



- Answer all the following questions
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- No. of questions: 3
- Total Mark: 80 Marks

1a) Evaluate the following integrals

$$\text{i) } \int_0^{\infty} \frac{t^{c+1}}{(1+t^2)^2} dt, \quad \text{ii) } \int_0^1 \frac{t^{3c-m}}{\sqrt[3]{1-t^3}} dt, \quad \text{iii) } \int_{-\pi/6}^{\pi/3} (\sqrt{3} \sin\theta + \cos\theta)^{1/4} d\theta, \quad \text{iv) } \int_0^{\infty} a^{-m x^n} dx,$$

$$\text{v) } \int_0^{\infty} t^2 \cos 3t e^{-5t} dt, \quad \text{vi) } \int_0^1 x^m (\log_a x)^n dx, \quad \int_c \frac{z^3 + 5z + 7}{(z-i)^2} dz \quad c: z-2 + z+2 = 6$$

(21 marks)

1b) Find Laplace Transform for the following functions

$$\text{i) } f(t) = \frac{e^{2t} - e^{-3t}}{t^2} + \cos 2t \cosh 5t, \quad \text{ii) } g(t) = \begin{cases} t^2 + 1 & t < 1 \\ e^{-3t} + 1 & 1 < t < 2 \\ 1 & t > 2 \end{cases} + t \int_{u=0}^t e^{-2u} \sin u du$$

(8 marks)

2a) Find inverse Laplace for the following functions:

$$\text{i) } F(S) = \frac{e^{-2\pi s}}{(s+1)^2 + 4} + \frac{25}{s^3(s^2 + 4s + 4)}, \quad \text{ii) } G(S) = \frac{9s + 4}{(s+3)^3} + \frac{s+5}{s^2 + 6s + 20}$$

(8 marks)

2b-i) If $f(z) = e^x \cos(ay) + i e^x \sin(y-b)$ is differentiable at every point, then find a and b.

(5 marks)

2b-ii) Find residues of $f(z) = \frac{z^3 + 5z + 7}{(z-1)^2(z^2 - 3z - 4)}$ using Residue theorem – Laurant series.

(5 marks)

2b-iii) Expand in Fourier series

$$\text{I) } f(x) = \begin{cases} \pi/2 + x, & -\pi \leq x \leq 0 \\ \pi/2 - x, & 0 < x \leq \pi \end{cases}, \text{ then deduce the sum } \frac{1}{3^4} + \frac{1}{5^4} + \frac{1}{7^4} + \dots$$

$$\text{II) } f(x) = \begin{cases} x, & 0 \leq x \leq \pi \\ -(x - \pi), & \pi < x \leq 2\pi \end{cases}, \text{ then find } \sum_{n=1}^{\infty} \frac{1}{n}$$

(10 marks)

3-a) Solve using Laplace Transform the following differential equations:

$$\text{i) } y' - 2y = 8t, y(0) = 3,$$

$$\text{ii) } y'' + y = -12 e^{-2t} \cos t, y(\pi/4) = \pi/2, y'(\pi/4) = 2 - \sqrt{2}$$

(8 marks)

3b-i) Find the constants of the curve $y(x) = a \cos x + b \sin x$ that fit the data: (-1,2), (3,4), (6,9)

(7 marks)

3b-ii) Solve the following system of equations using Picard up to 2nd approximation

$$x' - 3y' = -2t + x - 2y - 7, 2x' + y' = 10t + y + 3 - t^2, x(0) = 1, y(0) = -3$$

(8 marks)

Good Luck

BOARD OF EXAMINERS:

Dr. Khaled El Naggar

Model answer

1a-i) Put $y = t^2$, therefore $dt = \frac{1}{2} y^{-1/2} dy$, therefore $\int_0^{\infty} \frac{t^{c+1}}{(1+t^2)^2} dt = \frac{1}{2} \int_0^{\infty} \frac{y^{c/2}}{(1+y)^2} dy = \frac{1}{2} \beta(m, n)$,

where $m-1 = c/2$, $m+n = 2$

1a-ii) Put $y = t^3$, therefore $dt = \frac{1}{3} y^{-2/3} dy$, therefore $\int_0^1 \frac{t^{3c-m}}{\sqrt[3]{(1-t^3)}} dt = \frac{1}{3} \int_0^1 \frac{y^{(3c-m)/3} y^{-2/3}}{\sqrt[3]{(1-y)}} dy$

1a-iii) $\int_{-\pi/6}^{\pi/3} (\sqrt{3} \sin\theta + \cos\theta)^{1/4} d\theta$
 $= 2 \int_{-\pi/6}^{\pi/3} \left(\frac{\sqrt{3}}{2} \sin\theta + \frac{1}{2} \cos\theta\right)^{1/4} d\theta = 2 \int_{-\pi/6}^{\pi/3} [\cos(\pi/6) \sin\theta + \cos(\pi/6) \cos\theta]^{1/4} d\theta$, put $y = \theta + \pi/6$, thus
 $\int_{-\pi/6}^{\pi/3} (\sqrt{3} \sin\theta + \cos\theta)^{1/4} d\theta = \int_{-\pi/6}^{\pi/3} [\sin(\theta + \pi/6)]^{1/4} d\theta = \int_0^{\pi/2} [\sin y]^{1/4} dy = \frac{1}{2} \beta(m, n)$, $2m-1 = 1/4$, $2n-1 = 0$

1a-vii) Since $z = i$ is inside contour, therefore $\int_c \frac{z^3 + 5z + 7}{(z-i)^2} dz = 2\pi i f'(i) = 4\pi i$

1b-i) $F(s) = \int_s^{\infty} [\ln(s+3) - \ln(s-2)] ds + \frac{1}{2} \left[\frac{s-5}{(s-5)^2 + 4} + \frac{s+5}{(s+5)^2 + 4} \right]$

1b-ii) $G(s) = \int_0^1 [t^2 + 1] e^{-st} dt + \int_1^2 [e^{-3t} + 1] e^{-st} dt + \int_2^{\infty} e^{-st} dt - \frac{d}{ds} \left[\frac{1}{s[(s+2)^2 + 1]} \right]$

2a-i) Since $L^{-1} \left\{ \frac{25}{s(s+2)^2} \right\} = 25 \int_{u=0}^t u e^{-2u} du = \frac{-25}{4} [(2t+1)e^{-2t} - 1]$, therefore $L^{-1} \left\{ \frac{1}{s^2(s+2)^2} \right\} =$

$(-25/4) \int_{u=0}^t [(2u+1)e^{-2u} - 1] du = (25/4)[(t+1)e^{-2t} + t - 1]$, therefore $L^{-1} \left\{ \frac{1}{s^3(s+2)^2} \right\} =$

$(25/4) \int_{u=0}^t [(u+1)e^{-2u} + u - 1] du$ and $L^{-1} \left\{ \frac{e^{-2\pi s}}{(s+1)^2 + 4} \right\} = (1/2) \sin 2(t-2\pi) e^{-(t-2\pi)} u(t-2\pi)$

2a-ii) Since $\frac{9s+4}{(s+3)^3} = \frac{9(s+3) - 23}{(s+3)^3}$, therefore $L^{-1} \left\{ \frac{9s+4}{(s+3)^3} \right\} = 9te^{-3t} - (23/2)t^2 e^{-3t}$ and $\frac{s+5}{s^2+6s+20} =$

$\frac{(s+3)+2}{(s+3)^2+11}$, therefore $L^{-1} \left\{ \frac{s+5}{s^2+6s+20} \right\} = e^{-3t} [\cos \sqrt{11} t + (2/\sqrt{11}) \sin \sqrt{11} t]$

2b-i) Since the function is differentiable, therefore $f(z)$ is analytic, i.e. Cauchy-Riemann equation is

satisfied, hence $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$, thus $e^x \cos(ay) = e^x \cos(y-b)$, then $a=1$, $b=0$.

2b-ii) $f(z) = \frac{z^3 + 5z + 7}{(z-1)^2(z^2 - 3z - 4)} = \frac{z^3 + 5z + 7}{(z-1)^2(z-4)(z+1)}$, $\text{Res}_{z=1} = \frac{1}{1!} \lim_{z \rightarrow 1} \frac{d}{dz} (z-1)^2 \frac{z^3 + 5z + 7}{(z-1)^2(z^2 - 3z - 4)}$

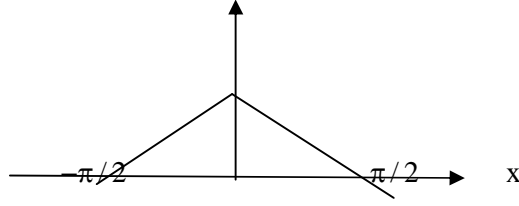
$= \lim_{z \rightarrow 1} \frac{(3z^2 + 5)(z^2 - 3z - 4) - (2z - 3)(z^3 + 5z + 7)}{(z^2 - 3z - 4)^2} = \frac{-35}{36}$, $\text{Res}_{z=-1} = \lim_{z \rightarrow -1} (z+1) \frac{z^3 + 5z + 7}{(z-1)^2(z-4)(z+1)} =$

$\frac{-1}{20}$, $\text{Res}_{z=4} = \lim_{z \rightarrow 4} (z-4) \frac{z^3 + 5z + 7}{(z-1)^2(z-4)(z+1)} = \frac{91}{45}$.

Using Laurant series $\frac{z^3 + 5z + 7}{(z-1)^2(z^2 - 3z - 4)} = \frac{121z - 199}{36(z-1)^2} + \frac{91}{45(z-4)} - \frac{1}{20(z+1)} =$
 $= \frac{-35z - 43}{36z^2(1 - \frac{1}{z})^2} + \frac{91}{45z(1 - \frac{4}{z})} - \frac{1}{20z(1 + \frac{1}{z})}$, where $|z| > 4$

2b-iii)

I) The function is even, therefore



$$a_0 = \frac{2}{\pi} \int_0^{\pi/2} [(\pi/2) - x] dx = 0,$$

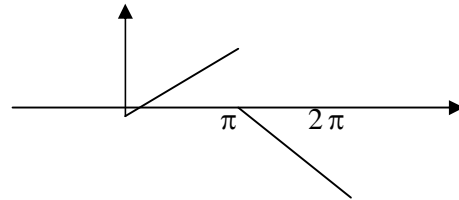
$$a_n = \frac{2}{\pi} \int_0^{\pi/2} [(\pi/2) - x] \cos(nx) dx = \frac{2}{\pi} \left[\left[\frac{1}{n} \sin(nx) \right] + \left(\frac{-1}{n^2} \cos(nx) \right) \right]_0^{\pi/2} = \frac{2}{n^2 \pi} (1 - \cos n\pi)$$

Therefore $a_{2n} = 0$ and $a_{2n-1} = \frac{4}{(2n-1)^2 \pi}$, thus $f(x) = \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} \cos(2n-1)x$

By using parseval, we get $\frac{1}{\pi} \left[\int_{-\pi}^0 [(\pi/2) + x]^2 dx + \int_0^{\pi} [(\pi/2) - x]^2 dx \right] = \frac{16}{\pi^2} \sum_{n=1}^{\infty} \frac{1}{(2n-1)^4} = \frac{\pi^2}{6}$,

therefore $\sum_{n=1}^{\infty} \frac{1}{(2n-1)^4} = \frac{\pi^4}{96}$, thus $\frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \frac{1}{7^4} + \dots = \frac{\pi^4}{96}$, hence $\frac{1}{3^4} + \frac{1}{5^4} + \frac{1}{7^4} + \dots = \frac{\pi^4}{96} - 1$

II) The function is odd harmonic, therefore



$$a_{2n-1} = \frac{2}{\pi} \int_0^{\pi} x \cos(2n-1)x dx = \frac{2}{\pi} \left(x \left(\frac{\sin(2n-1)x}{2n-1} \right) - \left(\frac{-\cos(2n-1)x}{(2n-1)^2} \right) \right)_0^{\pi} = -\frac{4}{\pi(2n-1)^2}$$

$$b_{2n-1} = \frac{2}{\pi} \int_0^{\pi} x \sin(2n-1)x dx = \frac{2}{\pi} \left(x \left(\frac{-\cos(2n-1)x}{2n-1} \right) - \left(\frac{-\sin(2n-1)x}{(2n-1)^2} \right) \right)_0^{\pi} = \frac{2}{(2n-1)}$$

Thus $f(x) = \sum_{n=1}^{\infty} a_{2n-1} \cos(2n-1)x + \sum_{n=1}^{\infty} b_{2n-1} \sin(2n-1)x$

Put $x = 0$, therefore $\sum_{n=1}^{\infty} -\frac{4}{\pi(2n-1)^2} = 0$, therefore $\sum_{n=1}^{\infty} \frac{1}{(2n-1)^2} = 0$

3a-i) By taking Laplace to both sides, we get $Y(s) = \frac{8}{s^2(s-2)} + \frac{3}{(s-2)}$, therefore $y(t) =$

$$4 \int_{u=0}^t [e^{2u} - 1] du + 3e^{2t}$$

3a-ii) By taking Laplace to both sides, we get $s^2 Y(s) - sy(0) - y'(0) + Y(s) = \frac{-12(s+2)}{(s+2)^2 + 1}$

Therefore $Y(s) = \frac{-12(s+2)}{[(s+2)^2 + 1][s^2 + 1]} + \frac{as}{[s^2 + 1]} + \frac{b}{[s^2 + 1]}$ by assuming $y(0)=a$ and $y'(0) = b$

Thus $Y(s) = \frac{As + B}{[(s+2)^2 + 1]} + \frac{Cs + D}{[s^2 + 1]} + \frac{as}{[s^2 + 1]} + \frac{b}{[s^2 + 1]}$, therefore

$y(t) = A e^{-2t} \cos t + (B-2A) e^{-2t} \sin t + C \cos t + D \sin t + a \cos t + b \sin t$,

but $y(\pi/4) = \pi/2$, $y'(\pi/4) = 2-\sqrt{2}$, therefore we can get a and b .

3b-i) If we consider the function $y = a \phi_0(x) + b \phi_1(x)$ such that

$$\sum_{i=1}^N y_i \phi_0(x_i) = a \sum_{i=1}^N \phi_0^2(x_i) + b \sum_{i=1}^N \phi_0(x_i) \phi_1(x_i), \quad \sum_{i=1}^N y_i \phi_1(x_i) = a \sum_{i=1}^N \phi_0(x_i) \phi_1(x_i) + b \sum_{i=1}^N \phi_1^2(x_i),$$

where $\phi_0(x) = \cos(x)$ and $\phi_1(x) = \sin x$, $\sum_{i=1}^3 \phi_0(x_i) \phi_1(x_i) = -0.86$, $\sum_{i=1}^3 \phi_0^2(x_i) = 2.19$, $\sum_{i=1}^3 \phi_1^2(x_i) = 0.81$,

$$\sum_{i=1}^3 \phi_0(x_i) y_i = 5.76, \quad \sum_{i=1}^3 \phi_1(x_i) y_i = -3.63, \quad \text{therefore: } 5.76 = 2.19a - 0.86b, \quad -3.63 = -0.86a + 0.81b$$