

INDIAN INSTITUTE OF TECHNOLOGY PATNA
MA-201 — FINAL EXAMINATION

TIME: 3 HOURS

MARKS: 50

INSTRUCTIONS: There are total twelve questions in this paper. Attempt all questions. Please do questions having more than one part in continuation. Calculators are not allowed.

1. Let the function $f(z) = u(r, \theta) + iv(r, \theta)$ be analytic in a domain D does not include the origin. Using the Cauchy-Riemann equations in polar coordinates and assuming continuity of partial derivatives, show that, throughout D , the function $u(r, \theta)$ satisfies the partial differential equation

$$r^2 u_{rr}(r, \theta) + ru_r(r, \theta) + u_{\theta\theta}(r, \theta) = 0.$$

[2]

2. Evaluate the integral:

$$\int_C \frac{\sin hz}{z^2(z-2)} dz$$

where $C = \{z : |z| = 1\}$, taken in the positive sense.

[2]

3. Show that the singular point $z = 0$ of the function

$$f(z) = \frac{e^{az}}{1 - e^{-z}}$$

is a simple pole.

[1]

4. Find the Fourier series expansion of the function $f(t)$ where

$$f(t) = \begin{cases} \pi^2, & -\pi < t < 0 \\ (t - \pi)^2, & 0 \leq t < \pi \end{cases}$$

and it is known that $f(t)$ is periodic with period 2π . Evaluate the corresponding series when $t = \pi$. Also, determine the sine series for the given function $f(t)$. [3+1+2]

5. Consider two functions respectively defined as

$$(i) f(t) = \begin{cases} 1 - t^2, & -1 < t < 1 \\ 0, & \text{otherwise,} \end{cases} \quad \text{and} \quad (ii) g(t) = \begin{cases} e^{-t}, & 0 < t < \infty \\ 0, & \text{otherwise.} \end{cases}$$

Compute Fourier transform of each of these functions. Further, evaluate the integral

$$\int_0^\infty \frac{(\sin t - t \cos t)^2}{t^6} dt \text{ using Parseval's relation.}$$

[2+1+2]

6. Find the Fourier integral representation for the function

$$f(x) = \begin{cases} \cos x, & 0 < x < \pi \\ 0, & x < 0 \text{ and } x > \pi, \end{cases}$$

and then using it evaluate the integral $\int_0^\infty \frac{\alpha \sin(\alpha\pi)}{1 - \alpha^2} d\alpha$. How can $f(0)$ and $f(\pi)$ be defined so that the corresponding Fourier integral converges to $f(x)$ for all real x . [2+1+1]

7. Consider a fluid, flowing with velocity, V , in a thin straight tube whose cross-sectional area is A . Suppose the fluid contains a contaminant whose concentration at position x at time t is given by $u(x, t)$. Find the concentration of the contaminant at any time t if it is given that initially the concentration of the contaminant at position x was $u(x, 0) = e^x$. [5]

8. Use method of characteristics to find the general solution of the Cauchy problem of first order PDE.

$$\begin{aligned} xu(x, y)u_x(x, y) + yu(x, y)u_y(x, y) &= xy, \quad 0 < x, y < \infty \\ u(x, 1-x) &= x^2, \quad x \in (0, \infty) \end{aligned}$$

[3]

9. (a) Solve the following quasilinear first order PDE by method of characteristics

$$xu_y - yu_x + u = 0, u(x, 0) = 1, \text{ for } x > 0$$

[4]

- (b) By drawing the characteristics, identify what problem may occur if the domain is extended to all real values of x . [2]

10. (a) Derive D'Alembert's formulae for the Initial Value Problem for Wave Equation given by

$$\begin{aligned} u_{tt}(t, x) &= c^2 u_{xx}(t, x), & 0 < t < \infty \\ u(0, x) &= f(x), \quad u_t(0, x) = g(x), & -\infty < x < \infty \end{aligned}$$

[4]

- (b) Suppose that an infinite string has an initial displacement

$$u(0, x) = f(x) = \begin{cases} x+1, & -1 \leq x \leq 0 \\ 1-2x, & 0 \leq x \leq 1/2 \\ 0, & \text{elsewhere.} \end{cases}$$

and zero velocity $u_t(0, x) = 0$. Write down the solution of the above wave equation with these initial conditions using D'Alembert's formulae. [2]

- (c) Further for above solution sketch the solution profile $y = u(t, x)$ of the string displacement for $t = 0$, and 1. [1]

11. Using Duhamel's principle, solve

$$\begin{aligned} u_{tt}(t, x) - c^2 u_{xx}(t, x) &= \sin x, & 0 < t < \infty \\ u(0, x) &= 0, \quad u_t(0, x) = 0, & -\infty < x < \infty \end{aligned}$$

[4]

12. Solve the Initial Boundary Value Problem for Heat Equation by separation of variables.

$$\begin{aligned} u_t(t, x) &= ku_{xx}(t, x), \quad 0 < t < \infty, \quad 0 < x < 1 \\ u(t, 0) &= 0, \quad \text{and} \quad u(t, 1) = 0, \quad 0 < t < \infty \\ u(0, x) &= \begin{cases} 3x/2, & 0 < x \leq 2/3 \\ 3-3x, & 2/3 \leq x < 1 \end{cases} \end{aligned}$$

[5]

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