

UNIVERSITY OF LONDON

GOLDSMITHS COLLEGE

B. Sc. Examination 2002

MATHEMATICS

MT52016A(M227) Analysis and Applied Mathematics

Duration: 3 hours

Date and time:

Do not attempt more than THREE questions in section A. Do not attempt more than THREE questions in section B.

Full marks will be awarded for complete answers to SIX questions; three from section A and three from section B. USE SEPARATE BOOKLETS FOR SECTION A AND SECTION B.

Electronic calculators may be used. The make and model should be specified on the script and the calculator must not be programmed prior to the examination.

**THIS EXAMINATION PAPER MUST NOT BE
REMOVED FROM THE EXAMINATION ROOM**

0.1 SECTION B

Question 1 (a) Use the D -operator method or otherwise to solve the following differential equation

$$\frac{d^2y}{dx^2} - 4\frac{dy}{dx} + 3y = 4e^{-x} \sin 2x.$$

[10]

(b) Solve for x and y , using the D -operator method, or otherwise, the following system of differential equations

$$\frac{dx}{dt} + 2x + y = 0$$

$$\frac{dy}{dt} + x + 2y = e^t$$

given that $x = 0, y = 0$ at $t = 0$.

[10]

Question 2 The differential equation

$$2x^2 \frac{d^2y}{dx^2} - x \frac{dy}{dx} + (1 - 2x)y = 0,$$

has solutions of the form $y = \sum_{r=0}^{\infty} a_r x^{c+r}$.

(a) Show that $c = \frac{1}{2}$ or 1.

[6]

(b) Show also that

$$a_r = -\frac{2}{(c+r)(2c+2r-3)+1} a_{r-1},$$

where $r = 1, 2, 3, \dots$

[5]

(c) Hence obtain two linearly independent solutions of the differential equation, and calculate the first four terms in each solution.

[9]

Question 3 (a) A function $f(x)$ of period 2π is defined in the interval $[-\pi, \pi]$ by

$$\begin{aligned} f(x) &= 0, & -\pi \leq x < 0 \\ &= x, & 0 \leq x \leq \pi. \end{aligned}$$

(i) Sketch the graph of $f(x)$ in the range $-3\pi < x < 3\pi$. [4]

(ii) Find the Fourier series for $f(x)$. [16]

Question 4 Let $y(t)$ be a function such that

$$\lim_{t \rightarrow \infty} e^{-st}y(t) = 0 \quad \text{and} \quad \lim_{t \rightarrow \infty} e^{-st} \frac{dy}{dt}(t) = 0 \quad \text{for a given parameter } s.$$

(a) Given that the Laplace transform of $y(t)$ is defined by

$$L\{y(t)\} = \int_0^{\infty} e^{-st}y(t)dt = \bar{y}(s),$$

where $\bar{y}(s)$ is a function of the parameter s , show that for $s > a$

$$L\{e^{at}\} = \frac{1}{s-a}.$$

[3]

(b) Show also that for $s > a$

$$L\{te^{at}\} = \frac{1}{(s-a)^2}.$$

[3]

(c) Show that

$$L\left\{\frac{dy}{dt}(t)\right\} = sL\{y(t)\} - y(0),$$

[3]

(d) Apply Laplace transforms to solve the differential equation

$$\frac{d^2y}{dt^2} - 4\frac{dy}{dt} + 4y = 6te^{2t},$$

given that

$$y = 1 \quad \text{and} \quad \frac{dy}{dt} = 1, \quad \text{when } t = 0.$$

It may be assumed that

$$L\{e^{at}t^n\} = \frac{n!}{(s-a)^{n+1}},$$

and

$$L\left\{\frac{d^2y}{dt^2}(t)\right\} = s^2L\{y(t)\} - sy(0) - \frac{dy}{dt}(0).$$

[11]

Question 5 Find the solution of the wave equation

$$\frac{\partial^2 y}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 y}{\partial t^2},$$

where c is a real constant and $y(x, t)$ is the displacement of a string of length ℓ which satisfies the following conditions

$$\begin{aligned} y &= 0 \text{ at } x = 0 \text{ and at } x = \ell \text{ for all values of } t, \\ y &= a \sin \frac{\pi x}{\ell} \text{ when } t = 0 \text{ for all } x \in [0, \ell], \\ \frac{\partial y}{\partial t} &= b \sin \frac{\pi x}{\ell} \text{ when } t = 0 \text{ for all } x \in [0, \ell]. \end{aligned}$$

[20]

Question 6 (a) Find $\text{div } \mathbf{A}$ and $\text{curl } \mathbf{A}$ given that

$$\mathbf{A} = x^2y\mathbf{i} - yz\mathbf{j} + 3y^2z\mathbf{k}.$$

[6]

(b) (i). Evaluate

$$\oint_c x^2y dx + xy^2 dy,$$

where c is the closed curve of the region bounded by $y = x^2$ and $y = x$, and is traversed in the positive anti-clockwise sense. [7]

(ii). Check this result by use of Green's Theorem. [7]

END OF EXAMINATION