

Final Exam
M 3150-001, Spring 2017

Name

Solve the following problems. Show the method (the derivation),

1. Find the Fourier series of

$$f(x) = \begin{cases} 0 & \text{if } x \in (-1, 0) \\ 1 & \text{if } x \in (0, 1) \end{cases}, \quad x \in (-1, 1).$$

Evaluate the first four coefficients of the series.

2. A 1-periodic function $g(t)$, $t \in (0, 1)$ is presented by its Fourier series

$$g(t) = \sum_{n=1}^{\infty} a_n \sin(\pi n t)$$

with some unknown coefficients a_n . This function satisfies the differential equation

$$g''(t) + c^2 g(t) = \sum_{n=1}^{\infty} \frac{1}{\pi^3 n^3} \sin(\pi n t)$$

Find the coefficients a_n .

3. Find $u(x, t)$, that satisfies the following conditions:

Heat Equation $\frac{\partial u}{\partial t} = 2 \frac{\partial^2 u}{\partial x^2}, \quad x \in [0, 1], \quad t \in [0, \infty).$

Boundary cond. $u(0, t) = 0, \quad u(1, t) = 0.$

Initial cond. $u(x, 0) = 2 \sin(7\pi x).$

4. Determine the equilibrium temperature distribution $u(r, \theta)$ *outside* of a disk of radius $a = 1$, if the boundary temperature is $u(1, \theta) = 2 + \cos(5\theta)$, and the temperature at infinity is bounded. Show the separation of variables technique.

Note: Laplacian in polar coordinates has the form:

$$\nabla u(r, \theta) = \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial u}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}.$$

5. A string vibrates according to the equation

$$\frac{\partial^2 u}{\partial t^2} = 9 \frac{\partial^2 u}{\partial x^2},$$

where $u(x, t)$ is the deflection, $x \in [0, 1]$, $t \in [0, \infty)$.

The ends are fixed: $u(0, t) = 0$, $u(1, t) = 0$,

the initial shape $u(x, 0) = f(x)$ is $f(x) = \sin(\pi x) - 2 \sin(5\pi x)$, and

the initial speed is zero, $\frac{\partial u}{\partial t}|_{t=0} = 0$.

Find $u(x, t)$.

6. The initial distribution of the temperature in an infinite bar is

$$u(x, 0) = e^{-4x^2}$$

The diffusivity constant k is equal two, $k = 2$. Find the temperature distribution $u(x, t)$ at any time t using convolution formula.

Hint: The inverse Fourier transform \mathcal{F}^{-1} of $G(\omega) = e^{-k\omega^2 t}$ is

$$\mathcal{F}^{-1}(G(\omega)) = \sqrt{\frac{\pi}{kt}} e^{-\frac{x^2}{4kt}}$$