## $\begin{array}{cccc} {\rm King\ Fahd\ University\ of\ Petroleum\ \&\ Minerals} \\ {\rm Department\ of\ Mathematics\ \&\ Statistics} \\ {\rm Math\ 301} & {\rm Final\ Exam} \end{array}$

## The Third Semester of 2012-2013 (123)

(Version 2) <u>Time Allowed</u>: 180 Minutes

Name:	ID#:	
Instructor:	Sec #: Se	erial #:

- Mobiles and calculators are not allowed in this exam.
- Write all steps clear.
- Write correct answer of MCQ on the front page.

MCQ Question #	Answer	Maximum Marks
1		7
2		7
3		7
4		7
5		7
6		7
7		7
8		7
Total		56

Written Question #	Marks	Maximum Marks
9		19
10		20
11		15
12		15
13		15
Total		84
Grand Total		140

**Q:1** The inverse Fourier transform of  $F(\alpha) = e^{-3|\alpha|}$  is:

- (A)  $\frac{1}{\pi} \frac{3}{x^2 + 9}$
- (B)  $\frac{1}{\pi} \frac{3}{x^2 + 3}$
- (C)  $\frac{1}{\pi} \frac{3}{x^2 + 1}$
- (D) $\frac{1}{\pi} \frac{3}{x^2 9}$
- (E)  $\frac{1}{\pi} \frac{9}{x^2 + 9}$

Q:2 If  $\sum_{n=1}^{\infty} b_n \sin n\pi x$  is the Fourier sine series of f(x) = x + 1, 0 < x < 1, then  $b_1 + b_2 + 3b_3$  is equal to:

- (A)  $\frac{2}{\pi}$
- $(B)\frac{12}{\pi}$
- (C)  $-\frac{1}{\pi}$
- (D)  $\frac{11}{\pi}$
- (E)  $-\frac{11}{2\pi}$

**Q:3** The Fourier series of  $f(x) = \begin{cases} 0 & -\pi < x < 0 \\ 1 & 0 \le x < \pi \end{cases}$  is:

(A) 
$$\frac{1}{2} + \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{n\pi} \cos nx$$

(B) 
$$\frac{1}{2} - \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{n\pi} \sin nx$$

(C) 
$$\frac{1}{2} + \sum_{n=1}^{\infty} \frac{(-1)^n + 1}{\pi} \cos nx$$

(D) 
$$\frac{1}{2} + \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{n\pi} \sin nx$$

(E) 
$$\frac{1}{2} + \sum_{n=1}^{\infty} \frac{(-1)^n - 1}{\pi} \sin nx$$

Q:4 If  $y_n(x)$  and  $y_m(x)$  are two eigenfunctions corresponding to two different eigenvalues of the Sturm-Liouville problem:  $x^2y'' + xy' + \lambda y = 0$ , y(1) = 0 and y(5) = 0, then which one is TRUE:

(A) 
$$\int_{1}^{5} xy_n(x)y_m(x)dx \neq 0$$

(B) 
$$\int_{1}^{5} \frac{1}{x} y_n(x) y_m(x) dx \neq 0$$

(C) 
$$\int_{1}^{5} y_n(x)y_m(x)dx = 0$$

(D) 
$$\int_{1}^{5} e^{x} y_{n}(x) y_{m}(x) dx = 0$$

(E) 
$$\int_{1}^{5} \frac{1}{x} y_n(x) y_m(x) dx = 0$$

**Q:5** If  $F(s) = \frac{e^{-3s}}{(s+1)^2+4} + e^{-4s}$ , and  $f(t) = \mathcal{L}^{-1}{F(s)}$ , then f(t) is equal to:

(A) 
$$\frac{1}{2}\mathcal{U}(t-3)e^{3-t}\sin(2t-6) + \frac{1}{t+4}$$

(B) 
$$\frac{1}{2}e^{3-t}\sin(2t-6) + \delta(t+4)$$

(C) 
$$\frac{1}{2}\mathcal{U}(t-3)e^{3-t}\sin(2t-6) + \delta(t-4)$$

(D) 
$$\frac{1}{2}e^{t-3}\sin 2(t-6) + \frac{1}{t-4}$$

(E) 
$$\frac{1}{2}\mathcal{U}(t-3)e^{t-3}\sin(2t-6) + \delta(t-4)$$

**Q:6** The Fourier transform of  $f(x) = e^{-2|x|}$  is:

(A) 
$$\frac{1}{\alpha^2 + 1}$$

(B) 
$$\frac{4}{\alpha^2 + 1}$$

(C) 
$$\frac{1}{\alpha^2 + 4}$$

(D) 
$$\frac{4}{\alpha^2 + 4}$$

(E) 
$$\frac{\alpha}{\alpha^2 + 4}$$

- Q:7 If  $f(x) = \sum_{n=0}^{\infty} c_n P_n(x)$  is the Fourier Legendre series of  $f(x) = e^x$ , -1 < x < 1, and  $P_2(x) = \frac{1}{2}(3x^2 1)$ , then  $c_2$  is equal to:
  - (A)  $\frac{5}{2} (e 7e^{-1})$
  - (B)  $\frac{5}{2} (e + 7e^{-1})$
  - (C)  $\frac{3}{2}(7e e^{-1})$
  - (D)  $\frac{2}{3} (e 5e^{-1})$
  - (E)  $\frac{5}{2}(e-e^{-1})$

- **Q:8** If  $f(t) = e^{-2t} \cos^2 3t$  and  $F(s) = \mathcal{L}\{f(t)\}$ , then F(S) is equal to:
  - (A)  $\frac{1}{2(s+2)} + \frac{s+2}{2(s+2)^2 + 9}$
  - (B)  $\frac{2s^2 + 8s + 17}{2(s^2 + 4s + 13)(s + 2)}$
  - (C)  $\frac{1}{(s+2)} + \frac{s+2}{(s+2)^2 + 36}$
  - (D)  $\frac{(s+2)^2}{((s+2)^2+36)^2}$
  - (E)  $\frac{s^2 + 4s + 22}{(s^2 + 4s + 40)(s + 2)}$

**Q:9** (19 points) Find nontrivial solution of the heat equation  $4\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}$  subject to the following initial and boundary conditions:

$$u(0,t) = 0, u(\pi,t) = 0, t > 0,$$

$$u(x,0) = 10, 0 < x < \pi.$$

**Q:10** (20 points) Find nontrivial solution of the Laplace equation  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$  subject to the following initial and boundary conditions:

$$u(0,y) = 0, u(\pi,y) = 0, y > 0,$$

$$u(x,0) = x, \, 0 < x < \pi$$
 and solution is bounded as  $y \to \infty$ .

Q:11 (15 points) Let  $u(r,z) = \sum_{n=1}^{\infty} A_n \sinh \alpha_n z \ J_0(\alpha_n r)$  is the steady state temperature in a cylinder of radius 2 obtained by solving the problem:

$$\begin{split} &\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{\partial^2 u}{\partial z^2} = 0 \quad , \quad \ 0 < r < 2, \quad \ 0 < z < 4 \\ &u(2,z) = 0, \quad \ 0 < z < 4 \end{split}$$

$$u(r, 0) = 0$$
,  $u(r, 4) = 4$ ,  $0 < r < 2$ .

Apply the appropriate boundary condition and find  $A_n$ .

Q:12 (15 points) Solve the following problem using Laplace transform:

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

subject to the following initial and boundary conditions:

$$u(0,t) = \sin 3t$$
,  $\lim_{x \to \infty} u(x,t) = 0$ ,  $t > 0$ 

$$u(x,0) = 0$$
,  $u_t(x,0) = 0$ ,  $x > 0$ .

Q:13 (15 points) Solve the following problem using Fourier transform:

$$k\frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t}, \quad -\infty < x < \infty, \quad t > 0, \text{ subject to the condition:}$$

$$u(x,0) = e^{-|x|}, \quad -\infty < x < \infty.$$

## Formula Sheet for Math 301-123 Final Exam

1. Two recurrence relations

$$\frac{d}{dx} [x^n J_n(x)] = x^n J_{n-1}(x), \qquad \frac{d}{dx} [x^{-n} J_n(x)] = -x^{-n} J_{n+1}(x)$$

- 2. The Fourier Bessel series of f defined on the interval (0,b) is  $f(x) = \sum_{i=1}^{\infty} c_i J_n(\alpha_i x)$ , where  $c_i = \frac{2}{b^2 J_{n+1}^2(\alpha_i b)} \int_0^b x J_n(\alpha_i x) f(x) dx$  and  $\alpha_i$  are defined by  $J_n(\alpha b) = 0$ .
- 3. The Fourier Bessel series of f defined on the interval (0,b) is  $f(x) = \sum_{i=1}^{\infty} c_i J_n(\alpha_i x)$ , where  $c_i = \frac{2\alpha_i^2}{(\alpha_i^2 b^2 n^2 + h^2)J_n^2(\alpha_i b)} \int_0^b x J_n(\alpha_i x) f(x) dx$  and  $\alpha_i$  are defined by  $hJ_n(\alpha b) + \alpha bJ'_n(\alpha b) = 0$ .
- 4. The Fourier Bessel series of f defined on the interval (0,b) is  $f(x) = c_1 + \sum_{i=2}^{\infty} c_i J_0(\alpha_i x)$ , where  $c_1 = \frac{2}{b^2} \int_0^b x f(x) dx$ ,  $c_i = \frac{2}{b^2 J_0^2(\alpha_i b)} \int_0^b x J_0(\alpha_i x) f(x) dx$  and  $\alpha_i$  are defined by  $J'_0(\alpha b) = 0$ .
- 5. The Fourier-Legendre series of f defined on the interval (-1,1) is  $f(x) = \sum_{n=0}^{\infty} c_n P_n(x)$ , where  $c_n = \frac{2n+1}{2} \int_{-1}^{1} f(x) P_n(x) dx$ .