

Complex Variables and Transforms (MT2003)

Date: December 19 2024

Course Instructor(s)

Mr. Tasaduque Hussain Shah

Final Exam

Total Time (Hrs): 3

Total Marks: 70

Total Questions: 6

Solution

Roll No

Section

Student Name & Signature

Instructions: Attempt all questions and write answers in the provided space. Rough work may be done on separate sheets but will not be graded.

[CLO-1] Q1: Answer the following questions briefly and precisely in the corresponding column. [20]

| Questions | Short Answers |
|---|--|
| What do you mean by half-range expansion? | Half interval in Fourier Series (2) |
| Which functions have a valid Fourier Series? | Periodic Functions (2) |
| What is the advantage of Fourier Transform over Laplace Transform? | Fourier Transforms are valid for Negative domain as well as well. (2) |
| How can we determine whether to use a Fourier series or Fourier integral? | If the period is finite, we have to find Fourier series, otherwise Fourier integral. (2) |
| Show that for N=8, $\omega = (1 - i)/\sqrt{2}$ | $\omega = e^{\frac{-2\pi i}{N}} = e^{\frac{-\pi i}{4}} = \cos(\frac{\pi}{4}) + i\sin(\frac{-\pi}{4}) = \cos(\frac{\pi}{4}) - i\sin(\frac{\pi}{4}) = \frac{1-i}{\sqrt{2}}$ (3) |
| Can the residue at a singularity be zero? Give reason. | Yes, Because Residue is just a limit at a particular value. (3) |
| Determine $\operatorname{Arg}(z)$ for $z = \pi - \pi i$ | $\theta = \tan^{-1}(\frac{y}{x}) = \tan^{-1}(-\frac{\pi}{\pi}) = \tan^{-1}(1) = -\frac{\pi}{4}$ (2) |
| What is meant by a simple closed path? | A closed path that don't cross itself. (2) |
| Determine $ e^z $ for $z = 3 - i$ | $ e^z = e^x = e^3$ (2) |

$$f(t) = \begin{cases} \cos(100\pi t) & ; 0 < t < 0.01 \\ 0 & ; \text{otherwise} \end{cases}$$

$$a_0 = \frac{1}{L} \int_0^L f(t) dt = \frac{1}{0.01} \int_0^{0.01} \cos(100\pi t) dt = 100 \left[\frac{\sin(100\pi t)}{100\pi t} \right]_0^{0.01} = 0$$

$$\begin{aligned} a_n &= \frac{2}{L} \int_0^L f(t) \cos\left(\frac{n\pi t}{L}\right) dt = \frac{2}{0.01} \int_0^{0.01} \cos(100\pi t) \cdot \cos\left(\frac{n\pi t}{0.01}\right) dt \\ &= 200 \int_0^{0.01} \cos(100\pi t) \cdot \cos(100n\pi t) dt \quad \text{product into sum} \\ &= 200 \int_0^{0.01} \frac{1}{2} [\cos(100\pi t - 100n\pi t) + \cos(100\pi t + 100n\pi t)] dt \\ &= 0 \end{aligned}$$

$$b_n = \frac{2}{L} \int_0^L f(t) \sin\left(\frac{n\pi t}{L}\right) dt = \frac{2}{0.01} \int_0^{0.01} \cos(100\pi t) \sin(100n\pi t) dt \quad \text{product into sum}$$

$$b_n = 200 \int_0^{0.01} \frac{1}{2} [\sin(100\pi t + 100n\pi t) - \sin(100\pi t - 100n\pi t)] dt$$

$$u = e^{ax} \cos 5y$$

$$u = e^{ax} \cos 5y$$

$$u_x = a e^{ax} \cos 5y$$

$$u_{xx} = a^2 e^{ax} \cos 5y$$

$$u_y = -5 e^{ax} \sin 5y$$

$$u_{yy} = -25 e^{ax} \cos 5y$$

$$u_{xx} + u_{yy} = 0$$

$$a^2 e^{ax} \cos 5y - 25 e^{ax} \cos 5y = 0$$

$$a^2 - 25 = 0$$

$$a^2 = 25$$

$$a = \pm 5$$

$\rightarrow (2)$

For $a = 5^\circ$

$$u = e^{5x} \cos 5y$$

$$\Rightarrow u_x = 5e^{5x} \cos 5y$$

$$\Rightarrow v_y = 5e^{5x} \cos 5y$$

$$\Rightarrow \frac{\partial v}{\partial y} = 5e^{5x} \cos 5y$$

$$\Rightarrow \int \partial v = \int 5e^{5x} \cos 5y \partial y$$

$$\Rightarrow v = \frac{5e^{5x} \sin 5y}{5} + g(x)$$

$$\Rightarrow v = e^{5x} \sin 5y + g(x)$$

$$v = e^{5x} \sin 5y + g(x)$$

$$\Rightarrow v_x = 5e^{5x} \sin 5y + g'(x)$$

$$\Rightarrow -v_y = 5e^{5x} \sin 5y + g'(x)$$

$$\Rightarrow 5e^{5x} \sin 5y = 5e^{5x} \sin 5y + g'(x)$$

$$\Rightarrow g'(x) = 0$$

$$\Rightarrow g(x) = C$$

$$\text{Therefore: } v = e^{5x} \sin 5y + C$$

Similarly for $a = -5^\circ$

$$v = -e^{-5x} \sin 5y + C$$

$$\text{Hence } v = \pm e^{\pm 5x} \sin 5y + C$$

$\rightarrow (3)$

[CLO-3] Q4: Evaluate the following line integrals.

[5+10]

$$(a) \int_C \sinh(\pi z) dz, \quad C \text{ from } i \text{ along the } y\text{-axis to } 0.$$

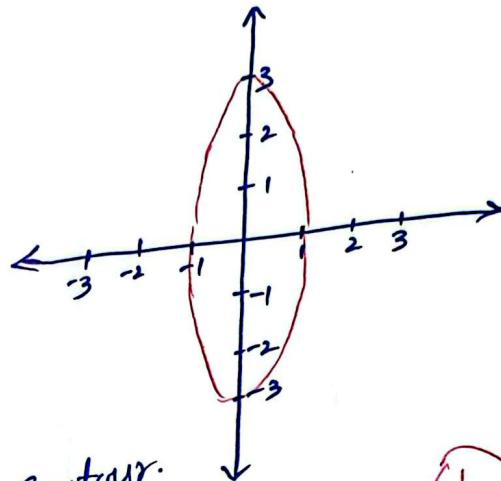
$$(b) \oint_C \frac{ze^{\pi z}}{z^4 - 16} dz, \quad C \text{ is the ellipse } 9x^2 + y^2 = 9 \text{ (counterclockwise).}$$

$$\textcircled{a} \quad \int_C \sinh(\pi z) dz = \left. \frac{\cosh \pi z}{\pi} \right|_i^0 = \frac{1}{\pi} [1 - \cos \pi] = \frac{2}{\pi}$$

L \rightarrow (5)

$$\textcircled{b} \quad \oint_C \frac{ze^{\pi z}}{z^4 - 16} dz$$

$$\oint_C \frac{ze^{\pi z}}{(z^2 - 4)(z^2 + 4)} dz$$



$$\Rightarrow z = \pm 2, z = \pm 2i$$

$z = \pm 2$ are outside of our contour.

so $z_0 = \pm 2i$ and $n=1$

$$\text{Res}_{z=2i} f(z) = \lim_{z \rightarrow 2i} \left(\frac{(z-2i)ze^{\pi(2i)}}{(z-2i)(z+2i)(z^2-4)} \right) = -\frac{1}{16}$$

4

$$\text{Similarly } \text{Res}_{z=-2i} f(z) = -\frac{1}{16}$$

$$\text{so } \oint_C \frac{ze^{\pi z}}{z^4 - 16} dz = \left(-\frac{1}{16} - \frac{1}{16} \right) 2\pi i = -\frac{\pi i}{8} \rightarrow \textcircled{2}$$

[CLO-4] Q5 (a): Show that the given integral represents the indicated function.

$$\int_0^\infty \frac{\cos(xw)}{1+w^2} dw = \frac{\pi}{2} e^{-x} \quad \text{if } x > 0$$

Fourier integral =

$$\int_0^\infty [A(w) \cos(wx) + B(w) \sin(wx)] dw$$

$$B(w) = 0$$

$$A(w) = \frac{2}{\pi} \int_0^\infty f(x) \cos(wx) dx = \frac{2}{\pi} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} e^{-ix} \cos(wx) dx = \int_0^{-x} e^{-ix} \cos(wx) dx$$

$$= \frac{1}{1+w^2} \left[\int_0^{-ax} e^{-bx} \cos(bx) dx \right] = \frac{a}{a^2+b^2}$$

Hence Fourier integral = $\int_0^\infty \frac{\cos(wx)}{1+w^2} dw$ (proved) 5

[CLO-4] Q5 (b): Find the Fourier Transform of the following function.

[10]

$$f(x) = \begin{cases} |x| & \text{if } -1 < x < 1 \\ 0 & \text{otherwise} \end{cases}$$

$$F(w) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-ixw} dx$$

$$F(w) = \frac{-1}{\sqrt{2\pi}} \left[\frac{1}{(iw)^2} - \frac{e^{iw}}{iw} + \frac{e^{iw}}{(iw)^2} \right] + \frac{1}{\sqrt{2\pi}} \left[\frac{1}{(iw)^2} - \frac{e^{-iw}}{iw} + \frac{e^{-iw}}{(iw)^2} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left[\frac{2}{(iw)^2} + \frac{1}{iw} (e^{iw} - e^{-iw}) + \frac{1}{(iw)^2} (-e^{iw} + e^{-iw}) \right] \rightarrow (4)$$

$$F(w) = \frac{1}{\sqrt{2\pi}} \int_{-1}^1 |x| e^{-ixw} dx$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-1}^0 |x| e^{-ixw} dx + \frac{1}{\sqrt{2\pi}} \int_0^1 |x| e^{-ixw} dx$$

$$= \frac{1}{\sqrt{2\pi}} \left[-\frac{2}{w^2} + \frac{2 \sin w}{w} + \frac{2 \cos w}{w^2} \right]$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-1}^0 (-x) e^{-ixw} dx + \frac{1}{\sqrt{2\pi}} \int_0^1 x e^{-ixw} dx$$

(4)

$$\Rightarrow F(w) = \sqrt{\frac{2}{w}} \left[\frac{\cos w + w \sin w - 1}{w^2} \right]$$

(2)

$$= \frac{-1}{\sqrt{2\pi}} \left[\frac{-x e^{-ixw}}{iw} + \frac{e^{-ixw}}{iw(iw)} \Big|_{-1}^0 \right] + \frac{1}{\sqrt{2\pi}} \left[\frac{-x e^{-iwx}}{iw} + \frac{e^{-iwx}}{iw(iw)} \Big|_0^1 \right]$$

$$\int_0^{\infty} \sqrt{x} e^{-3\sqrt{x}} dx$$

Let $y = 3\sqrt{x} \Rightarrow \sqrt{x} = \frac{y}{3}$

$$\frac{dy}{dx} = \frac{3}{2\sqrt{x}}$$

(1)

$$\Rightarrow dy = \frac{3dx}{2x \cdot \frac{y}{3}}$$

$$\Rightarrow dy = \frac{9}{2y} dx$$

$$\Rightarrow \frac{2y}{9} dy = dx$$

(2)

$$\therefore \int_0^{\infty} \sqrt{x} e^{-3\sqrt{x}} dx = \int_0^{\infty} \frac{y}{3} e^{-y} \frac{2}{9} y dy$$

$$= \frac{2}{27} \int_0^{\infty} y^2 e^{-y} dy$$

$$= \frac{2}{27} \int_0^{\infty} y^{3-1} e^{-y} dy$$

$$= \frac{2}{27} \times \sqrt{(3)}$$

$$= \frac{2}{27} \frac{2}{27} (3-1)! = \frac{4}{27}$$

(3)