



- Answer all the following question
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- No. of questions: 6
- Total Mark: 100 Marks

1) Evaluate the following integrals [20 Marks]

a) $\int_0^{\infty} \frac{t^2 dt}{1+t^4}$, b) $\int_a^b (x-a)^m (b-x)^n dx$, c) $\int_0^{\pi/2} (\tan x)^n dx$, d) $\int_0^{\infty} t \sin 2t \cos 3t e^{-4t} dt$

2) Find inverse Laplace for the following functions [20 Marks]

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

3) Find Series solution for the following D.E. about $x = 0$ [20 Marks]

$$(1+x^2) y'' + y = x$$

4) Solve the following differential equations using L.T. [10 Marks]

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

5) Solve the following P.D.E'S [10 Marks]

a) $3u_x + 4u_y - 5u = 10(y+x)$

b) $9u_{xx} = u_{tt}$, B.C. $u(0,t) = u(2,t) = 0$, I.C. $u(x,0) = x-1$, $u_t(x,0) = 4x$

6) Find Laplace transform for the following function [20 Marks]

i) $f(t) = t \sin 2t \cosh 3t + e^{-3t} \int_{u=0}^t e^{-2u} \sin u du$, ii) $g(t) = \left\{ \begin{array}{ll} 6 & 0 < t \leq 2 \\ 3t & 2 < t \leq 3 \\ 9 & t > 3 \end{array} \right\} + \frac{\cos 2t - \cos 3t}{t}$

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Model answer

Answer of question 1

$$a) \int_0^{\infty} \frac{t^2 dt}{1+t^4} = \frac{1}{4} \int_0^{\infty} \frac{y^{-1/4} dy}{1+y} \text{ (by putting } t^4 = y, \text{ hence } dt = \frac{1}{4} y^{-3/4}), \text{ therefore } m-1 = -$$

$$1/4 \text{ and } m+n=1, \text{ thus } m=3/4, n=1/4, \text{ from which } \int_0^{\infty} \frac{t^2 dt}{1+t^4} = \frac{1}{4} \int_0^{\infty} \frac{y^{-1/4} dy}{1+y} =$$

$$\frac{1}{4} \beta(3/4, 1/4) = \frac{\sqrt{2}}{4} \pi.$$

b) Put $x-a = y \Rightarrow dx = dy$, therefore

$$\int_a^b (x-a)^m (b-x)^n dx = \int_0^{b-a} y^m [(b-a)-y]^n dy = (b-a)^n \int_0^{b-a} y^m \left[1 - \frac{y}{b-a}\right]^n dy.$$

put $z = \frac{y}{b-a} \Rightarrow (b-a) dz = dy$, thus

$$\int_a^b (x-a)^m (b-x)^n dx = (b-a)^{m+n+1} \int_0^1 z^m [1-z]^n dz = (b-a)^{m+n+1} \beta(m+1, n+1)$$

$$c) \int_0^{\pi/2} (\tan x)^n dx = \int_0^{\pi/2} (\sin \theta)^n (\cos \theta)^{-n} d\theta = \frac{1}{2} \beta(p, q), \text{ such that } 2p-1 = n \text{ and } 2q-1 = -n,$$

$$\text{therefore } p = (n+1)/2, q = (1-n)/2, \text{ thus } \int_0^{\pi/2} (\tan x)^n dx = \frac{1}{2} \beta((n+1)/2, (1-n)/2)$$

$$= \frac{\pi}{2 \sin(\frac{n+1}{2})} = \frac{2^{1/4}}{2} \beta(5/8, 1/2)$$

$$d) \int_0^{\infty} t \sin 2t \cos 3t e^{-4t} dt = \frac{1}{2} \int_0^{\infty} t [-\sin t + \sin 5t] e^{-4t} dt$$

Since $L\{t \sin t\} = \frac{2s}{(s^2+1)^2}$, $L\{t \sin 5t\} = \frac{10s}{(s^2+25)^2}$, therefore

$$\int_0^{\infty} t \sin 2t \cos 3t e^{-4t} dt = \frac{1}{2} \left[-\frac{2s}{(s^2+1)^2} + \frac{10s}{(s^2+25)^2} \right]_{s=4} = -\frac{4}{(17)^2} + \frac{20}{(41)^2}$$

Answer of question 2

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

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

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

$$g(t) = \frac{1}{9} \int_{u=0}^t (u - \frac{\sin 3u}{3}) du + 3e^{-3t} \cosh 2t - \frac{7}{2} e^{-3t} \sinh 2t = \frac{1}{9} [\frac{t^2}{2} + \frac{\cos 3t}{9}] +$$

$$3e^{-3t} \cosh 2t - \frac{7}{2} e^{-3t} \sinh 2t$$

Answer of question 3

Since $p(x)$ and $q(x)$ are analytic for all x , therefore $x = x_0$ is regular point and substitute (4) in the above D.E. , we will get

$$(1+x_0^2) \sum_{n=2}^{\infty} n(n-1) a_n (x-x_0)^{n-2} + \sum_{n=2}^{\infty} n(n-1) a_n (x-x_0)^n + 2 x_0 \sum_{n=2}^{\infty} n(n-1) a_n (x-x_0)^{n-1} + \sum_{n=0}^{\infty} a_n (x-x_0)^n = x$$

Put $n = s+2$ for the 1st term, $n = s$ for 2nd & 4th terms, $n = s+1$ for 3rd term, we get

$$(1+x_0^2) \sum_{s=0}^{\infty} (s+2)(s+1) a_{s+2} (x-x_0)^s + \sum_{s=2}^{\infty} s(s-1) a_s (x-x_0)^s + 2 x_0 \sum_{s=0}^{\infty} s(s+1) a_{s+1} (x-x_0)^s + \sum_{s=0}^{\infty} a_s (x-x_0)^s = x, \text{ therefore } a_0 + 2(1+x_0^2) a_2 + [a_1 + 4x_0 a_2 + 6(1+x_0^2) a_3] (x-x_0) +$$

$$\sum_{s=2}^{\infty} ((1+x_0^2)(s+2)(s+1) a_{s+2} + 2x_0 s(s+1) a_{s+1} + (s^2-s+1) a_s) (x-x_0)^s = x.$$

By comparing of coefficients we get

$$a_2 = \frac{x_0 - a_0}{2(1+x_0^2)}, a_3 = \frac{2(1-(1+x_0^2)a_1 + x_0 a_0)}{12(1+x_0^2)^2}$$

$$(1+x_0^2)(s+2)(s+1) a_{s+2} + 2x_0 s(s+1) a_{s+1} + (s^2-s+1) a_s = 0, s=2,3,..$$

At $s=2$, $12(1+x_0^2) a_4 + 12x_0 a_3 + 3a_2 = 0$, therefore

$$a_4 = \frac{x_0^2 - 3}{24(1+x_0^2)^3} a_0 - \frac{x_0}{6(1+x_0^2)^2} a_1 + \frac{7x_0 + 3x_0^3}{2(1+x_0^2)^2}$$

The solution will be in the form

$$y(x) = \sum_{n=0}^{\infty} a_n (x - x_0)^n$$

Let $a_0 = A$, $a_1 = B$, therefore

$$y(x) = A \left[1 + \frac{-1}{2(1+x_0^2)} (x - x_0)^2 + \frac{x_0}{6(1+x_0^2)^2} (x - x_0)^3 + \frac{x_0^2 - 3}{24(1+x_0^2)^3} (x - x_0)^4 + \dots \right] +$$

$$B \left[(x - x_0) - \frac{1}{6(1+x_0^2)} (x - x_0)^3 - \frac{x_0}{6(1+x_0^2)^2} (x - x_0)^4 + \dots \right] + \frac{x_0}{2(1+x_0^2)} (x - x_0)^2$$

$$+ \frac{1}{6(1+x_0^2)^2} (x - x_0)^3 + \frac{7x_0 + 3x_0^3}{2(1+x_0^2)^2} + \dots, \text{ put } x_0 = 0$$

Answer of question 4

By taking Laplace for Both equations, therefore

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

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

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

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

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

Answer of question 5

a) The solution will be in the form: $w_\alpha + k w = g(\alpha, \beta)$ such that:

$$\alpha = x \cos \theta + y \sin \theta, \quad \beta = -x \sin \theta + y \cos \theta \Rightarrow x = \alpha \cos \theta - \beta \sin \theta, \quad y = \alpha \sin \theta + \beta \cos \theta,$$

$$u_x = u_\alpha \alpha_x + u_\beta \beta_x = u_\alpha \cos\theta - u_\beta \sin\theta,$$

$$u_y = u_\alpha \alpha_y + u_\beta \beta_y = u_\alpha \sin\theta + u_\beta \cos\theta$$

Substitute in the above P.D.E. so that:

$$3(w_\alpha \cos\theta - w_\beta \sin\theta) + 4(w_\alpha \sin\theta + w_\beta \cos\theta) - 5w = 10[\alpha(\cos\theta + \sin\theta) + \beta(\cos\theta - \sin\theta)]$$

Coefficient of $w_\beta = 0$, therefore $-3 \sin\theta + 4\cos\theta = 0$, thus $\tan\theta = 4/3$, $\sin\theta = \frac{4}{5}$ and

$$\cos\theta = \frac{3}{5}, \text{ therefore } 5w_\alpha - 5w = 14\alpha - 2\beta \Rightarrow w_\alpha - w = \frac{2}{5}[7\alpha - \beta]$$

which is linear D.E. such that the solution will be in the form:

$$w(\alpha, \beta)e^{-\alpha} = \int \frac{2}{5}[7\alpha - \beta]e^{-\alpha} d\alpha + \phi(\beta)$$

$$b) U(x, t) = \sum_{n=1}^{\infty} \sin\left(\frac{n\pi}{2}\right)x \left[A_n \cos\left(\frac{3n\pi}{2}\right)t + B_n \sin\left(\frac{3n\pi}{2}\right)t \right]$$

But $U(x, 0) = x - 1 = \sum_{n=1}^{\infty} A_n \sin\left(\frac{n\pi}{2}\right)x$, which is Fourier sine series such that

$$A_n = \int_0^2 (x-1) \sin\left(\frac{n\pi}{2}\right)x dx$$

$$\text{Since } U_t(x, t) = \sum_{n=1}^{\infty} \left(\frac{3n\pi}{2}\right) \sin\left(\frac{n\pi}{2}\right)x \left[-A_n \sin\left(\frac{3n\pi}{2}\right)t + B_n \cos\left(\frac{3n\pi}{2}\right)t \right]$$

And $U_t(x, 0) = 4x$, therefore $\sum_{n=1}^{\infty} B_n \left(\frac{3n\pi}{2}\right) \sin\left(\frac{n\pi}{2}\right)x = 4x$, which is Fourier sine series

such that $B_n \left(\frac{3n\pi}{2}\right) = \int_0^L 4x \sin\left(\frac{n\pi}{2}\right)x dx$, therefore

$$B_n = \frac{2}{3n\pi} \int_0^L 4x \sin\left(\frac{n\pi}{2}\right)x dx$$

Answer of question 6

$$L\{t \sin 2t \cosh 3t\} = L\{t \sin 2t (e^{3t} + e^{-3t})/2\} = \frac{2(s-3)}{[(s-3)^2 + 4]^2} + \frac{2(s+3)}{[(s+3)^2 + 4]^2}$$

$$L\left\{e^{-3t} \int_{u=0}^t e^{-2u} \sin u \, du\right\} = \frac{1}{[(s+5)^2 + 1][s+3]}$$

Since $g(t) = \begin{cases} 6 & 0 < t \leq 2 \\ 3t & 2 < t \leq 3 \\ 9 & t > 3 \end{cases} = 6u(t) + 3(t-2)U(t-2) - 3(t-3)U(t-3)$, therefore

$$G(s) = 6/s + (3/s^2)e^{-2s} - (3/s^2)e^{-3s}$$

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