

OKAN ÜNİVERSİTESİ MÜHENDİSLİK-MİMARLIK FAKÜLTESİ MÜHENDİSLİK TEMEL BİLİMLERİ BÖLÜMÜ

2014.05.28 MAT372 K.T.D.D. - Final Sınavı N. Course

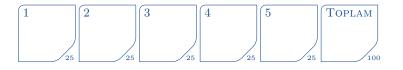
Adi: ÖRNEKTİR	Süre: 120 dk.
SOYADI: SAMPLE	Sure. 120 dk.
ÖĞRENCİ NO:	Sınav sorularından 4 tanesini seçerek
İMZA:	cevaplayınız.

Do not open the exam until you are told that you may begin. Sınavın başladığı yüksek sesle söylenene kadar sayfayı çevirmeyin.



- 1. You will have 120 minutes to answer 4 questions from a choice of 5. If you choose to answer more than 4 questions, then only your best 4 answers will be counted.
- The points awarded for each part, of each question, are stated next to it.
- All of the questions are in English. You may answer in English or in Turkish.
- 4. You must show your working for all questions.
- 5. Write your student number on every page.
- This exam contains 12 pages. Check to see if any pages 6. are missing.
- 7. If you wish to leave before the end of the exam, give your exam script to an invigilator and leave the room quietly. You may not leave in the first 20 minutes, or in the final 10 minutes, of the exam.
- Calculators, mobile phones and any digital means of communication are forbidden. The sharing of pens erasers or any other item between students is forbid-
- 9. All bags, coats, books, notes, etc. must be placed away from your desks and away from the seats next to you. You may not access these during the exam. Take out everything that you will need before the exam starts.
- 10. Any student found cheating or attempting to cheat will receive a mark of zero (0), and will be investigated according to the regulations of Yükseköğretim Kurumları Öğrenci Disiplin Yönetmeliği.

- Smay süresi toplam 120 dakikadır. Smayda 5 soru sorulmuştur. Bu sorulardan 4 tanesini seçerek cevap-4'den fazla soruyu cevaplarsanız, en yüksek puanı aldığınız 4 sorunun cevapları geçerli olacaktır.
- 2. Soruların her bölümünün kaç puan olduğu yanlarında belirtilmistir.
- Tüm sorular İngilizce'dir. Cevaplarınızı İngilizce yada Türkçe verebilirsiniz.
- Sonuca ulaşmak için yaptığınız işlemleri ayrıntılarıyla gösteriniz.
- Öğrenci numaranızı her sayfaya yazınız.
- Sınav 12 sayfadan oluşmaktadır. Lütfen eksik sayfa olup olmadığını kontrol edin.
- 7. Sinav siiresi sona ermeden sinavinizi teslim edip çıkmak isterseniz, sınav kağıdınızı gözetmenlerden birine veriniz ve sınav salonundan sessizce çıkınız. Sınavın ilk 20 dakikası ve son 10 dakikası içinde sınav salonundan çıkmanız yasaktır.
- Sinav esnasında hesap makinesi, cep telefonu ve dijital bilgi alışverişi yapılan her türlü malzemelerin kullanımı ile diğer silgi, kalem, vb. alışverişlerin yapılması kesinlikle yasaktır.
- 9. Çanta, palto, kitap ve ders notlarınız gibi eşyalarınız sıraların üzerinden ve yanınızdaki sandalyeden kaldırılmalıdır. Sınav süresince bu tür esvaları kullanmanız yasaktır, bu nedenle ihtiyacınız olacak herşeyi sınav başlamadan yanınıza alınız.
- 10. Her türlü sınav, ve diğer çalışmada, kopya çeken veya kopya çekme girişiminde bulunan bir öğrenci, o sınav ya da çalışmadan sıfır (0) not almış sayılır, ve o öğrenci hakkında Yükseköğretim Kurumları Öğrenci Disiplin Yönetmeliği hükümleri uyarınca disiplin kovuşturması yapılır.



Canonical Forms:

$$Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu = G$$

$$A^* = A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2$$

$$B^* = 2A\xi_x\eta_x + B(\xi_x\eta_y + \xi_y\eta_x) + 2C\xi_y\eta_y$$

$$C^* = A\eta_x^2 + B\eta_x\eta_y + C\eta_y^2$$

$$D^* = A\xi_{xx} + B\xi_{xy} + C\xi_{yy} + D\xi_x + E\xi_y$$

$$E^* = A\eta_{xx} + B\eta_{xy} + C\eta_{yy} + D\eta_x + E\eta_y$$

$$F^* = F$$

$$G^* = G$$

$$H^* = -D^*u_\xi - E^*u_\eta - F^*u + G^*$$

$$\frac{dy}{dx} = \frac{B \pm \sqrt{\Delta}}{2A}$$

Fourier Transforms:

$$F(\omega) = \mathcal{F}[f](\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x)e^{-i\omega x} dx$$

$$f(x) = \mathcal{F}^{-1}[F](x) = \int_{-\infty}^{\infty} F(\omega)e^{i\omega x} d\omega$$

$$f(x) \qquad F(\omega)$$

$$u_t(x,t) \qquad U_t(\omega,t)$$

$$u_x(x,t) \qquad i\omega U(\omega,t)$$

$$e^{-\alpha x^2} \qquad \frac{1}{\sqrt{4\pi\alpha}}e^{-\frac{\omega^2}{4\omega}}$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi)g(x-\xi) d\xi \quad F(\omega)G(\omega)$$

$$\delta(x-x_0) \qquad \frac{1}{2\pi}e^{-i\omega x_0}$$

$$f(x-\beta) \qquad e^{-i\omega\beta}F(\omega)$$

$$xf(x) \qquad iF_{\omega}(\omega)$$

$$\frac{2\alpha}{x^2+\alpha^2} \qquad e^{-|\omega|\alpha}$$

Famous PDEs:

 $\sin a\omega$

 $f(x) = \begin{cases} 0 & |x| > a \\ 1 & |x| < a \end{cases}$

 $u_t = k u_{xx}$ heat equation $u_{tt} - c^2 u_{xx} = 0$ wave equation $\nabla^2 u = 0$ Laplace's Equation Fourier Series:

$$f(x) = \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos \frac{k\pi}{L} x + b_k \sin \frac{k\pi}{L} x$$
$$a_0 = \frac{1}{L} \int_{-L}^{L} f(x) dx$$

$$a_k = \frac{1}{L} \int_{-L}^{L} f(x) \cos \frac{k\pi}{L} x \ dx$$

$$b_k = \frac{1}{L} \int_{-L}^{L} f(x) \sin \frac{k\pi}{L} x \ dx$$

If
$$f(x) = \sum_{k=1}^{\infty} a_n \cos \frac{n\pi x}{L}$$
 then

$$f'(x) = \sum_{k=1}^{\infty} -\left(\frac{n\pi}{L}\right) a_n \sin\frac{n\pi x}{L}.$$

If
$$f(x) = \sum_{k=1}^{\infty} b_n \sin \frac{n\pi x}{L}$$
 then

$$f'(x) = \frac{1}{L} \Big[f(L) - f(0) \Big] + \sum_{k=1}^{\infty} \Big[\frac{n\pi}{L} b_n + \frac{2}{L} \Big((-1)^n f(L) - f(0) \Big) \Big] \cos \frac{n\pi x}{L}.$$

ODEs:

The solution of $\phi' = \mu \phi$ is

$$\phi(x) = Ae^{\mu x}$$
.

The solution of $\phi'' = \mu^2 \phi$ is

$$\begin{split} \phi(x) &= A e^{\mu x} + B e^{-\mu x} \\ &= C \cosh \mu x + D \sinh \mu x. \end{split}$$

The solution of $\phi'' = -\mu^2 \phi$ is

$$\phi(x) = A\cos\mu x + B\sin\mu x.$$

The solution of $x(x\phi')' - \mu^2 \phi = 0 \ (\mu \neq 0)$ is

$$\phi(x) = Ax^{-\mu} + Bx^{\mu}.$$

The solution of $x(x\phi')' = 0$ is

$$\phi(x) = A \log x + B.$$

Soru 1 (Characteristics) Consider the PDE

$$\frac{\partial u}{\partial t} - \frac{1}{3}u\frac{\partial u}{\partial x} = 0$$

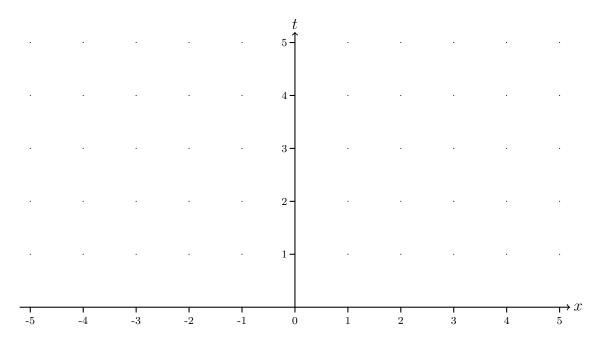
(1)

with the initial condition

$$u(x,0) = \begin{cases} 2, & x < 4 \\ 3, & x > 4. \end{cases}$$
 (2)

(a) [3p] Replace (1) by a system of 2 ODEs.

(b) [6p] Plot the characteristics (t against x) for this problem.



fan-like characteristics

shock wave characteristics

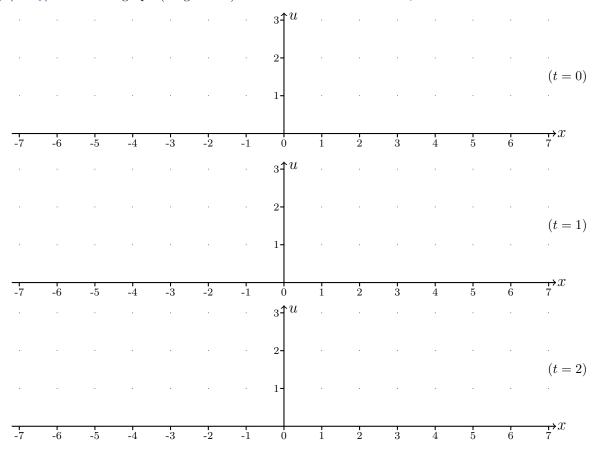
neither

both

$$\begin{cases} \frac{\partial u}{\partial t} - \frac{1}{3}u\frac{\partial u}{\partial x} = 0\\ u(x,0) = \begin{cases} 2, & x < 4\\ 3, & x > 4. \end{cases} \end{cases}$$

$$u(x,t) = \left\{$$

(e) $[3 \times 2p]$ Sketch the graph (u against x) of the solution at times t = 0, t = 1 and t = 2.



ÖĞRENCİ NO.

Soru 2 (Finite String Wave Equation) Consider the wave equation on a string, of length L, with fixed ends:

$$\begin{cases} u_{tt} - c^{2}u_{xx} = 0 & 0 < x < L & t > 0 \\ u(x,0) = f(x) & f: (0,L) \to \mathbb{R} \\ u_{t}(x,0) = g(x) & g: (0,L) \to \mathbb{R} \\ u(0,t) = 0 & t \end{cases}$$

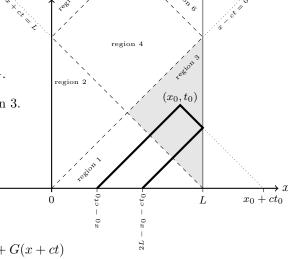
$$(3)$$

where c > 0.

Let

region
$$3 := \{(x, t) : x \le L, x - ct \ge 0 \text{ and } x + ct \ge L\}.$$

In this question, you will calculate the solution in region 3.



(a) [5p] First show that

$$u(x,t) = F(x - ct) + G(x + ct)$$

solves the wave equation, $u_{tt} - c^2 u_{xx} = 0$, for any twice differentiable functions $F:(0,L) \to \mathbb{R}$ and $G:(0,L) \to \mathbb{R}$.

Using the initial conditions we can see that:

$$f(x) = u(x,0) = F(x) + G(x)$$

$$g(x) = u_t(x,0) = -cF'(x) + cG'(x)$$
(4)

(b) [5p] Use (4) to show that

$$-F(x) + G(x) = \frac{1}{c} \int_0^x g(z) dz.$$

[HINT: You may assume that F(0) = G(0)]

(c) [4p] Use (b) and (4) to show that

$$F(x) = \frac{1}{2}f(x) - \frac{1}{2c} \int_0^x g(z) \ dz.$$

(d) [4p] Next use (a) and (3) show that

$$G(L+ct) = -F(L-ct).$$

and that

$$G(z) = -F(2L - z)$$
 for all $z \ge L$.

(e) [7p] Use (a), (c) and (d) to show that the solution in region 3 is

$$u(x,t) = \frac{f(x-ct) - f(2L - x - ct)}{2} - \frac{1}{2c} \int_0^{x-ct} g(\xi) \ d\xi + \frac{1}{2c} \int_0^{2L - x - ct} g(\xi) \ d\xi.$$
 (5)

Soru 3 (Separation of Variables) Consider the heat equation on a rod of length L:

$$\begin{cases} u_t = ku_{xx} & 0 < x < L, \quad 0 < t \\ u_x(0,t) = 0 & \\ u_x(L,t) = 0. \end{cases}$$
 (6)

(a) [5p] If u(x,t) = X(x)T(t), show that X and T satisfy

$$X'' + \lambda X = 0$$
 and $T' + k\lambda T = 0$

for some constant $\lambda \in \mathbb{R}$.

(b) [3p] What boundary conditions does X satisfy?



(c) [12p] By considering the cases $\lambda < 0$, $\lambda = 0$ and $\lambda > 0$ separately, find all the eigenvalues and eigenfunctions of

$$X'' + \lambda X = 0$$

subject to the boundary conditions that you wrote in part (b).

(d) [5p] Find the general solution of

$$\begin{cases} u_t = ku_{xx} & 0 < x < L, \quad 0 < t \\ u_x(0,t) = 0 & \\ u_x(L,t) = 0. & \end{cases}$$



Soru 4 (Fourier Transforms) [25p] Use the Fourier Transform to solve

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = 13 \frac{\partial^4 u}{\partial x^4} - \frac{\partial^2 u}{\partial x^2}, & -\infty < x < \infty, \quad 0 < t < \infty, \\ u(x,0) = \frac{1}{1+x^2} & \\ u_t(x,0) = 0. & \end{cases}$$
 (7)

[HINT: You may give your answer as a double integral, or as a convolution of 2 functions.]



Soru 5 (Fourier Cosine Series) Define the function $f:[0,\pi]\to\mathbb{R}$ by

$$f(x) = \begin{cases} -1 & x = 0, \ x = \frac{\pi}{2}, \text{ or } x = \pi \\ 1 & 0 < x < \frac{\pi}{2} \\ 0 & \frac{\pi}{2} < x < \pi. \end{cases}$$
(8)

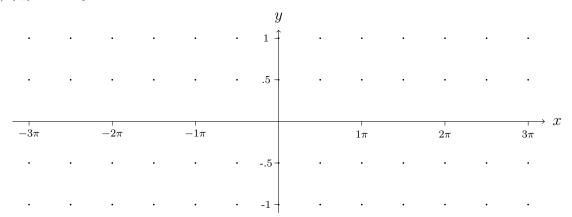
(a) [6p] Show that

$$\{\cos nx : n \in \mathbb{N}\}$$

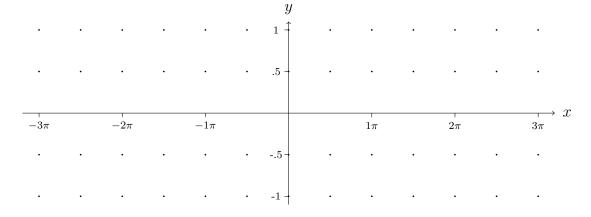
is an orthogonal system on $[-\pi, \pi]$.

[HINT: $\cos(A+B) = \cos A \cos B - \sin A \sin B$, so $\cos(A+B) + \cos(A-B) = ?$ and $\cos(A+B) - \cos(A-B) = ?$]

(b) [2p] Sketch f.



(c) [7p] Sketch the Fourier Cosine Series of f.



$$f(x) = \begin{cases} -1 & x = 0, \ x = \frac{\pi}{2}, \text{ or } x = \pi\\ 1 & 0 < x < \frac{\pi}{2}\\ 0 & \frac{\pi}{2} < x < \pi. \end{cases}$$

(d) [10p] Calculate the coefficients $(a_k, k = 0, 1, 2, 3, ...)$ of the Fourier **Cosine** Series of f.