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UNIVERSITI TUN HUSSEIN ONN MALAYSIA

**FINAL EXAMINATION
SEMESTER I
SESSION 2014/2015**

COURSE NAME : PARTIAL DIFFERENTIAL
EQUATION
COURSE CODE : BWA30303
PROGRAMME : 3 BWA
EXAMINATION DATE : DECEMBER 2014/ JANUARY 2015
DURATION : 3 HOURS
INSTRUCTION : ANSWER ALL FIVE (5)
QUESTIONS

THIS QUESTION PAPER CONSISTS OF **SIX (6)** PAGES

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- Q1** (a) Derive the first order partial differential equation in $u(x,y)$ if its general solution is given by

$$u(x,y) = F(2x - 3y),$$

where F is an arbitrary function. Hence, find the solution of the resulting equation if $u(x,0) = x^2$.

(4 marks)

- (b) Use the method of characteristics to solve the initial-value problem

$$u_x - xu_y + u = e^{-x}, \quad u(x,0) = 0.$$

(8 marks)

- (c) Solve the non-linear equation

$$u_t + uu_x = 0, \quad u(x,0) = f(x),$$

$$\text{where } f(x) = \begin{cases} x & , \quad 0 \leq x < 1, \\ 2 - x & , \quad 1 \leq x \leq 2, \\ 0 & , \quad x > 2. \end{cases}$$

Hence, find and sketch the solution at $t = \frac{1}{3}$.

(8 marks)

- Q2** (a) Consider the periodic function

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

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

- (i) Determine whether the function is even, odd or neither. State your reasons.

(3 marks)

- (ii) Compute its Fourier series.

(11 marks)

- (b) Find the half-range Sine series of

$$f(x) = 1 - x, \quad 0 < x < 1.$$

(6 marks)

- Q3** Given the wave equation

$$u_{tt} = 4u_{xx}, \quad 0 < x < \pi, \quad t > 0,$$

that satisfies the conditions

$$\begin{aligned} u(0,t) = 0, \quad u(\pi,t) = 0, \quad t > 0 \\ u(x,0) = 0, \quad u_t(x,0) = V, \quad 0 < x < \pi. \end{aligned}$$

- (a) State the initial and boundary conditions of the wave problem above.
(2 marks)
- (b) By assuming $u(x,t) = X(x)T(t)$, show that the wave equation above can be reduced to

$$X'' - pX = 0 \quad \text{and} \quad T'' - 4pT = 0,$$

where p is constant.

(4 marks)

- (c) By considering $p = 0$, $p = \lambda^2$ for $p > 0$ and $p = -\lambda^2$ for $p < 0$, and by applying $u(0,t) = 0$ and $u(\pi,t) = 0$, show that

$$u(x,t) = \sum_{n=1}^{\infty} (\sin nx)(P_n \cos 2nt + Q_n \sin 2nt),$$

where P and Q are constants.

(7 marks)

- (d) By applying $u(x,0) = 0$ and $u_t(x,0) = V$, find P_n and Q_n . Hence, write the solution to the above wave problem.

(7 marks)

- Q4** (a) Show that $u(x,t) = 3e^{-28t} \sin 2x - 6e^{-175t} \sin 5x$ is a solution of heat equation $u_t = 7u_{xx}$.
(4 marks)

- (b) The mathematical model for the heat diffusion in a uniform wire without internal sources whose ends are kept at the constant temperature 0°C with initial temperature distribution 100°C is given as

$$u_t = 4u_{xx}, \quad 0 < x < 1, \quad t > 0.$$

- (i) State the boundary and initial conditions for the above heat problem.
(2 marks)
- (ii) Solve this problem using the method of separation of variables.
(14 marks)

- Q5** The temperature distribution $u(r, \theta)$ in a circular metal disc of radius 2 that has its top and bottom insulated is described by the equation

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = u_t, \quad 0 < r < 2, \quad 0 \leq \theta \leq 2\pi, \quad t > 0.$$

- (a) State the condition so that the temperature distribution $u(r, \theta)$ satisfies the Laplace equation.
(2 marks)
- (b) Show that the general solution of the Laplace equation

$$u_{rr} + \frac{1}{r}u_r + \frac{1}{r^2}u_{\theta\theta} = 0,$$

is $u(r, \theta) = (A \ln r + B)(C\theta + D) + (Er^k + Fr^{-k})(R \cos k\theta + S \sin k\theta)$,

where A, B, C, D, E, F, R and S are constants.

(8 marks)

- (c) State the condition required so that the solution of the Laplace equation in 5(b) can be written as

$$u(r, \theta) = \frac{P_0}{2} + r^k (P \cos k\theta + Q \sin k\theta),$$

where P and Q are constants.

(3 marks)

- (d) If $u(2, \theta) = 5$, find the particular solution of the general solution of Laplace problem in 5(c).

(7 marks)

- END OF QUESTION -

FINAL EXAMINATION

SEMESTER / SESSION: SEM I / 2014/2015

COURSE : 3BWA

SUBJECT : PARTIAL DIFFERENTIAL EQUATION

CODE : BWA30303

Formulae

Fourier Series: $f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} \left\{ a_n \cos\left(\frac{n\pi x}{\ell}\right) + b_n \sin\left(\frac{n\pi x}{\ell}\right) \right\},$

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

$$a_n = \frac{1}{\ell} \int_{-\ell}^{\ell} f(x) \cos\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, \dots,$$

$$b_n = \frac{1}{\ell} \int_{-\ell}^{\ell} f(x) \sin\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, \dots$$

Half Range Cosine Series: $f(x) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} a_n \cos\left(\frac{n\pi x}{\ell}\right),$

where $a_0 = \frac{2}{\ell} \int_0^{\ell} f(x) dx,$

$$a_n = \frac{2}{\ell} \int_0^{\ell} f(x) \cos\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, \dots$$

Half Range Sine Series: $f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{\ell}\right),$

where $b_n = \frac{2}{\ell} \int_0^{\ell} f(x) \sin\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, \dots$