

Engineering Mathematics

Final Exam, 2015 / 01 / 12

1. (10%) $y'' + 2ty' - 4y = 6, y(0) = 0, y'(0) = 0$, find $y(t) = ?$

Sol:

$$Y(s) = 6s^{-3} \Rightarrow y(t) = 3t^2$$

2. (10%) Use the Laplace transform to solve the given system of differential equation.

$$\frac{d^2x}{dt^2} + \frac{dx}{dt} + \frac{dy}{dt} = 0 \quad x(0) = 1, x'(0) = 0$$

$$\frac{d^2y}{dt^2} + \frac{dy}{dt} - 4\frac{dx}{dt} = 0 \quad y(0) = -1, y'(0) = 5$$

Sol:

$$x(t) = e^{-t} \cos 2t + \frac{1}{2} e^{-t} \sin 2t \quad y(t) = -e^{-t} \cos 2t + 2e^{-t} \sin 2t$$

3. (10%) Find the indicial equation and its roots.

$$x^2 y'' + x e^x y' + (x^2 - 1)y = 0$$

Sol:

The coefficient of x^{n+r} : $r(r-1) + r - 1 = 0 \rightarrow r^2 - r + r - 1 = 0 \rightarrow r^2 - 1 = 0 \Rightarrow$ the indicial equation roots: $r = 1, -1$

4. (10%) Find the series solution at $x=0$ for the following equation

$$2x(1-x)y'' + (1+x)y' - y = 0$$

Sol:

$$y(x) = C_1 x^{\frac{1}{2}} a_0 + C_2 (1+x) a_0$$

5. (10%) Use the Laplace transform to solve the given initial-value

$$y' - 2y = \int_0^t e^{2(t-\tau)} \cos 3\tau d\tau, \quad y(0) = 0$$

Sol:

$$y(t) = \frac{5}{169} e^{2t} + \frac{2}{13} t e^{2t} - \frac{5}{169} \cos(3t) - \frac{12}{169} \sin(3t)$$

6. (10%) $F(s) = \frac{2s}{(s^2 + 4)^2}$, find $f(t)$.

Sol:

$$f(t) = \frac{1}{2} t \sin 2t$$

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7. (10%) Find the given inverse transform : $\mathcal{L}^{-1}\left\{\frac{s}{(s+2)(s^2+4)}\right\}$

Sol:

$$\mathcal{L}^{-1}\left\{\frac{s}{(s+2)(s^2+4)}\right\} = \frac{-1}{4}e^{-2t} + \frac{1}{4}\cos 2t + \frac{1}{4}\sin 2t$$

8. (10%) $y'' + 4y' + 4y = 3H(t-2)$, $y(0) = y'(0) = 0$, find $y(t)$?

Sol:

$$y(t) = \left(\frac{3}{4} - \frac{3}{4}e^{-2(t-2)} - \frac{3}{2}(t-2)e^{-2(t-2)}\right)H(t-2)$$

9. (10%) $\int_0^\infty \frac{\sin t}{t} dt = ?$

Sol:

$$\int_0^\infty \frac{\sin t}{t} dt = \frac{\pi}{2}$$

10. (10%) Please write down the Legendre differential equation and the Bessel differential equation (5%) and give their respective solutions (5%).

Sol:

Legendre differential equation:

$(1-x^2)y'' - 2xy' + \lambda y = 0$ in which $-1 \leq x \leq 1$, and λ is a real constant

the respective solutions:

$$y(x) = a_0 y_0(x) + a_1 y_1(x), \quad a_{n+2} = \frac{n(n+1) - \lambda}{(n+2)(n+1)} a_n$$

Bessel's differential equation

$$x^2 y'' + xy' + (x^2 - \nu^2)y = 0$$

the respective solutions:

$$y = c_1 \mathcal{J}_\nu + c_2 \mathcal{J}_{-\nu}$$

$$y_1(x) = a_0 \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{2n+\nu} \cdot n! \Gamma(n+\nu+1)} x^{2n+\nu} = \mathcal{J}_\nu(x)$$

$$y_2(x) = \mathcal{J}_{-\nu}(x) = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{(2n-\nu)} \cdot n! \Gamma(n-\nu+1)} x^{2n-\nu}$$