

M. Sc. Examination-2024
Semester-I
Mathematics
Paper: MMC-11
(Real Analysis)

Time: 3 Hours

Full Marks: 40

Questions are of values as indicated in the margin.
 Notations and symbols have their usual meanings.

Answer *any four* questions.

1. (a) What do you mean by the outer measure $m^*(A)$ of a set $A \subset \mathbb{R}$? Give example. Show that m^* is countably sub-additive. [2+4]
 (b) Prove or disprove: All intervals are measurable. [4]
2. (a) If E_1, E_2, \dots are measurable subsets of \mathbb{R} such that $E_1 \subseteq E_2 \subseteq \dots$, then show that

$$m\left(\bigcup_{n=1}^{\infty} E_n\right) = \lim_{n \rightarrow \infty} m(E_n). \quad [4]$$
 (b) When is a property said to hold *a.e.* on a measurable set A ? Explain with example. If $A \subseteq \mathbb{R}$ is a measurable set and ϕ is an extended measurable function on A and $\phi = \psi$ *a.e.* on A , show that ψ is measurable on A . [2+4]
3. (a) Construct the Canor-Lebesgue function ϕ on $[0, 1]$ Show that the function $\psi : [0, 1] \rightarrow \mathbb{R}$ defined by $\psi(x) = \phi(x) + x$ maps a measurable set onto a non-measurable set. [3+4]
 (b) Let $f : A \rightarrow [0, \infty)$ be a measurable function on $A \subseteq \mathbb{R}$ such that $\int_A f = 0$. Prove that $f = 0$ *a.e.* on A . [3]
4. (a) State and prove Fatou's Lemma. Show by an example that it does not hold good unless you take a sequence of non-negative measurable functions. [4+3]
 (b) If $\{f_n\}$ is a sequence of measurable functions on a set A of finite measure such that $f_n \rightarrow f$ pointwise *a.e.* on A and f is finite *a.e.* on A , show that $f_n \rightarrow f$ in measure on A . [3]
5. (a) Let f be bounded function on a closed and bounded interval $[a, b]$. If f is continuous *a.e.* on $[a, b]$, show that f is Riemann integrable over $[a, b]$. [5]
 (b) State Monotone Convergence Theorem and use it to evaluate the Lebesgue integral of the function $f : [0, 1] \rightarrow \mathbb{R}$ defined by $f(x) = \begin{cases} 0 & \text{if } x = 0 \\ \frac{1}{x^3} & \text{if } 0 < x \leq 1. \end{cases}$ [1+4]
6. (a) Let $\{f_n\}$ be a sequence of bounded measurable functions on a set E of finite measure. If $f_n \rightarrow f$ uniformly on E , show that $\lim_{n \rightarrow \infty} \int_E f_n = \int_E f$. Does the conclusion hold if $f_n \rightarrow f$ pointwise only on E ? Justify your answer. [4+2]
 (b) Let a function $f : X = [1, \infty) \rightarrow \mathbb{R}$ be given by $f(x) = \frac{1}{2^n}$ if $n \leq x < n+1$. Show that $\int_X f = 1$. [4]

M. Sc. Examination - 2024
Semester-I
Mathematics
Paper: MMC 12
(Complex Analysis)

Time: 3 Hours

Full Marks: 40

Questions are of values as indicated in the margin.
 Notations and symbols have their usual meanings.

Answer *any four* questions.

1. (a) State and prove Maximum modulus theorem. [1+3]
 (b) Using Maximum modulus theorem show that if $|f(z)| > M$ on $|z| = R$, $f(z)$ is regular for $|z| \leq R$ and $|f(\alpha)| < M$, $|\alpha| < R$, then $f(z)$ has at least one zero in $|z| < R$. [2]
 (c) State and prove Taylor's theorem. [1+3]
2. (a) State Laurent's theorem. [2]
 (b) Expand $f(z) = \frac{1}{z(z-1)(z-2)}$ in Laurent series in the region $1 < |z| < 2$. [3]
 (c) State and prove Riemann's theorem on removable singularity. [3]
 (d) Show that if $f(z) = (z - \alpha)^n \phi(z)$, where $\phi(z)$ is analytic at α and $\phi(\alpha) \neq 0$ then α is a zero of $f(z)$ of order n . [2]
3. (a) State and prove open mapping theorem. [1+3]
 (b) If α be a pole of $f(z)$ of order m and a pole of $g(z)$ of order $n (> m)$ then what kind of a point α relative to the function $f(z) - g(z)$. [2]
 (c) If $f(z)$ has a pole of multiplicity m at $z = \alpha$, then show that the residue of $f(z)$ at α is given by

$$\frac{1}{(m-1)!} \lim_{z \rightarrow \alpha} \frac{d^{m-1}}{dz^{m-1}} [(z - \alpha)^m f(z)].$$
 [3]
 (d) State Riemann mapping theorem. [1]
4. (a) Determine the nature of the singularities of $\operatorname{cosec} \frac{1}{z}$. [3]
 (b) If $f(z) = \frac{P(z)}{Q(z)}$, where $P(z)$ and $Q(z)$ are analytic at α and $P(\alpha) \neq 0$, while α is a simple zero of $Q(z)$, then prove that α is a simple pole of $f(z)$ with residue $\frac{P(\alpha)}{Q'(\alpha)}$. [3]
 (c) State and prove Cauchy's residue theorem. Using this theorem evaluate $\oint_{|z|=1} \frac{e^{3z}}{(6z-\pi)^2} dz$. [3+1]
5. (a) State and prove Rouché's theorem. [1+3]
 (b) If $k > 1$, show that the equation $z^n = e^{z-k}$ has n roots inside the circle $|z| = 1$, n being a positive integer. [2]
 (c) Let $f(z)$ be analytic within and on a positively oriented simple closed curve C except for a finite number of poles within C and let $f(z) \neq 0$ any where on C , then show that

$$\oint_C \frac{f'(z)}{f(z)} dz = i \Lambda_C \arg f(z).$$
 [4]
6. (a) If $f(z)$ be a function having only a finite number of singularities then show that the sum of the residues of $f(z)$ in the entire z -plane including the point at infinity is zero. [3]
 (b) Calculate the residue of $\frac{1}{z^2-1}$ at the point at infinity. [2]
 (c) Evaluate any one of the following by the method of contour integration:
 (i) $\int_{-\infty}^{\infty} \frac{dx}{x^4+a^4}$, ($a > 0$); (ii) $\int_0^{\infty} \sin x^2 dx$. [5]

M. Sc. Examination-2024
Semester-I
Mathematics
MMC-13(Linear Algebra)

Time: Three Hours

Full Marks:

40 Questions are of values as indicated in the margin.
(V is a finite dimensional vector space over F .)

Answer *any four* questions.

1. (a) Let $A \in M_n(F)$ and $\lambda \in F$. Show that λ is an eigen value of A if and only if $|A - \lambda I_n| = 0$. [3]
 (b) Let λ be an eigen value of a matrix $A \in M_n(F)$. Show that the geometric multiplicity of λ is $n - r(A - \lambda I_n)$ [3]
 (c) Let X, Y be two nonzero column vectors in \mathbb{R}^n and $A = XY^t$. Show that 0 is an eigen value of A and every eigen vector corresponding to 0 is orthogonal to Y . [4]
2. (a) Let $T : V \rightarrow V$ be a linear operator, β be a basis of V and λ be an eigen value of T . Show that $v \in V$ is an eigen vector of T corresponding to λ if and only if $[v]_\beta$ is an eigen vector of $[T]_\beta$ corresponding to λ . [4]
 (b) Let $T : M_n(\mathbb{R}) \rightarrow M_n(\mathbb{R})$ be defined by $T(A) = A^t$. Find all eigen values and eigen spaces of T . [3]
 (c) Let $T : V \rightarrow V$ be a linear operator. If every nonzero vector of V is an eigen vector of T , then show that $T = cI$ for some scalar c . [3]
3. (a) Let $T : V \rightarrow V$ be a linear operator. Prove that the eigen vectors belonging to the distinct eigen values are linearly independent. [4]
 (b) Let $T : V \rightarrow V$ be a linear operator and V be a T -cyclic space. If a linear operator $S : V \rightarrow V$ commutes with T , then show that $S = g(T)$ for some polynomial $g(t)$. [3]
 (c) Let $T : V \rightarrow V$ be a linear operator, $v \in V$ and $W = \langle v \rangle_T$. If $\dim W = k$, then show that $\{v, T(v), \dots, T^{k-1}(v)\}$ is a basis of W . [3]
4. (a) Let $A \in M_n(F)$. If F^n has a basis of eigen vectors of A , then show that A is diagonalizable. [3]
 (b) State and prove the spectral theorem for the diagonalizable linear operators. [4]
 (c) Show that two reflections R_1 and R_2 on a vector space are similar if and only if $\dim E_1(R_1) = \dim E_1(R_2)$. [3]
5. (a) Let $T : V \rightarrow V$ be a linear operator and $f(t) \in F[t]$ be such that $f(t) = g(t)h(t)$ for some $g(t), h(t) \in F[t]$. If $\gcd(g(t), h(t)) = 1$, then show that $\ker f(T) = \ker g(T) \oplus \ker h(T)$. [4]
 (b) Give an example with justification of a non-diagonalizable matrix $A \in M_3(\mathbb{R})$ which satisfies $A^k = I_3$ for some $k \in \mathbb{N}$. [3]
 (c) Let $X, Y \in \mathbb{R}^n$ be two nonzero column vectors. If $X \perp Y$, then show that the matrix $A = XY^t$ is not diagonalizable. [3]
6. (a) Let $T : V \rightarrow V$ and $\beta = \{v_1, v_2, \dots, v_n\}$ be a basis of V . Then prove that $[T]_\beta$ is upper triangular if and only if $T(v_j) \in \text{span}(\{v_1, v_2, \dots, v_j\})$ for all $1 \leq j \leq n$. [4]
 (b) Let $T : V \rightarrow V$ and $\chi_T(t) = (t - \lambda_1)^{n_1}(t - \lambda_2)^{n_2} \dots (t - \lambda_k)^{n_k}$ where $\lambda_1, \lambda_2, \dots, \lambda_k$ are distinct eigen values of T . Show that $\dim(T - \lambda_i I)^{n_i} = n_i$ for all $1 \leq i \leq k$. [3]
 (c) Find all possible Jordan canonical forms of a linear operator T such that $\chi_T(t) = (t - 2)^5$ and $m(t) = (t - 2)^2$. In each case find $\dim E_2$. [3]

M.Sc. Examination-2024

Semester-I Mathematics MMC 14

(Ordinary Differential Equations)

Time: Three Hours

Full Marks: 40

Questions are of values as indicated in the margin.
Notations and symbols have their usual meanings.

Answer *any four* questions.

1. (a) With a suitable example show that Lipchitz Criteria is a weaker concept than Picard's condition for uniqueness of solutions of a first order IVP. [2]
(b) What is meant by Interval of Definition for the solution of an IVP. Find the Interval of Definition for the solution of the following IVP.
 $\frac{d^2x}{dt^2} + \frac{1}{t^2-4}x = \cos(t), \quad x(1) = 3, x'(1) = 0, x''(1) = 0.$ [1+2]
(c) Show that the initial value problem $\frac{dy}{dx} = (y-1)/x, y(0) = 1$ has infinite solutions. [2]
(d) Find the third approximation of the solution of the equation $\frac{dy}{dx} = z, \frac{dz}{dx} = x^3(y+z)$ by the Picard's Method where $y = 1, z = \frac{1}{2}$ where $x = 0$. [3]
2. (a) What is a Wronskians? State and prove Abel's Theorem for a 2nd order ODE. Hence show that the Wronskians is either zero everywhere or zero nowhere. [1+3+1]
(b) When a set of solutions is said to be Fundamental? What do you mean by a Natural Fundamental Sets of Solutions? Find the Natural Fundamental set of solutions of the following Differential Equations $y'' - y' - 2y = 0$, with the initial time 0. [1+1+3]
3. (a) Find the nature and stability of the fixed points of
 $\dot{x} = -ax + y, \dot{y} = -x - ay$
For the different values of the parameter a . [3]
(b) Draw the phase diagrams for the linear harmonic undamped oscillators represented by $\ddot{x} + \omega^2x = 0$. [2]
(c) Find the solution of the non-homogeneous differential equation $\dot{x} = Ax + F(t)$, where $A = \begin{bmatrix} 6 & -3 \\ 2 & 1 \end{bmatrix}$
and $F(t) = \begin{bmatrix} e^{5t} \\ 4 \end{bmatrix}$ [5]
4. (a) State and prove Sturm Separation Theorem. [4]
(b) Let f and g be any two solutions of $\frac{d}{dt} [P(t)\frac{dx}{dt}] + Q(t)x = 0$ on the interval $a \leq t \leq b$.
Then show that for all t on $a \leq t \leq b, P(t)[f(t)g'(t) - f'(t)g(t)] = k$, where k is a constant. [3]
(c) If $A = \begin{bmatrix} a & -b \\ b & a \end{bmatrix}$, then prove that $e^{At} = e^{aIt}[I \cos(bt) + J \sin(bt)]$, where $I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ and $J = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$. [3]
5. (a) Solve the boundary-value problem
 $x^2y'' - 3xy' + 3y = 24x^5, \quad y(1) = 0, y(2) = 0.$
by using Green's function. [6]
(b) Solve the initial-value problem
 $y'' + 4y = x, \quad y(0) = 0, y'(0) = 0.$
by using Green's function.
6. (a) State and prove Gronwall's inequality. [4]
(b) Find the eigenvalues and eigen-functions of the following Sturm-Liouville's system
 $\frac{d^2y}{dx^2} + \lambda y = 0, \quad y(0) = y'(0), y(\pi) = y'(\pi).$ [1+4]
[5]

M. Sc. Examination-2024
Semester-I
Mathematics
Paper: MMC 15
(Partial Differential Equations)

Time: 3 Hours

Full Marks: 40

Questions are of values as indicated in the margin.
Notations and symbols have their usual meanings.

Answer *any four* questions.

1. (a) When is a partial differential equation (PDE) said to be well-posed in the sense of Hadamard? [2]
(b) Solve the the following Cauchy problem and find the value of $u(1/\sqrt{2}, 1/\sqrt{2})$.

$$x \frac{\partial u}{\partial y} - y \frac{\partial u}{\partial x} = u,$$
$$u(x, 0) = \sin\left(\frac{\pi x}{4}\right).$$

Also, characterize the nature of the integral surface so obtained.

[3+1]

- (c) Obtain the singular integral of the following PDE and give its geometrical interpretation.

$$\left(x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} - u\right)^2 = 1 + \left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2.$$

[4]

2. (a) Find by the Cauchy's method of characteristics the integral surface of the following PDE that passes through the curve $u = y, x = 0$.

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \frac{\partial u}{\partial x} \frac{\partial u}{\partial y}.$$

[5]

- (b) Show that a linear PDE of the form $\sum_{r,s} C_{rs} x^r y^s \frac{\partial^{r+s} u}{\partial x^r \partial y^s} = f(x, y)$ can be reduced to one with constant coefficients by the substitutions: $\xi = \log_e x$ and $\eta = \log_e y$. Hence, find the complete integral of the following PDE.

$$x^2 \frac{\partial^2 u}{\partial x^2} - 3xy \frac{\partial^2 u}{\partial x \partial y} + 2y^2 \frac{\partial^2 u}{\partial y^2} + 5y \frac{\partial u}{\partial y} - 2u = \cos[\log_e(xy)].$$

[(1+4)]

3. (a) Solve the following PDE by Monge's method.

$$xy \left(\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} \right) - (x^2 - y^2) \frac{\partial^2 u}{\partial x \partial y} + y \frac{\partial u}{\partial x} - x \frac{\partial u}{\partial y} = 0.$$

[5]

- (b) Find the two families of characteristics of the PDE, given by,

$$\frac{\partial^2 u}{\partial x^2} - 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial u}{\partial x} - \frac{\partial u}{\partial y} = e^{2x+3y}$$

and hence convert the equation to a canonical form.

[(2+3)]

4. (a) Using Laplace integral transform method, solve the following initial boundary value problem (IBVP):

$$\frac{\partial^2 u}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} - \cos(2t), \quad 0 \leq x < \infty, 0 \leq t < \infty,$$

BC's: $u(0, t) = 0$, $u(x, t)$ is bounded as $x \rightarrow \infty$,

IC's: $u(x, 0) = 0$, $\frac{\partial u}{\partial t}|_{(x,0)} = 0$.

[5]

- (b) Solve the following PDE by using the finite Fourier sine transform method:

$$\begin{aligned} \frac{\partial u}{\partial t} &= 4 \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < 2, \quad t > 0, \\ u(0, t) &= 0 = u(2, t), \quad t > 0, \\ u(x, 0) &= \begin{cases} x, & 0 \leq x \leq 1 \\ 2 - x, & 1 \leq x \leq 2. \end{cases} \end{aligned}$$

[5]

5. (a) Find the value of $u(2, 3)$ for the following PDE.

$$\begin{aligned} \frac{\partial^2 u}{\partial x \partial y} + x^3 y^2 u &= 0, \\ u(x, 0) &= e^{(x^4/4)}. \end{aligned}$$

[4]

- (b) If $u(x, t) = Ae^{-t} \sin x$ is a solution of the following IBVP, then find the value of A .

$$\begin{aligned} \frac{\partial u}{\partial t} &= \frac{\partial^2 u}{\partial x^2}, \quad 0 < x < \pi, \quad t > 0, \\ u(0, t) &= 0 = u(\pi, t), \quad t > 0, \\ u(x, 0) &= \begin{cases} 60, & 0 \leq x \leq \frac{\pi}{2}, \\ 40, & \frac{\pi}{2} \leq x \leq \pi. \end{cases} \end{aligned}$$

[3]

- (c) Let $u(x, t)$ be a function that satisfies the PDE:

$$\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial t^2} = e^x + 6t, \quad x \in \mathbb{R}, \quad t > 0,$$

with $u, \frac{\partial u}{\partial x} \rightarrow 0$ as $x \rightarrow \pm\infty$ and the initial conditions: $u(x, 0) = \sin x$, $\frac{\partial u}{\partial t}|_{(x,0)} = 0$ for every $x \in \mathbb{R}$. Find the value of $u(\frac{\pi}{2}, \frac{\pi}{2})$.

[3]

6. (a) State maximum-minimum principle for a function $u(x, y)$, which is continuous in a closed region: $\overline{\mathbb{R}} (= \mathbb{R} \cup \partial\mathbb{R})$ and which satisfies the Laplace equation: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ in the interior of \mathbb{R} .

[2]

- (b) Prove that, if the Dirichlet problem has a solution $u(x, y)$, which is continuous in a bounded region: $\overline{\mathbb{R}}$ and which satisfies the Laplace equation: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ in the interior of \mathbb{R} , then it is unique.

[2]

- (c) Solve the following Neumann problem for a rectangle.

$$\text{PDE: } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 \leq x \leq a, \quad 0 \leq y \leq b,$$

$$\text{BC's: } \frac{\partial u}{\partial x}|_{(0,y)} = 0 = \frac{\partial u}{\partial x}|_{(a,y)}, \quad \frac{\partial u}{\partial y}|_{(x,0)} = 0, \quad \frac{\partial u}{\partial y}|_{(x,b)} = f(x).$$

[6]

M. Sc. Examination-2024

Semester-I

Mathematics

Paper: MMC-16

(Integral Transforms and Integral Equations)

Time: Three Hours

Full Marks: 40

Questions are of values as indicated in the margin.

Notations and symbols have their usual meanings.

Answer Question No. 1 and any *three* from the rest.

1. Answer any *five* questions from the following:

[5 × 2 = 10]

✓(a) Find the value of the integral $\int_0^{\infty} te^{-5t} \cos 3t dt$.

[2]

✓(b) Find the inverse Fourier transform of $F(s)$, where $F(s) = \frac{1}{7+8is-s^2}$.

[2]

✓(c) Find the value of λ for which the integral equation $y(x) = \lambda \int_0^1 x^3 t^3 y(t) dt$ has infinitely many solutions.

[2]

(d) Solve the Fredholm integro-differential equation

$$u'(x) = 9x^2 + \int_0^1 xu(t)dt, \quad u(0) = 1.$$

[2]

✓(e) Find the Laplace transform of $f(t)$, where $f(t) = e^{2t}$ when $0 < t < 5$ and $f(t) = t - 2$ when $t > 5$.

[2]

✓(f) Using modified Adomian decomposition method, solve the integral equation $y(x) = \cos x - (1 - e^{\sin x})x - x \int_0^x e^{\sin t} y(t) dt$.

[2]

✓(g) Find the value of $u(2) + u(5)$, where $u(x)$ satisfies the equation $xe^{-x} = \int_0^x e^{t-x} u(t) dt$.

[2]

2. (a) Find the resolvent kernel of the integral equation

$$y(x) = (1+x^2)^7 + 7 \int_0^x \frac{1+x^2}{1+t^2} y(t) dt.$$

[4]

(b) Convert the integral equation $y(x) = \int_0^x (x-t)y(t) dt - x \int_0^1 (1-t)y(t) dt$ into an equivalent differential equation.

[2]

(c) Solve Volterra integral equation of first kind $\int_0^x (1-x^2+t^2)y(t) dt = \frac{x^2}{2}$.

[2]

(d) Solve the Volterra integro-differential equation $\frac{dy}{dx} = x + \int_0^x y(x-t) \cos t dt, y(0) = 4$.

[2]

3. (a) State Fredholm alternative theorem. Show that the integral equation

$$y(x) = f(x) + \frac{1}{\pi} \int_0^{2\pi} \sin(x+t)y(t) dt$$

possesses no solution for $f(x) = x$, but it possesses infinitely many solutions when $f(x) = 1$.

[1+4]

(b) Using Laplace transform, solve the initial value problem $\frac{d^2 y}{dt^2} + y = e^{-t}; y(0) = 5, y'(0) = 7$.

[2]

- (c) If f and g are piecewise continuous on $[0, \infty)$ and of exponential order then prove that $L\{f * g\} = L\{f\} \cdot L\{g\}$.

Using the above result, find the inverse Laplace transform of the function $\frac{1}{s^2(s-1)}$. [2+1]

4. (a) Transform the differential equation $\frac{d^2y}{dx^2} + xy = 5, y(0) = 0, y(1) = 1$ into an equivalent integral equation. [4]

- (b) Using Hilbert-Schmidt theorem, solve the integral equation $y(x) = x + \frac{1}{\pi} \int_0^1 (1 - 3xt)y(t) dt$. [4]

- (c) Prove that $L\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} [F(s)]$, where $L\{f(t)\} = F(s)$. [2]

5. Solve the Volterra integral equation $y(x) = x^2 - \int_0^x (x-t)y(t)dt$ by

- (a) Laplace transform method. [2]

- (b) series solution method. [2]

- (c) Adomian decomposition method. [2]

- (d) successive approximations method. [2]

- (e) successive substitutions method. [2]

6. (a) Find the inverse Fourier transform of $F(s) = e^{-s|y|}$. [3]

- (b) Find the Fourier sine transform of $f(x) = e^{-ax}$.

Hence using Persaval's identity, evaluate $\int_0^\infty \frac{x^2}{(a^2+x^2)(b^2+x^2)} dx$. [1.5+1.5]

- (c) Find the Fourier cosine transform of $f(x)$, where $f(x) = \cos 2x$ when $0 \leq x \leq 3$, and $f(x) = 0$ when $x > 3$. [2]

- (d) Find the Fourier sine transform of $\frac{e^{-ax}}{x}$. [2]