King Fahd University of Petroleum and Minerals deprtment of Mathematics and Statistics Math 442 (Term 512) Major Exam I (2hrs)

Name:.....ID:....

NOTE: In Exercise 1 and 2, workout all of the details. In Exercise 2 and 4, fisrt obtain the necessary conditions as asked for both, then go back and solve the resulting problems. A good presentation is a must. **Exercise 1 :** (1a) **(15 pts)** Derive from first principles the necessary conditions for the functional

$$J[y] = \int_{a}^{b} F(x, y, y') dx$$

to have an extremum among twice continuously differentiable functions y satisfying y(a) = A.

(1b) (15 pts) Use (1a) to solve the following variational problem

$$\min_{y} J[y] = \int_{0}^{1} \left\{ y^{2} + y'^{2} - 2xy \right\} dx , \ y(0) = 0$$

Exercise 2: (2a) **(15 pts)**Derive from first principles the necessary conditions for the functional

$$J[y] = \int_a^b F(x, y, y', y'') dx$$

to have an extremum among four times continuously differentiable functions y satisfying $y(a) = A_1$, $y'(a) = A_2$, $y(b) = B_1$, $y'(b) = B_2$.

(2b) (15 pts)Use (2a) to solve the following variational problem

$$\min_{y} J[y] = \int_0^1 \left[y^2 + {y''}^2 \right] dx , \ y(0) = y'(0) = y(1) = 0, \ y'(1) = 1$$

Exercise 3: (20 pts) Obtain the necessary conditions for the variational problem below to have a solution

$$\min_{y} J[y] = \int_{0}^{1} \left\{ y^{2} + 2y'^{2} \right\} dx , \ y(0) = 0, \ y(1) = 0, \ \int_{0}^{1} \left\{ y^{2} + y'^{2} \right\} dx = 1$$

Exercise 4: (20 pts) Obtain the necessary conditions for the variational problem below to have a solution

$$\min_{y} J[y] = \int_{0}^{1} \left\{ y^{2} + z^{2} + 2y'^{2} \right\} dx \ , \ y(0) = 1, \ y(1) = 0, \\ z(0) = 0, \\ z(1) = 0, \\ y^{2} + z^{2} + x^{2} = 1$$