdot 5 \cdot 7 \cdots$.
- 2. Find the Fourier series of period 2π for the function $f(x) = x\cos x$ in $0 < x < 2\pi$.
- 3. 1)Obtain the Fourier series of the periodic function $f(x) = e^{ax}$ in the interval

 $0 \le x \le 2\pi.$ 2) Develop the Fourier series for the function $f(x) = \begin{cases} 1 + \frac{2x}{\pi}, & -\pi \le x \le 0\\ 1 - \frac{2x}{\pi}, & 0 \le x \le \pi \end{cases}$ hence deduce that $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \dots = \frac{\pi^2}{8}.$

- 4. Find the complex form of the Fourier series for $f(x) = e^{-x}$, in $-1 \le x \le 1$.
- 5. Develop the half range Fourier series for the function $f(x) = x^3$ in (0, L).
- 6. The displacement y(x) of a part of a mechanism is tabulated with corresponding angular movement x⁰ of the crank. Express y(x) as a Fourier series neglecting the harmonics above the third.

xº:	0	30	60	90	120	150	180	210	240	270	300	330
y(x):	1.8	1.1	0.3	0.16	0.15	1.3	2.16	1.25	1.3	1.52	1.72	2

7. Find the Fourier series of $f(x) = x^2$ in (0,21). hence deduce that $\frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{3^2}$

$$\frac{1}{5^2} + \dots \infty = \frac{\pi^2}{6}$$

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- 8. Find the complex series of $f(x) = \cos ax$ in $(-\pi, \pi)$, where 'a' is neither zero nor an integer.
- Obtain the constant term and the first three harmonics in the Fourier Cosine series of y= f(x) in (0,6) from the following table.

Х	0	1	2	3	4	5
У	4	8	15	7	6	2

10. Find the Fourier series expansion of $f(x)=\sin ax$ in (l, -l)

UNIT-III APPLICATIONS OF PARTIAL DIFFERENTIAL EQUATIONS

2Marks

- 1. Write all three possible solutions of one-dimensional heat equations.
- 2. Classify the partial differential equation $u_{xy} = u_x u_y + xy$.
- 3. Write all possible solutions of one-dimensional heat equation $\frac{\partial u}{\partial t} = a^2 \frac{\partial^2 u}{\partial x^2}$
- 4. Classify the partial differential equation $2x \frac{\partial^2 u}{\partial x^2} + 4x \frac{\partial^2 u}{\partial y} + 8x \frac{\partial^2 u}{\partial y^2} = 0$
- 5. Mention the various possible general solutions for one dimensional heat equation.
- 6. Classify the PDE $3\frac{\partial^2 z}{\partial x^2} 4\frac{\partial^2 z}{\partial x \partial y} + \frac{\partial^2 z}{\partial x^2} = 0.$
- 7. Classify the two-dimensional steady state heat conduction equation.
- 8. Give the mathematical formulation of the problem of one-dimensional heat conduction in a rod of length l with insulated ends and with initial temperature f(x).
- 9. Classify the PDE $u_{xx} + u_{xy} + u_{yy} = 0$
- 10. What is the various solution of one-dimensional wave equation?
- 11. In the wave equation $\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$ what does C^2 stand for?
- 12. Write down the three possible solution of Laplace equation in two dimensions
- 13. State the assumption in deriving the one-dimensional heat equation
- 14. Write down the governing equation of two-dimensional steady state heat equation
- 15. If the ends of the string of length *l* are fixed at both sides. The midpoint of the string is displaced transversely through a heigh h and the string is released from rest, state the initial and boundary conditions.

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<u>13Marks</u>

1. Solve using by the method of separation of variables $\frac{\partial^2 z}{\partial x^2} - 2\frac{\partial z}{\partial x} +$

$$\frac{\partial z}{\partial y} = 0$$

- 2. A string is stretched and fastened to two points x = 0 and x = l apart. Motion is started by displacing the string into the form y = k (lx x 2) from which it is released at time t = 0. Find the displacement of any point on the string at a distance of x from one end at time t.
- 3. 1)Using the method of separation of variables solve $\frac{\partial u}{\partial x} = 2\frac{\partial u}{\partial x} + u$, where u(x,0) =6 e^{-3x}

2)Find the temperature u (x, t) in a laterally insulated heat conducting bar of length L with its ends kept at o⁰ and with the initial temperature in the bar is u (x, 0) = $100\sin\left(\frac{\pi x}{80}\right)$ and L =80cm.

4. Derive the general solutions for one dimensional wave equation $\frac{\partial^2 u}{\partial t^2} =$

 $C^2 \frac{\partial^2 u}{\partial x^2}$ using separation of variables method.

- 5. Find the displacement of a string stretched between two fixed points at a distance L apart. The string is initially at rest in equilibrium position and points of the string are given initial displacement $u(x,0) = k(Lx-x^2)$. Assume initial velocity zero.
- 6. Solve the equation $\frac{\partial u}{\partial x} = \frac{\partial^2 u}{\partial x^2}$ with boundary conditions u (x, 0) = 3 sin πx , u (0, t) = 0 and u (1, t) = 0 where 0<x<1, t>0
- 7. A tightly stretched flexible string has its ends fixed at x=o and x=L. at time t= 0, the string is given a shape defined by $y = \mu(L-x)$, where μ is a constant, and then released. Find the displacement of any point x of the string at any time t>0.
- 8. 1)Solve $u_t = a^2 u_{xx}$ by the method of separation of variables and obtain all possible equations.

2)A rectangular plate with insulated surface is 8 cm wide and so long compared to its width that it may be considered as an infinite plate.

If the temperature along the short edge y=0 is $u(x,0) = 100 \sin(\frac{\pi x}{8}) 0 < x < 8$ while two long edges x =0 & x=8 as well as the other short edge are kept at o⁰, then find the steady state temperature at any point of the plate.

- 9. Solve the problem of a tightly stretched string with fixed end points x = 0 & x=1 which is initially in the position y=f(x) and which is initially set vibrating by giving to each of its points a velocity $\frac{dy}{dt} = g(x)$ at t=0.
- 10. Classify the partial differential equation $(1 x^2)f_{xx} 2xyf_{xy} + (1 y^2)f_{yy} = 0.$

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UNIT-IV FOURIER TRANSFORMS

<u>2Marks</u>

- 1. State convolution theorem for Fourier transform.
- 2. State the condition for the existence of Fourier cosine and sine transforms of derivatives.
- 3. Find Fourier Sine transform of 1 x.
- 4. Does Fourier sine transform of f(x)=k, $0 \le x \le \infty$, exist? Justify your answer.
- 5. Show that $3_c[f(x)\cos ax] = \frac{1}{2} \{F_c(s+a) + F_c(s-a)\}$ where 3_c

 $[f(x)] = F_c(s)$ is the Fourier cosine transform of f(x).

- 6. State Fourier integral Theorem
- 7. Write Fourier transform pair.
- 8. Find the Fourier Transform of $e^{-a|x|}$.
- 9. Find the Fourier Sine transform of e^{-ax}
- 10. Define self-reciprocal with respect to Fourier transform
- 11. Find the Fourier cosine transform of e^{-2x}
- 12. Give an example of a function which is self-reciprocal under Fourier sine & cosine Transforms
- 13. State Parseval's identity for Fourier Transform
- 14. Write down the Fourier cosine Transform pair of formulae
- 15. If F(s) = F[f(x)], then find F[xf(x)].

<u>13Marks</u>

- 1. Find the Fourier transform of $e^{-a^2x^2}$, a > 0. By using the properties, find the Fourier transform of $e^{-2(x-3)^2}$.
- 2. Evaluate $\int_0^\infty \frac{dx}{(x^2+1)(x^2+4)}$ using Fourier transforms.
- 3. 1)Construct the Fourier sine transform $f(x) = \frac{e^{-ax}}{x}$ 2)Find the Fourier transform of $f(x) = \begin{cases} 1 - x^2, & |x| \le 1 \\ 0, & |x| \ge 1 \end{cases}$ hence deduce $\int_0^\infty \frac{x \cos x - \sin x}{x^2} \cos\left(\frac{x}{2}\right) dx.$

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4. 1)Find the Fourier cosine transform of $f(x) = e^{-ax}$ and $g(x) = e^{-bx}$ using these transforms and Parseval's identity show that

$$\int_0^\infty \frac{dt}{(a^2 + t^2)(b^2 + t^2)} = \frac{\pi}{2ab(a+b)}$$

2)Find the Fourier transform of f(x) = cosx, $0 \le x \le 1$.

- 5. Find the Fourier transform of f(x) where $f(x) = \begin{cases} 1, |x| < a \\ 0, |x| > a > 0 \end{cases}$ and hence evaluate $\int_0^\infty \frac{\sin x}{x} dx$.
- 6. Show that $\frac{1}{\sqrt{r}}$ is self-reciprocal under the Fourier cosine transform.
- 7. Find the Fourier cosine and sine transform of e^{ax} , a > 0 and hence deduce their inversion formulae.
- 8. Using Parseval's identity, evaluate $\int_0^\infty \frac{dx}{(x^2+a^2)^2}$, a > 0.
- 9. Using Parseval's identities, prove that

$$\int_{0}^{\infty} \frac{dt}{(a^{2} + t^{2})(b^{2} + t^{2})} = \frac{\pi}{2ab(a + b)}$$
$$\int_{0}^{\infty} \frac{t^{2}dt}{(t^{2} + 1)^{2}} = \frac{\pi}{4}$$

10. Find the infinite Fourier sine Transform of $\frac{1}{x}$.

UNIT-V Z - TRANSFORMS AND DIFFERENCE EQUATIONS

<u>2Marks</u>

- 1. The integers 0, 1, 1, 2, 3, 5, 8, ... are said to form a Fibonacci sequence. Model the Fibonacci difference equation.[*no need to solve*]
- 2. State initial and final value theorems on Z-transforms.
- 3. Find the Z-transform of {n}.
- 4. What are the applications of Z- transforms?
- 5. Find the Z transform of $f(n) = (n + 1)^2$
- 6. Find Z- transform of unit impulse sequence $\delta(n) = \begin{cases} 1, n = 0 \\ 0, n \neq 0 \end{cases}$

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- 7. Show that $Z[a^n f(n)] = F\left(\frac{z}{a}\right)$ where Z[f(n)] = F(z) is the Z-transform of f(x). 8. Prove that Z[f(n+1)] = zF(z) - zf(0)
- 9. Find the Z transform of $\frac{z}{(z-1)(z-2)}$

10. Find
$$Z\left[\frac{1}{n!}\right]$$

11. Find $Z\left[\frac{1}{n(n+1)}\right]$
12. Find $Z[n^2]$
13. Find $Z^{-1}\left[\frac{z}{(z+1)^2}\right]$
14. Find $Z\left(\frac{a^n}{n!}\right)$
15. Find $Z(3^{n+2})$

13Marks

1. Find Z-transform of $\frac{2n+3}{(n+1)(n+2)}$.

Find the inverse Z-transform of
$$\frac{8z^2}{(2z-1)(4Z+1)}$$
 using convolution theorem for

Z-Transform

3. 1) From the difference equation corresponding to the family of curves y = ax + ax + b bx^2 .

2) Find the Z transform of $u(n) = 3n - 4\sin\left(\frac{n\pi}{4}\right) + 5a$, and $u(n) = \cos\left(\frac{n\pi}{2} + \frac{\pi}{4}\right)$.

4. 1)Use convolution theorem to evaluate the inverse Z transform of U(z) =

$$\frac{z^2}{(z-a)(z-b)}$$

2)Solve the difference equation $y_{n+2} + 6y_{n+1} + 9y_n = 2^n$ with initial conditions $y_0 = y_1 = 0$, using Z transform.

5. Find the inverse Z-transform of

1)
$$\frac{2z^2+3z}{(2z-1)(4Z+1)}$$
.

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2)
$$\frac{2(z^2-5z+6.5)}{(z-2)(z-3)^2}$$
 for 2<|z|<3.

6. Using the Z-transform, solve

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

2) $u_{n+2} - 2u_{n+1} + u_n = 3n + 5.$

7. 1)Find Z {*sinbt*} and hence find Z { $e^{-at} \sin bt$ }.

2)Find the inverse Z-transform of $\frac{8z^2}{(2z-1)(4Z+1)}$ using convolution theorem

8. 1)Using Z-transforms, solve the difference equation $y_{n+2} - 7y_{n+1} +$

 $12y_n = 2^n$ given $y_0 = y_1 = 0$, use partial fraction method to find the inverse Z-transform.

2) using residue method, find $Z^{-1}\left\{\frac{z}{z^2+2z+2}\right\}$.

9. Find the inverse Z-transform of $\frac{(z^2+z)}{(z^2+1)(z-1)}$ 10. Solve the equation using Z-Transform $y_{n+2} - 5y_{n+1} + 6y_n = 36$ given that y (0) =y (1) =0.

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