

UNIVERSITI TUN HUSSEIN ONN MALAYSIA

FINAL EXAMINATION **SEMESTER I SESSION 2019/2020**

COURSE NAME

: PARTIAL DIFFERENTIAL EQUATION

COURSE CODE : BWA 30303

PROGRAMME CODE : BWA

EXAMINATION DATE : DECEMBER 2019 / JANUARY 2020

DURATION

: 3 HOURS

INSTRUCTION : ANSWER ALL QUESTIONS

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THIS QUESTION PAPER CONSISTS OF FIVE (5) PAGES

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Q1 (a) If z = x f(x+y) + y g(x+y) where f and g are arbitrary functions, form a second order partial differential equation

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = k \frac{\partial^2 z}{\partial x \partial y},$$

where k is a constant to be determined.

(3 marks)

(b) Solve the following traffic flow problem,

$$\frac{\partial u}{\partial t} + (1 - 2u)\frac{\partial u}{\partial x} = 0, \quad u(x, 0) = x(x^2 + 1)^{-1}.$$

(5 marks)

(c) A periodic function f(x) is defined by

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

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

i) Show that the Fourier series is given by

$$f(x) = \frac{8}{\pi} \sum_{n=1}^{\infty} \frac{n \sin(2nx)}{(2n-1)(2n+1)}$$
.

(7 marks)

ii) By choosing an appropriate value of x, deduce the sum of the infinite series

$$\frac{1}{1\cdot 3} - \frac{3}{5\cdot 7} + \frac{5}{9\cdot 11} - \dots .$$

(4 marks)

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Q2 Given

$$\frac{\partial^2 u}{\partial t^2} + 2(t-1)\frac{\partial^2 u}{\partial x \partial t} - 4t\frac{\partial^2 u}{\partial x^2} + \frac{2}{1+t}\frac{\partial u}{\partial x} - \frac{1}{1+t}\frac{\partial u}{\partial t} = 0,$$

for $-\infty < x < \infty$, t > 0.

a) Show that the above equation is hyperbolic type and

$$\zeta = x - t^2$$
 and $\eta = x + 2t$,

are characteristic coordinates for the equation.

(8 marks)

- (b) Obtain the canonical form of the equation and find the general solution. (5 marks)
- (c) If the initial conditions are

$$u(x, 0) = f(x)$$
 and $\frac{\partial u}{\partial t}(x, 0) = g(x)$, for $-\infty < x < \infty$,

show that the general solution can be written as

$$u(x, t) = f(x-t^2) + \frac{1}{2} \int_{x-t^2}^{x+2t} g(\tau) d\tau.$$

(9 marks)

Q3 (a) Find a formal solution of a vibrating string with fixed ends:

$$u_{tt} - c^2 u_{xx} = 0,$$
 $0 < x < L, \ t > 0$
 $u(0,t) = u(L,t) = 0,$ $t \ge 0$
 $u(x,0) = f(x), \ u_t(x,0) = g(x), \ 0 \le x \le L$

using the separation of variables method.

(15 marks)

(b) Prove that the solution in **Q3** (a) can be represented as a superposition of a forward and a backward wave. (4 marks)



Q4 The voltage distribution in an electric transmission line is given by

$$v_t = k v_{xx}$$
 for $0 < x < l, t > 0$.

A voltage equal to zero is maintained at x = l, while at the end x = 0, the voltage varies according to the

$$v(0, t) = Ct, t > 0,$$

where C is a constant. Find v(x,t) if the initial voltage distribution is zero.

(20 marks)

Q5 Consider the Laplacian in cylindrical polar coordinates

$$\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial u}{\partial r}\right) + \frac{1}{r^2}\frac{\partial^2 u}{\partial \theta^2} = 0,$$

in the disk $a \le r \le b$ and $0 < \theta < 2\pi$. Use the method of separation of variables to derive the general solution for u in this region. Next, given the boundary conditions

$$u(a, \theta) = T_1, u(b, \theta) = T_2,$$

write down the exact solution.

(20 marks)

- END OF QUESTIONS -

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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 $a_0 = \frac{1}{\ell} \int_{-\ell}^{\ell} f(x) dx,$
 $a_n = \frac{1}{\ell} \int_{-\ell}^{\ell} f(x) \cos\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, ...,$
 $b_n = \frac{1}{\ell} \int_{-\ell}^{\ell} f(x) \sin\left(\frac{n\pi x}{\ell}\right) dx, \quad n = 1, 2, 3, ...$

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 $a_0 = \frac{2}{\ell} \int_0^{\ell} f(x) dx$, $a_n = \frac{2}{\ell} \int_0^{\ell} f(x) \cos\left(\frac{n\pi x}{\ell}\right) dx$, $n = 1, 2, 3, ...$

Half Range Sine Series:
$$f(x) = \sum_{n=1}^{\infty} b_n \sin\left(\frac{n\pi x}{\ell}\right)$$
,
where $b_n = \frac{2}{\ell} \int_0^{\ell} f(x) \sin\left(\frac{n\pi x}{\ell}\right) dx$, $n = 1, 2, 3, ...$

