

FACULTY OF APPLIED SCIENCES

DEPARTMENT OF APPLIED MATHEMATICS

SMA2104: PARTIAL DIFFERENTIAL EQUATIONS

MARCH 2025 EXAMINATION

Time : 3 hours

Candidates should attempt **ALL** questions from Section A [40 MARKS] and **ANY THREE** questions from Section B [60 MARKS].

SECTION A

ANSWER ALL QUESTIONS [40 MARKS]

A1. Solve the boundary value problem $\frac{\partial u}{\partial y} = \frac{\partial u}{\partial x}$; given that $u(x, 0) = 4e^{-3x} + 8e^{-5x}$. [6]

A2. (a) Distinguish between a regular Sturm-Liouville and a periodic Sturm-Liouville problem. [5]

(b) Classify each of the following Sturm-Liouville problems as regular, periodic or singular justifying your answer in each case.

(i) $y'' + \lambda y = 0$, $y(-\pi) = y(\pi)$, $y'(-\pi) = y'(\pi)$. [2]

(ii) $y'' + y' + \lambda y = 0$, $y(0) = y(1) = 0$. [2]

(iii) $((1 - x^2)y')' + \lambda y = 0$, $[-1; 1]$. [2]

(c) Convert the following differential equation to Sturm-Liouville form , $x^2y'' + xy' + (x^2 + \lambda)y = 0$. [4]

(d) Find the eigenvalues and eigenfunctions for the problem $y'' + \lambda y = 0$, $y(0) = y(1) = 0$. [6]

- A3. (a) Find the Fourier series of $f(x) = \sin x$, $-\frac{\pi}{2} \leq x < \frac{\pi}{2}$; where $f(x + \pi) = f(x)$. [5]
 (b) Find the Fourier half-range sine series of $f(x) = |1 - x|$ on $0 \leq x < 2$. [5]

A4. Let $F(s)$ denote the Laplace transform of $f(t)$, i.e.

$$F(s) = \int_0^{\infty} f(t)e^{-st} dt.$$

Use the definition above to find the Laplace transform of $\cosh t$. [3]

SECTION B

ANSWER ANY THREE QUESTIONS [60 MARKS]

- B5. (a) Solve the boundary value problem $\frac{\partial^2 u}{\partial x^2} = c^2 \frac{\partial^2 u}{\partial t^2}$, ($0 < x < l, t > 0$)
 given that $u(0, t) = u(l, t) = 0$, ($t > 0$);
 and $u(x, 0) = f(x)$, $\frac{\partial u(x, 0)}{\partial t} = g(x)$, where $g(x) = x(l - x)$, ($0 < x < l$). [13]
 (b) Find the Laplace transform of $t \cosh t$. [7]

- B6. (a) Show that for an even function $f(x)$ of period $2l$ which satisfies Dirichlet's conditions,

$$E_n = \int_{-l}^l (f(x) - S_n(x))^2 dx$$

is minimised if $a_0 = \frac{2}{l} \int_0^l f(x) dx$ and $a_r = \frac{2}{l} \int_0^l f(x) \cos\left(\frac{r\pi x}{l}\right) dx$; where

$$S_n(x) = \frac{a_0}{2} + \sum_{r=1}^n a_r \cos \frac{r\pi x}{l} + \sum_{r=1}^n b_r \sin \frac{r\pi x}{l}.$$

[7]

- (b) (i) Find the Fourier half range cosine series for the function defined by

$$f(x) = \cos x, \quad 0 \leq x < \pi.$$

[6]

- (ii) Sketch the function represented by the series over the interval

$$-3\pi \leq x \leq 3\pi.$$

[3]

- (c) Find the Fourier transform of the function $f(x) = H(x) - 2H(x-1) + H(x-2)$. [4]

- B7. (a) State Parseval's theorem and use it to find an integral expression for π on the function

$$f(x) = H(x+1) - H(x-1).$$

[6]

- (b) Use the convolution theorem using

$$f_1(x) = f_2(x) = \begin{cases} 1 & \text{if } |x| \leq 1, \\ 0 & \text{if } |x| > 1. \end{cases}$$

to find $P(\omega)$, the fourier transform of $p(x) = f_1(x) \cdot f_2(x)$. [6]

- (c) Solve $\frac{d^2y}{dt^2} + 8y = f(t)$ where $f(t) = |t|$; $-1 \leq t < 1$; $f(t+2) = f(t)$. [8]

- B8. (a) Show that the eigenfunctions of the Sturm-Liouville problem $y'' + \lambda y = 0$, $3y(1) + y'(1) = 0$, $y(0) = 0$ are given by $y = c \sin \alpha x$ where α is chosen such that $\tan \alpha = \frac{-\alpha}{3}$. [10]

- (b) Use the method of separation of variables to solve the laplace equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad (0 < x < 1), (0 < y < 1),$$

$$\text{given that } u(x, 0) = u(x, 1) = 0; \quad 0 < x < 1;$$

$$u(0, y) = 0 \text{ and } u(1, y) = 100; \quad 0 < y < 1. \quad [10]$$

END OF QUESTION PAPER