



Answer all the following questions

No. of questions : **Two**

Total Mark: **80**

Question 1 [45 marks]

(a) Evaluate: (i) $\int_0^{\frac{\pi}{2}} \sqrt{\sin x} dx$ (ii) $\int_0^1 \frac{dx}{\sqrt[3]{1-x^3}}$ (iii) $\int_0^{\infty} \frac{\sin t}{t} dt$ [15 marks]

(b) Prove $f(z) = \cos z$ is differentiable at any point then find $f'(z)$ [10 marks]

(c) Show that $u(x, y) = \cos x \cosh y$ is harmonic and find $v(x, y)$ such that $f(z) = u + iv$ is analytic, Express $f(z)$ in terms of z only [10 marks]

(d) Evaluate the following integrals: [10 marks]

(i) $\int_c \frac{\sinh z}{z - \pi} dz$; (ii) $\int_c \frac{1}{z^2 - 36} dz$;

Where C for all is the circle $|z - 1| = 1$

Question 2 [35 marks]

(a) Find Laplace transform for [9 marks]

$$f(t) = \cos\left(3t + \frac{\pi}{2}\right) + t \cosh 2t + e^t \sin 4t$$

(b) If $F(s) = \frac{1}{s^2 + s} + \frac{1}{s^2 + 2s + 17}$ find $f(t)$ [6 marks]

(c) Solve the following differential equation using Laplace transform: [10 marks]
 $y'' + 2y' + y = 0$; $y(0) = 0$; $y'(0) = 1$

(d) Find the series solution of

$$y'' + xy' = x^2 + 2$$

[10 marks]

Good Luck

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Model Answer

Question1 (a)

$$(i) \int_0^{\frac{\pi}{2}} \sqrt{\sin x} dx = \int_0^{\frac{\pi}{2}} \sin^{\frac{1}{2}} x \cos^0 x dx = \frac{1}{2} \beta\left(\frac{3}{4}, \frac{1}{2}\right) = \frac{1}{2} \frac{\Gamma\left(\frac{1}{2}\right)\Gamma\left(\frac{3}{4}\right)}{\Gamma\left(\frac{5}{4}\right)} = \frac{\sqrt{\pi}}{2} \frac{\Gamma\left(\frac{3}{4}\right)}{\frac{1}{4}\Gamma\left(\frac{1}{4}\right)} = 2\sqrt{\pi} \frac{\Gamma\left(\frac{3}{4}\right)}{\Gamma\left(\frac{1}{4}\right)}$$

$$(ii) \int_0^1 \frac{dx}{\sqrt[3]{1-x^3}}; \text{let } x^3 = y, x = y^{\frac{1}{3}}, dx = \frac{1}{3} y^{-\frac{2}{3}} dy, \frac{1}{3} \int_0^1 y^{-\frac{2}{3}} (1-y)^{-\frac{1}{3}} dy$$
$$= \frac{1}{3} \beta\left(\frac{1}{3}, \frac{2}{3}\right) = \frac{1}{3} \frac{\pi}{\sin \frac{\pi}{3}} = \frac{2\pi}{3\sqrt{3}}$$

$$(iii) \int_0^{\infty} \frac{\sin t}{t} e^{-t} dt; L\left(\frac{\sin t}{t}\right) = \int_s^{\infty} \frac{1}{s^2+1} ds = \frac{\pi}{2} - \tan^{-1} s \rightarrow s = 0, \int_0^{\infty} \frac{\sin t}{t} dt = \frac{\pi}{2} - \tan^{-1} 0 = \frac{\pi}{2}$$

(b)

$f(z) = \cos z = \cos(x+iy) = \cos x \cosh y - i \sin x \sinh y, u = \cos x \cosh y, u_x = -\sin x \cosh y, u_y = \cos x \sinh y$
 $v = -\sin x \sinh y, v_x = -\cos x \sinh y, v_y = -\sin x \cosh y; \therefore u_x = v_y \text{ and } u_y = -v_x \rightarrow f(z) \text{ is analytic} \rightarrow f'(z) = -\sin z$

(c)

$u = \sin x \cosh y, u_x = \cos x \cosh y, u_{xx} = -\sin x \cosh y, u_y = \sin x \sinh y, u_{yy} = \sin x \cosh y \rightarrow u_{xx} + u_{yy} = 0 \rightarrow \text{harmonic};$
 $u_x = v_y \rightarrow v = \int u_x dy = \cos x \sinh y + c(x), u_y = -v_x \rightarrow \sin x \cosh y = \sin x \cosh y - c'(x) \rightarrow$
 $c(x) = \text{const.} \rightarrow v = \cos x \sinh y + \text{const.} \rightarrow f(z) = \sin x \cosh y + i(\cos x \sinh y + \text{const.}) \rightarrow$
 $\text{let } x = z, y = 0 \rightarrow f(z) = \sin z \rightarrow f'(z) = \cos z$

(d)

$$(i) \int_c \frac{\sinh z}{z - \pi} dz; \quad (ii) \int_c \frac{1}{z^2 - 36} dz;$$

$$(i) \int_c \frac{\sinh z}{z - \pi} dz = 0 \text{ as } z = \pi \text{ is outside the region } |z - 1| = 1$$

$$(ii) \int_c \frac{1}{z^2 - 36} dz = 0 \text{ as } z = \pm 6 \text{ are outside the region } |z - 1| = 1$$

Question2 (a)

$$f(t) = \cos(3t + \frac{\pi}{2}) + t \cosh 2t + e^t \sin 4t = -\sin 3t + t \cosh 2t + e^t \sin 4t$$

$$F(s) = \frac{-3}{s^2 + 9} + (-1)^1 \left(\frac{s}{s^2 - 4}\right)' + \frac{4}{(s-1)^2 + 16} = \frac{-3}{s^2 + 9} + \frac{s^2 + 4}{(s^2 - 4)^2} + \frac{4}{(s-1)^2 + 16}$$

(b)

$$F(s) = \frac{1}{s^2 + s} + \frac{1}{s^2 + 2s + 17} = \frac{1}{s(s+1)} + \frac{1}{(s+1)^2 + 4^2} = \frac{1/(s+1)}{s} + \frac{1}{3} \frac{3}{(s+1)^2 + 4^2}$$

$$f(t) = \int_0^t e^{-t} dt + \frac{1}{3} e^{-t} \sin 3t = (1 - e^{-t}) + \frac{1}{3} e^{-t} \sin 4t$$

(c) by using Laplace to both sides we get

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

$$s^2 Y(s) - sy(0) - y'(0) + 2sY(s) - 2y(0) + Y(s) = 0$$

$$Y(s)(s^2 + 2s + 1) = 1 \quad \text{then } Y(s) = \frac{1}{(s+1)^2} \rightarrow y(t) = t e^{-t}$$

(d)

$$x = x_0 \text{ is regular for } y'' + p(x)y' + q(x)y = 0;$$

if $p(x)$ and $q(x)$ are defined (ANALYTIC) at $x = x_0$

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

$$p(x) = x; q(x) = 0 \rightarrow \text{defined at } x = 0 \rightarrow$$

$$y = \sum_{n=0}^{\infty} a_n x^n, \quad y' = \sum_{n=1}^{\infty} n a_n x^{n-1}, \quad y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2},$$

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

let $n-2 = m$ in first sum, $n = m$ in second sum

$$\rightarrow 2a_2 + \sum_{m=1}^{\infty} (m+2)(m+1)a_{m+2} + m a_m x^m = x^2 + 2 \rightarrow 2a_2 = 2 \rightarrow a_2 = 1,$$

$$R.R a_{m+2} = \frac{-m a_m}{(m+2)(m+1)}; m = 1, 3, 4, ..$$

$$12a_4 + 2a_2 = 1 \rightarrow a_4 = -1/12 \rightarrow a_3 = -a_1/6 \rightarrow a_5 = a_1/40$$

$$y(x) = a_0 + a_1 [x - x^3/6 + x^5/40 + \dots] + [x^2 - x^4/12 + \dots]$$