

FINAL EXAMINATION

Semester 1, Academic Year 2016-2017

Duration: 120 minutes

SUBJECT: Calculus 3	
Chair of Department of Mathematics	Lecturer:
Signature:	Signature:
Full name: Assoc.Prof. Nguyen Dinh	Full names: Assoc.Prof. Mai Duc Thanh

- Each student is allowed a maximum of two double-sided sheets of reference material (of size A4 or similar) and a scientific calculator. All other documents and electronic devices are forbidden.
- Each question carries 20 marks.

Question 1. Use Laplace transform methods, obtain the solution $x(t), t \geq 0$, of the problem

$$x''(t) - 3x'(t) + 2x(t) = f(t), \quad \text{subject to} \quad x(0) = 0, \quad x'(0) = 1,$$

where $f(t)$ is the pulse function: $f(t) = \begin{cases} 2, & 0 \leq t < 3, \\ 0, & t \geq 3, \end{cases}$

Question 2. Determine the z transforms of the causal sequences

$$(a) \quad \left\{ \left(\frac{1}{3} \right)^k \right\} \qquad (b) \quad \left\{ \left(k \frac{1}{3} \right)^k \right\}$$

Question 3. Using z -transform methods, solve the difference equation

$$y_{k+2} - 3y_{k+1} - 4y_k = \frac{1}{3^k} \quad \text{subject to} \quad y_0 = 0, \quad y_1 = 1$$

Question 4. A periodic function $f(t)$ of period 2 is defined by

$$f(t) = \begin{cases} 2t, & 0 < t < 1, \\ 1, & 1 < t < 2, \end{cases}, \quad f(t+2) = f(t), \quad -\infty < t < \infty$$

Determine a Fourier series expansion for the function $f(t)$.

Question 5. Calculate the Fourier transform of the windowed cosine function

$$f(t) = \cos 3t [H(t+1) - H(t-1)]$$

CALCULUS 3

Solutions for Final Exam

Question 1. Use Laplace transform methods, obtain the solution $x(t), t \geq 0$, of the problem

$$x''(t) - 3x'(t) + 2x(t) = f(t), \quad x(0) = 0, \quad x'(0) = 1,$$

where $f(t)$ is the pulse function

$$f(t) = \begin{cases} 2, & 0 \leq t < 3, \\ 0, & t \geq 3, \end{cases}$$

$$f(t) = 2[H(t) - H(t - 3)]$$

So, by the delaying property

$$\mathcal{L}\{f(t)\} = \frac{2}{s} - \frac{2}{s}e^{-3s}$$

Taking Laplace transform both sides of DE $x''(t) - 3x'(t) + 2x(t) = f(t)$ gives

$$(s^2 - 3s + 2)X(s) = sx(0) + x'(0) - 3x(0) + \mathcal{L}\{f(t)\} = 1 + \frac{2}{s} - \frac{2}{s}e^{-3s}$$

That is

$$\begin{aligned} X(s) &= \frac{s+2}{s(s-1)(s-2)} - e^{-3s} \frac{2}{s(s-1)(s-2)} \\ X(s) &= \frac{1}{s} - \frac{3}{s-1} + \frac{2}{s-2} - e^{-3s} \left[\frac{1}{s} - \frac{2}{s-1} + \frac{1}{s-2} \right] \end{aligned}$$

Taking inverse Laplace transform gives

$$x(t) = 1 - 3e^t + 2e^{2t} - (1 - 2e^{t-3} + e^{2(t-3)})H(t-3)$$

Question 2. (a)

$$\mathbf{Z}\{(1/3)^k\} = \frac{1}{1 - 1/(3z)} = \frac{3z}{3z - 1} = 1 + \frac{1}{3z - 1}, \quad |z| > 1/3$$

(b) By property of multiplication by k :

$$\begin{aligned} \mathbf{Z}\{(k\frac{1}{3})^k\} &= -z \frac{d}{dz} X(z) = -z \frac{d}{dz} \left(1 + \frac{1}{3z - 1} \right) \\ &= -z(-3(3z - 1)^{-2}) = \frac{3z}{(3z - 1)^2}, \quad |z| > 1/3 \end{aligned}$$

Question 3. Apply z -transform to both sides of the DE

$$y_{k+2} - 3y_{k+1} - 4y_k = \frac{1}{3^k}$$

and use advancing property to get

$$(z^2 Y(z) - z^2 y_0 - z y_1) - 3(z Y(z) - z y_0) - 4Y(z) = \frac{3z}{3z - 1}$$

Use initial conditions $y_0 = 0, y_1 = 1$, we get

$$(z^2 Y(z) - z) - 3zY(z) - 4Y(z) = \frac{3z}{3z-1}$$

or

$$(z^2 - 3z - 4)Y(z) = \frac{3z}{3z-1} + z = \frac{3z^2 + 2z}{3z-1}$$

This yields

$$\frac{Y(z)}{z} = \frac{3z+2}{(3z-1)(z^2-3z-4)} = \frac{3z+2}{(3z-1)(z+1)(z-4)}$$

Resolving into partial fractions gives

$$\frac{Y(z)}{z} = \frac{-27}{44} \frac{1}{3z-1} - \frac{1}{20} \frac{1}{z+1} + \frac{14}{55} \frac{1}{z-4}$$

Thus

$$Y(z) = \frac{-9}{44} \frac{z}{z-1/3} - \frac{1}{20} \frac{z}{z+1} + \frac{14}{55} \frac{z}{z-4}$$

Taking inverse z -transform gives us

$$\{y_k\} = \left\{ \frac{-9}{44} \frac{1}{3^k} - \frac{1}{20} (-1)^k + \frac{14}{55} 4^k \right\}$$

Question 4. $T = 2$, so $\omega = 2\pi/T = \pi$.

$$a_0 = \frac{2}{T} \int_0^T f(t) dt = \int_0^1 2t dt + \int_1^2 1 dt = t^2 \Big|_0^1 + t \Big|_1^2 = 1 + 1 = 2,$$

$$\begin{aligned} a_n &= \frac{2}{T} \int_0^T f(t) \cos n\omega t dt = \int_0^1 2t \cos n\pi t dt + \int_1^2 \cos n\pi t dt \\ &= \int_0^1 \frac{2}{n\pi} t d \sin n\pi t + \frac{2}{n\pi} \sin n\pi t \Big|_1^2 \\ &= \frac{2}{n\pi} \sin n\pi t \Big|_0^1 - \int_0^1 \frac{2}{n\pi} \sin n\pi t dt + 0 \\ &= \frac{2}{(n\pi)^2} \cos n\pi t \Big|_0^1 \\ &= \frac{2}{(n\pi)^2} ((-1)^n - 1) \end{aligned}$$

and

$$\begin{aligned} b_n &= \frac{2}{T} \int_0^T f(t) \sin n\omega t dt = \int_0^1 2t \sin n\pi t dt + \int_1^2 \sin n\pi t dt \\ &= \int_0^1 \frac{-2}{n\pi} t d \cos n\pi t - \frac{1}{n\pi} \cos n\pi t \Big|_1^2 \\ &= \frac{-2}{n\pi} t \cos n\pi t \Big|_0^1 + \int_0^1 \frac{2}{n\pi} \cos n\pi t dt - \frac{1}{n\pi} (\cos 2n\pi - \cos n\pi) \\ &= \frac{-2}{n\pi} \cos n\pi + \frac{2}{(n\pi)^2} \sin n\pi t \Big|_0^1 - \frac{1}{n\pi} (1 - (-1)^n) \\ &= -\frac{1}{n\pi} (1 + (-1)^n) \end{aligned}$$

The Fourier series expansion of $f(t)$ is therefore given by

$$f(t) = 1 + \sum_{n=1}^{\infty} \left(\frac{2}{(n\pi)^2} ((-1)^n - 1) \cos n\pi t - \frac{1}{n\pi} (1 + (-1)^n) \sin n\pi t \right)$$

Question 5.

$$\begin{aligned} F(j\omega) &= \int_{-1}^1 \cos 3t e^{-j\omega t} dt = \int_{-1}^1 \frac{e^{j3t} + e^{-j3t}}{2} e^{-j\omega t} dt \\ &= \frac{1}{2} \int_{-1}^1 (e^{-j(\omega-3)t} + e^{-j(\omega+3)t}) dt \\ &= \frac{1}{2} \left(\frac{e^{-j(\omega-3)t}}{-j(\omega-3)} + \frac{e^{-j(\omega+3)t}}{-j(\omega+3)} \right) \Big|_{-1}^1 \\ &= \frac{-e^{-j(\omega-3)} + e^{j(\omega-3)}}{2j(\omega-3)} + \frac{-e^{-j(\omega+3)} + e^{j(\omega+3)}}{2j(\omega+3)} \\ &= \frac{\sin(\omega-3)}{(\omega-3)} + \frac{\sin(\omega+3)}{(\omega+3)} \end{aligned}$$