

All work must be done independently- Points in brackets

1. [15] a. Graph the following function $f(x) = x$, $0 < x < 2$, whose primary period is from -2 to 2 , $L = 4$ assuming an **even** extension.
 b. Assume this even function is periodic and find its Fourier series - **show all steps**.
 c. Present the coefficients solved for in part b. and given the following form for Parseval's identity for Fourier series

$$\frac{1}{L} \int_{x_0}^{x_0+L} [f(x)]^2 dx = \frac{a_0^2}{4} + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

derive the following summation formula (**show all steps**) $\sum_{n=0}^{\infty} \frac{1}{(2n+1)^4} = \frac{\pi^4}{96}$

2. [10] a. Graph the function $f(t) = \begin{cases} A & 0 < t < \tau \\ 0 & \text{otherwise} \end{cases}$
 b. Represent this function in terms of the Heaviside functions.
 c. Find the Fourier transform (**not the series**) for the function represented in b.
 d. Letting $A = \frac{1}{\tau}$ in the answer from part c. find the Fourier transform of $\lim_{\tau \rightarrow 0} f(t)$.
 e. Compare your answer to the Fourier transform representation for $\delta(t)$ in the book, Eq. 5.27.

3. [15] a. Use the basic **integral definition** to find the Laplace transform for $g(t) = \sin 5t$
 b. Find the Laplace transform of $g(t) = t \sin 5t$ using just the Laplace transform table and properties from the book. Do not use the basic integral definition.
 c. Compute the **convolution** of the functions $f(t) = t$ and $g(t) = e^{-t}$ using the integral definition.

Extra credit [3]: Use the Laplace transform to calculate the convolution of the functions in c.

4. [10] Solve the following differential equation by Laplace transform:

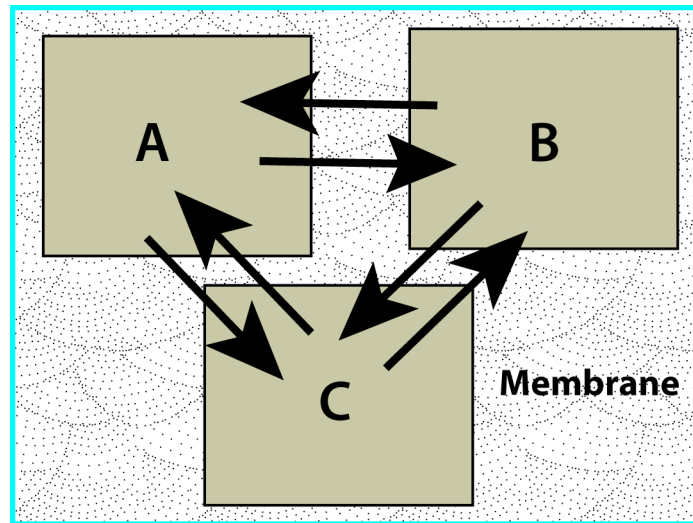
$$y'' + 4y' - 5y = \delta(t-1); y(0) = 0, y'(0) = 3$$

[Note: the Laplace transform of $\delta(t-1)$ is e^{-s}]

by the following steps:

- a. Write the differential equation after the transform has been applied as a function of s .
 b. Solve for $\tilde{y}(s)$
 c. Solve for $y(t)$ using part b.

5. [20] A simple model for a membrane system is represented by the following diagram.



The transport in both directions is at the same rate for the salt concentration in the reservoirs A, B and C and represented by the arrows to the left and right.

That is $A \rightarrow B$, $A \leftarrow B$, $C \rightarrow B$, $C \leftarrow B$, $A \rightarrow C$, $A \leftarrow C$ all rates are 10min^{-1} and the reservoirs A, B and C are the same size (containing either water or salt water). You can take the movement of salt across the membranes in units of g/min.

Reservoirs B and C contain NO salt dissolved in fresh water at time $t = 0$.

Reservoir A contains 20g of salt dissolved in fresh water at time $t = 0$.

- Write down the differential equations and initial conditions that describe this system.
 - Take the Laplace transform of the equations a. and present their representation in s space
 - Solve the equations from part b. in s space - **show all steps**.
 - Finish the problem by finding the solutions for $A(t)$, $B(t)$ and $C(t)$ - **show all steps**.
- Extra credit [2]** By the way what are the values of $A(t)$, $B(t)$ and $C(t)$ as $t \rightarrow \infty$?

6. [10] Another special function generated by a Sturm-Liouville differential equation is that for the Laguerre polynomials. They can be generated by the following formulation:

$$L_0(x) = 1 \text{ and } L_n(x) = \frac{e^x}{n!} \frac{d^n}{dx^n} (x^n e^{-x}) \quad n = 1, 2, \dots$$

Show by using the above formulation that: (**Note, show all steps**)

$$L_1(x) = 1 - x, \quad L_2(x) = 1 - 2x + \frac{x^2}{2} \text{ and } L_3(x) = 1 - 3x + \frac{3x^2}{2} - \frac{x^3}{6}$$

Extra credit [10] Show that the Laguerre polynomials are orthogonal on the positive axis $0 \leq x < \infty$ with respect to the weight function e^{-x} . It suffices to show that the following

integral $\int e^{-x} x^k L_n(x) dx = 0$ since the highest power of L_n is x^n and taking $k < n$.

7. [20] For the differential equation $x^2 \frac{d^2 y}{dx^2} + x \frac{dy}{dx} - y = x$, $y(x)|_{x=e} = y(e) = 0$, $y'(x)|_{x=e} = 2$

- a. Make the usual substitution (**show all work**), $x = e^t$ to restructure this equation as a differential equation with constant coefficients with respect to the variable t – present this equation in terms of the variable t .
- b. For this equation in part a., written now as a function of t , solve for the homogeneous solution (**need not show steps – the easy way!**).
- c. Solve the same homogenous equation that was solved in part b. (function of t), however this time use the **method of series solution – show all steps**. [Hint: To find the two independent solutions for this homogenous equation first take $a_0 = 1$; $a_1 = 1$ then take $a_0 = 1$; $a_1 = -1$]

Extra credit [5] Show that the answers in parts b. and c. are equivalent (provided you make certain assumptions and use additional derivation).

- d. Using the inhomogeneous differential equation from part a. in terms of the variable t and using the homogeneous solution from part b. solve for the particular solution in terms of the variable t **using variation of parameters**.
- e. Write the total solution $y(t)$ to the differential equation in the variable t derived in part a. using the solutions from parts b. and d. Then write it in terms of the variable x .
- f. Apply the initial conditions to the total solution in part e. and finish solving for the coefficients associated with the homogeneous part of the solution.