Solutions to Mathematical Techniques Exam - June 2003

1(a) Fourier sine series is

$$f(x) \sim \sum_{n=1}^{n=\infty} b_n \sin(nx)$$

where

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

$$= -\frac{2}{n\pi} x^2 \cos(nx) |_{x=0}^{x=\pi} + \frac{4}{n\pi} \int_0^{\pi} x \cos(nx) dx$$

$$= -\frac{2\pi}{n} \cos(n\pi) + \frac{4}{n^2\pi} x \sin(nx) |_{x=0}^{x=\pi} - \frac{4}{n^2\pi} \int_0^{\pi} \sin(nx) dx$$

$$= -\frac{2\pi}{n} \cos(n\pi) + 0 + \frac{4}{n^3\pi} \cos(nx) |_{x=0}^{x=\pi}$$

$$= -\frac{2\pi}{n} \cos(n\pi) + \frac{4}{n^3\pi} (\cos(n\pi) - 1)$$

$$= \begin{cases} -\frac{2\pi}{n} \text{ if } n \text{ is even} \\ \frac{2\pi}{n} - \frac{8}{n^3\pi} \text{ if } n \text{ is odd} \end{cases}$$

On $[0, \pi]$ Fourier series converges to



Sum of first N terms of Fourier series has graph



1(b) $-y'' = \lambda y;$ $y(0) = 0, y(1) - \alpha y'(1) = 0.$

As we must first investigate positive eigenvalues we write $\lambda = k^2$ where k > 0.

Then $-y'' = k^2 y$ has general solution $y = A \cos(kx) + B \sin(kx)$. $y(0) = 0 \iff A = 0$. Hence we must have $y(x) = B \sin(kx)$ and so $y'(x) = Bk \cos(kx)$

Thus $y(1) - \alpha y'(1) = 0 \iff B \sin(k) - \alpha k B \cos(k) = 0$

$$\iff B = 0 \text{ or } \sin(k) - \alpha k \cos(k) = 0 \iff B = 0 \text{ or } \alpha k = \tan(k)$$

A graph shows that $\alpha k = \tan(k)$ has infinitely many positive solutions k_1, k_2, k_3, \ldots ,



Thus we have infinitely many positive eigenvalues $k_1^2, k_2^2, k_3^2, \ldots$,

Suppose $\lambda < 0$; then we may write $\lambda = -k^2$ where k > 0. Then $y'' = k^2 y$ has general solution $y = A \cosh(kx) + B \sinh(kx)$. Then $y(0) = 0 \iff A = 0$. Thus $y(x) = B \sinh(kx)$ and $y'(x) = Bk \cosh(kx)$. Hence $y(1) - \alpha y'(1) = 0 \iff B \sinh(k) - \alpha Bk \cosh(k) = 0$ $\iff B = 0$ or $\sinh(k) - \alpha k \cosh(k) = 0 \iff B = 0$ or $\alpha k = \tanh(k)$. Thus we have a negative eigenvalue if and only if $\alpha k = \tanh(k)$ has a positive solution.

The graphs below show that this occurs if and only if $\alpha < 1$.



 $\begin{array}{ll} 2(a) \quad u_t - 4u_x = 1; \qquad u(t,t) = t^2.\\ \text{Characteristics are solutions of } \frac{dx}{dt} = -4.\\ \text{Now } \frac{dx}{dt} = -4 \Longrightarrow x = -4t + c.\\ \text{Let } (t_0, x_0) \in \mathbf{R}^2. \end{array}$

The characteristic through (t_0, x_0) is $x = -4t + (x_0 + 4t_0)$ which intersects the initial line x = t where $x = -4x + (x_0 + 4t_0)$, i.e., $x = \frac{1}{5}(x_0 + 4t_0)$, i.e., at the point $(\frac{1}{5}(x_0 + 4t_0), \frac{1}{5}(x_0 + 4t_0))$.

Let v(t) = u(t, x(t)) where x(t) is the characteristic above. Then

$$\frac{dv}{dt} = u_t + u_x \frac{dx}{dt} = u_t - 4u_x = 1$$

and so v(t) = t + c.

Also $v(\frac{1}{5}(x_0 + 4t_0)) = \left(\frac{1}{5}(x_0 + 4t_0)\right)^2$ and so $c = \frac{(x_0 + 4t_0)^2}{25} - \frac{x_0 + 4t_0}{5}$, i.e., $v(t) = t + \frac{(x_0 + 4t_0)^2}{25} - \frac{x_0 + 4t_0}{5}$. Hence $u(t_0, x_0) = v(t_0) = t_0 + \frac{(x_0 + 4t_0)^2}{25} - \frac{(x_0 + 4t_0)}{5}$. Thus $u(t, x) = t + \frac{(x + 4t)^2}{25} - \frac{x + 4t}{5}$.

 $\operatorname{Consider}$

$$u_t - 4u_x = 1;$$
 $u(t, -4t) = t^2.$

As above any solution of the PDE must satisfy u(t, x(t)) = t + c for some constant c along the characteristic x = -4t. Thus we must have $u(t, -4t) = t^2$ and u(t, -4t) = t + c for some constant c and this is impossible.

$$2(b) u_{tt} = 4u_{xx} 0 < x < L, t > 0$$

We seek solutions of the form u(x,t) = X(x)T(t).

To ensure that u(0,t) = u(L,t) = 0, we require that X(0) = 0 = X(L). Then u satisfies the equation if X(x)T''(t) = 4X''(x)T(t) and so if

$$\frac{1}{4}\frac{T''}{T} = \frac{X''}{X} = -k$$

where k is a constant.

Thus we require

$$-X'' = kX; \quad X(0) = 0 = X(L)$$
(1)
$$-T'' = 4kT$$
(2)

(1) has nonzero solutions if and only if $k = \frac{n^2 \pi^2}{L^2}$ with corresponding solutions $\sin \frac{n\pi x}{L}$ for n = 1, 2, ...

If $k = \frac{n^2 \pi^2}{L^2}$, (2) has general solution $T(t) = A_n \cos \frac{2n\pi t}{L} + B_n \sin \frac{2n\pi t}{L}$. Hence any function of the form

$$u(x,t) = \sum_{n=1}^{\infty} \{A_n \cos \frac{2n\pi t}{L} + B_n \sin \frac{2n\pi t}{L}\} \sin \frac{n\pi x}{L}$$

satisfies the PDE and the boundary conditions.

We must choose the coefficients A_n and B_n so that the initial conditions are satisfied.

Since $u(x,0) = \sin \frac{2\pi x}{L}$, we require $\sum_{n=1}^{\infty} A_n \sin \frac{n\pi x}{L} = \sin \frac{2\pi x}{L}$. Thus we should choose $A_2 = 1$ and $A_n = 0$ for $n \neq 2$. Also $u_t(x,0) = \sum_{n=1}^{\infty} \left(\frac{-2n\pi}{L} A_n \sin \frac{2n\pi t}{L} + \frac{2n\pi}{L} B_n \cos \frac{2n\pi t}{L}\right) \sin \frac{n\pi x}{L}$. Since $u_t(x,0) = 0$, we must choose $B_n = 0$ for all n. Hence we have the solution $u(x,t) = \cos \frac{4\pi t}{L} \sin \frac{2\pi x}{L}$.

3(a) We seek solutions of the form $u(r, \theta) = R(r)\Theta(\theta)$. Clearly Θ must have period 2π .

Also we must have that

$$R''\Theta + \frac{1}{r}R'\Theta + \frac{1}{r^2}R\Theta'' = 0$$

and so it is sufficient to have

$$r^2 \frac{R''}{R} + r \frac{R'}{R} = -\frac{\Theta''}{\Theta} = k$$
 where k is a constant.

Thus

$$r^{2}R'' + rR' - kR = 0 \tag{1}$$

$$-\Theta^{\prime\prime} = k\Theta; \quad \Theta(0) = \Theta(2\pi); \quad \Theta^{\prime}(0) = \Theta^{\prime}(2\pi)$$
(2)

(2) has nonzero solutions if and only if $k = n^2$ where n = 0, 1, 2, ...

Corresponding to n = 0 we have a constant eigenfunction and for $n \ge 1$ we have eigenfunctions $\sin(n\theta)$ and $\cos(n\theta)$.

When $k = n^2$, (1) becomes

$$r^2 R'' + r R' - n^2 R = 0$$
 - an Euler equation.

When n = 0, we have solutions 1 and $\ln(r)$.

When $n \ge 1$, we have solutions r^n and r^{-n} .

Since we require solutions to be bounded at r = 0 we do not make use of the solutions $\ln r$ or r^{-n} .

Thus equation has solutions 1, $r^n \cos(n\theta)$, $r^n \sin(n\theta)$.

Hence any function of the form

$$u(r,\theta) = A_0 + \sum_{n=1}^{\infty} [A_n \cos(n\theta) + B_n \sin(n\theta)] r^n$$

is also a solution.

Thus we require that

$$u(1,\theta) = A_0 + \sum_{n=1}^{\infty} [A_n \cos(n\theta) + B_n \sin(n\theta)] = \begin{cases} 10 \text{ if } 0 \le \theta \le \pi \\ 0 \text{ if } \pi \le \theta \le 2\pi. \end{cases}$$

and so we choose A_0, A_n, B_n to be the Fourier coefficients

$$A_{0} = \frac{1}{2\pi} \int_{0}^{\pi} 10 \, d\theta = 5$$
$$A_{n} = \frac{1}{\pi} \int_{0}^{\pi} 10 \cos(n\theta) \, d\theta = \frac{10}{n\pi} \sin(n\theta)|_{0}^{\pi} = 0$$
$$B_{n} = \frac{1}{\pi} \int_{0}^{\pi} 10 \sin(n\theta) \, d\theta = -\frac{10}{n\pi} \cos(n\theta)|_{0}^{\pi} = \frac{10}{n\pi} [1 - \cos(n\pi)] = \begin{cases} 0 \text{ if } n \text{ is even} \\ \frac{20}{n\pi} \text{ if } n \text{ is odd} \end{cases}$$

3(b) Suppose u and v are solutions of the equation. Let w = u - v. Then

$$\nabla^2 w(x) = \nabla^2 u(x) - \nabla^2 v(x) = 0 \text{ on } D; \quad w(x) = u(x) - v(x) = 0 \text{ on } \partial D.$$

Hence $\int_D \nabla^2 w(x) w(x) dx = \int_D 0 \cdot w(x) dx = 0$ and so

$$\int_{\partial D} \frac{\partial w}{\partial n}(x) w(x) dS - \int_{D} \nabla w(x) \cdot \nabla w(x) dx = 0.$$

Hence $\int_D |\nabla w(x)|^2 dx = 0$ (as $w(x) \equiv 0$ on ∂D) and so $|\nabla w(x)|^2 \equiv 0$. It follows that $w(x) \equiv c$ on D where c is a constant. Since $w(x) \equiv 0$ on ∂D , it follows that $w(x) \equiv 0$ on D. Thus u(x) = v(x) for all $x \in D$.

4(a) $u_t = u_{xx}$ for 0 < x < 2, t > 0; $u_x(0,t) = 0 = u_x(2,t)$ We seek solutions of the form u(x,t) = X(x) T(t). To ensure that $u_x(0,t) = 0 = u_x(2,t)$ we require that X'(0) = 0 = X'(2). Substituting into the equation we must have that

$$T'(t)X(x) = X''(x)T(t)$$

Thus it is sufficient to have

$$\frac{X''(x)}{X(x)} = \frac{T'(t)}{T(t)} = -k$$

where k is a constant,

i.e., we require

$$-X'' = kX, \quad X'(0) = 0 = X'(2) \quad (1)$$

$$T' = -kT \quad (2)$$

(1) has nonzero solutions if and only if $k = \frac{n^2 \pi^2}{4}$ for n = 0, 1, 2, ... and the corresponding eigenfunctions are $1, \cos(\frac{\pi x}{2}), \cos(\frac{2\pi x}{2}) \dots$

If $k = \frac{n^2 \pi^2}{4}$, (2) becomes $T' = -\frac{n^2 \pi^2}{4}T$ and so has solution $T = A_n e^{-\frac{n^2 \pi^2 t}{4}}$. Hence any function of the form $u(x,t) = A_0 + \sum_{n=1}^{\infty} A_n \cos(\frac{n\pi x}{2}) e^{-\frac{n^2 \pi^2 t}{4}}$ satisfies the PDE and the boundary conditions. We now choose A_n to ensure that $u(x,0) = \cos^2(\pi x) = \frac{1}{2}(\cos(2\pi x) + 1)$. Thus we choose $A_0 = \frac{1}{2}$, $A_4 = \frac{1}{2}$ and $A_n = 0$ otherwise. Hence $u(x,t) = \frac{1}{2} + \frac{1}{2}\cos(2\pi x)e^{-4\pi^2 t}$.

4(b) $u_t = u_{xx}$ for $0 < x < \infty$, t > 0; u(0, t) = 0, $u(x, 0) = e^{-x}$. Taking Fourier sine transforms in x, we obtain $\frac{d}{dt}\mathcal{F}_s(u(x,t))(\xi) = \sqrt{\frac{2}{\pi}} \xi u(0,t) - \xi^2 \mathcal{F}_s(u(x,t))(\xi)$, i.e., $\frac{d}{dt}\mathcal{F}_s(u(x,t))(\xi) = -\xi^2 \mathcal{F}_s(u(x,t))(\xi)$. Hence $\mathcal{F}_s(u(x,t))(\xi) = A(\xi)e^{-\xi^2 t}$. Also

$$\mathcal{F}_{s}(u(x,0))(\xi) = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} u(x,0) \sin(x\xi) \, dx = \sqrt{\frac{2}{\pi}} \int_{0}^{\infty} e^{-x} \sin(x\xi) \, dx = \sqrt{\frac{2}{\pi}} \frac{\xi}{1+\xi^{2}}$$

Thus $A(\xi) = \sqrt{\frac{2}{\pi}} \frac{\xi}{1+\xi^{2}}$ and so $\mathcal{F}_{s}(u(x,t))(\xi) = \sqrt{\frac{2}{\pi}} \frac{\xi}{1+\xi^{2}} e^{-\xi^{2}t}$.
Hence

$$u(x,t) = \sqrt{\frac{2}{\pi}} \int_0^\infty \sqrt{\frac{2}{\pi}} \frac{\xi}{1+\xi^2} e^{-\xi^2 t} \sin(x\xi) d\xi = \frac{2}{\pi} \int_0^\infty \frac{\xi}{1+\xi^2} e^{-\xi^2 t} \sin(x\xi) d\xi.$$

5(a) x' = x - 2y, y' = x + 3y; $x(0) = 2, \quad y(0) = 1.$ Taking Laplace transforms we obtain $s\overline{x}(s) - x(0) = \overline{x}(s) - 2\overline{y}(s);$ i.e., $(s-1)\overline{x}(s) + 2\overline{y}(s) = 2$ (1) $s\overline{y}(s) - y(0) = \overline{x}(s) + 3\overline{y}(s);$ i.e., $-\overline{x}(s) + (s-3)\overline{y}(s) = 1$ (2)(1) + $(s-1) \times (2)$ gives $[2 + (s-1)(s-3)] \overline{y}(s) = 2 + s - 1$, i.e., $(s^2 - 4s + 5)\overline{y}(s) = s + 1$, i.e., $\overline{y}(s) = \frac{s+1}{(s-2)^2+1} = \frac{s-2}{(s-2)^2+1} + \frac{3}{(s-2)^2+1}$. Hence $u(t) = e^{2t} \cos(t) + 3e^{2t} \sin(t)$. $(s-3)\times(1)-2\times(2)$ gives $[(s-3)(s-1)+2]\overline{x}(s) = 2(s-3)-2$, i.e., $\overline{x}(s) = \frac{2s-8}{(s-2)^2+1} = 2\frac{s-2}{(s-2)^2+1} - \frac{4}{(s-2)^2+1}$. Hence $x(t) = 2e^{2t}\cos(t) - 4e^{2t}\sin(t)$. 5.(b) $x' = x - 2y, \quad y' = 2x - 3y.$ The system can be written as $\underline{x}' = A\underline{x}$ where $A = \begin{pmatrix} 1 & -2 \\ 2 & -3 \end{pmatrix}$. λ is an eigenvalue of A if and only if det $\begin{bmatrix} 1-\lambda & -2\\ 2 & -3-\lambda \end{bmatrix} = 0$, i.e., $(1 - \lambda)(-3 - \lambda) + 4 = 0$, i.e., $\lambda^2 + 2\lambda + 1 = 0$, i.e., $(\lambda + 1)^2 = 0$, i.e., $\lambda = -1$.

 $\begin{pmatrix} x \\ y \end{pmatrix}$ is an eigenvector corresponding to $\lambda = -1$ if and only if $\begin{aligned} x - 2y &= -x & \text{i.e., } 2x - 2y = 0. \\ 2x - 3y &= -y & \text{i.e., } 2x - 2y = 0 \end{aligned}$

Hence all eigenvectors corresponding to $\lambda = -1$ are multiples of $\begin{pmatrix} 1\\1 \end{pmatrix} = \underline{\xi}$.

We seek a second solution of the form $\underline{x}(t) = te^{-t}\underline{\xi} + e^{-t}\underline{\eta}$. Thus we require $e^{-t}\underline{\xi} - te^{-t}\underline{\xi} - e^{-t}\eta = te^{-t}A\underline{\xi} + e^{-t}A\underline{\eta} = -te^{-t}\xi + e^{-t}A\eta$, i.e., $(A + I)\underline{\eta} = \underline{\xi}$. Thus, if $\underline{\eta} = \begin{pmatrix} x \\ y \end{pmatrix}$, we require $\begin{array}{c} 2x - 2y = 1 \\ 2x - 2y = 1 \end{array}$. Thus we may choose $x = \frac{1}{2}$, y = 0. Thus we have solution $\underline{x}(t) = e^{-t}\left[t\begin{pmatrix} 1 \\ 1 \end{pmatrix} + \begin{pmatrix} \frac{1}{2} \\ 0 \end{pmatrix}\right]$. Hence we have general solution $\underline{x}(t) = e^{-t}\left[c_1\begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2\begin{pmatrix} t + \frac{1}{2} \\ t \end{pmatrix}\right] = e^{-t}\left[\begin{pmatrix} c_1 + \frac{1}{2}c_2 \\ c_1 \end{pmatrix} + c_2t\begin{pmatrix} 1 \\ 1 \end{pmatrix}\right]$

As $t \to +\infty$, trajectory approaches (0,0) tangentially to $\begin{pmatrix} 1\\1 \end{pmatrix}$. As $t \to -\infty$, trajectory approaches ∞ in direction of $\begin{pmatrix} 1\\1 \end{pmatrix}$.

At (0,1), $\frac{dx}{dt} < 0$ and $\frac{dy}{dt} < 0$ Hence phase plane is



6(a) $x'' = -x^3$.

The equation may be written as the system x' = y; $y' = -x^3$. Clearly (0,0) is the only equilibrium point of the system. Any trajectory of the form y = y(x) must satisfy $\frac{dy}{dx} = \frac{dy}{dt}/\frac{dx}{dt} = \frac{-x^3}{y}$, i.e., $y \, dy = -x^3 \, dx$, i.e., $\frac{1}{2}y^2 + \frac{1}{4}x^4 = c$ i.e., $2y^2 + x^4 = c$. Consider the trajectory passing through (0, a) where a > 0, i.e., the trajectory with equation $2y^2 + x^4 = 2a^2$ As x increases into the first quadrant, y decreases until y = 0 when $x^4 = 2a^2$, i.e., $x = 2^{\frac{1}{4}}\sqrt{a}$.

Thus we obtain trajectories



As equations of trajectories are symmetric in x and y we have phase plane



 $(b) \qquad x'' = -x^3.$

Arguing as above equation of trajectories is $2y^2 - x^4 = c$.

Consider the trajectory passing through (0, a) where $a \ge 0$, i.e., the trajectory with equation $2y^2 - x^4 = 2a^2$.

As x increases into the first quadrant, y increases - roughly speaking $y \approx \frac{1}{\sqrt{2}}x^2$ for large x and y. Hence we obtain the trajectory



Consider the trajectory passing through (a, 0) where $a \ge 0$, i.e., $2y^2 - x^4 = -a^4$.

As y increases into the first quadrant, x increases - again $y \approx \frac{1}{\sqrt{2}}x^2$ for large x and y.

Hence we obtain the trajectory



As equations of trajectories are symmetric in x and y we have phase plane



(c) x' = x - y; y' = 2x - 2y

Equilibrium points occur when x - y = 0 and so the set of all equilibrium points consists of the line y = x.

Any trajectory of the form y = y(x) must satisfy $\frac{dy}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{2x-2y}{x-y} = 2$. Hence trajectories are lines of the form y = 2x + cHence we have phase plane



Note that $\frac{dx}{dt} < 0$ and $\frac{dy}{dt} < 0$ when y > x.

7(a) $\frac{dx}{dt} = x(3 - x - y) = f(x, y);$ $\frac{dy}{dt} = y(8 - 3x - 2y) = g(x, y)$ Equilibrium points occur when x = 0, y = 0: x = 0, y = 4: x = 3, y = 0and where

Since f(x, y) = x(3 - x - y), $\frac{\partial f}{\partial x}(x, y) = 3 - 2x - y$ and $\frac{\partial f}{\partial y}(x, y) = -x$. Since g(x, y) = y(8 - 3x - 2y), $\frac{\partial g}{\partial x}(x, y) = -3y$ and $\frac{\partial g}{\partial y}(x, y) = 8 - 3x - 4y$. Hence linearized equation at (x, y) is $\underline{x}' = A\underline{x}$ where $A = \begin{pmatrix} 3 - 2x - y & -x \\ -3y & 8 - 3x - 4y \end{pmatrix}$. Hence linearized equation at (0, 0) is $\underline{x}' = \begin{pmatrix} 3 & 0 \\ 0 & 8 \end{pmatrix} \underline{x} = A\underline{x}$. Eigenvalues of A are $\lambda = 3, 8$ and so (0, 0) is an unstable node. Linearized equation at (0, 4) is $\underline{x}' = \begin{pmatrix} -1 & 0 \\ -12 & -8 \end{pmatrix} \underline{x} = A\underline{x}$. Eigenvalues of A are $\lambda = -1, -8$ and so (0, 4) is an asymptotically stable node. Linearized equation at (3, 0) is $\underline{x}' = \begin{pmatrix} -3 & -3 \\ 0 & -1 \end{pmatrix} \underline{x} = A\underline{x}$. Eigenvalues of A are $\lambda = -3, -1$ and so (3, 0) is an asymptotically stable node. Linearized equation at (2, 1) is $\underline{x}' = \begin{pmatrix} -2 & -2 \\ -3 & -2 \end{pmatrix} \underline{x} = A\underline{x}$. Eigenvalue of A if and only if det $\begin{vmatrix} -2 -\lambda & -2 \\ -3 & -2 -\lambda \end{vmatrix} = 0$,

i.e., $(-2 - \lambda (-2 - \lambda) - 6 = 0, \text{ i.e., } (\lambda + 2)^2 = 6, \text{ i.e., } \lambda = -2 \pm \sqrt{6}.$ Hence (2, 1) is a saddle point.

Thus possible phase plane is



 $\begin{array}{ll} (b) \quad x' = x^3 - y^3; \quad y' = 2xy^2 + 4x^2y + 2y^3. \\ \text{Let } V(x,y) = ax^2 + by^2. \text{ Then if } x(t) \text{ and } y(t) \text{ are solutions of the system} \\ \frac{d}{dt} \left[V(x(t),y(t)) \right] = \frac{\partial V}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial V}{\partial y} \frac{\partial y}{\partial t} = 2ax(x^3 - y^3) + 2by(2xy^2 + 4x^2y + 2y^3) \\ = 2ax^4 + (-2a + 4b)xy^3 + 8bx^2y^2 + 4by^4 \\ \text{Choosing } a = 2, \ b = 1, \quad \text{we have } V(x,y) = 2x^2 + y^2 \text{ and} \\ \frac{d}{dt} \left[V(x(t),y(t)) \right] = 4x^4 + 8x^2y^2 + 4y^4 = 4(x^2 + y^2)^2 > 0. \\ \text{Thus } (0,0) \text{ is an unstable equilibrium point.} \end{array}$