



- Answer all the following questions
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- No. of questions:5
- Total Mark: 80 Marks

Q1) Evaluate the following integrals: [25]

$$\int_0^{\infty} \sqrt[4]{x} e^{-x^3} dx, \quad \oint_{|z|=4} \frac{\cos(z)}{z^2 - 6z + 5} dz, \quad \int_2^{\infty} e^{-x^2 + 4x - 4} dx, \quad \int_0^3 \frac{t^2 dt}{\sqrt{3-t}}, \quad \int_0^{\infty} \left(\frac{e^{2t} - \cos 3t}{t} \right) dt$$

Q2) Find $v(x,y)$, such that $f(z) = u(x,y) + i v(x,y)$ is analytic, where $u(x,y) = e^x(x \cos y - y \sin y)$, then express $f(z)$ in terms of z . [10]

Q3-a) Find Laplace transform for the following functions: [10]

$$i) f(t) = \cos 2t \cosh 3t + \frac{\cos 2t - \cos 3t}{t}, \quad ii) g(t) = \begin{cases} t & 0 < t \leq 2 \\ 2 & 2 < t \leq 3 \\ t-1 & t > 3 \end{cases} + (t-3)^2 U(t-2)$$

b) Find inverse Laplace for the following functions: [10]

$$F(s) = \frac{s e^{-2s}}{s^2 + 6s + 20} + \frac{1}{(3s + 4)^3}, \quad G(s) = \frac{1}{s^3(s^2 + 9)} + \frac{3s + 2}{s^2 + 6s + 5}$$

Q4) Evaluate the following integrals: [15]

i) $\oint_c \frac{\cos(z)}{z^2 - 6z + 5} dz$, where c is the circle $|z| = 4$.

ii) $\oint_c \frac{z^3 + 5z + 7}{(z-i)^2} dz$, $c: |z-2| + |z+2| = 6$,

iii) $\oint_c \frac{dz}{(z^2 + 9)^2}$, using Cauchy's residue theorem $c: |z+1-i| = 3$.

Q5) Solve the following differential equations using Laplace Transform: [10]

i) $3y'' + 4y = e^{2t}$, $y(0) = 1/3$, ii) $y'' + y = 2t$, $y(0) = 3$, $y'(0) = 1$

Model answer

Answer of Q1

$z = 5$ is outside contour, while $z = 1$ is inside contour, therefore

$$\oint_C \frac{\cos(z)}{z^2 - 6z + 5} dz = \oint_C \frac{\cos(z)/(z-5)}{z-1} dz = -\frac{1}{2} \pi i \cos(1)$$

$$\int_2^{\infty} e^{-x^2+4x-4} dx = \int_2^{\infty} e^{-(x-2)^2} dx, \text{ Put } y = (x-2)^2 \Rightarrow dy = 2(x-2) dx \Rightarrow dx = \frac{dy}{2\sqrt{y}},$$

$$\text{therefore } \int_2^{\infty} e^{-(x-2)^2} dx = \frac{1}{2} \int_0^{\infty} y^{-1/2} e^{-y} dy = \frac{\sqrt{\pi}}{2}$$

$$\int_0^3 \frac{t^2 dt}{\sqrt{3-t}} = \frac{27}{\sqrt{3}} \beta(m,n), \text{ where } m-1 = 2 \text{ and } n-1 = -1/2, \text{ i.e. } m = 3 \text{ and } n = 1/2$$

$$\begin{aligned} \int_0^{\infty} \left(\frac{e^{2t} - \cos 3t}{t} \right) e^{-3t} dt &= L\left\{ \frac{e^{2t} - \cos 3t}{t} \right\}_{s=3} = \int_s^{\infty} \left(\frac{1}{s-2} - \frac{s}{s^2+9} \right) ds \Big|_{s=3} = \ln \left[\frac{\sqrt{s^2+9}}{s-2} \right]_{s=3} \\ &= \frac{1}{2} \ln 18 \end{aligned}$$

Answer of Q2

$u_x = e^x(x \cos y - y \sin y + \cos y)$, $u_y = e^x(-x \sin y - \sin y - y \cos y)$, since $f(z)$ is analytic, therefore $f(z)$ satisfy Cauchy Riemann such that $u_x = v_y = e^x(x \cos y - y \sin y + \cos y)$, thus by integration with respect to y , we get $v(x,y) = e^x(x \sin y + y \cos y) + \phi(x)$, thus:

$v_x = e^x(x \sin y + \sin y + y \cos y) + \phi'(x) = -u_y = -e^x(-x \sin y - \sin y - y \cos y)$, therefore $\phi'(x) = 0$, hence $\phi(x) = c$, thus $v(x,y) = e^x(x \sin y + y \cos y) + c$. Put $y=0$, $x = z$, we get $f(z) = z e^z$.

Answer of Q3

$$L\{\cos 2t \cosh 3t\} = L\{\cos 2t(e^{3t} + e^{-3t})/2\} = \frac{1}{2} \left[\frac{s-3}{(s-3)^2+4} + \frac{s+3}{(s+3)^2+4} \right].$$

$$L\left\{ \frac{\cos 2t - \cos 3t}{t} \right\} = \int_s^{\infty} \left(\frac{s}{s^2+4} - \frac{s}{s^2+9} \right) ds = \frac{1}{2} \ln \left[\frac{s^2+9}{s^2+4} \right]$$

$$\text{Since } g(t) = \begin{cases} t & 0 < t \leq 2 \\ 2 & 2 < t \leq 3 \\ t-1 & t > 3 \end{cases} = t[u(t) - u(t-2)] + 2[u(t-2) - u(t-3)] + (t-1)u(t-3) = tu(t) -$$

$$(t-2)u(t-2) + (t-3)u(t-3), \text{ therefore } G(s) = 1/s^2 - (1/s^2)e^{-2s} + (1/s^2)e^{-3s}$$

$$h(t) = (t-3)^2 U(t-2) = (t-2-1)^2 U(t-2) = (t-2)^2 U(t-2) - 2(t-2) U(t-2) + U(t-2), \text{ therefore}$$

$$H(S) = (2/s^3)e^{-2s} - (1/s^2)e^{-2s} + (1/s)e^{-2s}$$

b)

$$F(s) = \frac{se^{-2s}}{s^2 + 6s + 20} + \frac{1}{(3s+4)^3} = \frac{(s+3-3)e^{-2s}}{(s+3)^2 + 11} + \frac{1}{27(s+4/3)^3}, \text{ therefore}$$

$$f(t) = e^{-3(t-2)}[\cos\sqrt{11}(t-2) - \frac{3}{\sqrt{11}}\sin\sqrt{11}(t-2)]U(t-2) + \frac{1}{54}e^{-(4/3)t}t^2$$

$$G(s) = \frac{1}{s^3(s^2+9)} + \frac{3s+2}{s^2+6s+5} = \frac{1}{s^3(s^2+9)} + \frac{3(s+3-3)+2}{(s+3)^2-4}, \text{ therefore}$$

$$g(t) = \frac{1}{9} \int_0^t (u - \frac{\sin 3u}{3}) du + 3e^{-3t} \cosh 2t - \frac{7}{2} e^{-3t} \sinh 2t = \frac{1}{9} \left[\frac{t^2}{2} + \frac{\cos 3t}{9} \right] + 3e^{-3t} \cosh 2t - \frac{7}{2} e^{-3t} \sinh 2t$$

Answer of Q4

i- $z = 5$ is outside contour, while $z = 1$ is inside contour, therefore

$$\oint_c \frac{\cos(z)}{z^2 - 6z + 5} dz = \oint_c \frac{\cos(z)/(z-5)}{z-1} dz = -\frac{1}{2} \pi i \cos(1)$$

ii- $z = i$ is inside contour, therefore $\oint_c \frac{z^3 + 5z + 7}{(z-i)^2} dz = 4\pi i$

iii- Since $z = 3i$ is inside contour, while $z = -3i$ is outside contour, therefore

$$\oint_c \frac{dz}{(z^2 + 9)^2} = 2\pi i \operatorname{Res}_{z=3i}, \text{ where } \operatorname{Res}_{z=3i} = -(1/108)i, \text{ therefore } \oint_c \frac{dz}{(z^2 + 9)^2} = \pi/54$$

Answer of Q5

By taking Laplace for Both equations , therefore

$$\text{i) } 3[sY(s) - y(0)] + 4Y(s) = 1/(s-2), \text{ therefore } Y(s) = \frac{1}{(3s+4)(s-2)} + \frac{1}{(3s+4)}, \text{ thus}$$

$$Y(s) = \frac{1}{3[s^2 - (2/3)s - (8/3)]} + \frac{1}{3[s + (4/3)]} = \frac{1}{3([s - (1/3)]^2 - (25/9))} + \frac{1}{3[s + (4/3)]},$$

$$\text{therefore } y(t) = \frac{1}{5} e^{(1/3)t} \sinh(5/3)t + \frac{1}{3} e^{(-4/3)t}$$

$$\text{ii) } (s^2 + 1)Y(s) - 3s - 1 = \frac{2}{s^2}, \text{ therefore } Y(s) = \frac{2}{s^2(s^2+1)} + \frac{3s+1}{(s^2+1)}, \text{ therefore}$$

$$y(t) = \int_{u=0}^t (1 - \cos u) du + 3 \cos t + \sin t = 2[t - \sin t] + 3 \cos t + \sin t$$