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## 11668

# M. Sc. (2 Year) EXAMINATION

(For Batch 2018 & Onwards)

(Third Semester)

**MATHEMATICS** 

MTHCE-2303

Integral Equations

: Three Hours Maximum Marks : 70

: Attempt Five questions in all, selecting one question from each and Unit. Q. No. 1 is compulsory. All questions carry equal marks.

### (Compulsory question) $2 \times 7 = 14$

(a) Show that the function  $y(x) = xe^x$  is a solution of the Volterra integral equation y(x).

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(b) Determine the eigen values and eig function of the homogeneous integration:

$$y(x) = \lambda \int_0^{2\pi} \sin x \sin t \ y(t) \ dt$$

- (c) Define integral equations with example
- (d) Define Cauchy general and Cauc principal value.
- (e) Define Riemann Hilbert problem.
- (f) What are basic four properties of Gree function ?
- (g) Find second approximation of the meth of successive approximation for 1 integral equation :

$$y(x) = x - \int_0^x (x - t) y(t) dt$$

when  $y_0(x) = x$ .

#### Unit I

(a) Solve the following Volterra integral equation of the first kind:

$$f(x) = \int_0^x e^{x-t} y(t) dt, f(0) = 0$$

(b) Solve the equation:

$$y(t) = e^{-t} - 2\int_0^t \cos(t - x) y(x) dx$$

by using Laplace transform.

Discuss solution of Volterra integral equation of the second kind by successive substitutions.

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#### Unit II

Solve the following integral equation and discuss all its possible cases:

$$y(x) = f(x) + \lambda \int_0^1 (1 - 3xt) y(t) dt$$

5. (a) Solve the integral equation:

$$y(x) = 1 + \lambda \int_0^1 (x+t) y(t) dt$$

by the method of successive approximation upto second order for  $y_0(x) = 1$ .

(b) Solve:

$$y(x) = f(x) + \lambda \int_{-1}^{1} (xt + x^2t^2) y(t) dt$$
.

Find its resolvent kernel also.

#### Unit III

 Find solution of the Cauchy type singular integral equation: https://www.cdluonline.com

$$ay(t) = f(t) - \frac{b}{\pi i} \int_{C}^{*} \frac{y(\xi)}{\xi - t} d\xi,$$

where a, b are complex constants,  $y(\xi)$  is holder continuous function and C is a regular closed contour.

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Find the solution of Hilbert type singular integral equation of the second kind:

$$ay(x) = f(x) - \frac{b}{2\pi} \int_0^{*2\pi} y(t) \cot\left(\frac{t-x}{2}\right) dt,$$

where a and b are complex constants.

#### Unit IV

8. (a) Find the Green function for:

$$y'' = 0; y(0) = y'(1), y'(0) = y(1)$$

- (b) Construct Green function for the differential equation xy'' + y' = 0 for the following conditions, y(x) is bounded as  $x \to 0$  and  $y(1) = \alpha y'(1)$ ,  $\alpha \ne 0$ .
- 9. Transform the problem  $\frac{d^2y}{dx^2} + y = x$ , y(0) = 1, y'(1) = 0 to a Fredholm integral equation using Green's function.