



Answer all the following questions

No. of questions : **Three**

Total Mark: **80**

Question 1 [30 marks]

(a) Show that $v(x, y) = e^{2x} \cos 2y$ is harmonic and find $u(x, y)$ such that $f(z) = u + iv$ is analytic. **[10 marks]**

(b) Evaluate the following integrals: **[15 marks]**

$$(i) \int_c (z^2 + \cos z)^{20} dz, |z - 8| = 10$$

$$(ii) \int_c \frac{4 - 3z}{z(z - 2)} dz ; c \text{ is } \left| z - \frac{1}{2} \right| = \frac{1}{2}$$

$$(iii) \int_c \frac{\cos z}{z + \pi} ; c \text{ is } |z + 3| = 2$$

(c) Deduce Laplace transform of unit step function **[5 marks]**

Question 2 [30 marks]

(a) Solve the following differential equation using Laplace transform: **[10 marks]**

$$y'' + 2y' + y = e^{-t} ; y(0) = 0 ; y'(0) = 1$$

(b) By using Euler's method solve the I.V.P $y' = xy + 1; y(0) = 1$ **[10 marks]**
 to get $y(0.6)$ with $h = 0.2$

(c) Find a cubic interpolation polynomial which interpolate the function $y = f(x)$ at the points $(1, -4)$, $(2, 8)$, $(5, 140)$, $(8, 542)$ by divided difference method **[10 marks]**

Question 3 [20marks]

(a) Fit the function $y = a \sin x + b$ that best fit the data $(1, 0), (2, 3), (5, 1)$ **[10 marks]**

(b) solve the heat equation $\frac{\partial u}{\partial t} = 2 \frac{\partial^2 u}{\partial x^2}$, $t > 0$ **[10 marks]**
 by separation method, subject to $u(0, t) = 0, u(x, 0) = 9 \sin 2x$

Good Luck

Dr.Eng. Zaki Ahmed Zaki

Model Answer

Question 1 (a) Show that $v(x, y) = e^{2x} \cos 2y$ is harmonic and find $u(x, y)$ such that $f(z) = u + iv$ is analytic, [10 marks]

$$v_x = 2e^{2x} \cos 2y, v_{xx} = 4e^{2x} \cos 2y, v_y = -2e^{2x} \sin 2y, v_{yy} = -4e^{2x} \cos 2y$$

$\therefore v_{xx} + v_{yy} = 0$; then v is harmonic

$$\therefore f(z) \text{ is analytic then } u_x = v_y \rightarrow u = \int v_y dx = \int -2e^{2x} \sin 2y dx$$

$$u = -e^{2x} \sin 2y + c(y); \therefore u_y = -v_x \rightarrow -2e^{2x} \cos 2y + c'(y) = -2e^{2x} \cos 2y$$

$$c'(y) = 0 \rightarrow c(y) = \text{constant may be neglected}$$

$$\therefore u = -e^{2x} \sin 2y$$

$$f(z) = u + iv = -e^{2x} \sin 2y + i e^{2x} \cos 2y$$

(b) Evaluate the following integrals: [15 marks]

(i) $\oint_c (z^2 + \cos z)^{20} dz$; c is $|z - 8| = 10$

The function is analytic (defined) inside the region then

$$\oint_c (z^2 + \cos z)^{20} dz = 0$$

(ii) $\int_c \frac{4 - 3z}{z(z - 2)} dz$; c is $\left|z - \frac{1}{2}\right| = \frac{1}{2}$

$Z=0$ inside but $z=2$ outside

$$\int_c \frac{4 - 3z}{z(z - 2)} dz = \int_c \frac{\frac{4 - 3z}{z - 2}}{z} dz = 2\pi i \frac{4}{-2} = -4\pi i$$

(iii) $\int_c \frac{\cos z}{z + \pi} dz$; c is $|z + 3| = 2$

$z = -\pi$ inside $|z + 3| = 2$ then,

$$= \int_c \frac{\cos z}{z + \pi} dz = 2\pi i \cos(-\pi) = -2\pi i$$

(c) Deduce Laplace transform of unit step function [5 marks]

$$u(t - a) = \begin{cases} 1 & ; t > a \\ 0 & ; t < a \end{cases} ; L[u(t - a)] = \int_0^{\infty} u(t - a)e^{-st} dt = \int_a^{\infty} 1e^{-st} dt = -\frac{1}{s}[e^{-\infty} - e^{-as}] = \frac{1}{s}e^{-as}$$

Question 2 [30 marks]

(a) Solve the following using Laplace transform: [10 marks]

$$y'' + 2y' + y = e^{-t} ; y(0) = 0 ; y'(0) = 1$$

$$y'' + 2y' + y = e^{-t}; \quad y(0) = 0; \quad y'(0) = 1$$

$$s^2 Y(s) - sy(0) - y'(0) + 2sY(s) - 2y(0) + Y(s) = \frac{1}{s+1}$$

$$Y(s)(s^2 + 2s + 1) = 1 + \frac{1}{s+1} \quad \text{then } Y(s) = \frac{1}{(s+1)^2} + \frac{1}{(s+1)^3}$$

$$y(t) = t e^{-t} + \frac{t^2}{2!} e^{-t}$$

(b) By using Euler's method solve the I.V.P [10 marks]

$$y' = xy + 1; \quad y(0) = 1 \quad \text{to get } y(0.6) \quad \text{with } h = 0.2$$

$$y' = 1 + xy; \quad y_{i+1} = y_i + 0.2(1 + x_i y_i), \quad x_0 = 0, \quad y_0 = 1$$

$$y_1 = y_0 + 0.2(1 + x_0 y_0) = 1.2, \quad y_2 = 1.448, \quad y_3 = \boxed{y(0.6) = 1.7638}$$

(c) [10 marks]

$$f(x) = -4 + 12(x-1) + (x-1)(x-2)8 + (x-1)(x-2)(x-5)7 = x^3 + 5x - 10$$

x	y			
1	-4	12	8	
2	8	44	15	1
5	140	134		
8	542			

Q3 [20 marks]

[a] Fit the function $y = a \sin x + b$ that best fit the data (1,0), (2,3), (5,1)

[10 marks]

$$Y = aX + b,$$

$$\sum Y = a \sum x + 3b, \text{ and } \sum XY = a \sum x^2 + b \sum X$$

x	y	X= sin x	X ²	Xy
1	0	0.841	0.707	0
2	3	0.91	0.828	2.73
5	1	-0.959	0.92	-0.959
sum	4	0.792	2.455	1.771

$$4 = 0.792a + 3b, \quad 1.771 = 2.455a + 0.792b, \quad \text{Then } \underline{a = 0.318, \quad b = 1.249} \quad \text{then}$$

$$y = 0.318 \sin x + 1.249$$

(b) [10 marks]

$$u(x, t) = F(x)G(t); \quad FG' = 2F''G; \quad \frac{F''}{F} = \frac{G'}{2G} = -\alpha^2$$

$$F = c_1 \cos \alpha x + c_2 \sin \alpha x; \quad G = A e^{-2\alpha^2 t}$$

$$u(x, t) = e^{-2\alpha^2 t} [B \cos \alpha x + D \sin \alpha x]; \quad u(0, t) = 0 \text{ then } B = 0,$$

$$u(x, t) = e^{-2\alpha^2 t} D \sin \alpha x$$

$$u(x, 0) = D \sin \alpha x = 9 \sin 2x, \text{ then } D = 9 \text{ AND } \alpha = 2$$

$$u(x, t) = 9e^{-8t} \sin 2x$$

Good luck

Dr. Eng. Zaki A. Zaki