King Fahd University of Petroleum and Minerals Department of Mathematics and Statistics Math 513 Final (Term 142)

Name : ID #.....

Question 1: Use Laplace transform to solve the initial value problem for y = y(x),

$$y'' + 5y' + 6y = \frac{d}{dx} [3H(x-2) - 4H(x-5)], \quad x > 0,$$
$$y(0) = y'(0) = 0.$$

Question 2: Find the complex Fourier transform of the periodic function,

$$g(t) = e^t H(\pi t - t^2), \quad for \quad |t| < \pi.$$

Question 3: Solve the following integral equation

$$f(t) + \int_0^{2t} f\left(t - \frac{1}{2}x\right) \sinh x \, dx = t^2.$$

Question 4: Find the temperature distribution $T = T(r, \theta)$ modeled by the boundary value problem:

$$r^{2}T_{rr} + rT_{r} + T_{\theta\theta} = 0, \quad for \quad 0 < r < c, \quad 0 < \theta < \pi,$$
$$T(r,0) = T(r,\pi) = 0, \quad for \quad 0 < r < c,$$
$$T(c,\theta) = 100.$$

Question 5: The three-dimensional, rectangular coordinates (x, y, z) are mapped to the spherical coordinates (r, θ, ϕ) by the relations

$$x = r \cos \theta \sin \phi, \quad y = r \sin \theta \sin \phi, \quad z = r \cos \phi.$$

Note also that

$$r^{2} = x^{2} + y^{2} + z^{2}$$
, and $\tan \theta = \frac{y}{x}$.

Let u = u(x, y, z). Write the partial differential equation

$$-u_{yy} + u_y + u = x^2 + y^2$$

in the spherical coordinates.

Question 6: Derive the general solution X = X(t) for the system of ordinary differential equations:

$$X'(t) = AX(t) + F(t),$$
$$X(0) = C.$$

where A is an $n \times n$ matrix, while X(t) and F(t) are $n \times 1$ matrices.