



Faculty of science  
Math-department

theory of differential equations  
B.sc. Exam

January : 2013  
Time : 2 H

Answer the following questions :

1-a) Give the solution  $\begin{cases} \frac{dx}{dt} = A e^{\lambda x} \\ \frac{dy}{dt} = B e^{\lambda x} \end{cases}$  and the path of the system  $\begin{cases} \frac{dx}{dt} = 3x - y, \\ \frac{dy}{dt} = 4x - y \end{cases}$  (10marks)

b) Define the following : Lipschitz condition , all types and stability of the critical points for any linear system , fundamental matrix and the orthonormal functions . (10marks)

2) State and prove the existence and uniqueness theorem of solution of the I.V problem ,  $\frac{dy}{dx} = f(x, y)$  ,  $y(x_0) = y_0$  on  $R := \{(x, y) / |x| \leq a, |y| \leq b\}$ . (20marks)

3-a) Discuss the existence and uniqueness solution of the D.E :  $(x^2 - 4x + 5) y'' + \frac{1}{x-2} y' + y = 0$  ,  $y(0) = 3$  ,  $y'(0) = 0$  . (8marks)

b) If the vector functions  $\Phi_1, \Phi_2, \dots, \Phi_n$  defined by  $\Phi_1 = \begin{pmatrix} \varphi_{11} \\ \varphi_{21} \\ \dots \\ \varphi_{n1} \end{pmatrix}$  ,  $\Phi_2 = \begin{pmatrix} \varphi_{12} \\ \varphi_{22} \\ \dots \\ \varphi_{n2} \end{pmatrix}$  ,  $\dots$  ,  $\Phi_n = \begin{pmatrix} \varphi_{1n} \\ \varphi_{2n} \\ \dots \\ \varphi_{nn} \end{pmatrix}$  are linearly dependent solutions of the H.L.V.D.E  $\frac{dX}{dt} = A(t) X$  ,  $y(x_0) = y_0$  on  $I=[a, b]$ . Prove that the Wronskian  $W(\Phi_1, \Phi_2, \dots, \Phi_n)(t) = 0$  (12marks)

4-a) Discuss all types and stability of the critical points of the system  $\begin{cases} \frac{dx}{dt} = 2x - 7y \\ \frac{dy}{dt} = 3x - 8y \end{cases}$  , (8marks)

b) Give the orthonormal functions of the boundary value problem ,  $\frac{d}{dx} [x \frac{dy}{dx}] + \frac{\lambda}{x} y = 0$  ,  $y'(1) = 0$  ,  $y'(e^{2\pi}) = 0$  ,  $\lambda \geq 0$ . (12marks)

Mansoura University 29-12-2012  
 Faculty of science Course: OR  
 Mathematics Department Code:R421  
 Answer the following questions (4<sup>th</sup> level exam)  
Time:2Hours  
No. of Questions:4  
Total Mark:80

Question:1 (20 marks)

(a) If it is possible solve the following mathematical models by using the graphical method.

<p>Maximize <math>Z = 4x_1 + 5x_2,</math></p> <p>(i) subject to <math>x_1 + x_2 \geq 5,</math></p> <p><math>2x_1 + 4x_2 \leq 16,</math></p> <p><math>x_1, x_2 \geq 0.</math></p>	<p>Minimize <math>Z = 4x_1 + 3x_2,</math></p> <p>(ii) subject to <math>-x_1 + x_2 \geq 3,</math></p> <p><math>x_1 + x_2 \leq 8,</math></p> <p><math>x_1, x_2 \geq 0.</math></p>
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Maximize  $Z = x_1 + 3x_2,$

subject to  $-x_1 + 3x_2 \leq 9,$

(iii)  $x_1 + x_2 \leq 6,$

$x_1 - x_2 \geq 2,$

$x_1, x_2 \geq 0.$

(b) Express the following **L.P** in the standard (matrix) form:

Maximize  $Z = 4x_1 + 2x_2 + 6x_3,$

subject to  $2x_1 + 3x_2 + 2x_3 \geq 5,$

$3x_1 + 4x_2 = 8,$

$6x_1 - 4x_2 + x_3 \leq 10,$

$x_1, x_2, x_3 \geq 0.$

Question:2 (20 marks)

(a) Use **The big M-method** to solve

Maximize  $Z = 3x_1 + 2x_2,$

subject to  $2x_1 + x_2 \leq 1,$

$3x_1 + 4x_2 \geq 4,$

$x_1, x_2 \geq 0.$

(b) Construct the dual to the primal problem:

$$\begin{aligned}
 &\text{Maximize} && Z = 3x_1 + 10x_2 + 2x_3, \\
 &\text{subject to} && 3x_1 + 4x_2 + 2x_3 \leq 7, \\
 & && 3x_1 - x_2 + 4x_3 = 6, \\
 & && 6x_1 - 4x_2 + 2x_3 \geq 10, \\
 & && x_1, x_2, x_3 \geq 0.
 \end{aligned}$$

Question:3

(20 marks)

(a) Find the initial feasible solution to the following transportation problem by:

- (i) *north-west corner rule,*  
(ii) *Minimum cost rule,*

		<i>To</i>				
		1	2	3	4	
						<i>Supply</i>
<i>From</i>	1	4	3	10	7	15
	2	1	0	6	2	25
	3	5	8	15	9	10
		<i>Demand</i>	15	10	20	5

(b) By using *Vogel's approximation method* solve the above problem.

Question:4

(20 marks)

Solve the following *Assignment* problem:

	I	II	III	IV
1	10	5	9	18
2	13	9	6	12
3	3	2	4	4
4	18	9	12	17

WITH THE BEST WISHES

Mans. Univ.  
Faculty of Science  
Dept. Math.



Fourth Year Exam.  
Lie algebra Math 415  
Tim 2 Hours

**Answer the following Questions**

- [1] a) Define what we mean by a map  $\phi$  is a homomorphism from Lie algebra  $L_1$  to a Lie algebra  $L_2$   
 b) Define the mapping  $\text{ad} : L \rightarrow \mathfrak{gl}(L)$  by  $x \rightarrow \text{ad}(x)$  such that  $\text{ad}(x)(y) = [x,y]$  Prove that  $\text{ad}(x)$  is a homomorphism called adjoint homomorphism.  
 c) Prove also that the kernel of  $\text{ad}$  is the center of  $L$

- [2] Let  $A$  be an algebra. A derivation  $D$  of  $A$  is a linear map such that  $D(ab) = aD(b) + D(a)b$  for all  $a, b \in A$   
 a) Show that  $[D, E] = D \circ E - E \circ D$  is a derivation where  $E$  is also a derivation.  
 b) Show also that  $\text{adx} : L \rightarrow L$  is also derivation  
 c) Let  $A$  be algebra  $C^\infty \mathbb{R}$ . Define  $D(f) = f'$ . Prove that  $D$  is a derivation of  $A$ .

- [3] Define what we mean by  $L$  is a solvable Lie algebra.  
 a) Prove that every sub algebra and homomorphic image of  $L$  are solvable  
 b) Suppose that  $L$  has an ideal  $I$  such that  $I$  and  $L/I$  are solvable. Then  $L$  is solvable.

- [4] Let  $L$  be a Lie algebra. Define what we mean by  $V$  is  $L$ - module, where  $V$  is finite dimensional vector space  
 a) Give an example of a module structure of  $L$  by  $L$   
 b) Define what we mean by a  $L$  - module  $V$  is irreducible and also reducible.  
 c) Consider the Lie algebra  $\text{Sl}(2, \mathbb{C})$ , with the basis


$$e = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad f = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}, \quad h = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$[e, f] = h$$

$$[e, h] = -2e$$

$$[f, h] = 2f$$

Give a irreducible module structure of  $\text{Sl}(2, \mathbb{C})$

Level: 4 Program: Mathematics + Statistics & Computer Science Numerical Analysis (2) (413)	 Faculty of Science Mathematics Department	1 <sup>st</sup> Semester Time: 2 hour Date: 12/1/2013
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Answer the following Questions.

Question (1)

- (i) What are row operations? (3 Marks)
- (ii) Determine the LU factorization of the coefficient matrix of the system (8 Marks)
- $$\begin{aligned} 3x_1 - 13x_2 + 9x_3 + 3x_4 &= -19 \\ -6x_1 + 4x_2 + x_3 - 18x_4 &= -34 \\ 6x_1 - 2x_2 + 2x_3 + 4x_4 &= 16 \\ 12x_1 - 8x_2 + 6x_3 + 10x_4 &= 26 \end{aligned}$$

(iii) Find the least squares line approximating the data in following Table

$x_i$	2	4	6	7	12
$y_i$	1	5	7	10	11

(4 Marks)

Question (2)

- (i) Define characteristic polynomial  $p(\lambda)$  and the spectral radius  $\rho(A)$  of a matrix A. Find  $\|Ax\|_p, \|A\|_p, p=2, \infty$  (6 Marks)

$$A = \begin{bmatrix} 2 & 1 & 0 \\ -3 & 0 & 1 \\ 1 & -2 & 0 \end{bmatrix}, \quad x = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$$

- (ii) Determine the trigonometric polynomial that approximates the  $f(x) = |x|$  on  $[-\pi, \pi]$ . (3 Marks)
- (iii) Show that the linear system (6 Marks)

$$\begin{aligned} 4x_1 + 3x_2 &= 24 \\ 3x_1 + 4x_2 - x_3 &= 30 \\ -x_2 + 4x_3 &= -24 \end{aligned}$$

has the solution  $(3, 4, -5)^t$ , and using  $x^{(0)} = (1, 1, 1)^t$  find the first two iterations of the SOR method with the optimal choice of  $\omega$  ( $\rho(T_\omega) = 0.24$ ). Find the error?

### Question (3)

- (i) Define two means for measuring the amount by which an approximation to the solution to a linear system differs from the true solution to the system. (3 Marks)

- (ii) Solve this system of linear equations. (9 Marks)

$$0.0001x + y = 1$$

$$x + y = 2$$

using (a) no pivoting, (b) partial pivoting, (c) and scaled partial pivoting. Carry at most five significant digits of precision (rounding) to see how finite precision computations and round-off errors can affect the calculations.

- (iii) Let  $T_n(x)$  denote the Chebyshev polynomial, Show that

$$T_{n+1}(x) = 2xT_n(x) - T_{n-1}(x), \quad n > 1 \quad (3 \text{ Marks})$$

### Question (4)

- (i) Derive the Legendre polynomials  $\{P_n(x)\}$  of degree 2 in  $[-1, 1]$  using Gram-Schmidt process. Then find the least-squares polynomial of degree 2 in  $[-1, 1]$  for the function  $f(x) = e^x$ . (5 Marks)

- (ii) Prove that the sequence

$$x^{(k)} = Tx^{(k-1)} + c, \quad k \geq 1$$

is convergent to the unique solution of  $x = Tx + c$  iff  $\rho(T) < 1$ . (5 Marks)

- (iii) Show that the following function  $G: D \subset \mathbb{R}^2 \rightarrow \mathbb{R}^2$  has unique fixed point in

$$D = \{(x_1, x_2) : 0 \leq x_1, x_2 \leq 1.5\}, \quad G(x_1, x_2) = \left( \frac{x_1^2 + x_2^2 + 8}{10}, \frac{x_1 x_2^2 + x_1 + 8}{10} \right). \quad (5 \text{ Marks})$$

*Best Wishes;*

*Dr. Tamer Mohamed El-Azab*

Mansoura Univ.  
Faculty of Science  
Mathematics Dept.  
Subject: Math. 423  
Course Quantum Mechanics

4th Year: math.  
Date Jan. 2013  
Time: 2 hours  
Full marks: 80

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Answer the following questions:

[1] a) Why classical mechanics is not suitable to study small particles (which are affected by emission or absorption of light)? Derive Schrodinger equation.

b) Derive Ehrenfest theorem. Explain its importance. [20 marks].

[2] Solve Schrodinger equation for the harmonic Oscillator. What is the importance of the value  $1/2$  in the relation  $E = h\nu(n + 1/2)$ . [20 marks].

[3] a) Write short notice on quantum entanglement. Comment on Einstein objection to quantum mechanics.

b) Explain the WKB approximation method. [20 marks].

[4] a) Derive uncertainty principle for unitary operators.

b) Derive the Casimir operator for the  $SU(2)$  algebra of the angular momentum operators [20 marks].

