FINAL EXAM

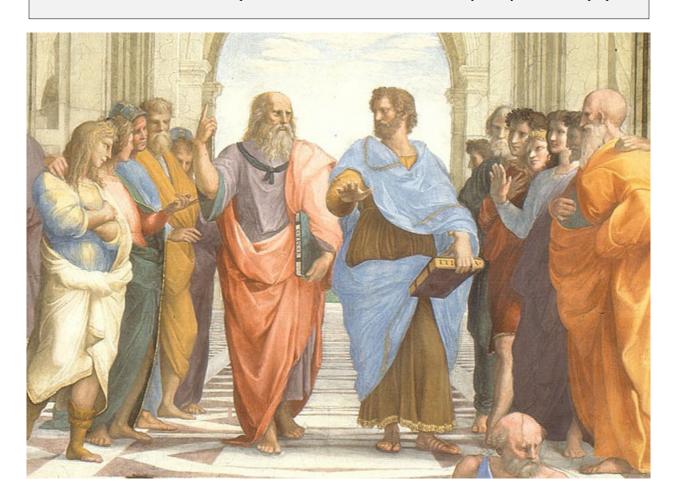
You can work in teams of two students.

However, you should turn in your own test, indicating the name of your teammate.

NAME:

Teammate (if any):

- 1. Submit solutions through the Learning Suite (single file) before Midnight on Friday, December 17.
- 2. Please write neatly and show all your work.
- 3. Any content of the exam cannot be discussed with anyone except of your teammate.
- 4. Computer and standard math software can be used only as the supportive tools.
- 5. Class notes, class web-site, and regular math books can be used.
- 6. No set of rules can cover all possible situations be reasonable do only what you believe is proper.



SIBRA

Consider the following initial boundary value problem for the function u(x,z,t):

$$\frac{\partial^2 u}{\partial x^2} - \frac{1}{x} \frac{\partial u}{\partial x} + \frac{1}{x^2} u + \frac{\partial^2 u}{\partial z^2} + S(x, z, t) = \frac{1}{w^2} \left(\frac{\partial^2 u}{\partial t^2} + 2\gamma \frac{\partial u}{\partial t} \right), \ x_1 < x < x_2, \quad 0 < z < M, \quad t > 0$$

$$u\left(x_{l},z,t\right) = 0 \qquad \qquad 0 < z < M \; , \qquad \quad t > 0 \label{eq:equation_eq}$$

$$u(x_2, z, t) = 0 \qquad 0 < z < M, \qquad t > 0$$

$$u(x,0,t) = 0$$
 $x_1 < x < x_2,$ $t > 0$
 $u(x,M,t) = 0$ $x_1 < x < x_2,$ $t > 0$

$$u(x,M,t) = 0 x_1 < x < x_2, t > 0$$

$$u(x,z,0) = 0$$
 $x_1 \le x \le x_2,$ $0 \le z \le M$

$$\frac{\partial}{\partial t}u(x,z,0) = 0 x_1 \le x \le x_2, 0 \le z \le M$$



- 1) Follow the Outline of the Finite Integral Transform method (Section IX.5.5, p.862).
 - Analyze the differential operator L with respect to variable x.
 - Rewrite operator L in self-adjoint form and find the weight function p(x).
- 2) Set the supplemental Eigenvalue Problem for operator L.
 - Use the Sturm-Liouville Theorem to find the general solution of the differential equation
 - (hint: you may consider the equations solvable in terms of Bessel functions).
 - Apply the boundary conditions to generate eigenvalues and corresponding eigenfunctions.
 - Write the first three eigenvalues and sketch the first three eigenfunctions for $x_1 = 1.0$, $x_2 = 4.0$.
 - Define the weighted inner product.
 - Define the square of the norm of eigenfunctions (do not calculate in closed form).
- 3) Use the found eigenfunctions to represent the step-wise constant function f(x) = l H(x 3) by the Generalized Fourier series in the interval $x_1 \le x \le x_2$. Sketch the graph of f(x) and truncated Fourier series (with 20 terms).
- Define the Finite Integral Transform pair based on the found eigenfunctions.
- Derive the operational property of the defined integral transform: apply transform to the differential operator L.
- Use the defined Finite Integral Transform in x variable, the Finite Integral Transform in z variable, and the Laplace transform to solve the given i.b.v.p.
 - Write the formal solution for the transformed function $\overline{\overline{u}}_{n,m}(t)$ using the convolution theorem.
 - Use the inverse Finite Integral Transforms to write the solution for u(x,z,t).
- 7) Find the solution for the case

$$S(x,z,t) = S_0 \delta(x-x_0) \delta(z-z_0) \delta(t-t_0), \ f_1(t) = 0, \ f_2(t) = 0, \ u(x,z,0) = 0, \ \frac{\partial}{\partial t} u(x,z,0) = 0$$

$$x_0 = 3.0, x_1 = 1.0, \ x_2 = 4.0, \ M = 2.0, \ z_0 = 1.0, \ S_0 = 0.5, \ w = 0.5, \ t_0 = 0.5, \ \gamma = 0.9$$

Sketch the solution curves for $u(x, z_0, t)$ for the moments of time t = 0.6, 1.0, 1.4, 2.5.



Philippe de Champaigne Portrait of two men



Portrait of René Descartes after <u>Frans Hals</u>



Portrait of Blaise Pascal
Philippe de Champaigne