

BIRLA INSTITUTE OF TECHNOLOGY AND SCIENCE, PILANI
First Semester 2015 – 16
MATH F 312 : Ordinary Differential Equations
Mid Semester Test (Closed Book)

Duration : 90 mins

Date : 05/10/2015

MM : 70

Q1. Does the function $g(t, u) = 3u^{\frac{2}{3}}$ satisfy Lipschitz condition on any domain that intersects the t – axis? Justify your answer. [8]

Q2. Using the method of Picard’s iteration, find the first three approximations to the solution of the following IVP:

$$u' = 4t + 2tu, \quad u(0) = 1. \quad [10]$$

Q3. If $f(t)$ is a continuous function on $0 \leq t < \infty$, and $|f(t)| \rightarrow 0$ as $t \rightarrow \infty$, then show that all solutions of the differential equation

$$u' + \alpha u = f(t), \quad \alpha > 0, \quad \text{approach zero as } t \rightarrow \infty. \quad [10]$$

Q4. Find a fundamental matrix $\Phi(t)$ with $\Phi(0) = I$ of the following system of differential equations:

$$\begin{aligned} x_1' &= -3x_1 + x_2, \\ x_2 &= 2x_1 - 4x_2. \end{aligned} \quad [10]$$

Q3. Let $u(t)$ and $v(t)$ be non-negative continuous functions on some interval $I = [t_0, t_0 + a]$, where a is any fixed positive real number. Also, let the function $f(t)$ be positive, continuous, and monotonically nondecreasing on I and satisfy the inequality

$$u(t) \leq f(t) + \int_{t_0}^t u(s)v(s)ds, \quad t \in I.$$

Then show that

$$u(t) \leq f(t) \exp\left[\int_{t_0}^t v(s)ds\right], \quad t \in I. \quad [12]$$

Q6. State and prove Abel-Liouville Formula. [12]

Q7. Determine whether the zero solution of the differential equation

$$u''' + 2u'' + 3u' + 4u = 0$$

is stable or asymptotically stable or unstable? [8]

END