

UNIVERSITI TUN HUSSEIN ONN MALAYSIA

FINAL EXAMINATION SEMESTER I SESSION 2009/2010

CODE : BSM 1923

COURSE : 2 BFF / BDP

DATE : NOVEMBER 2009

DURATION : 3 HOURS

INSTRUCTION : ANSWER ALL QUESTIONS IN PART A AND THREE (3) QUESTIONS IN PART B.

THIS EXAMINATION PAPER CONSISTS OF 8 PAGES

PART A

Q1 A periodic function is defined as

$$f(x) = \begin{cases} \frac{1}{2}\pi + x, & -\pi < x \le 0, \\ \frac{1}{2}\pi - x, & 0 < x \le \pi, \end{cases}$$
$$= f(x + 2\pi).$$

- (a) Sketch a graph of f(x) from -3π to 3π to determine whether the function is even, odd or neither.
- (b) Show that the Fourier series corresponding to the function is

$$f(x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\cos(2n-1)x}{(2n-1)^2}.$$
 (12 marks)

(c) Hence, show that by substituting an appropriate value of x

$$\frac{\pi^2}{8} = 1 + \frac{1}{3^2} + \frac{1}{3^2} + \frac{1}{3^2} + \cdots$$
(4 marks)

Q2 A uniform rod of length 20 cm is fully insulated along its sides. The initial temperature at any point P, a distance of x units from the first end, on the rod is f(x). The temperature at both ends is held fixed at a constant temperature $0^{\circ}C$. The temperature u(x,t) at time t is

where k is a constant.

(a) Verify that for arbitrary constants A, B and $\lambda > 0$,

$$u(x,t) = (A\cos\lambda x + B\sin\lambda x)e^{-4\lambda^{2}t}, \qquad (2)$$

satisfies (1).

(4 marks)

(4 marks)

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(b) Fill in the blanks for Q, R and S.

Boundary Conditions:
$$u(0, t) = \underbrace{Q}_{(20, t)}$$
, $(t > 0)$.
 $u(20, t) = \underbrace{R}_{(10, t)}$, $(t > 0)$.
Initial Condition: $u(x, 0) = \underbrace{S}_{(10, t)}$, $(0 < x < 20)$.
(3)

(c) By substituting one of the boundary conditions into (2), show that

$$u(x,t) = Be^{-4\lambda^{2}t} \sin \lambda x.$$
 (4 marks)

(d) By applying the second boundary condition, show that

$$\lambda = \frac{n\pi}{20}, \quad n = 1, 2, 3, \dots,$$

and therefore, by superposition principle, the general solution is

$$u(x,t) = \sum_{n=1}^{\infty} B_n e^{-\frac{n^2 \pi^2 t}{100}} \sin\left(\frac{n\pi x}{20}\right).$$
 (3)
(5 marks)

(e) Compute B_n in (3) if the initial temperature $f(x) = 5\sin\frac{\pi x}{4}$.

(4 marks)

marks)

PART B

Q3 (a) Show that

$$\frac{y'}{y} = \frac{1}{3x} - \frac{x}{3y^2}$$

is a homogeneous differential equation. Then by using substitution y = vx, find the particular solution if y(1) = 1.

(7 marks)

(b) Obtain the general solution for the differential equation

$$(\cos x + x\cos y - y)dy + (\sin y - y\sin x)dx = 0.$$

(7 marks)

(c) In a hostel of 1000 population, two students were found to have contracted H1N1 flu after returning home from a mid-semester break. If the flu propagates throughout the population according to the differential equation

$$\frac{dy}{dt}=0.005(1000-y),$$

where y(t) denotes the number of students who have contracted the disease by time t (in days), how long does it take before 25% of the students have had the disease?

(6 marks)

Q4 (a) Solve the differential equation

$$y'' - 2y' + y = \frac{e^x}{1 + x^2}.$$

[Hint: $\int \frac{1}{1 + x^2} dx = \tan^{-1}(x) + c$].

(10 marks)

(b) Given a non-homogeneous second order ordinary differential equation as

$$y'' + 9y' = e^{-9x} + \cos(2x).$$

Find the general solution for the differential equation by using the method of undetermined coefficient.

(10 marks)

Q5 (a) Show that

(i)
$$\mathcal{L}\left\{\cos t - (\cos t)H(t-\pi)\right\} = \frac{s}{s^2+1}\left(1+e^{-\pi s}\right),$$

(ii) by using convolution theorem

$$\mathcal{L}^{-1}\left\{\frac{s}{\left(s^{2}+1\right)^{2}}\right\} = \frac{1}{2}t\sin t.$$

(b) Hence, use the result in Q5 (a) to solve the initial value problem

$$y'' + y = \cos t - (\cos t)H(t - \pi), \quad y(0) = 2, \quad y'(0) = 1.$$

(8 marks)

(12 marks)

Q6 (a) Show that the half-range cosine series for the function

$$f(x) = (x-1)^2$$
, $(0 < x < 1)$.

is

$$f(x) = \frac{1}{3} + \frac{1}{\pi^2} \sum_{n=1}^{\infty} \frac{\cos n\pi x}{n^2}.$$

(10 marks)

(b) Hence, show that

(i) $\frac{\pi^2}{6} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots$

(ii)
$$\frac{\pi^2}{12} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots$$

(10 marks)

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Formulae

Characteristic Equation and General Solution

Case	Roots of the Characteristic Equation	General Solution
1	m_1 and m_2 ; real and distinct	$y = Ae^{m_1x} + Be^{m_2x}$
2	$m_1 = m_2 = m$, real and equal	$y = (A + Bx)e^{mx}$
3	$m = \alpha \pm i\beta$; imaginary	$y = e^{\alpha x} (A \cos \beta x + B \sin \beta x)$

Particular Integral of ay'' + by' + cy = f(x)

f(x)	$y_p(x)$
$P_n(x) = A_n x^n + \dots + A_1 x + A_0$	$x^r(B_nx^n+\cdots+B_1x+B_0)$
$Ce^{\alpha x}$	$x'(Pe^{\alpha x})$
$C\cos\beta x$ or $C\sin\beta x$	$x'(p\cos\beta x + q\sin\beta x)$
$P_n(x) e^{\alpha x}$	$x^r (B_n x^n + \dots + B_1 x + B_0) e^{\alpha x}$
$P_n(x) \cdot \begin{cases} \cos \beta x \\ \text{or} \\ \sin \beta x \end{cases}$	$x'(B_nx^n + \dots + B_1x + B_0)\cos\beta x + x'(C_nx^n + \dots + C_1x + C_0^n)\sin\beta x$
$Ce^{\alpha x} \cdot \begin{cases} \cos \beta x \\ \text{or} \\ \sin \beta x \end{cases}$	$x^{r}e^{\alpha x}(p\cos\beta x+q\sin\beta x)$
$P_n(x)e^{\alpha x} \cdot \begin{cases} \cos\beta x \\ \text{or} \\ \sin\beta x \end{cases}$	$x'(B_nx^n + \dots + B_1x + B_0)e^{\alpha x}\cos\beta x$ + $x'(C_nx^n + \dots + C_1x + C_0)e^{\alpha x}\sin\beta x$

Note : r is the least non-negative integer (r = 0, 1, or 2) which determine such that there is no terms in particular integral $y_n(x)$ corresponds to the complementary function $y_c(x)$.

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Laplace Transforms			
$\mathcal{L}\left\{f(t)\right\} = \int_0^\infty f(t)e^{-st}dt = F(s)$			
<i>f</i> (<i>t</i>)	F(s)		
а	$\frac{a}{s}$		
t^n , $n = 1, 2, 3,$	$\frac{n!}{s^{n+1}}$		
e ^{at}	$\frac{1}{s-a}$		
sin at	$\frac{a}{s^2 + a^2}$		
cos at	$\frac{s}{s^2 + a^2}$		
sinh at	$\frac{a}{s^2-a^2}$		
cosh at	$\frac{s}{s^2-a^2}$		
$e^{at}f(t)$	F(s-a)		
$t^n f(t), n = 1, 2, 3, \dots$	$(-1)^n \frac{d^n F(s)}{ds^n}$		
f(t-a)H(t-a)	$e^{-as}F(s)$		
$f(t)\delta(t-a)$	$e^{-as}f(a)$		
y(t)	Y(s)		
ý(t)	sY(s) - y(0)		
ÿ(t)	$s^2 Y(s) - s y(0) - \dot{y}(0)$		

Convolution Theorem

Let $\mathcal{L}{F(s)} = f(t)$ and $\mathcal{L}^{-1}{G(s)} = g(t)$, then $\mathcal{L}^{-1}{F(s)G(s)} = \int_{0}^{t} f(u)g(t-u)du = f(t)*g(t)$

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Variation of Parameters Method

The general solution for
$$ay'' + by' + cy = f(x)$$
 is $y(x) = uy_1 + vy_2$, where
 $u = -\int \frac{y_2 f(x)}{aW} dx + A$, $v = \int \frac{y_1 f(x)}{aW} dx + B$, $W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$

Fourier Series

Fourier series expansion of periodic function with period 2L

$$a_{0} = \frac{1}{L} \int_{-L}^{L} f(x) dx$$

$$a_{n} = \frac{1}{L} \int_{-L}^{L} f(x) \cos \frac{n\pi x}{L} dx$$

$$b_{n} = \frac{1}{L} \int_{-L}^{L} f(x) \sin \frac{n\pi x}{L} dx$$

$$f(x) = \frac{1}{2} a_{0} + \sum_{n=1}^{\infty} a_{n} \cos \frac{n\pi x}{L} + \sum_{n=1}^{\infty} b_{n} \sin \frac{n\pi x}{L}$$
Half range series

$$a_{0} = \frac{2}{L} \int_{0}^{L} f(x) dx$$

$$a_{n} = \frac{2}{L} \int_{0}^{L} f(x) \cos \frac{n\pi x}{L} dx$$

$$b_{n} = \frac{2}{L} \int_{0}^{L} f(x) \sin \frac{n\pi x}{L} dx$$

$$f(x) = \frac{1}{2} a_{0} + \sum_{n=1}^{\infty} a_{n} \cos \frac{n\pi x}{L} + \sum_{n=1}^{\infty} b_{n} \sin \frac{n\pi x}{L}$$