

Biyani Girls college ,Jaipur

Model Paper-B (M.Sc. I)

Subject:Mathematics

Paper : VIII (Integral transform and integral equation)

Max Marks: 100

Max Time: 2:30 hrs

Attempt any five questions in all selecting atleast one question from each unit.

UNIT-I

1. (a) Find the Laplace Transform of $\sin \sqrt{x}$ and hence obtain the Laplace Transform of $\frac{\cos \sqrt{x}}{\sqrt{x}}$.

7+3

(b) Prove that:- $L\{x^{v/2} J_v(\sqrt{ax}; p)\} = a^{v/2} p^{-v-1} e^{-a/p}$ and hence deduce that :-

$$L\left\{x^{v/2} e^{ax} \int_0^\infty t^{-v/2} e^{-at} J_v(\sqrt{xt}) f(t) dt; p\right\} = (p-a)^{-v-1} L\{f(t); a + (p-a)^{-1}\} \quad 7+3$$

2a. Using Laplace Transform prove that $\int_0^\infty \cos x^2 dx = \frac{1}{2} \sqrt{\frac{\pi}{2}}$ 10

b. Using complex inversion formula for inverse Laplace Transform and find

$$L^{-1}\left\{\frac{1}{(P+1)(P-2)^2}\right\} \quad 10$$

UNIT-II

3. (a) Find $f(x)$ if its Fourier sine transform is $\frac{p}{1+p^2}$ 10

(b) Find Fourier transform of $e^{-a^2 x^2}$, hence obtain Fourier cosine transform of $\cos(x^2/2)$. 8+2

4a. Find Mellin transform of $x^\alpha (1+x^\alpha)^{-b}$. Mention also the condition of validity. 8+2

b. State and prove the convolution theorem for the Fourier transform. 2+8

UNIT-III

5. a Obtain the Hankel transform of $x^v H(\frac{a}{x})$ and $x^v H(\frac{x}{a})$ ($v > -\frac{1}{2}$ and $H(x)$ is the Heaviside unit step function). Hence prove that:-

$$xH_v \left\{ \begin{array}{l} \frac{1}{2v} \left(\frac{p}{a}\right)^v \quad 0 < p < a \\ \frac{1}{2v} \left(\frac{a}{p}\right)^v \quad p > a \end{array} \right.$$

3+2+5

b. If $F_v(p)$ is the Hankel transform of order 'v' of $f(x)$, then prove that :-

$$H_v \{f'(x); p\} = -\frac{p}{2v} \left[(v+1) F_{v-1}(p) - (v-1) F_{v+1}(p) \right]$$

where $xf(x) \rightarrow 0$ as $x \rightarrow 0$ or ∞ Hence find

$$H_1 \{f'(x); p\} \text{ where } f(x) = \frac{e^{-ax}}{x}$$

7+3

6.a find the bounded solution of the equation $x^2 \frac{d^2y}{dx^2} + x \frac{dy}{dx} + (x^2 - 1)y = 0$ given that $y(1)=2$ 10

b. solve the diffusion equation $\frac{\partial U}{\partial t} = k \frac{\partial^2 U}{\partial x^2}$ ($-\infty < x < \infty$) subject to condition that $U=f(x)$ at $t=0$, $f(x)$ being a given function of x . 10

UNIT-IV

7. Find Fredholm and Volterra integral equations of first and second kinds giving an example for each. Convert the problem $y'' + \lambda y = 0$; $y(0) = y'(0)$ and $y(\pi) = y'(\pi)$

To an integral equation also show that the integral equation :

$$g(x) = \lambda \int_0^1 (3x-2)g(t)dt \text{ has no eigenvalue and eigen function}$$

6+8+6

8a. Using resolvent Kernel method solve the integral equation :-

$$g(x) = \frac{3}{2}e^x - \frac{1}{2}xe^x - \frac{1}{2} + \frac{1}{2} \int_0^1 tg(t)dt$$

10

b. Solve the integral equation :

$$g(x) = 1 + \lambda \int_0^x e^{3(x-t)} g(t) dt \text{ For what value of } \lambda \text{ does the solution not exist?} \quad 8+2$$

UNIT-V

9a. Using Laplace transform ,Solve the integral equation:-

$$g(x) = e^{-x} - 2 \int_0^x \cos(x-t)g(t)dt \quad 10$$

b. Using Fredholm theory ,Solve the integral equation:-

$$g(x) = e^x + \lambda \int_0^{10} xtg(t)dt \quad 10$$

10. Using Hilbert - Schmidt theory ,Solve the integral equation:-

$$g(x) = 1 + \lambda \int_0^{\pi} \cos(x+t)g(t)dt \quad 20$$