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University Examinations 2013/2014

FIRST YEAR, FIRST TRIMESTER EXAMINATION FOR THE DEGREE OF MASTER OF SCIENCE IN APPLIED MATHEMATICS

SMA 3139: PARTIAL DIFFERENTIAL EQUATIONS I

DATE: DECEMBER 2013

TIME: 3 HOURS

INSTRUCTIONS: Answer question *one* and any other *two* questions

QUESTION ONE – (30 MARKS)

- a) Find the characteristics of the following equation and hence reduce it to the appropriate standard form. Obtain the general solution if possible

$$e^{2x} \frac{\partial^2 u}{\partial x^2} + 2e^{x+y} \frac{\partial^2 u}{\partial x \partial y} + e^{2y} \frac{\partial^2 u}{\partial y^2} = 0 \quad (11 \text{ Marks})$$

- b) Solve using the Laplace transform the equation

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, u_x(0, t) = 0, u(2, t) = 0$$
$$u(x, 0) = 8 \cos \frac{3\pi}{4} x - 6 \cos \frac{9\pi}{4} x \quad (8 \text{ Marks})$$

- c) Using the appropriate Fourier transform, solve the boundary value problem.

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2}, u(0, t) = 0, u(x, 0) = f(x)$$
$$0 < x < \infty, t > 0 \quad (5 \text{ Marks})$$

- d) Find the coefficient a_n so that $1 + 2x = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi}{3} x$ for all x in the interval $0 < x < 3$. (6 Marks)

QUESTION TWO (20 MARKS)

- a) Use the method of separation of variables to solve the boundary value problem.

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2} + \frac{e^{-t}}{\rho}, 0 < x < 50, t > 0$$

$$u(0, t) = u(50, t) = 0, \quad u_t(x, 0) = 0 \quad (8 \text{ Marks})$$

- b) Solve the one-dimensional vibration problem for the displacement of a taut string with time – dependent forcing function $F(x, t) = e^{-t}$, given by

$$\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2} + \frac{e^{-t}}{\rho}$$

$$y(0, t) = y(l, t) = 0, \quad y(x, 0) = f(x), \quad y_t(x, 0) = 0$$

$$t > 0, 0 < x < l$$

Use part (a) for the initial solution. (12 Marks)

QUESTION THREE (20 MARKS)

- a) Use the complex form of the Fourier transform to solve the boundary value problem:

$$a^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 u}{\partial t^2}, \quad -\infty < x < \infty, t > 0$$

$$u(x, 0) = f(x), \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = g(x) \quad (12 \text{ Marks})$$

- b) If $g(x) = 0$, show that the solution of part (a) can be written as

$$u(x, t) = \frac{1}{2} \{f(x + at) + f(x - at)\}. \quad (8 \text{ Marks})$$

QUESTION FOUR (20 MARKS)

- a) Solve using Laplace transform, the equation

$$\frac{\partial^2 z}{\partial t^2} = 4 \frac{\partial^2 z}{\partial x^2}, \quad t > 0, x > 0 \text{ where } z(0, x) = 0, \left. \frac{\partial z}{\partial x} \right|_{t=0} = 2, z(t, 0) = \sin t. \quad (7 \text{ Marks})$$

- b) A sheet of metal coincides with the square in the xy-plane whose vertices are the points (0,0), (1,0), (1,1) and (0,1). The two faces of the sheet are perfectly insulated and the sheet is so thin that the heat flow can be regarded as two dimensional. The edges parallel to the x-axis are perfectly insulated, and the left – hand edge is maintained at a constant temperature of 0°C . If the temperature distribution $u(1, y) = f(y)$ is maintained along the right hand edge, find the steady-state temperature distribution throughout the sheet.

(13 Marks)