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UNIVERSITI TUN HUSSEIN ONN MALAYSIA

**FINAL EXAMINATION
(ONLINE)
SEMESTER I
SESSION 2020/2021**

COURSE NAME : DIFFERENTIAL EQUATIONS
COURSE CODE : BDA 24303
PROGRAMME : BDD
EXAMINATION DATE : JANUARY / FEBRUARY 2021
DURATION : 3 HOURS
INSTRUCTIONS : **PART A: ANSWER ONLY THREE
(3) FROM FOUR (4) QUESTIONS**
PART B: ANSWER ALL QUESTIONS

THIS QUESTION PAPER CONSISTS OF NINE (9) PAGES

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PART A: Answer only THREE (3) from FOUR (4) questions

Q1 (a) Show that the following equation is homogeneous and then find the general solution:

$$\frac{dy}{dx} = \frac{3y^2+x^2}{2xy}$$

(6 marks)

(b) Solve the following initial value problems:

(i) $(2xy - 9x^2) + (x^2 + 2) \frac{dy}{dx} = 0; \quad y(0) = 3$

(ii) $t \frac{dy}{dt} + 2y - 2 + 3 \sin t; \quad y(1) = 2$

(14 marks)

Q2 (a) Using the method of undetermined coefficient, find the general solution to the differential equation:

$$y'' + 9y = 2 \cos 3x = 0$$

(9 marks)

(b) Solve the following second order equation:

$$y'' + 2y' - 15y = \frac{2x}{e^{3x}}$$

(11 marks)

Q3 (a) Determine the Laplace Transform of the step function represented by the graph shown in **Figure Q3(a)**

(10 marks)

(b) Obtain the inverse Laplace transform for the following function:

$$\frac{s + 1}{(s^2 - 1)^2} + \frac{1}{s^2(s^2 - 1)}$$

(10 marks)



Q4 (a) Determine the inverse Laplace transform of:

$$\frac{20}{(s^2 + 4)(s^2 + 2s + 2)}$$

(5 marks)

(b) Express the following step function in terms of unit step function and then find the Laplace transform

$$r(t) = \begin{cases} 10 \sin 2t, & 0 < t < \pi \\ 0, & \pi < t \end{cases}$$

(6 marks)

(c) Solve the initial value problem for a damped mass spring system below:

$$y'' + 2y' + 2y = r(t); \quad y(0) = 1, y'(0) = -5$$

$$r(t) = \begin{cases} 10 \sin 2t, & 0 < t < \pi \\ 0, & \pi < t \end{cases}$$

(9 marks)

PART B: Answer all questions

Q5 A periodic function is defined as:

$$f(x) = \begin{cases} -1, & -\pi < x < 0 \\ 0, & x = 0 \\ 1, & 0 < x < \pi \end{cases}$$

$$f(x) = f(x + 2\pi)$$

(a) Sketch the graph of $f(x)$ in the interval of $-\pi < x < \pi$, and using the appropriate test at suitable points, determine whether the given function is even, odd, or neither.

(5 marks)



- (b) Prove that the corresponding Fourier series to this periodic function is given by:

$$\frac{4}{\pi} \sum_{n=1}^{\infty} \frac{\sin [(2n-1)x]}{(2n-1)}, \quad -\pi < x < \pi$$

Apply suitable equations as given in the appended formula.

(10 marks)

- (c) By choosing an appropriate value for x , show that.

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$$

(5 marks)

- Q6** (a) The heat flux through the faces at the ends of bar is found to be proportional to $u_n = \partial u / \partial n$ at the ends. If the bar is perfectly insulated and the ends $x = 0$ and $x = L$ are at adiabatic conditions,

$$u_x(0, t) = 0 \quad u_x(L, t) = 0$$

Prove that the solution of the heat transfer problem above (adiabatic conditions at both ends) is given as:

$$u(x, t) = A_0 + \sum_{n=1}^{\infty} A_n \cos \frac{n\pi x}{L} e^{-\left(\frac{\alpha n\pi}{L}\right)^2 t}$$

where A_0 and A_n are arbitrary constants.

The heat equation is given as,

$$\frac{\partial u}{\partial t} = \alpha^2 \frac{\partial^2 u}{\partial x^2}$$

(15 marks)

- (b) If $L = \pi$ and $\alpha = 1$ for the solution of heat transfer problem in **Q1(a)**, find the temperature in the bar with the initial temperature:

$$f(x) = k = \text{constant}$$

(5 marks)

- END OF QUESTIONS -

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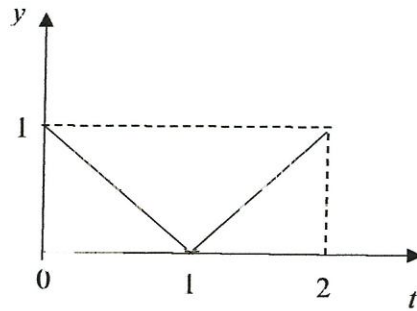


Figure Q3(a)

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FORMULAS

First Order Differential Equations

Type of ODEs	General solution
Linear ODEs $y' + P(x)y = Q(x)$ Exact ODEs: $f(x, y)dx + g(x, y)dy = 0$	$y = e^{-\int P(x)dx} \left\{ \int e^{\int P(x)dx} Q(x)dx + C \right\}$ $F(x, y) = \int f(x, y)dx$ $F(x, y) - \int \left\{ \frac{\partial F}{\partial y} - g(x, y) \right\} dy = C$
Inexact ODEs: $M(x, y)dx + N(x, y)dy = 0$ $\frac{\partial M}{\partial y} \neq \frac{\partial N}{\partial x}$ Integrating factor; $i(x) = e^{\int f(x)dx}$ where $f(x) = \frac{1}{N} \left(\frac{\partial M}{\partial y} - \frac{\partial N}{\partial x} \right)$ $i(y) = e^{\int g(y)dy}$ where $g(y) = \frac{1}{M} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right)$	$\int iM(x, y)dx - \int \left\{ \frac{\partial \left(\int iM(x, y)dx \right)}{\partial y} - iN(x, y) \right\} dy = C$

Characteristic Equation and General Solution for Second Order Differential Equations

Types of Roots	General Solution
Real and Distinct Roots: m_1 and m_2	$y = c_1 e^{m_1 x} + c_2 e^{m_2 x}$
Real and Repeated Roots: $m_1 = m_2 = m$	$y = c_1 e^{mx} + c_2 x e^{mx}$
Complex Conjugate Roots: $m = \alpha + i\beta$	$y = e^{\alpha x} (c_1 \cos \beta x + c_2 \sin \beta x)$

Method of Undetermined Coefficients

$g(x)$	y_p
Polynomial: $P_n(x) = a_n x^n + \dots + a_1 x + a_0$	$x^r (A_n x^n + \dots + A_1 x + A_0)$
Exponential: $e^{\alpha x}$	$x^r (A e^{\alpha x})$
Sine or Cosine: $\cos \beta x$ or $\sin \beta x$	$x^r (A \cos \beta x + B \sin \beta x)$

Note: r is 0, 1, 2 ... in such a way that there is no terms in $y_p(x)$ has the similar term as in the $y_c(x)$.

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Method of Variation of Parameters

The particular solution for $y''+by'+cy = g(x)$ (b and c constants) is given by $y(x) = u_1v_1 + u_2v_2$, where

$$u_1 = - \int \frac{y_2 g(x)}{W} dx,$$

$$u_2 = \int \frac{y_1 g(x)}{W} dx,$$

where

$$W = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix}$$

Laplace Transform

$\mathcal{L}\{f(t)\} = \int_0^{\infty} f(t)e^{-st} dt = F(s)$	
$f(t)$	$F(s)$
a	$\frac{a}{s}$
$t^n, n = 1, 2, 3, \dots$	$\frac{n!}{s^{n+1}}$
e^{at}	$\frac{1}{s-a}$
$\sin at$	$\frac{a}{s^2 + a^2}$
$\cos at$	$\frac{s}{s^2 + a^2}$
$\sinh at$	$\frac{a}{s^2 - a^2}$
$\cosh at$	$\frac{s}{s^2 - a^2}$
$e^{at} f(t)$	$F(s-a)$
$t^n f(t), n = 1, 2, 3, \dots$	$(-1)^n \frac{d^n F(s)}{ds^n}$



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Laplace Transform (continued)

$H(t-a)$	e^{-as}
$f(t-a)H(t-a)$	$e^{-as}F(s)$
$f(t)\delta(t-a)$	$e^{-as}f(a)$
$y(t)$	$Y(s)$
$\dot{y}(t)$	$sY(s) - y(0)$
$\ddot{y}(t)$	$s^2Y(s) - sy(0) - y'(0)$

Fourier Series

Fourier series expansion of periodic function with period 2π

$$a_0 = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) dx$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos nx + \sum_{n=1}^{\infty} b_n \sin nx$$

Half Range Series

$$a_0 = \frac{2}{L} \int_0^L f(x) dx$$

$$a_n = \frac{2}{L} \int_0^L f(x) \cos \frac{n\pi x}{L} dx$$

$$b_n = \frac{2}{L} \int_0^L f(x) \sin \frac{n\pi x}{L} dx$$

$$f(x) = \frac{1}{2} a_0 + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{L} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{L}$$

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Trigonometric Identities

<p>TANGENT IDENTITIES</p> $\tan \theta = \frac{\sin \theta}{\cos \theta}$ $\cot \theta = \frac{\cos \theta}{\sin \theta}$	<p>RECIPROCAL IDENTITIES</p> $\csc \theta = \frac{1}{\sin \theta} \quad \sin \theta = \frac{1}{\csc \theta}$ $\sec \theta = \frac{1}{\cos \theta} \quad \cos \theta = \frac{1}{\sec \theta}$ $\cot \theta = \frac{1}{\tan \theta} \quad \tan \theta = \frac{1}{\cot \theta}$	<p>PYTHAGOREAN IDENTITIES</p> $\sin^2 \theta + \cos^2 \theta = 1$ $\tan^2 \theta + 1 = \sec^2 \theta$ $\cot^2 \theta + 1 = \csc^2 \theta$	<p>PERIODIC IDENTITIES</p> $\sin(\theta + 2\pi n) = \sin \theta$ $\cos(\theta + 2\pi n) = \cos \theta$ $\tan(\theta + \pi n) = \tan \theta$ $\csc(\theta + 2\pi n) = \csc \theta$ $\sec(\theta + 2\pi n) = \sec \theta$ $\cot(\theta + \pi n) = \cot \theta$
<p>EVEN/ODD IDENTITIES</p> $\sin(-\theta) = -\sin \theta$ $\cos(-\theta) = \cos \theta$ $\tan(-\theta) = -\tan \theta$ $\csc(-\theta) = -\csc \theta$ $\sec(-\theta) = \sec \theta$ $\cot(-\theta) = -\cot \theta$	<p>DOUBLE ANGLE IDENTITIES</p> $\sin(2\theta) = 2 \sin \theta \cos \theta$ $\cos(2\theta) = \cos^2 \theta - \sin^2 \theta$ $= 2 \cos^2 \theta - 1$ $= 1 - 2 \sin^2 \theta$ $\tan(2\theta) = \frac{2 \tan \theta}{1 - \tan^2 \theta}$	<p>HALF ANGLE IDENTITIES</p> $\sin\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos \theta}{2}}$ $\cos\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 + \cos \theta}{2}}$ $\tan\left(\frac{\theta}{2}\right) = \pm \sqrt{\frac{1 - \cos \theta}{1 + \cos \theta}}$	<p>LAW OF COSINES</p> $a^2 = b^2 + c^2 - 2bc \cos \alpha$ $b^2 = a^2 + c^2 - 2ac \cos \beta$ $c^2 = a^2 + b^2 - 2ab \cos \gamma$
<p>PRODUCT TO SUM IDENTITIES</p> $\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$ $\cos \alpha \cos \beta = \frac{1}{2} [\cos(\alpha - \beta) + \cos(\alpha + \beta)]$ $\sin \alpha \cos \beta = \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)]$ $\cos \alpha \sin \beta = \frac{1}{2} [\sin(\alpha + \beta) - \sin(\alpha - \beta)]$	<p>SUM TO PRODUCT IDENTITIES</p> $\sin \alpha + \sin \beta = 2 \sin\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$ $\sin \alpha - \sin \beta = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$ $\cos \alpha + \cos \beta = 2 \cos\left(\frac{\alpha + \beta}{2}\right) \cos\left(\frac{\alpha - \beta}{2}\right)$ $\cos \alpha - \cos \beta = -2 \sin\left(\frac{\alpha + \beta}{2}\right) \sin\left(\frac{\alpha - \beta}{2}\right)$	<p>LAW OF TANGENTS</p> $\frac{a - b}{a + b} = \frac{\tan\left[\frac{1}{2}(\alpha - \beta)\right]}{\tan\left[\frac{1}{2}(\alpha + \beta)\right]}$ $\frac{b - c}{b + c} = \frac{\tan\left[\frac{1}{2}(\beta - \gamma)\right]}{\tan\left[\frac{1}{2}(\beta + \gamma)\right]}$ $\frac{a - c}{a + c} = \frac{\tan\left[\frac{1}{2}(\alpha - \gamma)\right]}{\tan\left[\frac{1}{2}(\alpha + \gamma)\right]}$	
<p>SUM/DIFFERENCES IDENTITIES</p> $\sin(\alpha \pm \beta) = \sin \alpha \cos \beta \pm \cos \alpha \sin \beta$ $\cos(\alpha \pm \beta) = \cos \alpha \cos \beta \mp \sin \alpha \sin \beta$ $\tan(\alpha \pm \beta) = \frac{\tan \alpha \pm \tan \beta}{1 \mp \tan \alpha \tan \beta}$	<p>MOLLWEIDE'S FORMULA</p> $\frac{a + b}{c} = \frac{\cos\left[\frac{1}{2}(\alpha - \beta)\right]}{\sin\left(\frac{1}{2}\gamma\right)}$	<p>CO-FUNCTION IDENTITIES</p> $\sin\left(\frac{\pi}{2} - \theta\right) = \cos \theta$ $\csc\left(\frac{\pi}{2} - \theta\right) = \sec \theta$ $\tan\left(\frac{\pi}{2} - \theta\right) = \cot \theta$ $\cos\left(\frac{\pi}{2} - \theta\right) = \sin \theta$ $\sec\left(\frac{\pi}{2} - \theta\right) = \csc \theta$ $\cot\left(\frac{\pi}{2} - \theta\right) = \tan \theta$	
<p>LAW OF SINES</p> $\frac{\sin \alpha}{a} = \frac{\sin \beta}{b} = \frac{\sin \gamma}{c}$			

