

MECHANICAL ENGINEERING

APPLIED MATHEMATICS III

CBCGS(NOV- 2019)

Q.P.Code: 68650

Q1 a) Find Laplace transform of $f(t) = e^{-4t} \sin 3t \cos 2t$. (5)

$$\sin 2t \cdot \sin 3t = \frac{1}{2} \cdot 2 \sin 3t \sin 2t = \frac{-1}{2} [\cos 5t - \cos t]$$

$$\therefore L(\sin 2t \cdot \sin 3t) = \frac{-1}{2} [L(\cos 5t) - L(\cos t)] = \frac{-1}{2} \left[\frac{s}{s^2 + 5^2} - \frac{s}{s^2 + 1^2} \right]$$

Now, by shifting theorem,

$$\begin{aligned} L(e^{-4t} \sin 2t \cdot \sin 3t) &= \frac{-1}{2} \left[\frac{s+4}{(s+4)^2 + 5^2} - \frac{s+4}{(s+4)^2 + 1^2} \right] \\ &= \frac{-1}{2} \left[\frac{s+4}{s^2 + 8s + 41} - \frac{s+4}{s^2 + 8s + 17} \right] \\ &= \frac{12(s+4)}{(s^2 + 8s + 41)(s^2 + 8s + 17)} \end{aligned}$$

Q1 b) Show that the set of functions $f(x) = 1$, $g(x) = x$ are orthogonal on $(-1,1)$. Determine the constants a and b such that the function $h(x) = 1 + ax + bx^2$ is orthogonal to both $f(x)$ and $g(x)$. (5)

$$\int_{-1}^1 f(x) \cdot g(x) dx = \int_{-1}^1 (x) dx = 0$$

Hence, the given sets are orthogonal on each other over $(-1,1)$.

$$\int_{-1}^1 f(x) \cdot h(x) dx = 0 \quad \therefore \int_{-1}^1 1 \cdot (-1 + ax + bx^2) dx = 0$$

$$\therefore [-x + \frac{ax^2}{2} + \frac{bx^3}{3}] \Big|_{-1}^1 = 0 \quad \therefore -2 + \frac{2b}{3} = 0 \quad \therefore b = 3$$

$$\int_{-1}^1 g(x) \cdot h(x) dx = 0 \quad \therefore \int_{-1}^1 x \cdot (-1 + ax + bx^2) dx = 0$$

$$\therefore [\frac{-x^2}{2} + \frac{ax^3}{3} + \frac{bx^4}{4}] \Big|_{-1}^1 = 0 \quad \therefore a = 0$$

$$\therefore h(x) = 3x^2 - 1$$

Q1 c) Evaluate $\int (z^2 - 2\bar{z} + 1) dz$ where C is circle $|z| = 1$. (5)

$$\text{Let } z = re^{i\theta} \quad \therefore \bar{z} = re^{-i\theta} \quad \text{Here, } r = 1$$

Putting the values in the equation,

$$\begin{aligned}
 \int (z^2 - 2\bar{z} + 1) dz &= \int (e^{i\theta})^2 - 2 e^{-i\theta} + 1) ie^{i\theta} d\theta \\
 \theta \text{ goes from } 0 \text{ to } 2\pi \\
 &= \int_0^{2\pi} (e^{2i\theta} - 2 e^{-i\theta} + 1) ie^{i\theta} d\theta \\
 &= i \int_0^{2\pi} (e^{3i\theta} - 2 e^0 + e^{i\theta}) d\theta \\
 &= i \left[\frac{e^{3i\theta}}{3i} - 2\theta + \frac{e^{i\theta}}{i} \right] \\
 &= \left[\frac{e^{6i\pi}}{3} - 4i\pi + e^{i2\pi} \right] - \left[\frac{1}{3} + 1 \right] \\
 &= \left[\frac{1}{3} (\cos 6\pi + i \sin 6\pi) - 4i\pi + (\cos 2\pi + i \sin 2\pi) \right] - \frac{4}{3} \\
 \therefore \int (z^2 - 2\bar{z} + 1) dz &= -4i\pi
 \end{aligned}$$

Q1 d) Compute the Spearman's Rank correlation coefficient R and Karl Pearson's correlation r from the following data, (5)

| | | | | | |
|----------|------------|------------|------------|------------|------------|
| x | 12 | 17 | 22 | 27 | 32 |
| y | 113 | 119 | 117 | 115 | 121 |
| | | | | | |

| Sr.No | X | X | x^2 | Y | y | y^2 | xy | R_1 | R_2 | $(R_1 - R_2)^2$ |
|--------------|------------|-----|-------|------------|----|-------|-----------|-----------|-------|-----------------|
| 1 | 12 | -10 | 100 | 117 | -4 | 16 | 40 | 5 | 5 | 0 |
| 2 | 17 | -5 | 25 | 119 | 2 | 4 | -10 | 4 | 4 | 4 |
| 3 | 22 | 0 | 0 | 117 | 0 | 0 | 0 | 3 | 3 | 0 |
| 4 | 27 | 5 | 25 | 115 | -2 | 4 | -10 | 2 | 2 | 4 |
| 5 | 32 | 10 | 100 | 121 | 4 | 16 | 40 | 1 | 1 | 0 |
| N = 5 | 110 | | | 585 | | | 40 | 60 | | 8 |

$$R = 1 - \frac{6 \sum D^2}{N^3 - N} = 0.6 \quad \bar{X} = \frac{110}{5} = 22, \bar{Y} = \frac{585}{5} = 117$$

$$r = \frac{\sum xy}{\sqrt{\sum x^2} \cdot \sqrt{\sum y^2}} = 0.6$$

2.a) Using Laplace transform, evaluate $\int_0^\infty e^{-t} \int_0^t \frac{\sin u}{u} du dt$ (6)

$$L(\sin u) = \frac{1}{(s^2+1)}$$

$$L\left(\frac{\sin u}{u}\right) = \int_s^\infty \frac{ds}{(s^2+1)} = \frac{\pi}{2} - \tan^{-1}s = \cot^{-1}s$$

$$\therefore L\left(\int_0^t \frac{\sin u}{u} du\right) = \frac{1}{s} \cot^{-1}s$$

$$\text{Now, } \int_0^\infty e^{-st} \int_0^t \frac{\sin u}{u} du dt = \frac{1}{s} \cot^{-1}s$$

Put $s=1$,

$$\therefore \int_0^\infty e^{-t} \int_0^t \frac{\sin u}{u} du dt = \cot^{-1}1 = \frac{\pi}{4}$$

2.b) Find an analytic function $f(z) = u + iv$, if

$$u = e^{-x} \{(x^2 - y^2) \cos y + 2xy \sin y\} \quad (6)$$

$$f(z) = u + iv$$

$$u = e^{-x} \{(x^2 - y^2) \cos y + 2xy \sin y\}$$

$$u_x = \cos y [e^{-x}(2x) + (x^2 - y^2) e^{-x}] + \sin y [e^{-x}(2y) + 2xy e^{-x}]$$

$$u_y = e^{-x} [(x^2 - y^2)(-\sin y) - \cos y(-2y)] + e^{-x} [2xycos y - \sin y 2x]$$

$$f'(z) = u_x - iu_y$$

$$= \cos y [e^{-x}(2x) + (x^2 - y^2) e^{-x}] + \sin y [e^{-x}(2y) + 2xy e^{-x}] - i \{ e^{-x} [(x^2 - y^2)(-\sin y) - \cos y(-2y)] + e^{-x} [2xycos y - \sin y 2x] \}$$

Put $x=z$ and $y=0$

$$\therefore f'(z) = (2ze^{-z} + e^{-z} z^2)$$

$$\therefore f(z) = \int (2ze^{-z} - z + e^{-z} z^2) dz$$

$$\therefore f(z) = -4ze^{-z} - 3e^{-z} - z^2 e^{-z}$$

2.c) Obtain Fourier series of $f(x) = x^2$ in $(0, 2\pi)$. Hence, deduce that-

$$\frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} \dots \dots \quad (8)$$

Let $c=0$ and $c + 2l = 2\pi$

$$\therefore l = \pi$$

$$a_0 = \frac{1}{l} \int_c^{c+2l} f(x) dx = \frac{1}{\pi} \int_0^{2\pi} x^2 dx = \frac{8\pi^2}{3}$$

$$a_n = \frac{1}{l} \int_c^{c+2l} f(x) \cos \frac{n\pi x}{l} dx = \frac{1}{\pi} \int_0^{2\pi} x^2 \cos \frac{n\pi x}{\pi} dx$$

Solving the above integral and applying the limits, we get

$$a_n = \frac{4}{n^2}$$

$$b_n = \frac{1}{l} \int_c^{c+2l} f(x) \sin \frac{n\pi x}{l} dx = \frac{1}{\pi} \int_0^{2\pi} x^2 \sin \frac{n\pi x}{\pi} dx$$

Solving the above integral and applying the limits, we get

$$b_n = \frac{-4\pi}{n}$$

In Fourier series,

$$F(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos \frac{n\pi x}{l} + \sum_{n=1}^{\infty} b_n \sin \frac{n\pi x}{l}$$

$$\therefore x^2 = \frac{8\pi^2/3}{3} + \sum_{n=1}^{\infty} \frac{4}{n^2} \cos \frac{n\pi x}{\pi} + \sum_{n=1}^{\infty} \frac{-4\pi}{n} \sin \frac{n\pi x}{\pi}$$

$$\therefore x^2 = \frac{4\pi^2}{3} + 4 \left[\frac{\cos 1x}{1^2} + \frac{\cos 2x}{2^2} + \frac{\cos 3x}{3^2} + \dots \right] - 4\pi \left[\frac{\sin 1x}{1} + \frac{\sin 2x}{2} + \frac{\sin 3x}{3} + \dots \right]$$

Deduction: Put $x = \pi$

$$\therefore \pi^2 = \frac{4\pi^2}{3} + 4 \left[\frac{\cos 1\pi}{1^2} + \frac{\cos 2\pi}{2^2} + \frac{\cos 3\pi}{3^2} + \dots \right] - 4\pi \left[\frac{\sin 1\pi}{1} + \frac{\sin 2\pi}{2} + \frac{\sin 3\pi}{3} + \dots \right]$$

$$\therefore \frac{-\pi^2}{3} = -4 \left[\frac{-1}{1^2} + \frac{1}{2^2} - \frac{-1}{3^2} + \dots \right] - 0$$

$$\therefore \frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} \dots$$

3.a) Using Bender- Schmidt method, solve $\frac{\partial^2 u}{\partial x^2} - \frac{\partial u}{\partial t} = 0$, subject to the conditions, $u(0,t) = 0$, $u(4,t) = 0$, $u(x,0) = x^2(16 - x^2)$ taking h =1, for 3 minutes. (6)

$$a = 1 \quad h = 1$$

$$k = a \frac{h^2}{2} = 0.5$$

We divide x interval into 4 parts by taking h=1

We also divide time interval by taking k =0.3 up to 3

$$t_0 = 0, t_1 = 0.5, t_2 = 1, t_3 = 1.5, t_4 = 2, t_5 = 2.5, t_6 = 3$$

By data, $u(0, t) = 0$

Hence, for all $x = 0$ and $t = 0, 0.5, 1, 1.5, 2, 2.5, 3$

$\therefore u(0, t) = 0$ for all t.

By data, $u(4,t) = 0$

Hence, for all $x = 4$ and $t = 0, 0.5, 1, 1.5, 2, 2.5, 3$

Now, $u(x,0) = x^2(16 - x^2)$

We now calculate u for t=0 and x= 1,2,3,4

$$\text{When } x= 0, t = 0, \quad u = 0^2(16 - 0^2) = 0$$

$$x= 1, t = 0, \quad u = 1^2(16 - 1^2) = 15$$

$$x= 2, t = 0, \quad u = 2^2(16 - 2^2) = 48$$

$$x= 3, t = 0, \quad u = 3^2(16 - 3^2) = 63$$

$$x= 4, t = 0, \quad u = 4^2(16 - 4^2) = 0$$

$$\text{Now, } c = \frac{a+b}{2}$$

| t,x | 0 | 1 | 2 | 3 | 4 |
|-----|---|------|------|------|---|
| 0 | 0 | 15 | 48 | 63 | 0 |
| 0.5 | 0 | 24 | 39 | 24 | 0 |
| 1 | 0 | 19.5 | 24 | 19.5 | 0 |
| 1.5 | 0 | 12 | 19.5 | 12 | 0 |

| | | | | | |
|-----|---|-------|------|-------|---|
| 2 | 0 | 9.75 | 6 | 9.75 | 0 |
| 2.5 | 0 | 3 | 9.75 | 3 | 0 |
| 3 | 0 | 4.875 | 3 | 4.875 | 0 |

3.b) Using convolution theorem, find the inverse Laplace transform of

$$F(s) = \frac{s^2+s}{(s^2+1)(s^2+2s+2)} \quad (6)$$

$$\text{Let } \varphi_1 = \frac{s+1}{(s^2+2s+2)} \text{ and } \varphi_2 = \frac{s}{(s^2+1)}$$

$$L^{-1} \frac{s+1}{(s+1)^2+1} = e^{-u} L^{-1} \frac{s}{(s^2+1)} = e^{-u} \cos u, \quad L^{-1} \frac{s}{(s^2+1)} = \cos u$$

$$\begin{aligned} \therefore L^{-1} \left[\frac{s+1}{(s^2+2s+2)} \cdot \frac{s}{(s^2+1)} \right] &= \int_0^t e^{-u} \cos u \cdot \cos(t-u) du \\ &= \frac{1}{2} \int_0^t e^{-u} [\cos(2u-1) + \cos t] du \\ &= \frac{1}{2} \left[\frac{1}{5} e^{-u} [-\cos(2u-t) + 2\sin(2u-t)] - e^{-u} \cos t \right] \\ &= \frac{1}{10} [e^{-t} [(2\sin t - 6\cos t) + (2\sin t + 6\cos t)] \end{aligned}$$

3.c) Using Residue theorem, evaluate

$$\text{i) } \int_0^{2\pi} \frac{d\theta}{2+\cos\theta} \quad \text{ii) } \oint \frac{z^2}{(z+1)^2(z-2)} dz, \quad C: |z|=1.5 \quad (8)$$

$$\text{i) } \int_0^{2\pi} \frac{d\theta}{2+\cos\theta}$$

$$e^{i\theta} = z \quad i e^{i\theta} d\theta = dz \quad \therefore \frac{dz}{iz} = d\theta \text{ and } \cos\theta = \frac{z+z^{-1}}{2}$$

$$\therefore I = \oint \frac{1}{[2+\frac{z^2+1}{2z}]} \cdot \frac{dz}{iz} = \frac{4}{i} \oint \frac{z dz}{[z^2+4z+1]} \text{ where } C \text{ is the circle } |z|=1.5$$

Now the poles of $f(z)$ are given by $z^2 + 4z + 1 = 0$

$$\therefore z = -2 \pm \sqrt{3}$$

Both the poles are of order 2. But the pole $\alpha = -2 - \sqrt{3}$ lies outside the circle and the pole $\beta = -2 + \sqrt{3}$ lies inside the circle.

$$\therefore \text{Residue at } (z = \beta) = \lim_{z \rightarrow \beta} \frac{1}{1!} \frac{d}{dz} [(z - \beta)^2 \cdot \frac{z}{(z-\beta)^2(z-\alpha)^2}]$$

Solving the above limit, we get

$$= -\frac{\beta + \alpha}{(\beta - \alpha)^3}$$

But, $\beta + \alpha = -4$ and $\beta - \alpha = 2\sqrt{3}$

$$\therefore \text{Residue (at } z = \beta) = \frac{4}{24\sqrt{3}} = \frac{1}{6\sqrt{3}}$$

$$\therefore I = 2\pi i \cdot \frac{4}{i} \cdot \frac{1}{6\sqrt{3}} = \frac{4\pi}{3\sqrt{3}}$$

ii) $\oint \frac{z^2}{(z+1)^2(z-2)} dz$, C: $|z| = 1.5$

Now, the poles are given by $(z + 1)^2(z - 2) = 0$

$$\therefore z = -1, 2$$

The pole $z = -1$ lies inside the circle $|z| = 1.5$ and the pole $z = 2$ lies outside.

$$\begin{aligned} \text{Now, the residue of } f(z) \text{ (at } z = -1) &= \lim_{z \rightarrow -1} \frac{1}{1!} \frac{d}{dz} [(z + 1)^2 \cdot \frac{z^2}{(z+1)^2(z-2)^2}] \\ &= \lim_{z \rightarrow -1} \frac{d}{dz} \left[\frac{z^2}{(z-2)^2} \right] \\ &= \lim_{z \rightarrow -1} \left[\frac{(z-2)^2 \cdot 2z - z^2 \cdot 2(z-2)}{(z-2)^4} \right] = \lim_{z \rightarrow -1} \left[\frac{-4z}{(z-2)^3} \right] = \frac{-4}{27} \end{aligned}$$

$$\therefore I = 2\pi i \cdot \frac{-4}{27} = \frac{-8\pi i}{27}$$

4.a) Solve by Crank Nicholson simplified formula $\frac{\partial^2 u}{\partial x^2} - 16 \frac{\partial u}{\partial t} = 0$,
 $u(0,t) = 0$, $u(1,t) = 200t$, $u(x,0) = 0$ taking $h = 0.25$ for one time step. (6)

$a = 16$ and $h = 0.25$

$$k = ah^2 = 16 \times \frac{1}{16} = 1$$

Now, $x_0 = 0, x_1 = 0.25, x_2 = 0.5, x_3 = 0.75, x_4 = 1$

By data,

When $t=0, u=0, x = 0, 0.25, 0.5, 0.75, 1.00$

When $x = 0$, for all values of t , $u=0$ when $t=0,1$

When $x = 1$ and $t = 0, u = 0$ and when $x = 1, t=1, u = 200 \times 1 = 200$.

| t,x | 0.00 | 0.25 | 0.50 | 0.75 | 1.00 |
|-----|------|-------|-------|-------|------|
| 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | 0 | u_1 | u_2 | u_3 | 200 |

$$e = \frac{1}{4} (a+b+c+d)$$

$$u_1 = \frac{1}{4} (0+0+0+u_2) = u_2/4$$

$$u_2 = \frac{1}{4} (0+0+u_1+u_3) = u_1 + u_3/4$$

$$u_3 = \frac{1}{4} (0+0+u_2+u_4) = u_2 + 200/4$$

$$\therefore u_2 = \frac{1}{4} (u_2/4 + u_2 + 200/4)$$

$$\therefore u_2 = 100/7$$

$$u_1 = u_2/4 = 25/7$$

$$u_3 = u_2 + 200/4 = 375/7$$

The final table is:

| t,x | 0.00 | 0.25 | 0.50 | 0.75 | 1.00 |
|-----|------|--------|---------|---------|------|
| 0 | 0 | 0 | 0 | 0 | 0 |
| 1 | 0 | 3.5714 | 14.2857 | 53.5714 | 200 |

4.b) Obtain the Laurent series which represent the function

$$f(z) = \frac{4z+3}{z(z-3)(z+2)} \text{ in the regions, i) } 2 < |z| < 3 \text{ ii) } |z| > 3 \quad (6)$$

$$f(z) = \frac{a}{z} + \frac{b}{z-3} + \frac{c}{z+2}$$

$$\therefore 4z + 3 = a(z-3)(z-2) + b z(z+2) + c z(z-3)$$

$$\text{When } z=0, \quad 3 = -6a \quad \therefore a = -1/2$$

$$\text{When } z = -2, \quad -5 = 10c \quad \therefore c = -1/2$$

$$\text{When } z = 3, \quad 15 = 15b \quad \therefore b = 1$$

$$\therefore \frac{4z+3}{z(z-3)(z+2)} = \frac{-1}{2z} + \frac{1}{z-3} - \frac{1}{2(z+2)}$$

When $2 < |z| < 3$,

$$f(z) = \frac{-1}{2z} + \frac{1}{z-3} - \frac{1}{2(z+2)}$$

$$\begin{aligned} f(z) &= \frac{-1}{2z} - \frac{1}{z(1-\frac{3}{z})} - \frac{1}{2z(1+2/z)} \\ &= \frac{-1}{2z} - \frac{1}{3} \left(1 + \frac{z}{3} + \frac{z^2}{3} + \dots \right) - \frac{1}{2z} \left(1 + \frac{2}{z} + \frac{2^2}{z^2} + \dots \right) \end{aligned}$$

When $|z| > 3$

$$f(z) = \frac{-1}{2z} + \frac{1}{z-3} - \frac{1}{2(z+2)}$$

$$\begin{aligned} f(z) &= \frac{-1}{2z} - \frac{1}{z(1-\frac{3}{z})} - \frac{1}{2z(1+2/z)} \\ &= \frac{-1}{2z} - \frac{1}{z} \left(1 + \frac{3}{z} + \frac{3^2}{z^2} + \dots \right) - \frac{1}{2z} \left(1 + \frac{2}{z} + \frac{2^2}{z^2} + \dots \right) \end{aligned}$$

**4.c) Solve $(D^2 - 3D + 2)y = 4e^{2i}$ with $y(0) = -3$ and $y'(0) = 5$ where
 $D = \frac{d}{dt}$** (8)

$$L(y) = \bar{y}$$

Taking Laplace transform,

$$L(y'') - 3L(y') + 2L(y) = 4 L(4e^{2i})$$

$$\text{But, } L(y') = s\bar{y} \quad y(0) = s\bar{y} + 3$$

$$\text{And } L(y'') = s^2\bar{y} - sy(0) - y'(0) = s^2\bar{y} + 3s - 5$$

∴ the equation becomes,

$$s^2y + 3s - 5 - 3(s\bar{y} + 3) + 2\bar{y} = 4 \frac{1}{s-2}$$

Solving both sides, we get

$$\bar{y} = -\frac{7}{s-1} + \frac{4}{s-2} + \frac{4}{(s-2)^2}$$

Taking inverse Laplace transform,

$$\begin{aligned} y &= -7 L^{-1}\left(\frac{1}{s-1}\right) + 4L^{-1}\left(\frac{1}{s-2}\right) + 4L^{-1}\frac{4}{(s-2)^2} \\ &= -7e^i L^{-1}\frac{1}{s} + 4 e^{2i} L^{-1}\frac{1}{s^2} \\ &= -7e^i + 4e^{2i} + 4ie^{2i} \end{aligned}$$

5.a) Find the bilinear transformation under which 1, i, -1 from the z plane are mapped onto 0,1,∞ of w-plane. (6)

Let the transformation be $w = \frac{az+b}{cz+d}$

Putting the given values of z and w, we get,

$$0 = \frac{a+b}{c+d} \quad 1 = \frac{ai+b}{ci+d} \quad \infty = \frac{-a+b}{-c+d}$$

$$\therefore a + b = 0 \quad \therefore b = -a$$

$$\therefore -c + d = 0 \quad \therefore d = c$$

Now,

$$ai = b = ci + d \quad \therefore ai - a = ci + c \quad \therefore ai + b = ci + d$$

$$\therefore ai - a = ci = c \quad a(i-1) = c(i+1)$$

$$\therefore c = a \frac{i-1}{i+1} \quad \therefore c = a \frac{(i^2 - 2i + 1)}{i^2 - 1} = ai$$

$$d = c = ai \quad \therefore w = -i \frac{z-1}{z+1}$$

Now, when $|w|=1$, $\left|-i \frac{z-1}{z+1}\right| = 1$

$$\therefore |z-1| = |z+1|$$

$$\therefore |(x-1) - iy| = |(x+1) + iy|$$

$$\therefore (x-1)^2 + y^2 = (x+1)^2 + y^2$$

$$\therefore 4x = 0 \quad \therefore x = 0$$

Hence, the map is in y axis.

5.b) Find the Laplace transform of

$$f(t) = t, 0 < t < \pi$$

$$\pi - t, \pi < t < 2\pi \text{ and } f(t+2\pi) = f(t) \quad (6)$$

Since, $f(t)$ is periodic with period $a = 2\pi$, we have

$$\begin{aligned} Lf(t) &= \frac{1}{1-e^{-as}} \int_0^a e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-2\pi s}} \left[\int_0^\pi e^{-st} \cdot t dt + \int_\pi^{2\pi} e^{-st} (\pi - t) dt \right] \end{aligned}$$

Solving the above equation, we get

$$Lf(t) = \frac{1-(1+\pi s)e^{-\pi s}}{s^2(1+e^{-\pi s})}$$

5.c) Obtain half range Fourier cosine series of $f(x) = x, 0 < x < 2$.

Using Parseval's identity, deduce that –

$$\frac{\pi^4}{96} = \frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots \quad (8)$$

$$\text{Let } f(x) = a_0 + \sum a_n \cos \frac{n\pi x}{l} \text{ here } l=2.$$

$$\therefore a_0 = \frac{1}{l} \int_0^l f(x) dx = 1$$

$$\therefore a_n = \frac{2}{l} \int_0^l f(x) \cos \frac{n\pi x}{l} dx$$

Solving the above equation, we get,

$$a_n = (2 \cdot (0) + \frac{\cos n\pi}{n^2 \pi^2 / 2^2} - 0 - \frac{1}{n^2 \pi^2 / 2^2}) = \frac{[(-1)^n - 1]}{n^2 \pi^2 / 2^2}$$

$$\therefore x = 1 - \frac{8}{\pi^2} \left[\frac{1}{1^2} \cos \frac{\pi x}{2} + \frac{1}{3^2} \cos \frac{3\pi x}{2} + \dots \right]$$

By Parseval's identity,

$$\frac{1}{l} \int_0^l [f(x)]^2 dx = \frac{1}{2} [2a_0^2 + a_1^2 + a_2^2 + \dots]$$

$$\therefore \text{LHS} = \frac{1}{l} \int_0^l [x]^2 dx = \frac{4}{3}$$

$$\therefore \frac{4}{3} = \frac{1}{2} \left[2 + \frac{64}{\pi^2} \left\{ \frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots \right\} \right]$$

$$\therefore \frac{\pi^4}{96} = \frac{1}{1^4} + \frac{1}{3^4} + \frac{1}{5^4} + \dots$$

6.a) Using Contour Integration, evaluate:

$$\int_{-\infty}^{\infty} \frac{x^2+x+2}{x^4+10x^2+9} dx \quad (6)$$

$$f(x) = \frac{x^2+x+2}{x^4+10x^2+9}$$

$$f(z) = \frac{z^2+z+2}{z^4+10z^2+9}$$

For poles, $z^4+10z^2+9=0$

Solving the equation, we get

$z = \pm i$ and $z = \pm 3i$

$z = i, 3i$ are the poles which lie inside the circle.

Residue of $f(z)$ at $z=i$ is:

$$\begin{aligned} &= \lim_{z \rightarrow i} (z - i) \left[\frac{z^2+z+2}{z^4+10z^2+9} \right] \\ &= \lim_{z \rightarrow i} (z - i) \left[\frac{z^2+z+2}{(z^2+9)(z^2+1)} \right] \\ &= \lim_{z \rightarrow i} (z - i) \left[\frac{z^2+z+2}{(z^2+9)(z+i)(z-i)} \right] \\ &= \frac{1+i}{16i} \end{aligned}$$

Residue of $f(z)$ at $z=3i$ is:

$$\lim_{z \rightarrow 3i} (z - i) \left[\frac{z^2+z+2}{z^4+10z^2+9} \right]$$

$$\begin{aligned}
 &= \lim_{z \rightarrow i} (z - i) \left[\frac{z^2 + z + 2}{(z^2 + 9)(z^2 + 1)} \right] \\
 &= \lim_{z \rightarrow i} (z - i) \left[\frac{z^2 + z + 2}{(z - 3i)(z + 3i)(z^2 + 1)} \right] \\
 &= \frac{7 - 3i}{48i}
 \end{aligned}$$

Sum of residues := $\frac{5}{24i}$

$$\therefore \int_{-\infty}^{\infty} \frac{x^2 + x + 2}{x^4 + 10x^2 + 9} = 2\pi i \cdot \frac{5}{24i} = \frac{5\pi}{12}$$

6.b) Using least square method, fit a parabola, $y = a + bx + cx^2$ to the following data, (6)

| | | | | | |
|----------|---------------|---------------|--------------|--------------|--------------|
| x | -2 | -1 | 0 | 1 | 2 |
| y | -3.150 | -1.390 | 0.620 | 2.880 | 5.378 |

| Sr. No | x | y | x^2 | x^3 | x^4 | xy | x^2y |
|--------|----|--------|-------|-------|-------|--------|---------|
| 1 | -2 | -3.150 | 4 | -8 | 16 | 6.300 | -12.600 |
| 2 | -1 | -1.390 | 1 | -1 | 1 | 1.390 | -1.390 |
| 3 | 0 | 0.620 | 0 | 0 | 0 | 0.000 | 0.000 |
| 4 | 1 | 2.880 | 1 | 1 | 1 | 2.880 | 2.880 |
| 5 | 2 | 5.378 | 4 | 8 | 16 | 10.756 | 21.512 |
| N = 5 | 0 | 4.338 | 10 | 0 | 34 | 21.326 | 10.402 |

The normal equations are

$$\sum y = Na + b \sum x + c \sum x^2 \therefore 4.338 = 5a + 10c$$

$$\sum xy = a \sum x + b \sum x^2 + c \sum x^3 \therefore 21.325 = 10b$$

$$\sum x^2y = a \sum x^2 + b \sum x^3 + c \sum x^4 \therefore 10.402 = 10a + 34c$$

Solving these three equations, we get

$$a = 0.621, b = 2.1326, c = 0.1233$$

Hence, the parabola is $y = 0.621 + 2.1326x + 0.1233x^2$

6.c) Determine the solution of one dimensional heat equation $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$ under the boundary conditions $u(0,t) = 0$, $u(l,t) = 0$, $u(x,0) = x$, ($0 < x < l$), l being the length of the rod. (8)

The equation of heat flow $\frac{\partial u}{\partial t} = c^2 \frac{\partial^2 u}{\partial x^2}$ (1)

Since the temperature of the two ends of the rod are zero, its solution is of the form

$$u = (c_1 \cos mx + c_2 \sin mx)e^{-m^2 c^2 t} \quad \dots \dots (2)$$

Using initial conditions,

$$(i) \quad u=0 \text{ when } x=0, \text{ we get, from (2)} \quad 0 = c_1 e^{-m^2 c^2 t}$$

$$\therefore c_1 = 0$$

$$\therefore \text{the solution (2) becomes} \quad u = c_2 \sin mx e^{-m^2 c^2 t} \quad \dots \dots (3)$$

$$(ii) \quad u=0 \text{ when } x=l, \text{ we get, from (3)} \quad 0 = c_2 \sin ml e^{-m^2 c^2 t}$$

$$ml = n\pi \quad \text{therefore } m = \frac{n\pi}{l}$$

$$\text{Hence, the general solution is} \quad u = \sum b_n \sin \frac{n\pi x}{l} e^{-n^2 \pi^2 c^2 \frac{t}{l^2}} \quad \dots \dots (4)$$

$$(iii) \quad \text{When } l=0, u=x, \text{ we get from (4)} \quad \sum b_n \sin \frac{n\pi x}{l} \quad \dots \dots (5)$$

But this is a half-range Fourier sine series for the function $f(x) = x$ in the range 0 to l.

$$\begin{aligned} b_n &= \frac{2}{l} \int_0^l x \sin \frac{n\pi x}{l} dx = \frac{2}{l} \left[(x) \left(-\frac{l}{n\pi} \cos \frac{n\pi x}{l} \right) (1) \left(-\frac{l^2}{n^2 \pi^2} \sin \frac{n\pi x}{l} \right) \right] \\ &= \frac{2}{l} \left[-\frac{l^2}{n\pi} \cos n\pi \right] = -\frac{2l}{n\pi} \cos n\pi, \quad n = 1, 2, 3, \dots \dots \quad \dots \dots (6) \end{aligned}$$

Hence, from (4) we get solution as

$$u = \frac{2l}{\pi} \left[\frac{1}{1} \sin \frac{\pi x}{l} e^{-\pi^2 c^2 \frac{t}{l^2}} - \frac{1}{2} \sin \frac{2\pi x}{l} e^{-4\pi^2 c^2 \frac{t}{l^2}} + \dots \dots \right]$$
