UNIT – 3

Ordinary Differential Equations (ODEs):

Existence and Uniqueness of solutions of initial value problems for first order ordinary differential equations, singular solutions of first order ODEs, system of first order ODEs.

General theory of homogenous and non-homogeneous linear ODEs, variation of parameters, Sturm-Liouville boundary value problem, Green’s function.

Partial Differential Equations (PDEs):

Lagrange and Charpit methods for solving first order PDEs, Cauchy problem for first order PDEs.

Classification of second order PDEs, General solution of higher order PDEs with constant coefficients, Method of separation of variables for Laplace, Heat and Wave equations.

Numerical Analysis :


Calculus of Variations:


Linear Integral Equations and integral Transforms:

Linear integral equation of the first and second kind of Fredholm and Volterra type, Solutions with separable kernels. Characteristic numbers and eigenfunctions, resolvent kernel.

Classical Mechanics:

Generalized coordinates, Lagrange’s equations, Hamilton’s canonical equations, Hamilton’s principle and principle of least action, Two-dimensional motion of rigid bodies, Euler’s dynamical equations for the motion of a rigid body about an axis, theory of small oscillations.