

1. No time limit. Exam is due before 3:00 pm Thursday, Dec 21 in MARB-214 (under the door).
2. *Please write neatly and show all your work to receive full credit.*
3. Computer and standard math software can be used only as the supportive tools.
4. Class notes, class web-site, and regular math books can be used.
5. No set of rules can cover all possible situations – be reasonable – do only what you believe is proper.





ME-505 Fall 2017	Final Exam:	Score: /40
Grading: Problem 1 (10 pts), Problem 2 (30 pts: 5 pts for each question)		

1. Let $D \subset \mathbb{R}^3$ be a *domain* in the Euclidean space. Show that if any open ball $B(\mathbf{r}, R)$ with the center at the point $\mathbf{r} \in \mathbb{R}^3$ and of any radius $R > 0$ includes points both from D and $\mathbb{R}^3 \setminus D$, then \mathbf{r} is a boundary point of D .

2. Sturm-Liouville problem and integral transform method.

- a) Consider the differential operator L applied to the function $y(r)$:

$$Ly(r) \equiv \frac{1}{r} \frac{d}{dr} \left(r \frac{dy}{dr} \right) - \frac{v^2}{r^2} y, \quad 0 < r_1 < r < r_2, \quad \text{where } v \geq 0 \text{ is some fixed parameter.}$$

Find the solution of the eigenvalue problem for the given operator L :

$$Ly(r) = \lambda y$$

subject to the boundary conditions:

$$y(r_1) = 0$$

$$y(r_2) = 0.$$

- b) Use the found eigenfunctions y_n for the Fourier series representation of the function $f(r)$, $r_1 \leq r \leq r_2$.

Demonstrate it for the case $f(r) = H(r - r_1) - H\left(r - \frac{r_1 + r_2}{2}\right)$ with $r_1 = 1$, $r_2 = 3$ and parameter $v = 0$.

- c) Construct the Finite Fourier Transform and the corresponding inverse transform based on the found eigenfunctions:

$$\bar{u}_n = \mathfrak{F}\{u(r)\} = \int_{r_1}^{r_2} u(r) y_n(r) p(r) dr =$$

$$u(r) = \mathfrak{F}^{-1}\{\bar{u}_n\} =$$

- d) Let the function $u(r)$, $r_1 \leq r \leq r_2$ satisfies the boundary conditions

$$u(r_1) = f_1$$

$$u(r_2) = f_2.$$

Derive the result of application of the constructed integral transform (operational property) to:

$$\mathfrak{F} \left\{ \frac{1}{r} \frac{d}{dr} \left(r \frac{du}{dr} \right) - \frac{v^2}{r^2} u \right\} =$$

- e) Apply the constructed integral transform for solution of the following initial-boundary value problem

$$\frac{1}{r} \frac{d}{dr} \left(r \frac{du}{dr} \right) + q(r, t) = \frac{1}{a^2} \frac{\partial u}{\partial t}, \quad t > 0, \quad r_1 < r < r_2$$

$$u(r_1, t) = f_1(t) = f_1 \cdot \sin \omega_1 t \quad t > 0$$

$$u(r_2, t) = f_2(t) = f_2 \cdot \sin \omega_2 t \quad t > 0$$

$$u(r, 0) = u_0(r) \quad r_1 \leq r \leq r_2$$

- f) Find the solution for the case: $r_1 = 1$, $r_2 = 3$, $a = 0.2$, $f_1 = 1.0$, $f_2 = 3.0$, $\omega_1 = 0.5$, $\omega_2 = 1.0$, $q = 0$, $u_0 = 0$.

Visualize (attach or email the code).