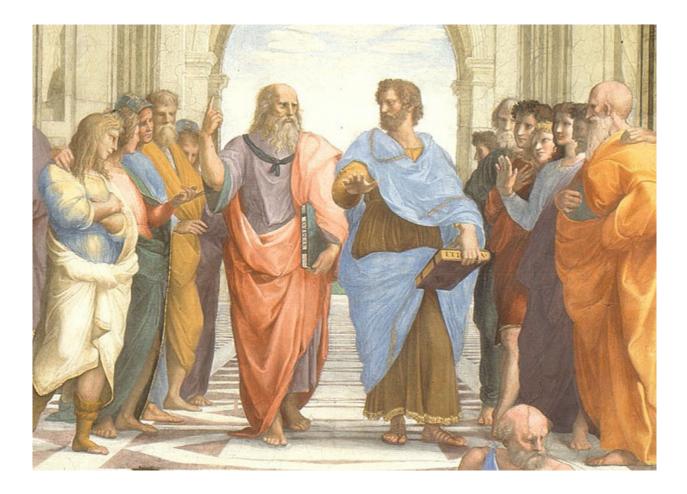
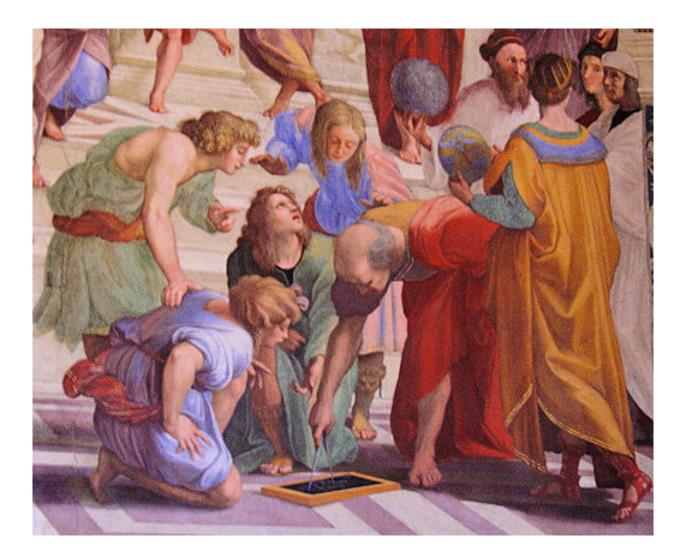
FINAL EXAM

- 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.





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):

$$Ly(r) = \frac{1}{r} \frac{d}{dr} \left(r \frac{dy}{dr} \right) - \frac{v^2}{r^2} y$$
, $0 < r_1 < r < r_2$, where $v \ge 0$ 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:

$$y(r_l) = 0$$

- $y(r_2) = 0.$
- **b)** Use the found eigenfunctions y_n for the Fourier series representation of the function f(r), $r_1 \le r \le r_2$.

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

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

$$\overline{u}_n = \Im\{u(r)\} = \int_{r_1}^{r_2} u(r) y_n(r) p(r) dr =$$
$$u(r) = \Im^{-1}\{\overline{u}_n\} =$$

d) Let the function u(r), $r_1 \le r \le r_2$ 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:

$$\Im\left\{\frac{l}{r}\frac{d}{dr}\left(r\frac{du}{dr}\right)-\frac{v^2}{r^2}u\right\} =$$

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

$$\frac{1}{r}\frac{d}{dr}\left(r\frac{du}{dr}\right) + q\left(r,t\right) = \frac{1}{a^{2}}\frac{\partial u}{\partial t}, \qquad t > 0, \quad r_{1} < r < r_{2}$$
$$u\left(r_{1},t\right) = f_{1}\left(t\right) = f_{1} \cdot \sin \omega_{1}t \qquad t > 0$$
$$u\left(r_{2},t\right) = f_{2}\left(t\right) = f_{2} \cdot \sin \omega_{2}t \qquad t > 0$$
$$u\left(r,0\right) = u_{0}\left(r\right) \qquad r_{1} \le r \le r_{2}$$

f) Find the solution for the case: $r_1 = 1$, $r_2 = 3$, a = 0.2, $f_1 = 1.0$, $f_1 = 3.0$, $\omega_1 = 0.5$, $\omega_2 = 1.0$, q = 0, $u_0 = 0$. Visualize (attach or email the code).