

1. Mass-spring systems is given by

$$my'' + cy' + ky = r(t)$$

Here $m = 1, c = 2, k = 1, r(t) = te^{-t}$

$$y'' + 2y' + y = te^{-t}$$

The auxiliary equation is

$$s^2 + 2s + 1 = 0 \Rightarrow s = -1, -1$$

The two independent solutions are

$$y_1(t) = e^{-t}, y_2(t) = te^{-t}$$

[1 Mark]

Green's function is given by

$$G(t, x) = \frac{y_1(x)y_2(t) - y_1(t)y_2(x)}{W(x)}$$

$$W(x) = \begin{vmatrix} y_1(x) & y_2(x) \\ y_1'(x) & y_2'(x) \end{vmatrix} = \begin{vmatrix} e^{-x} & xe^{-x} \\ -e^{-x} & e^{-x} - xe^{-x} \end{vmatrix} = e^{-2x} \begin{vmatrix} 1 & x \\ -1 & 1-x \end{vmatrix} = e^{-2x}(1-x+x) = e^{-2x}$$

[1 Mark]

$$G(t, x) = \frac{e^{-x}te^{-t} - e^{-t}xe^{-x}}{e^{-2x}} = \frac{e^{-x}e^{-t}(t-x)}{e^{-2x}} = e^{x-t}(t-x)$$

[1 Mark]

The system is at rest after attaching the ball, we say it as initial value problem. That is $y(t_0) =$

0 or $y(0) = 0$

$$y_p(t) = \int_{t_0}^t G(t, x)r(x)dx = \int_{t_0}^t e^{x-t}(t-x)xe^{-x}dx$$

[1 Mark]

$$y_p(t) = e^{-t} \int_{t_0}^t (xt - x^2)dx = e^{-t} \left[\frac{x^2}{2}t - \frac{x^3}{3} \right]_{t_0}^t = e^{-t} \left[\frac{t^3}{2} - \frac{t^3}{3} - \frac{t_0^2 t}{2} + \frac{t_0^3}{3} \right] = e^{-t} \left(\frac{t^3}{6} - \frac{t_0^2 t}{2} + \frac{t_0^3}{3} \right)$$

or

$$y_p(t) = \frac{e^{-t}t^3}{6}$$

[1 Mark]

- 2.

$$\begin{aligned} \sin \theta \frac{d^2 y}{d\theta^2} + \cos \theta \frac{dy}{d\theta} + n(n+1) \sin \theta y &= 0 \\ \Rightarrow \sin \theta \frac{d}{d\theta} \left(\frac{dy}{d\theta} \right) + \frac{d}{d\theta} (\sin \theta) \frac{dy}{d\theta} + n(n+1) \sin \theta y &= 0 \\ \Rightarrow \frac{d}{d\theta} \left(\sin \theta \frac{dy}{d\theta} \right) + n(n+1) \sin \theta y &= 0 \end{aligned}$$

Let $x = \cos \theta$ [0.5 Marks]

$$\frac{d}{d\theta} = \frac{d}{dx} \frac{dx}{d\theta} = -\sin \theta \frac{d}{dx} \Rightarrow \frac{dy}{d\theta} = -\sin \theta \frac{dy}{dx} \Rightarrow \sin \theta \frac{dy}{d\theta} = -\sin^2 \theta \frac{dy}{dx} = -(1-x^2) \frac{dy}{dx}$$

[0.5 Marks]

$$\frac{d}{d\theta} \left(\sin \theta \frac{dy}{d\theta} \right) = -\sin \theta \frac{d}{dx} \left(-(1-x^2) \frac{dy}{dx} \right) = \sin \theta \frac{d}{dx} \left((1-x^2) \frac{dy}{dx} \right)$$

$$\Rightarrow \frac{d}{d\theta} \left(\sin \theta \frac{dy}{d\theta} \right) + n(n+1) \sin \theta y = \sin \theta \frac{d}{dx} \left((1-x^2) \frac{dy}{dx} \right) + n(n+1) \sin \theta y$$

$$\Rightarrow \frac{d}{dx} \left((1-x^2) \frac{dy}{dx} \right) + n(n+1)y = 0$$

Which is the Legendre's equation

[1 Marks]

The solution of this ODE is given by $P_n(\cos \theta)$

For $n = 1$

Recurrence Relation

$$P_{k+1}(x) = \frac{2k+1}{k+1} x P_k(x) - \frac{k}{k+1} P_{k-1}(x)$$

$$P_0(x) = 1 \Rightarrow P_0(\cos \theta) = 1$$

$$P_1(x) = x \Rightarrow P_1(\cos \theta) = \cos \theta$$

$$k = 1 \Rightarrow P_2(x) = \frac{3}{2} x P_1(x) - \frac{1}{2} P_0(x)$$

$$\Rightarrow P_2(x) = \frac{1}{2} (3x^2 - 1) \Rightarrow P_2(\cos \theta) = \frac{1}{2} (3 \cos^2 \theta - 1)$$

$$k = 2 \Rightarrow P_3(x) = \frac{5}{3} x P_2(x) - \frac{2}{3} P_1(x) = \frac{5}{3} \left(\frac{3x^3}{2} - \frac{x}{2} \right) - \frac{2}{3} x = \frac{5x^3}{2} - \frac{x}{3} \left(\frac{5}{2} + 2 \right)$$

$$P_3(x) = \frac{1}{2} (5x^3 - 3x) \Rightarrow P_3(\cos \theta) = \frac{1}{2} (5 \cos^3 \theta - 3 \cos \theta)$$

$$k = 3 \Rightarrow P_4(x) = \frac{7}{4} x P_3(x) - \frac{3}{4} P_2(x) = \frac{7}{8} (5x^4 - 3x^2) - \frac{3}{8} (3x^2 - 1)$$

$$P_4(x) = \frac{1}{8} (35x^4 - 30x^2 + 3) \Rightarrow P_4(\cos \theta) = \frac{1}{2} (35 \cos^4 \theta - 30 \cos^2 \theta + 3)$$

$$k = 4 \Rightarrow P_5(x) = \frac{9}{5} x P_4(x) - \frac{4}{5} P_3(x) = \frac{9}{40} (35x^5 - 30x^3 + 3x) - \frac{4}{10} (5x^3 - 3x)$$

$$= \frac{1}{40} (315x^5 - 350x^3 + 75x)$$

$$P_5(x) = \frac{1}{8} (63x^5 - 70x^3 + 15x) \Rightarrow P_5(\cos \theta) = \frac{1}{2} (63 \cos^5 \theta - 70 \cos^3 \theta + 15 \cos \theta)$$

$$k = 5 \Rightarrow P_6(x) = \frac{11}{6} x P_5(x) - \frac{5}{6} P_4(x) = \frac{11}{48} (63x^6 - 70x^4 + 15x^2) - \frac{5}{48} (35x^4 - 30x^2 + 3)$$

$$= \frac{1}{48} (693x^6 - 945x^4 + 315x^2 - 15)$$

$$P_6(x) = \frac{1}{16} (231x^6 - 315x^4 + 105x^2 - 5)$$

$$\Rightarrow P_6(\cos \theta) = \frac{1}{16} (231 \cos^6 \theta - 315 \cos^4 \theta + 105 \cos^2 \theta - 5)$$

3. Recurrence Relation

$$J_{v-1}(x) + J_{v+1}(x) = \frac{2v}{x} J_v(x)$$

Or

$$x J_{v-1}(x) + x J_{v+1}(x) = 2v J_v(x)$$

[0.5 Mark]

$$v = \frac{1}{2} \Rightarrow J_{\frac{1}{2}} = xJ_{\frac{3}{2}} + xJ_{-\frac{1}{2}} \Rightarrow J_{\frac{3}{2}} = \frac{1}{x}J_{\frac{1}{2}} - J_{-\frac{1}{2}}$$

[0.5 Mark]

$$J_{\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \sin x, J_{-\frac{1}{2}}(x) = \sqrt{\frac{2}{\pi x}} \cos x$$

$$J_{\frac{3}{2}} = \frac{1}{x} \sqrt{\frac{2}{\pi x}} \sin x - \sqrt{\frac{2}{\pi x}} \cos x$$

$$v = -\frac{1}{2} \Rightarrow J_{\frac{1}{2}} = -\frac{1}{x}J_{-\frac{1}{2}} - J_{-\frac{3}{2}} \Rightarrow J_{-\frac{3}{2}} = -\frac{1}{x}J_{-\frac{1}{2}} - J_{\frac{1}{2}}$$

$$J_{-\frac{3}{2}} = -\frac{1}{x} \sqrt{\frac{2}{\pi x}} \cos x - \sqrt{\frac{2}{\pi x}} \sin x$$

[0.5 Mark]

$$F(x, \sin x, \cos x) = J_{\frac{3}{2}} + \frac{1}{\pi} J_{-\frac{3}{2}} = \sqrt{\frac{2}{\pi x}} \sin x \left(\frac{1}{x} - \frac{1}{\pi} \right) - \sqrt{\frac{2}{\pi x}} \cos x \left(1 + \frac{1}{\pi x} \right)$$

[0.5 Mark]

$$y\left(\frac{\pi}{2}\right) = \frac{2}{\pi} \left(\frac{2}{\pi} - \frac{1}{\pi} \right) = \frac{2}{\pi^2}$$

[1 Mark]

4. $(x^2 + 1)y'' + xy' - y = 0$

Singular points at $x = \pm i$. Remaining points are ordinary points. Both are regular singular points as

$$(x \pm i)p(x) = \frac{x}{x \mp i}, (x \pm i)^2 q(x) = -\frac{(x \pm i)}{(x \mp i)}$$

[1 Mark]

Therefore, power series solution at 0 will converge $|x| < 1$.

$$\begin{aligned} & (x^2 + 1) \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + x \sum_{n=1}^{\infty} n a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n \\ &= \sum_{n=2}^{\infty} n(n-1)a_n x^n + \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + \sum_{n=1}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n \\ &= \sum_{n=2}^{\infty} n(n-1)a_n x^n + \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + \sum_{n=2}^{\infty} n a_n x^n + a_1 x - \sum_{n=2}^{\infty} a_n x^n - a_0 - a_1 x \end{aligned}$$

Replace n by $n+2$ in second sum

$$= \sum_{n=2}^{\infty} n(n-1)a_n x^n + \sum_{n=2}^{\infty} (n+2)(n+1)a_{n+2} x^n + 2a_2 + 6a_3 x + \sum_{n=2}^{\infty} n a_n x^n - \sum_{n=2}^{\infty} a_n x^n - a_0$$

$$= \sum_{n=2}^{\infty} [n(n-1)a_n + (n+2)(n+1)a_{n+2} + na_n - a_n]x^n + 2a_2 + 6a_3x - a_0$$

$$n(n-1)a_n + (n+2)(n+1)a_{n+2} + (n-1)a_n = 0$$

[1 Mark]

$$(n+1)(n-1)a_n + (n+2)(n+1)a_{n+2} = 0$$

$$(n-1)a_n + (n+2)a_{n+2} = 0$$

$$a_{n+2} = \frac{1-n}{n+2}a_n$$

$$a_2 = \frac{a_0}{2}, a_3 = 0$$

Odd terms are zero after except $n = 1$

$$y_1(x) = a_1x$$

$$a_4(x) = -\frac{1}{4}a_2 = -\frac{1}{2^2 2!}a_0$$

$$a_6 = -\frac{3}{6}a_4 = \frac{3}{2 \cdot 4 \cdot 6}a_0 = \frac{1 \cdot 3}{2^3 3!}a_0$$

$$a_{2n} = \frac{(-1)^{n-1}(1 \cdot 3 \cdot 5 \dots (2n-3))}{2^n n!}$$

$$y_2(x) = 1 + \frac{1}{2}x^2 + \sum_{n=2}^{\infty} \frac{(-1)^{n-1}(1 \cdot 3 \cdot 5 \dots (2n-3))}{2^n n!}x^{2n}$$

[1 Mark]

Second Problem

$$3xy'' + y' - y = 0$$

$x = 0$ is a singular point and it is a regular singular point, remaining points are ordinary points. It satisfies the conditions of Frobenius theorem, therefore, we apply the Frobenius method.

$$y = \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$3x \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-2} + \sum_{n=0}^{\infty} (n+r)a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$= 3 \sum_{n=0}^{\infty} (n+r)(n+r-1)a_n x^{n+r-1} + \sum_{n=0}^{\infty} (n+r)a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$= \sum_{n=0}^{\infty} (n+r)(3n+3r-3+1)a_n x^{n+r-1} - \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$= x^r \left[\sum_{n=0}^{\infty} (n+r)(3n+3r-2)a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n \right]$$

$$= x^r \left[r(3r-2)x^{-1} + \sum_{n=1}^{\infty} (n+r)(3n+3r-2)a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n \right]$$

Replace n by $n+1$ in first sum

$$= x^r \left[r(3r-2)a_0 x^{-1} + \sum_{n=0}^{\infty} (n+r+1)(3n+3r+1)a_{n+1} x^n - \sum_{n=0}^{\infty} a_n x^n \right]$$

$$= x^r \left[r(3r-2)a_0x^{-1} + \sum_{n=0}^{\infty} [(n+r+1)(3n+3r+1)a_{n+1} - a_n]x^n \right]$$

Indicial equation $r(3r-2) = 0 \Rightarrow r = 0, \frac{2}{3}$

[1 Mark];

$$a_{n+1} = \frac{a_n}{(n+r+1)(3n+3r+1)}$$

$r = 0,$

$$a_{n+1} = \frac{a_n}{(n+1)(3n+1)}$$

[1 Mark]

$r = \frac{2}{3},$

$$a_{n+1} = \frac{a_n}{\left(n + \frac{2}{3} + 1\right) 3(n+1)} = \frac{a_n}{(3n+5)(n+1)}$$

[1 Mark]

For $r = 0$

$$\begin{aligned} a_1 &= \frac{a_0}{1.1} \\ a_2 &= \frac{a_1}{2.4} = \frac{a_0}{2! 1.4} \\ a_n &= \frac{a_0}{n! 1.4.7 \dots (3n-2)} \\ y_1(x) &= 1 + \sum_{n=1}^{\infty} \frac{a_0}{n! 1.4.7 \dots (3n-2)} x^n \end{aligned}$$

For $r = \frac{2}{3}$

$$\begin{aligned} a_1 &= \frac{a_0}{5.1} \\ a_2 &= \frac{a_1}{2.8} = \frac{a_0}{2! 5.8} \\ a_n &= \frac{a_0}{n! 5.8.11 \dots (3n+2)} \\ y_2(x) &= x^{2/3} \left[1 + \sum_{n=1}^{\infty} \frac{1}{n! 5.8.11 \dots (3n+2)} x^n \right] \end{aligned}$$

It converges for all x

5.

a. $u_{xx} + x^2 u_{yy} = 0$

It is elliptic everywhere except $x = 0$. At $x = 0$, it is parabolic.

[0.5 Marks]

For elliptic region

$$\begin{aligned} A &= 1, B = 0, C = x^2 \\ \sqrt{4AC - B^2} &= 2x \end{aligned}$$

$$\xi = y + \int -\frac{B}{2A} dx = y$$

[0.5 Mark]

$$\eta = \int \frac{\sqrt{4AC - B^2}}{2A} dx = \int x dx = \frac{x^2}{2}$$

[0.5 Mark]

$$\begin{aligned} u_x &= u_\xi \xi_x + u_\eta \eta_x \\ u_{xx} &= u_{\xi\xi} \xi_x^2 + 2u_{\xi\eta} \xi_x \eta_x + u_{\eta\eta} \eta_x^2 + u_\xi \xi_{xx} + u_\eta \eta_{xx} \\ u_{yy} &= u_{\xi\xi} \xi_y^2 + 2u_{\xi\eta} \xi_y \eta_y + u_{\eta\eta} \eta_y^2 + u_\xi \xi_{yy} + u_\eta \eta_{yy} \\ \xi_x &= 0, \xi_{xx} = 0, \xi_y = 1, \xi_{yy} = 0 \\ \eta_x &= x, \eta_{xx} = 1, \eta_y = 0, \eta_{yy} = 0 \end{aligned}$$

[1 Mark]

$$\begin{aligned} u_{xx} &= x^2 u_{\eta\eta} + u_\eta = 2\eta u_{\eta\eta} + u_\eta \\ u_{yy} &= u_{\xi\xi} \\ x^2 u_{yy} &= 2\eta u_{\xi\xi} \\ u_{xx} + x^2 u_{yy} &= 0 \Rightarrow 2\eta(u_{\xi\xi} + u_{\eta\eta}) + u_\eta = 0 \\ &\Rightarrow (u_{\xi\xi} + u_{\eta\eta}) = -\frac{u_\eta}{2\eta} \end{aligned}$$

b. $u_{xx} - xu_{yy} = 0$

This problem is hyperbolic for $x > 0$, elliptic for $x < 0$, parabolic for $x = 0$

$$A = 1, B = 0, C = -x$$

$$B^2 - 4AC = 4x$$

[0.5 Marks]

For hyperbolic region

$$\xi = y + \int \frac{-B + \sqrt{B^2 - 4AC}}{2A} dx = y + \int \sqrt{x} dx = y + \frac{2}{3} x^{\frac{3}{2}}$$

[0.5 Mark]

$$\begin{aligned} \eta &= y + \int \frac{-B - \sqrt{B^2 - 4AC}}{2A} dx = y - \int \sqrt{x} dx = y - \frac{2}{3} x^{\frac{3}{2}} \\ \xi - \eta &= \frac{4}{3} x^{\frac{3}{2}} \end{aligned}$$

[0.5 Mark]

$$\begin{aligned} u_x &= u_\xi \xi_x + u_\eta \eta_x \\ u_{xx} &= u_{\xi\xi} \xi_x^2 + 2u_{\xi\eta} \xi_x \eta_x + u_{\eta\eta} \eta_x^2 + u_\xi \xi_{xx} + u_\eta \eta_{xx} \\ u_{yy} &= u_{\xi\xi} \xi_y^2 + 2u_{\xi\eta} \xi_y \eta_y + u_{\eta\eta} \eta_y^2 + u_\xi \xi_{yy} + u_\eta \eta_{yy} \\ \xi_x &= \sqrt{x}, \xi_{xx} = \frac{1}{2\sqrt{x}}, \xi_y = 1, \xi_{yy} = 0 \\ \eta_x &= -\sqrt{x}, \eta_{xx} = -\frac{1}{2\sqrt{x}}, \eta_y = 1, \eta_{yy} = 0 \end{aligned}$$

[1 Mark]

$$\begin{aligned} u_{xx} &= xu_{\xi\xi} - 2xu_{\xi\eta} + xu_{\eta\eta} + \frac{1}{2\sqrt{x}}u_\xi - \frac{1}{2\sqrt{x}}u_\eta \\ u_{yy} &= u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta} \\ -xu_{yy} &= -x(u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta}) \end{aligned}$$

$$\begin{aligned}
u_{xx} - xu_{yy} = 0 &\Rightarrow \frac{1}{2\sqrt{x}} \left[(u_\xi - u_\eta) + 2x^{\frac{3}{2}}(u_{\xi\xi} - 2u_{\xi\eta} + u_{\eta\eta} - u_{\xi\xi} - 2u_{\xi\eta} - u_{\eta\eta}) \right] = 0 \\
&\Rightarrow (u_\xi - u_\eta) + \frac{3}{2}(\xi - \eta)(-4u_{\xi\eta}) = 0 \\
u_{\xi\eta} &= \frac{(u_\xi - u_\eta)}{6(\xi - \eta)}
\end{aligned}$$

c. $u_{xx} - x^2u_{yy} = 0$

This problem is hyperbolic for all $x \neq 0$, and parabolic for $x = 0$

$$A = 1, B = 0, C = -x^2$$

$$B^2 - 4AC = 4x^2$$

$$\frac{-B \pm \sqrt{B^2 - 4AC}}{2A} = \pm x$$

[0.5 Marks]

For hyperbolic region

$$\xi = y + \int \frac{-B + \sqrt{B^2 - 4AC}}{2A} dx = y + \int x dx = y + \frac{x^2}{2}$$

[0.5 Mark]

$$\begin{aligned}
\eta = y + \int \frac{-B - \sqrt{B^2 - 4AC}}{2A} dx &= y - \int x dx = y - \frac{x^2}{2} \\
\xi - \eta &= x^2
\end{aligned}$$

[0.5 Mark]

$$\begin{aligned}
u_x &= u_\xi \xi_x + u_\eta \eta_x \\
u_{xx} &= u_{\xi\xi} \xi_x^2 + 2u_{\xi\eta} \xi_x \eta_x + u_{\eta\eta} \eta_x^2 + u_\xi \xi_{xx} + u_\eta \eta_{xx} \\
u_{yy} &= u_{\xi\xi} \xi_y^2 + 2u_{\xi\eta} \xi_y \eta_y + u_{\eta\eta} \eta_y^2 + u_\xi \xi_{yy} + u_\eta \eta_{yy} \\
\xi_x &= x, \xi_{xx} = 1, \xi_y = 1, \xi_{yy} = 0 \\
\eta_x &= -x, \eta_{xx} = -1, \eta_y = 1, \eta_{yy} = 0
\end{aligned}$$

[1 Mark]

$$\begin{aligned}
u_{xx} &= x^2 u_{\xi\xi} - 2x^2 u_{\xi\eta} + x^2 u_{\eta\eta} + u_\xi - u_\eta \\
u_{yy} &= u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta} \\
-x^2 u_{yy} &= -x^2 (u_{\xi\xi} + 2u_{\xi\eta} + u_{\eta\eta}) \\
u_{xx} - x^2 u_{yy} = 0 &\Rightarrow [(u_\xi - u_\eta) + x^2 (u_{\xi\xi} - 2u_{\xi\eta} + u_{\eta\eta} - u_{\xi\xi} - 2u_{\xi\eta} - u_{\eta\eta})] = 0 \\
&\Rightarrow (u_\xi - u_\eta) + (\xi - \eta)(-4u_{\xi\eta}) = 0 \\
u_{\xi\eta} &= \frac{(u_\xi - u_\eta)}{4(\xi - \eta)}
\end{aligned}$$

6. Using separating variables

$$u(x, t) = F(x)G(t)$$

$$F'' - kF = 0$$

$$\ddot{G} - 4kG = 0$$

$$u_x(0, t) = F'(0)G(t) = 0, F'(0) = 0$$

For $k = 0$

$$F(x) = ax + b$$

$$F'(0) = 0 \Rightarrow a = 0 \Rightarrow F(x) = b$$

$$\ddot{G} = 0 \Rightarrow G = ct + d$$

Therefore,

$$\begin{aligned} u(x, t) &= b(ct + d) \\ u(x, 0) &= x^2 e^{-x} \Rightarrow bd = x^2 e^{-x} \\ u_t(x, 0) &= \frac{x^2}{\sqrt{x^2 + 4}} \Rightarrow bc = \frac{x^2}{\sqrt{x^2 + 4}} \end{aligned}$$

[1 Mark]

Assume $k = \mu^2$

$$\begin{aligned} F(x) &= Ae^{\mu x} + Be^{-\mu x} \\ F'(x) &= A\mu e^{\mu x} - \mu B e^{-\mu x} \\ F'(0) &= 0 \Rightarrow \mu(A - B) = 0 \Rightarrow \mu = 0 \text{ or } A = B \end{aligned}$$

$\mu = 0 \Rightarrow k = 0$. So, let assume $\mu \neq 0$

$$\begin{aligned} F(x) &= A(e^{\mu x} + e^{-\mu x}) \\ \ddot{G} - 4\mu^2 G &= 0 \Rightarrow G = C e^{2\mu t} + D e^{-2\mu t} \\ u(x, t) &= A(e^{\mu x} + e^{-\mu x})(C e^{2\mu t} + D e^{-2\mu t}) \\ u(x, 0) &= AC e^{\mu x} + AD e^{-\mu x} = x^2 e^{-x} \\ u_t(x, 0) &= 2AC\mu e^{\mu x} - 2AD\mu e^{-\mu x} = \frac{x^2}{\sqrt{x^2 + 4}} \\ AC &= \frac{e^{-\mu x}}{3\mu} \left[\frac{x^2}{\sqrt{x^2 + 4}} - 2\mu x^2 e^{-x} \right] \\ AD &= -\frac{e^{\mu x}}{3\mu} \left[\frac{x^2}{\sqrt{x^2 + 4}} - 2\mu x^2 e^{-x} \right] \end{aligned}$$

Assume $k = -p^2$

$$\begin{aligned} F(x) &= A \cos px + B \sin px \\ F'(x) &= -pA \sin px + pB \cos px \\ F'(0) &= 0 \Rightarrow pB = 0 \end{aligned}$$

Either $p = 0$ or $B = 0$

$p = 0 \Rightarrow k = 0$. So, let assume $p \neq 0$

$$\begin{aligned} F(x) &= A \cos px \\ \ddot{G} + 4p^2 G &= 0 \Rightarrow G = C \cos 2pt + D \sin 2pt \\ u_p(x, t) &= \cos px (C_p \cos 2pt + D_p \sin 2pt) \end{aligned}$$

For all p . Here we assumed that $A = 1$

Since it is true for any p , we get a Fourier integral representation of the solution which is written as

$$\begin{aligned} u(x, t) &= \int_0^\infty \cos px (C_p \cos 2pt + D_p \sin 2pt) dp \\ u(x, 0) &= x^2 e^{-x} \Rightarrow \int_0^\infty \cos px C_p dp = x^2 e^{-x} \Rightarrow C_p = \frac{2}{\pi} \int_0^\infty \cos pv v^2 e^{-v} dv \end{aligned}$$

$$u_t(x, 0) = \frac{x^2}{\sqrt{x^2 + 4}} \Rightarrow \int_0^\infty \cos px \, 2p D_p \, dp = \frac{x^2}{\sqrt{x^2 + 4}} \Rightarrow D_p = \frac{2}{p} \int_0^\infty \cos pv \frac{v^2}{\sqrt{v^2 + 4}} \, dv$$

However, the solution diverges as $x \rightarrow \infty$

7. $x = r \cos \theta \sin \phi, y = r \sin \theta \sin \phi, z = r \cos \phi$

Method 1:

$$x_r = \cos \theta \sin \phi = \frac{x}{r}, y_r = \sin \theta \sin \phi = \frac{y}{r}, z_r = \cos \phi = \frac{z}{r}$$

$$x_\theta = -r \sin \theta \sin \phi = -y, y_\theta = r \cos \theta \sin \phi = x, z_\theta = 0$$

$$x_\phi = r \cos \theta \cos \phi, y_\phi = r \sin \theta \cos \phi, z_\phi = -r \sin \phi$$

$$u_r = u_x x_r + u_y y_r + u_z z_r$$

$$r u_r = u_x r \cos \theta \sin \phi + u_y r \sin \theta \sin \phi + u_z r \cos \phi$$

$$u_\theta = u_x x_\theta + u_y y_\theta$$

$$u_\theta = -u_x r \sin \theta \sin \phi + u_y r \cos \theta \sin \phi$$

$$u_\phi = u_x x_\phi + u_y y_\phi + u_z z_\phi$$

$$u_\phi = u_x r \cos \theta \cos \phi + u_y r \sin \theta \cos \phi - u_z r \sin \phi$$

1.5 Marks

$$x_{rr} = 0, y_{rr} = 0, z_{rr} = 0$$

$$x_{\theta\theta} = -y_\theta = -x, y_{\theta\theta} = x_\theta = -y, z_{\theta\theta} = 0$$

$$x_{\phi\phi} = -r \cos \theta \sin \phi = -x, y_{\phi\phi} = -r \sin \theta \sin \phi = -y, z_{\phi\phi} = -r \cos \phi = -z$$

$$u_{rr} = (u_x x_r + u_y y_r + u_z z_r)_r$$

$$u_{rr} = u_{xx} x_r^2 + u_{yy} y_r^2 + u_{zz} z_r^2 + 2u_{xy} x_r y_r + 2u_{xz} x_r z_r + 2u_{yz} y_r z_r + u_x x_{rr} + u_y y_{rr} + u_z z_{rr}$$

$$u_{\theta\theta} = u_{xx} x_\theta^2 + u_{yy} y_\theta^2 + 2u_{xy} x_\theta y_\theta + u_x x_{\theta\theta} + u_y y_{\theta\theta}$$

$$u_{\phi\phi} = u_{xx} x_\phi^2 + u_{yy} y_\phi^2 + u_{zz} z_\phi^2 + 2u_{xy} x_\phi y_\phi + 2u_{xz} x_\phi z_\phi + 2u_{yz} y_\phi z_\phi + u_x x_{\phi\phi} + u_y y_{\phi\phi} + u_z z_{\phi\phi}$$

$$u_{rr} = u_{xx} (\cos^2 \theta \sin^2 \phi) + u_{yy} (\sin^2 \theta \sin^2 \phi) + u_{zz} \cos^2 \phi + 2u_{xy} (\cos \theta \sin \theta \sin^2 \phi)$$

$$+ 2u_{xz} \cos \theta \sin \phi \cos \phi + 2u_{yz} \sin \theta \sin \phi \cos \phi$$

1 Mark

$$u_{\theta\theta} = u_{xx} r^2 \sin^2 \theta \sin^2 \phi + u_{yy} r^2 \cos^2 \theta \sin^2 \phi - 2u_{xy} r^2 \cos \theta \sin \theta \sin^2 \phi - u_x r \cos \theta \sin \phi - u_y r \sin \theta \sin \phi$$

1 Mark

$$u_{\phi\phi} = u_{xx} r^2 \cos^2 \theta \cos^2 \phi + u_{yy} r^2 \sin^2 \theta \cos^2 \phi + u_{zz} r^2 \sin^2 \phi + 2u_{xy} r^2 \cos \theta \sin \theta \cos^2 \phi - 2u_{xz} r^2 \cos \theta \cos \phi \sin \phi - 2u_{yz} r^2 \sin \theta \cos \phi \sin \phi - u_x r \cos \theta \sin \phi - u_y r \sin \theta \sin \phi - u_z r \cos \phi$$

1 Mark

$$\begin{aligned} r^2 u_{rr} + u_{\phi\phi} &= u_{xx} (r^2 \cos^2 \theta (\sin^2 \phi + \cos^2 \phi)) + u_{yy} (r^2 \sin^2 \theta (\sin^2 \phi + \cos^2 \phi)) \\ &\quad + u_{zz} r^2 (\cos^2 \phi + \sin^2 \phi) + 2u_{xy} (r^2 \cos \theta \sin \theta (\sin^2 \phi + \cos^2 \phi)) \\ &\quad + 2u_{xz} r^2 \cos \theta \sin \phi \cos \phi - 2u_{xz} r^2 \cos \theta \sin \phi \cos \phi + 2u_{yz} r^2 \sin \theta \sin \phi \cos \phi \\ &\quad - 2u_{yz} r^2 \sin \theta \cos \phi \sin \phi - u_x r \cos \theta \sin \phi - u_y r \sin \theta \sin \phi - u_z r \cos \phi \end{aligned}$$

$$\begin{aligned} r^2 u_{rr} + u_{\phi\phi} &= u_{xx} r^2 \cos^2 \theta + u_{yy} r^2 \sin^2 \theta + u_{zz} r^2 + 2u_{xy} r^2 \cos \theta \sin \theta - u_x r \cos \theta \sin \phi \\ &\quad - u_y r \sin \theta \sin \phi - u_z r \cos \phi \end{aligned}$$

$$r^2 u_{rr} + u_{\phi\phi} + ru_r = u_{xx} r^2 \cos^2 \theta + u_{yy} r^2 \sin^2 \theta + u_{zz} r^2 + 2u_{xy} r^2 \cos \theta \sin \theta$$

$$u_{\theta\theta} = \sin^2 \phi \left(u_{xx} r^2 \sin^2 \theta + u_{yy} r^2 \cos^2 \theta - 2u_{xy} r^2 \cos \theta \sin \theta - \frac{u_x r \cos \theta}{\sin \phi} - \frac{u_y r \sin \theta}{\sin \phi} \right)$$

$$\frac{1}{\sin^2 \phi} u_{\theta\theta} = \left(u_{xx} r^2 \sin^2 \theta + u_{yy} r^2 \cos^2 \theta - 2u_{xy} r^2 \cos \theta \sin \theta - \frac{u_x r \cos \theta}{\sin \phi} - \frac{u_y r \sin \theta}{\sin \phi} \right)$$

$$\begin{aligned} r^2 u_{rr} + u_{\phi\phi} + ru_r + \frac{1}{\sin^2 \phi} u_{\theta\theta} \\ = u_{xx} r^2 (\cos^2 \theta + \sin^2 \theta) + u_{yy} r^2 (\sin^2 \theta + \cos^2 \theta) + u_{zz} r^2 + 2u_{xy} r^2 \cos \theta \sin \theta \\ - 2u_{xy} r^2 \cos \theta \sin \theta - \frac{u_x r \cos \theta}{\sin \phi} - \frac{u_y r \sin \theta}{\sin \phi} \end{aligned}$$

0.5 Mark

$$\begin{aligned} r^2 u_{rr} + u_{\phi\phi} + ru_r + \frac{1}{\sin^2 \phi} u_{\theta\theta} &= r^2 (u_{xx} + u_{yy} + u_{zz}) - \frac{u_x r \cos \theta}{\sin \phi} - \frac{u_y r \sin \theta}{\sin \phi} \\ r^2 u_{rr} + u_{\phi\phi} + \frac{1}{\sin^2 \phi} u_{\theta\theta} + ru_r &= -\frac{u_x r \cos \theta}{\sin \phi} - \frac{u_y r \sin \theta}{\sin \phi} \\ u_{\phi} &= u_x r \cos \theta \cos \phi + u_y r \sin \theta \cos \phi - u_z r \sin \phi \\ ru_r &= u_x r \cos \theta \sin \phi + u_y r \sin \theta \sin \phi + u_z r \cos \phi \\ \frac{\cos \phi}{\sin \phi} u_{\phi} &= \frac{u_x r \cos \theta \cos^2 \phi}{\sin \phi} + \frac{u_y r \sin \theta \cos^2 \phi}{\sin \phi} - u_z r \cos \phi \\ \frac{\cos \phi}{\sin \phi} u_{\phi} + ru_r &= \frac{u_x r \cos \theta \cos^2 \phi}{\sin \phi} + \frac{u_y r \sin \theta \cos^2 \phi}{\sin \phi} + \frac{u_x r \cos \theta \sin^2 \phi}{\sin \phi} + \frac{u_y r \sin \theta \sin^2 \phi}{\sin \phi} \\ \frac{\cos \phi}{\sin \phi} u_{\phi} + ru_r &= \frac{u_x r \cos \theta (\cos^2 \phi + \sin^2 \phi)}{\sin \phi} + \frac{u_y r \sin \theta (\cos^2 \phi + \sin^2 \phi)}{\sin \phi} \\ \frac{\cos \phi}{\sin \phi} u_{\phi} + ru_r &= \frac{u_x r \cos \theta}{\sin \phi} + \frac{u_y r \sin \theta}{\sin \phi} \end{aligned}$$

0.5 Mark

$$\begin{aligned} r^2 u_{rr} + u_{\phi\phi} + \frac{1}{\sin^2 \phi} u_{\theta\theta} + ru_r &= -\left(\frac{\cos \phi}{\sin \phi} u_{\phi} + ru_r \right) \\ r^2 u_{rr} + u_{\phi\phi} + \frac{1}{\sin^2 \phi} u_{\theta\theta} + 2ru_r + \frac{\cos \phi}{\sin \phi} u_{\phi} &= 0 \end{aligned}$$

0.5 Mark