

**Time (3 Hours)**

**Max. Marks: 80**

Note: (1) Question No. 1 is Compulsory.

(2) Answer any three questions from Q.2 to Q.6.

(3) Figures to the right indicate full marks.

1. (a) Find the eigen values of  $A^2 + 2I$  where  $A = \begin{bmatrix} 1 & 0 & 0 \\ 2 & -2 & 0 \\ 3 & 5 & 3 \end{bmatrix}$  (5)

(b) Find the Laplace transform of  $f(t)$ , where

$$f(t) = \begin{cases} t^2, & 0 < t < 1, \\ 1, & t > 1 \end{cases} \quad (5)$$

(c) Determine the constants a, b, c, d if

$$f(z) = x^2 + 2axy + by^2 + i(cx^2 + 2dxy + y^2) \text{ is analytic.} \quad (5)$$

(d) Obtain half range Sine Series for  $f(x) = x^2$ , in  $0 < x < 3$ . (5)

2.(a) Find  $L^{-1}\left(\frac{4s+12}{(s^2+8s+12)}\right)$  (6)

(b) Find the Laplace transform of  $e^{-4t} \int_0^t u \sin 3u \, du$  . (6)

(c) Obtain the Fourier expansion for  $f(x) = \begin{cases} \pi x & 0 \leq x \leq 1 \\ \pi(2-x) & 1 \leq x \leq 2 \end{cases}$  and

hence deduce that

$$\frac{\pi^2}{8} = \frac{1}{1^2} + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots \quad (8)$$

3(a) Use Cayley- Hamilton theorem to find  $2A^4 - 5A^3 - 7A + 6I$  where  $A = \begin{bmatrix} 1 & 2 \\ 2 & 2 \end{bmatrix}$ . (6)

(b) Determine the solution of one-dimensional heat equation

$$\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2} \text{ under the boundary conditions } u(0, t) = 0, u(l, t) = 0 \text{ and } u(x, 0) = x,$$

( $0 < x < l$ ),  $l$  being the length of the rod. (6)

(c) Using Convolution theorem find the inverse Laplace transform of  $\frac{(s+2)^2}{(s^2+4s+8)^2}$  (8)

4 (a) Find the orthogonal trajectory of the family of curves given by  $x^3y - xy^3 = c$  (6)

(b) Prove that  $\int_0^\infty e^{-t} \frac{\sin^2 t}{t} dt = \frac{1}{4} \log 5$ . (6)

(c) Using Crank-Nicholson formula, Solve  $\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$ .  $u(0, t) = 0, u(4, t) = 0,$

$u(x, 0) = \frac{x}{3} (16 - x^2)$ . Find  $u_{ij}$  for  $i=0, 1, 2, 3, 4$  and  $j=0, 1, 2$  taking  $h = 1$ . (8)

5 (a) Find inverse Laplace transform of  $\log \left( \frac{s^2+a^2}{\sqrt{s+b}} \right)$ . (6)

(b) Show that the function  $u = \frac{1}{2} \log(x^2 + y^2)$  is harmonic and find its corresponding analytic function and its harmonic conjugate. (6)

(c) Solve  $\frac{\partial^2 u}{\partial x^2} - 32 \frac{\partial u}{\partial t} = 0$  by Bender-Schmidt method, subject to the conditions,  $u(0, t) = 0, u(x, 0) = 0, u(1, t) = t$ , taking  $h=0.25, 0 < x < 1$ . (8)

6 (a) Using Laplace transform Evaluate

$$\int_0^\infty e^{-2t} \left( \int_0^t \frac{e^{-u} \sin u}{u} du \right) dt \quad (6)$$

(b) Obtain Fourier series for  $f(x) = x \cos x$  in  $(-\pi, \pi)$ . (6)

(c) Show that the matrix  $A = \begin{bmatrix} -9 & 4 & 4 \\ -8 & 3 & 4 \\ -16 & 8 & 7 \end{bmatrix}$  is diagonalisable. Find the diagonal form D and the diagonalising matrix M. (8)