M.Sc 3rd Semester Examination, 2010

APPLIED MATHEMATICS WITH OCEANOLOGY AND COMPUTER PROGRAMMING

PAPER-MA-2102

(Integral Transform and Integral Equation)

Full Marks: 50

Time: 2 hours

Answer Q. No. 1 and any three from the rest

The figures in the right-hand margin indicate marks

- 1. Answer any five questions of the following: 2 x 5
 - (a) Define the inversion formula for Fourier sine transform of the function f(x). What happens if f(x) is continuous?
 - (b) When two regular sequences are equivalence? What do you mean by generalised function?

- (c) State the convolution theorem of Laplace transform.
- (d) Find the exponential order of the function e^{t^n} .
- (e) Define an integral equation. Give an example of non-linear integral equation.
- (f) Find the Hankel transform of

$$f(x) = \begin{cases} 1, & 0 < x < a, & n = 0 \\ 0, & x > a, & n = 0. \end{cases}$$

2. (a) Form an integral equation corresponding to the following differential equation

$$\frac{d^2y}{dx^2} + (1-x) \frac{dy}{dx} + e^{-x}y(x) = x^3 - 5x$$

with the given initial conditions

$$y(0) = -3$$
, and $y'(0) = 4$.

(b) Derive the Laplace transform of a periodic function. Find the Laplace transform of the triangular wave function f(t) which is defined as follows:

$$f(t) = \begin{cases} 1, & \text{if } 0 \le t < c \\ 2c - t, & \text{if } c \le t < 2c \end{cases}$$

where
$$f(t+2c) = F(t)$$
. 5+5

- (a) Show that if a function f(x) defined on (-∞, ∞) and its Fourier transform F(ξ) are both real, then f(x) is even. Also show that if f(x) is real and its Fourier transform F(ξ) is purely imaginary, then f(x) is odd.
 - (b) Obtain the solution of the boundary value problem

$$x^{2} u_{xx} + xu_{x} + u_{yy} = 0, \quad 0 \le x < \infty, \quad 0 < y < 1.$$

$$u(x, 0) = 0, \quad u(x, 1) = \begin{cases} A, & 0 \le x \le 1 \\ 0, & x > 1, \end{cases}$$

where A is a constant, using Melling transform. 4+6

- 4. (a) Find the zero order Hankel transform of the function x².
 - (b) If a and b are real constants, solve the following integral equation:

$$ax + bx^2 = \int_0^x \frac{y(t)}{(x-t)^{1/2}} dt.$$

(c) If a real valued function f(t) of real variable which is piecewise continuous in any finite interval of t and is of exponential order $O(e^{vt})$ as $t \to \infty$, when $t \ge 0$ then prove that the integral

$$\int\limits_0^\infty f(t)\,e^{-pt}\,dt$$

converges in the domain Real (p) > v.

$$2\frac{1}{2} + 5 + 2\frac{1}{2}$$

5. (a) State and prove Parseval's identity on Fourier transform.

(b) With help of the resolvent kernel, find the solution of the integral equation

$$y(x) = 1 + x^2 + \int_0^x \left(\frac{1+x^2}{1+t^2}\right) y(t) dt.$$
 5+5

[Internal Assessment - 10 Marks]