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PG/IIIS/MTM-302/14

**M.Sc. 3rd Semester Examination, 2014**

**APPLIED MATHEMATICS WITH OCEANOLOGY  
AND COMPUTER PROGRAMMING**

*( Transform and Integral Equations )*

PAPER – MTM- 302

*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 :  $2 \times 5$ 
  - (a) Define the term convolution on Fourier transform.
  - (b) Define eigen value and eigen function of an Integral equation.

*( Turn Over )*

( 2 )

(c) Find the value of  $f(0)$  and  $f'(0)$ , when

$$\bar{f}(p) = \frac{1}{p(p^2 + a^2)}$$

using Initial value theorem for Laplace transform.

(d) Prove that the convolution operator for Laplace transform is commulative.

(e) Define wavelet function and analyze the parameters involving in it.

(f) Define infinite Fourier transform and state the conditions of existence of the transform.

2. (a) Let  $F(k)$  and  $G(k)$  be the Fourier transforms of  $f(x)$  and  $g(x)$  respectively defined in  $(-\infty, \infty)$ . Show that the Fourier transform of

$$\int_{-\infty}^{\infty} f(u)g(x-u)du$$

can be expressed in terms of the product

( 3 )

$F(k)G(k)$ . Hence prove that parseval's relation

$$\int_{-\infty}^{\infty} |F(k)|^2 dk = \int_{-\infty}^{\infty} |f(x)|^2 dx. \quad 5$$

(b) Using Laplace transform find the solution of the differential equation.

$$t \frac{d^2 y}{dt^2} + \frac{dy}{dt} + ty = 0$$

satisfying the condition  $y(0) = 1$  and  $y'(0) = 0$ . 5

3. (a) Reduce the boundary value problem

$$\frac{d^2 y}{dx^2} + \lambda xy = 1, \quad 0 \leq x \leq l$$

with boundary conditions  $y(0) = 0, y(l) = 1$  to an integral equation and find its Kernel. 5

(b) Define wavelet transform. Write down the main advantages of wavelet theory. Compare the wavelet transform with Fourier transform. 5

4. (a) Solve the integral equation

$$y(x) = f(x) + \lambda \int_{-1}^1 (xt + x^2 t^2) y(t) dt. \quad 5$$

(b) State initial value theorem in respect of Laplace transform. Evaluate

$$L \left\{ \int_0^t \frac{\sin u}{u} du \right\}$$

by the help of initial value theorem. 1+4

5. (a) If the Fourier sine transform of  $f(x)$  is

$$\frac{\alpha}{1 + \alpha^2}, \alpha \text{ being the transform parameter,}$$

then find  $f(x)$ . 3

(b) Find the value of  $\sin(t) * t^2$  where  $*$  denotes the convolution operator on Laplace transform. 3

(c) Under certain conditions (to be specified by you), convert the following integral

$$\text{equation } f(x) = \int_0^x k(x,t) y(t) dt \text{ into the}$$

Volterra integral equation of 2nd kind and then solve it. 4

( 5 )

6. (a) Explain a method for solving the integral equation

$$\varphi(x) = f(x) + \lambda \int_a^b \left\{ \sum_i \alpha_i(x) \beta_i(x) \right\} \phi(t) dt$$

where the functions  $f$ ,  $\alpha_i$ ,  $\beta_i$  are integrable on  $[a, b]$  and  $\lambda$  is non-zero constant. 6

- (b) Show that the Fourier transform of

$$\frac{a}{x^2 + a^2}, \quad (a > 0), \text{ is } \sqrt{\frac{2}{x}} e^{-a|k|}.$$

where  $k$  is the Fourier transform parameter. 4

[Internal Assessment – 10 Marks]