

M3 SOLUTION OF QUESTION PAPER

(CBCGS MAY 19)

Q.P. CODE: 58543

Q. 1. a) Find Laplace transform of $f(t) = t \int_0^t e^{-2u} \sin 4u du.$ (5)

$$\text{Solution : } L [\sin 4u] = \frac{4}{s^2 + 4^2}$$

$$\therefore L [e^{-2u} \sin 4u] = \frac{4}{(s+2)^2 + 16}$$

$$\therefore L [e^{-2u} \sin 4u] = \frac{4}{s^2 + 4s + 20}$$

$$\therefore L \left[\int_0^t e^{-2u} \sin 4u du \right] = \frac{1}{s} \cdot \frac{4}{s^2 + 4s + 20}$$

$$\therefore L \left[\int_0^t e^{-2u} \sin 4u du \right] = \frac{4}{s^3 + 4s^2 + 20s}$$

$$\therefore L \left[t \int_0^t e^{-2u} \sin 4u du \right] = (-1)^1 \frac{d}{ds} \left(\frac{4}{s^3 + 4s^2 + 20s} \right)$$

$$= -1 \times 4 \times \frac{-1}{(s^3 + 4s^2 + 20s)^2} \cdot \frac{d}{ds} (s^3 + 4s^2 + 20s)$$

$$= \frac{4}{[s(s^2 + 4s + 20)]^2} \cdot (3s^2 + 8s + 20)$$

$$\therefore L \left[t \int_0^t e^{-2u} \sin 4u du \right] = \frac{4(3s^2 + 8s + 20)}{s^2(s^2 + 4s + 20)^2}$$

b) Show that the set of functions $\sin nx, n = 1, 2, 3 \dots$ is orthogonal

on $(0, 2\pi)$. (5)

Solution : Let $f_n(x) = \sin nx$

$$\therefore f_m(x) = \sin mx$$

Consider,

$$\begin{aligned} \int_a^b f_n(x) f_m(x) dx &= \int_0^{2\pi} \sin nx \cdot \sin mx dx \\ &= \frac{1}{2} \int_0^{2\pi} 2 \sin nx \cdot \sin mx dx \\ \therefore \int_a^b f_n(x) f_m(x) dx &= \frac{1}{2} \int_0^{2\pi} [\cos(nx - mx) - \cos(nx + mx)] dx \rightarrow (1) \end{aligned}$$

Case 1 : $m \neq n$

$$\begin{aligned} \therefore \int_a^b f_n(x) f_m(x) dx &= \frac{1}{2} \left[\frac{\sin(n-m)x}{n-m} - \frac{\sin(n+m)x}{n+m} \right]_0^{2\pi} \\ &= \frac{1}{2} \left\{ \left[\frac{\sin(n-m)2\pi}{n-m} - \frac{\sin(n+m)2\pi}{n+m} \right] - \left[\frac{\sin 0}{n-m} - \frac{\sin 0}{n+m} \right] \right\} \\ &= \frac{1}{2} \{ [0 - 0] - [0 - 0] \} = 0 \end{aligned}$$

Case 2 : Put $m = n$ in (1)

$$\begin{aligned} \int_a^b [f_n(x)]^2 dx &= \frac{1}{2} \int_0^{2\pi} [\cos(nx - nx) - \cos(nx + nx)] dx \\ &= \frac{1}{2} \int_0^{2\pi} [1 - \cos 2nx] dx \\ &= \frac{1}{2} \left[x - \frac{\sin 2nx}{2n} \right]_0^{2\pi} \\ &= \frac{1}{2} \left\{ \left[2\pi - \frac{\sin 4n\pi}{2n} \right] - \left[0 - \frac{\sin 0}{2n} \right] \right\} \\ &= \frac{1}{2} \{ [2\pi - 0] - [0 - 0] \} = \pi \neq 0 \end{aligned}$$

From Case 1 and 2,

The set of functions $\{\sin nx\} n = 1, 2, 3, \dots$ is orthogonal w.r.t. $(0, 2\pi)$.

$\therefore \int_a^b [f_n(x)]^2 dx \neq 1$, the given set of functions are Not Orthogonal.

c) Calculate Spearman's rank correlation coefficient R, from the given data,

X: 12, 17, 22, 27, 32.

Y: 113, 119, 117, 115, 121.

Solution:

X	Y	R1	R2	d1=R1-R2	d_I^2
12	113	5	5	0	0
17	119	4	2	2	4
22	117	3	3	0	0
27	115	2	4	-2	4
32	121	1	1	0	0
				Total	8

Here, $n = 5$

$$\therefore \text{Spearman's rank correlation Co-efficient } R = 1 - \frac{6 \sum d_I^2}{n(n^2 - 1)}$$

$$= 1 - \frac{6 \times 8}{5 \times (5^2 - 1)}$$

$$= 1 - 0.4$$

$$= 0.6$$

$$\therefore \text{Spearman's rank correlation Co-efficient} = 0.6$$

d) Find the constants a, b, c, d, e if

$$f(t) = ax^3 + bxy^2 + 3x^2 + cy^2 + x + i(dx^2y - 2y^3 + exy + y)$$

is analytic. (5)

Solution : Let $f(z) = u + iv$

$$= (ax^3 + bxy^2 + 3x^2 + cy^2 + x) + i(dx^2y - 2y^3 + exy + y)$$

Comparing Real and Imaginary parts on both sides, we get

$$u = ax^3 + bxy^2 + 3x^2 + cy^2 + x \text{ and } v = dx^2y - 2y^3 + exy + y$$

Partially differentiating w.r.t. 'x' we get,

$$u_x = 3ax^2 + by^2 + 6x + 0 + 1 \text{ and } v_x = 2dxy - 0 + ey + 0$$

Partially differentiating w.r.t. 'y' we get,

$$u_y = 0 + 2bxy + 0 + 2cy + 0 \text{ and } v_y = dx^2 + 6y^2 + ex + 1$$

Since $f(z)$ is analytic, by Cauchy Reiman's equations,

$$u_x = v_y \text{ and } u_y = -v_x$$

$$\therefore 3ax^2 + by^2 + 6x + 1 = dx^2 - 6y^2 + ex + 1 \text{ and}$$

$$2bxy + 2cy = -(2dxy + ey)$$

Comparing coefficients of x and y in like terms, we get,

$$3a = d \rightarrow (1)$$

$$b = -6 \rightarrow (2)$$

$$e = 6 \rightarrow (3)$$

$$2b = -2d$$

$$\therefore d = -b$$

$$\therefore d = 6 \rightarrow (4) (\text{From 2})$$

$$\therefore \text{From (1) \& (4),} \quad 3a = 6$$

$$\therefore a = 2$$

$$2c = -e$$

$$\therefore 2c = -6 \text{ (From 3)}$$

$$\therefore c = -3$$

$$\therefore a = 2, b = -6, c = -3, d = 6, e = 9$$

2. a) Find Laplace transform of the periodic function, defined as

$$f(t) = \begin{cases} t, & 0 < t < 1 \\ 0, & 1 < t < 2 \end{cases} \text{ and } f(t+2) = f(t) \text{ for } t > 0 \quad (6)$$

Solution: $f(t+2) = f(t)$

\therefore Fundamental period (a) = 2

\therefore By definition of Laplace transform for Periodic function,

$$\begin{aligned} L[f(t)] &= \frac{1}{1 - e^{-as}} \int_0^a e^{-st} f(t) dt \\ &= \frac{1}{1 - e^{-2s}} \left[\int_0^1 e^{-st} t dt + \int_1^2 0 dt \right] \\ &= \frac{1}{1 - e^{-2s}} \left[t \cdot \frac{e^{-st}}{-s} - 1 \cdot \frac{e^{-st}}{(-s)^2} \right]_0^1 \\ &= \frac{1}{1 - e^{-2s}} \left[e^{-st} \left(\frac{t}{s} + \frac{1}{s^2} \right) \right]_0^1 \\ &= \frac{1}{1 - e^{-2s}} \left[e^{-s} \left(\frac{1}{s} + \frac{1}{s^2} \right) - e^0 \left(0 + \frac{1}{s^2} \right) \right] \\ &= \frac{1}{1 - e^{-2s}} \left[e^{-s} \left(\frac{s+1}{s^2} \right) - \frac{1}{s^2} \right] \\ &= \frac{1}{1 - e^{-2s}} \times \frac{1}{s^2} [-e^{-s}(s+1) + 1] \\ &= \frac{1 - e^{-s}(s+1)}{s^2(1 - e^{-2s})} \end{aligned}$$

b) If $v = 3x^2y + 6xy - y^3$, show that v is harmonic and find the corresponding analytic function $f(z)u + iv$. (6)

Solution :

$$\frac{\partial v}{\partial x} = 6xy + 6y, \quad \frac{\partial^2 v}{\partial x^2} = 6y$$

$$\frac{\partial v}{\partial y} = 3x^2 + 6x - 3y^2, \quad \frac{\partial^2 v}{\partial y^2} = -6y$$

$$\therefore \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = 6y - 6y = 0.$$

$\therefore v$ is satisfies Laplace's equation.

Now we use Milne – Thompson Method.

$$\therefore v_x = 6xy + 6y, \quad \Psi_2(z, 0) = 0$$

$$v_y = 3x^2 + 6x - 3y^2, \quad \Psi_1(z, 0) = 3z^2 + 6z$$

$$\therefore f'(z) = \Psi_1(z, 0) + i\Psi_2(z, 0) = (3z^2 + 6z) + 0$$

$$\therefore f(z) = \int (3z^2 + 6z) dz = (z^3 + 3z^2) + c$$

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

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

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

$$\therefore 0 + 2l = 2\pi$$

$$\therefore l = \pi$$

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

$$= \frac{1}{\pi} \int_0^{2\pi} x^2 dx$$

$$= \frac{1}{\pi} \left[\frac{x^3}{3} \right]_0^{2\pi}$$

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

$$a_0 = \frac{8\pi^2}{3}$$

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

$$= \frac{1}{\pi} \int_0^{2\pi} x^2 \cos \frac{n\pi x}{\pi} dx$$

$$= \frac{1}{\pi} \left[x^2 \cdot \frac{\sin nx}{n} - 2x \cdot \frac{-\cos nx}{n^2} + 2 \cdot \frac{-\sin nx}{n^3} \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[\left(4\pi^2 \frac{\sin 2nx}{n} + \frac{4\pi \cos 2nx}{n^2} - \frac{2 \sin 2nx}{n^3} \right) - \left(0 - 0 + \frac{2 \sin 0}{n^3} \right) \right]$$

$$= \frac{1}{\pi} \left[0 + \frac{4\pi \cdot 1}{n^2} + 0 - 0 \right]$$

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

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

$$= \frac{1}{\pi} \int_0^{2\pi} x^2 \sin \frac{n\pi x}{\pi} dx$$

$$= \frac{1}{\pi} \left[x^2 \cdot \frac{-\cos nx}{n} - 2x \cdot \frac{-\sin nx}{n^2} + 2 \cdot \frac{\cos nx}{n^3} \right]_0^{2\pi}$$

$$= \frac{1}{\pi} \left[\left(-4\pi^2 \frac{\cos 2nx}{n} + 4\pi \frac{\sin 2nx}{n^2} + \frac{2 \cos 2n\pi}{n^3} \right) - \left(0 - 0 + \frac{2 \cos 0}{n^3} \right) \right]$$

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

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

In Fourier series,

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

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

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

Deduction: Put $x = \pi$

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

$$4\pi \left[\frac{\sin 1\pi}{1} + \frac{\sin 2\pi}{2} + \frac{\sin 3\pi}{3} + \dots \right]$$

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

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

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

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

$$\text{of } F(s) = \frac{1}{s^2(s+5)^2}. \quad (6)$$

$$Solution: F(s) = \frac{1}{s^2(s+5)^2} = \frac{1}{(s+5)^2} \times \frac{1}{s^2}$$

$$Let \varphi_1(s) = \frac{1}{(s+5)^2}; \quad \varphi_2(s) = \frac{1}{s^2}$$

$$\therefore f_1(t) = L^{-1}\left[\frac{1}{(s+5)^2}\right] = e^{-5t}L^{-1}\left[\frac{1}{s^2}\right]$$

$= e^{-5t}t$ (First Shifting Property)

$$f_2(t) = L^{-1}\left[\frac{1}{s^2}\right] = t$$

By Convolution Theorem,

$$L^{-1}[\varphi_1(s)\varphi_2(s)] = \int_0^t f_1(u) f_2(t-u) du$$

$$\therefore L^{-1}\left[\frac{1}{(s+5)^2} \times \frac{1}{s^2}\right] = \int_0^t e^{-5u} u \times (t-u) du$$

$$= \int_0^t (ut - u^2)e^{-5u} du$$

$$= \left[(ut - u^2) \frac{e^{-5u}}{-5} - (t-2u) \times \frac{e^{-5u}}{(-5)^2} + (-2) \times \frac{e^{-5u}}{(-5)^3} \right]_0^t$$

$$= \left[-(ut - u^2) \frac{e^{-5u}}{5} - (t-2u) \frac{e^{-5u}}{5^2} + 2 \times \frac{e^{-5u}}{5^3} \right]_0^t$$

$$= \left\{ \frac{e^{-5u}}{5^3} [-25(ut - u^2) - 5(t-2u) + 2] \right\}_0^t$$

$$= \frac{e^{-5u}}{125} [-25(t^2 - t^2) - 5(t-2t) + 2] -$$

$$\frac{e^{-5u}}{125} [-25(0-0) - 5(t-0) + 2]$$

$$= \frac{e^{-5u}}{125} [-0 + 5t + 2] - \frac{1}{125} [-0 + 5t + 2]$$

$$= \frac{1}{125} [e^{-5t}(5t+2) + 5t - 2]$$

$$\therefore L^{-1} \left[\frac{1}{s^2(s+5)^2} \right] = \frac{1}{125} [e^{-5t}(5t+2) + 5t - 2]$$

b) Solve $\frac{\partial^2 u}{\partial x^2} - 16 \frac{\partial u}{\partial t} = 0$, subject to the conditions, $u(0, t) = 0$, $u(1, t) = 3t$, $u(x, 0) = 0$, $0 \leq x \leq 1$, taking $h = 0.25$ up to 3 seconds only by using Bender – Schmidt method. (6)

Solution : We are given $h = 0.25$ and $a = 16$

$$k = \frac{a}{2} h^2, \quad k = \frac{16}{2} (0.25)^2 = 0.5$$

Since $h = 0.25$ and the x is 0 to 1.

We divide x interval into 5 parts.

$$x = 0, 0.25, 0.50, 0.75, 1.$$

We also divide the time interval by taking $k = 0.5$ upto 3.

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

$$\text{By data, } u(0, t) = 0$$

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

$$\therefore u(0, t) = 0$$

$$\text{By data, } u(1, t) = 3t$$

Hence, we calculate $x = 1$ and $t = 0, 0.5, 1, 1.5, 2, 2.5, 3$.

$$\text{when } x = 1 \text{ and } t = 0 \quad u = 0 \quad \{u(1,0) = 3 \times 0 = 0\}$$

$$\text{when } x = 1 \text{ and } t = 0.5 \quad u = 1.5$$

$$\text{when } x = 1 \text{ and } t = 1 \quad u = 3$$

$$\text{when } x = 1 \text{ and } t = 1.5 \quad u = 4.5$$

when $x = 1$ and $t = 2$ $u = 6$

when $x = 1$ and $t = 2.5$ $u = 7.5$

when $x = 1$ and $t = 3$ $u = 9$

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

Hence, for all $x = 0, 0.25, 0.50, 0.75, 1$ and $t = 0$

$\therefore u(x, 0) = 0$

Thus we get the following part of the table.

t \ x	0	0.25	0.50	0.75	1
0	0	0	0	0	0
0.5	0				1.5
1	0				3
1.5	0				4.5
2	0				6
2.5	0				7.5
3	0				9

Now, we use Bender Schmidt formula $c = \frac{a + b}{2}$ and complete

the table as given below.

t \ x	0	0.25	0.50	0.75	1
0	0	0	0	0	0
0.5	0	0	0	0	1.5
1	0	0	0	0.75	3
1.5	0	0	0.375	1.5	4.5
2	0	0.1875	0.75	2.4375	6
2.5	0	0.375	1.3125	3.375	7.5
3	0	0.65265	1.875	4.40625	9

c) Using Residue theorem, evaluate, (8)

$$1) \int_0^{2\pi} \frac{d\theta}{17 - 8 \cos \theta}$$

Solution : Let $z = e^{i\theta}$, $d\theta = \frac{dz}{iz}$, $\cos \theta = \frac{z^2 + 1}{2z}$

$$\therefore I = \int_c \frac{\frac{dz}{iz}}{17 - 8\left(\frac{z^2 + 1}{2z}\right)}$$

$$= \int_c \frac{1}{17 - 8\left(\frac{z^2 + 1}{2z}\right)} \cdot \frac{dz}{iz}$$

$$= \int_c \frac{1}{\frac{17z - 4z^2 - 4}{z}} \cdot \frac{dz}{iz}$$

$$= \int_c \frac{1}{(-4z^2 + 17z - 4)i} dz$$

$$= \int_c \frac{1}{-i(4z^2 - 17z + 4)} dz$$

To find poles such that,

$$4z^2 - 17z + 4 = 0$$

$$4z^2 - 16z - z + 4 = 0$$

$$4z(z - 4) - 1(z - 4) = 0$$

$$(z - 4)(4z - 1) = 0$$

$$z - 4 = 0, \quad 4z - 1 = 0$$

$$z = 4, \quad 4z = 1$$

$$z = 4, \quad z = \frac{1}{4}.$$

Since c is unit circle $|z| = 1$ and pole $z = 4$ is outside and $z = \frac{1}{4}$ is inside we have,

$$\text{Residue at simple pole } z = z_0 = \frac{1}{4}.$$

$$\text{Residue of } f(z) \text{ at } z = z_0 = \lim_{z \rightarrow z_0} (z - z_0) f(z)$$

$$= \lim_{z \rightarrow \frac{1}{4}} \left(z - \frac{1}{4} \right) \frac{1}{-1(4z^2 - 17z + 4)}$$

$$= \frac{1}{-i} \lim_{z \rightarrow \frac{1}{4}} \left(\frac{4z - 1}{4} \right) \frac{1}{(z - 4)(4z - 1)}$$

$$= \frac{1}{-4i} \lim_{z \rightarrow \frac{1}{4}} \frac{1}{(z - 4)}$$

$$= \frac{1}{-4i} \cdot \frac{1}{\left(\frac{1}{4} - 4\right)}$$

$$= \frac{1}{-4i} \cdot \frac{1}{-\frac{15}{4}}$$

$$= \frac{1}{15i}.$$

By Residue theorem

$$\int_c f(z) dz = 2\pi i (\text{sum of Residue})$$

$$= 2\pi i \left(\frac{1}{15i} \right) = \int_c f(z) dz = \frac{2\pi}{15}$$

$$\therefore \int_0^{2\pi} \frac{d\theta}{17 - 8 \cos \theta} = \frac{2\pi}{15}$$

$$2) \int_0^\infty \frac{dx}{(x^2 + 1)^2}$$

$$\text{Solution : Let } I = \int_0^\infty \frac{dx}{(x^2 + 1)^2}$$

$$= \frac{1}{2} \int_{-\infty}^\infty \frac{dx}{(x^2 + 1)^2}$$

$$I = \frac{1}{2} \int_{-\infty}^\infty \frac{dz}{(z^2 + 1)^2}$$

To find poles such that

$$(z^2 + 1)^2 = 0$$

$$z^2 + 1 = 0, \quad z^2 + 1 = 0$$

$$z^2 - i^2 = 0, \quad z^2 - i^2 = 0$$

$$(z - i)(z + i) = 0, \quad (z - i)(z + i) = 0$$

$$z = i, z = -i, z = i, z = -i$$

Residue at pole $z_0 = i$ of order two ($n = 2$).

$$\begin{aligned} \text{Residue } f(z) \text{ of } z = z_0 &= \frac{1}{(n-1)i} \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} (z - z_0)^n \cdot f(z) \\ &= \frac{1}{(2-1)i} \lim_{z \rightarrow i} \frac{d^{2-1}}{dz^{2-1}} (z - i)^2 \cdot \frac{1}{2} \cdot \frac{1}{(z^2 + 1)^2} \\ &= \frac{1}{1i} \lim_{z \rightarrow i} \frac{d}{dz} (z - i)^2 \cdot \frac{1}{2} \cdot \frac{1}{(z^2 - i^2)^2} \\ &= \frac{1}{2} \lim_{z \rightarrow i} \frac{d}{dz} (z - i)^2 \cdot \frac{1}{[(z - i)(z + i)]^2} \\ &= \frac{1}{2} \lim_{z \rightarrow i} \frac{d}{dz} (z - i)^2 \cdot \frac{1}{(z - i)^2(z + i)^2} \\ &= \frac{1}{2} \lim_{z \rightarrow i} \frac{d}{dz} \frac{1}{(z + i)^2} \end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \lim_{z \rightarrow i} \frac{-2}{(z+i)^3} \rightarrow \frac{d}{dx} \left(\frac{1}{x^n} \right) = \frac{n}{x^{n+1}} \\
&= \frac{1}{2} \cdot \frac{-2}{(i+i)^3} \\
&= \frac{-1}{(2i)^3} = \frac{-1}{2^3 i^3} \\
&= \frac{-1}{8(-i)} \rightarrow i^3 = -i \\
&= \frac{+1}{8i}
\end{aligned}$$

By Residue theorem $\int_c f(z) dz = 2\pi i$ (sum of the residue)

$$I = 2\pi i \left(\frac{1}{8i} \right)$$

$$I = \frac{\pi}{4}$$

4. a) Solve by Crank – Nicholson simplified formula

$$\frac{\partial^2 y}{\partial x^2} - \frac{\partial u}{\partial t} = 0, u(0, t) = 0, u(1, t) = 0, u(x, 0) = 100(x - x^2),$$

with $h = 0.25$ for one – time step. (6)

Solution : Here we have $a = 1$ and $h = 0.25$

To use Crank – Nicholson formula , we must have

$$k = ah^2 = 1 \times 0.25^2 = 0.0625$$

The interval of x is 0 to 1.

The subinterval is of size $h = 0.25$

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

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

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

By data $u(1, t) = 0$

When $x = 1$,

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

By data, $u(x, 0) = 100(x - x^2)$

When $x = 0, 0.25, 0.5, 0.75, 1$.

when $x = 0, u = 100(0 - 0^2) = 0$

when $x = 0.25, u = 100(0.25 - 0.25^2) = 18.75$

when $x = 0.5, u = 100(0.5 - 0.5^2) = 25$

when $x = 0.75, u = 100(0.75 - 0.75^2) = 18.75$

when $x = 1, u = 100(1 - 1^2) = 0$

t \ x	0	0.25	0.5	0.75	1
0	0	18.75	25	18.75	0
1	0	u_1	u_2	u_3	0

Now by Crank – Nicholson formula we calculate the remaining values.

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

$$u_1 = \frac{1}{4}(0 + 0 + 25 + u_2) \rightarrow (1)$$

$$u_2 = \frac{1}{4}(u_1 + 18.75 + 18.75 + u_3) \rightarrow (2)$$

$$u_3 = \frac{1}{4}(u_2 + 25 + 0 + 0) \rightarrow (3)$$

By solving these equations we get,

$$u_1 = 9.82, u_2 = 14.28, u_3 = 9.82$$

t \ x	0	0.25	0.5	0.75	1
0	0	18.75	25	18.75	0
1	0	9.82	14.28	9.82	0

b) Evaluate $\int_C \frac{z}{(z-2)(z+1)^2} dz, \quad C: |z| = 3.$ (6)

Solution : Let $I = \int_C \frac{z}{(z-2)(z+1)^2} dz$

To find poles such that,

$$(z-2)(z+1)^2 = 0$$

$z = 2$ is a simple pole and inside $|z| = 3.$

$z = -1$ is a pole of order 2 and inside $|z| = 3.$

1) The Residue at simple pole $z_0 = 2$ is

$$\text{Residue } f(z) \text{ of } z = z_0 = \lim_{z \rightarrow z_0} (z - z_0)f(z)$$

$$\begin{aligned} \text{Residue } f(z) \text{ of } z = 2 &= \lim_{z \rightarrow 2} (z - 2) \frac{z}{(z-2)(z+1)^2} \\ &= \lim_{z \rightarrow 2} \frac{z}{(z+1)^2} \\ &= \frac{2}{(2+1)^2} \end{aligned}$$

$$\text{Residue } f(z) \text{ of } z = 2 = \frac{2}{9}$$

2) The Residue of pole $z_0 = -1$ of order 2.

$$\text{Residue } f(z) \text{ of } z = z_0 = \frac{1}{(n-1)i} \cdot \lim_{z \rightarrow z_0} \frac{d^{n-1}}{dz^{n-1}} \cdot (z - z_0)^n f(z)$$

$$\begin{aligned}
&= \frac{1}{1i} \cdot \lim_{z \rightarrow -1} \frac{d}{dz} \cdot (z+1)^2 \cdot \frac{z}{(z-2)(z+1)^2} \\
&= \lim_{z \rightarrow -1} \frac{d}{dz} \cdot \frac{z}{z-2} \\
&= \lim_{z \rightarrow -1} \left[\frac{(z-2)1 - z(1-0)}{(z-2)^2} \right] \\
&= \lim_{z \rightarrow -1} \left[\frac{z-2-z}{(z-2)^2} \right] \\
&= \frac{-2}{(-1-2)^2} = \frac{-2}{9}.
\end{aligned}$$

By Residue theorem

$$I = 2\pi i (\text{sum of Residue})$$

$$= 2\pi i \left(\frac{2}{9} - \frac{2}{9} \right)$$

$$I = 0$$

$$\therefore \int_c \frac{z}{(z-2)(z+1)^2} dz = 0$$

c) Solve $(D^2 - 2D + 1)y = e^{-t}$ with $y(0) = 2, y'(0) = -1$

$$\text{where } D = \frac{d}{dt}. \quad (8)$$

$$\text{Solution: } (D^2 - 2D + 1)y = e^{-t}$$

$$\therefore D^2y - 2Dy + y = e^{-t}$$

Taking Laplace Transform,

$$L[D^2y] - 2L[Dy] + L[y] = L[e^{-t}]$$

$$\therefore [s^2\bar{y} - sy(0) - y'(0)] - 2[s\bar{y} - y(0)] + \bar{y} = \frac{1}{s+1}$$

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

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

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

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

$$\therefore y = L^{-1} \left[\frac{2s^2 - 3s - 4}{(s-1)^2(s+1)} \right] \rightarrow (1)$$

$$\text{Let } \frac{2s^2 - 3s - 4}{(s-1)^2(s+1)} = \frac{A}{s-1} + \frac{B}{(s-1)^2} + \frac{C}{s+1} \rightarrow (2)$$

$$\therefore 2s^2 - 3s - 4 = A(s-1)(s+1) + B(s+1) + C(s-1)^2 \rightarrow (3)$$

Put $s = 1$,

$$\therefore 2 - 3 - 4 = 0 + B(2) + 0$$

$$\therefore -5 = 2B$$

$$\therefore B = \frac{-5}{2}$$

Put $s = -1$ in (3)

$$\therefore 2(-1) - 3(-1) - 4 = 0 + 0 + C(-2)^2$$

$$\therefore 1 = 4C$$

$$\therefore C = \frac{1}{4}$$

Put $s = 0$ in (3)

$$\therefore 0 - 0 - 4 = A(-1)(1) - \frac{5}{2}(1) + \frac{1}{4}(-1)^2$$

$$\therefore -4 + \frac{5}{2} - \frac{1}{4} = -A$$

$$\therefore A = \frac{7}{4}$$

∴ From (1) and (2),

$$\begin{aligned}
 y &= L^{-1} \left[\frac{7/4}{s-1} - \frac{5/2}{(s-1)^2} + \frac{1/4}{s+1} \right] \\
 &= \frac{7}{4} L^{-1} \left[\frac{1}{s-1} \right] - \frac{5}{2} L^{-1} \left[\frac{1}{(s-1)^2} \right] + \frac{1}{4} L^{-1} \left[\frac{1}{s+1} \right] \\
 &= \frac{7}{4} e^{1t} - \frac{5}{2} e^{1t} L^{-1} \left[\frac{1}{s^2} \right] + \frac{1}{4} e^{-1t} \quad (\text{First Shifting Method}) \\
 &= \frac{1}{4} [7e^t - 10e^t \cdot t + e^{-t}]
 \end{aligned}$$

∴ $y = \frac{1}{4}[e^t(7 - 10t) + e^{-t}]$, is the solution of the given Differential Equation.

5. a) Obtain all possible Taylor's and Laurent series which represent the function $f(z) = \frac{z}{z^2 - 5z + 6}$ indicating the region of convergence. (6)

$$\text{Solution : } f(z) = \frac{z}{z^2 - 5z + 6}$$

$$\begin{aligned}
 f(z) &= \frac{z}{(z-2)(z-3)} \\
 &= \frac{3}{z-3} - \frac{2}{z-2} \quad (\text{By Partial Fraction})
 \end{aligned}$$

Taylor's Series:

Given $a = 1$

$$\text{From (1), } f(z) = 3(z-3)^{-1} - 2(z-2)^{-1}$$

$$\therefore f(a) = f(1) = 3(z-3)^{-1} - 2(z-2)^{-1} = \frac{1}{2}$$

$$\therefore f'(z) = -3(z-3)^{-2} + 2(z-2)^{-2}$$

$$\therefore f'(a) = f'(1) = -3(1-3)^{-2} + 2(1-2)^{-2} = \frac{5}{4}$$

$$\therefore f''(z) = 6(z-3)^{-3} - 4(z-2)^{-3}$$

$$\therefore f''(a) = f''(1) = 6(1-3)^{-3} - 4(1-2)^{-3} = \frac{13}{4}$$

$$\therefore f'''(z) = -18(z-3)^{-4} + 12(z-2)^{-4}$$

$$\therefore f'''(a) = f'''(1) = -18(1-3)^{-4} + 12(1-2)^{-4} = \frac{87}{8}$$

By Taylor's Series,

$$f(z) = f(a) + (z-a)f'(a) + (z-a)^2 \frac{f''(a)}{2!} + \dots$$

$$\therefore \frac{z}{(z-2)(z-3)} = \frac{1}{2} + (z-1) \cdot \frac{5/4}{1!} + (z-1)^2 \cdot \frac{13/4}{2!} + (z-1)^3 \cdot \frac{87/8}{3!} + \dots$$

$$\therefore \frac{z}{(z-2)(z-3)} = \frac{1}{2} + \frac{5}{4}(z-1) + \frac{13}{8}(z-1)^2 + \frac{29}{16}(z-1)^3 + \dots$$

Laurent's series expansion:

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

Put $u = z-1$

$$\therefore z = u+1$$

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

$$\therefore f(z) = \frac{3}{u-2} - \frac{2}{u-1} \rightarrow (1)$$

We consider following three cases

Case 1: For $|u| < 1$,

Obviously $|u| < 2$

$$\therefore |u| < 1 \text{ and } \left|\frac{u}{2}\right| < 1$$

$$\therefore f(z) = \frac{3}{2(u/2 - 1)} - \frac{2}{-(1-u)}$$

$$= \frac{-3}{2} \left(1 - \frac{u}{2}\right)^{-1} + 2(1-u)^{-1}$$

$$= \frac{-3}{2} \left(1 + \frac{u}{2} + \frac{u^2}{2^2} + \dots\right) + 2(1 + u + u^2 + \dots)$$

$$= -3 \left(\frac{1}{2} + \frac{u}{2^2} + \frac{u^2}{2^3} + \dots\right) + 2(1 + u + u^2 + \dots)$$

$$= -3 \left[\frac{1}{2} + \frac{(z-1)}{2^2} + \frac{(z-1)^2}{2^3} + \dots\right] + 2[1 + (z-1) + (z-1)^2 + \dots]$$

Region of Convergence:

Above series is convergent

for $\left|\frac{u}{2}\right| < 1$ and $|u| < 1$

i.e. $|u| < 2$ and $|u| < 1$

i.e. $|u| < 1$

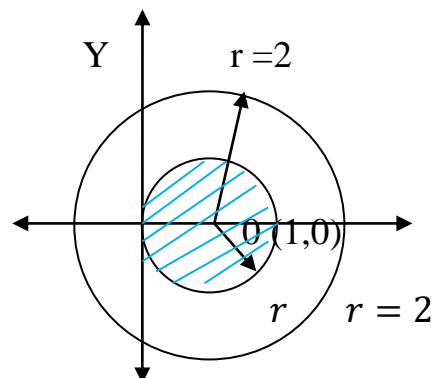
i.e. $|z - 1| < 1$, which is the interior of the
interior of the circle with centre $(1,0)$ and radius 1.

Case 2: For $1 < |u| < 2$

$\therefore 1 < |u| \text{ and } |u| < 2$

$$\therefore \left|\frac{1}{u}\right| < 1 \text{ and } \left|\frac{u}{2}\right| < 1$$

$$\therefore \text{From (1), } f(z) = \frac{3}{2(u/2 - 1)} - \frac{2}{u(1 - 1/u)}$$



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

Region of Convergence:

Above series is convergent

for $\left|\frac{1}{u}\right| < 1$ & $\left|\frac{u}{2}\right| < 1$

i.e. $1 < |u|$ and $|u| < 2$

i.e. $1 < |u| < 2$

i.e. $1 < |z-1| < 2$. which is

the annular region between the concentric circles with centre (1,0) and radii 1 & 2.

Case 3: For $|u| > 2$,

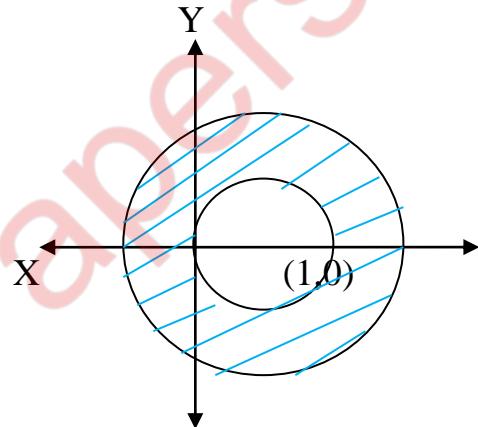
Obviously, $|u| > 1$

$\therefore 1 < |u|$ and $2 < |u|$

$\therefore \left|\frac{1}{u}\right| < 1$ and $\left|\frac{2}{u}\right| < 1$

\therefore From (1), $f(z) = \frac{3}{u(1-2/u)} - \frac{2}{u(1-1/u)}$

$$= \frac{3}{u} \left(1 - \frac{2}{u}\right)^{-1} - \frac{2}{u} \left(1 - \frac{1}{u}\right)^{-1}$$



$$\begin{aligned}
&= \frac{3}{u} \left(1 + \frac{2}{u} + \frac{2^2}{u^2} + \dots \right) - \frac{2}{u} \left(1 + \frac{1}{u} + \frac{1}{u^2} + \dots \right) \\
&= 3 \left(\frac{1}{u} + \frac{2}{u^2} + \frac{2^2}{u^3} + \dots \right) - 2 \left(\frac{1}{u} + \frac{1}{u^2} + \frac{1}{u^3} + \dots \right) \\
&= 3 \left[\frac{1}{(z-1)} + \frac{2}{(z-1)^2} + \frac{2^2}{(z-1)^3} + \dots \right] \\
&\quad - 2 \left[\frac{1}{(z-1)} + \frac{1}{(z-1)^2} + \frac{1}{(z-1)^3} + \dots \right]
\end{aligned}$$

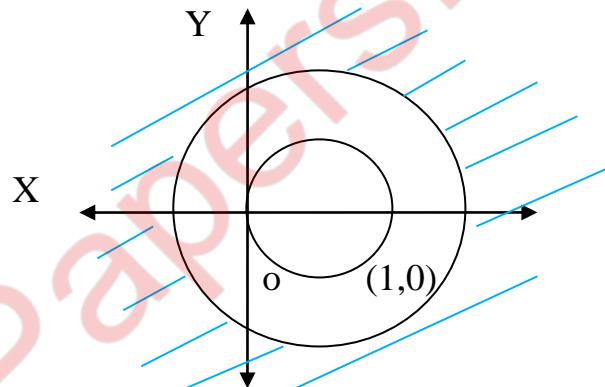
Region of Convergence:

Above series is convergent

for $\left| \frac{1}{u} \right| < 1$ and $\left| \frac{2}{u} \right| < 1$

$\therefore 1 < |u| \text{ and } 2 < |u|$

$\therefore 2 < |u| \text{ and } |u| > 2$



i.e. $|z - 1| > 2$, which is the exterior region of the circle with centre $(1,0)$ and radius 2.

b) Evaluate $\int_0^\infty te^t \cos^2 t dt$ (6)

Solution : Consider, $L[\cos^2 t] = L \left[\frac{1 + \cos 2t}{2} \right]$

$$= \frac{1}{2} \{L[1] + L[\cos 2t]\}$$

$$= \frac{1}{2} \left\{ \frac{1}{s} + \frac{s}{s^2 + 4} \right\}$$

$$= \frac{1}{2} \left\{ \frac{(s^2 + 4) + s^2}{s(s^2 + 4)} \right\}$$

$$= \frac{1}{2} \times \frac{2s^2 + 4}{s(s^2 + 4)}$$

$$= \frac{s^2 + 2}{s^3 + 4s}$$

$$\therefore L [t \cos^2 t] = (-1)^1 \frac{d}{ds} \left[\frac{s^2 + 2}{(s^3 + 4s)} \right] \text{(Multiplication by 't')}$$

$$\therefore \int_0^\infty e^{-st} t \cos^2 t dt = - \left[\frac{(s^3 + 4s) \cdot 2s - (s^2 + 2) \cdot (3s^2 + 4)}{(s^3 + 4s)^2} \right]$$

Put $s = -1$,

$$\therefore \int_0^\infty e^{-st} t \cos^2 t dt = - \left[\frac{(-1 - 4) \cdot (-2) - (1 + 2) \cdot (3 + 4)}{(-1 - 4)^2} \right]$$

$$\therefore \int_0^\infty e^{-st} t \cos^2 t dt = \frac{11}{25}$$

c) Obtain half range Fourier cosine series of

$f(x) = x(\pi - x)$, $0 < x < \pi$. Using Parseval's identity, deduce that

$$\text{that } -\frac{\pi^4}{90} = \frac{1}{1^4} + \frac{1}{2^4} + \frac{1}{3^4} + \frac{1}{4^4} + \dots \quad (8)$$

Solution : $f(x) = x(\pi - x) = \pi x - x^2$

For half range cosine series, $b_n = 0$

$$\begin{aligned} a_0 &= \frac{2}{l} \int_0^l f(x) dx \\ &= \frac{2}{\pi} \int_0^\pi (\pi x - x^2) dx \\ &= \frac{2}{\pi} \left[\pi \cdot \frac{x^2}{2} - \frac{x^3}{3} \right]_0^\pi \\ &= \frac{2}{\pi} \left[\left(\pi \cdot \frac{\pi^2}{2} - \frac{\pi^3}{3} \right) - (0 - 0) \right] \end{aligned}$$

$$= \frac{2}{\pi} \cdot \frac{\pi^3}{6}$$

$$\therefore a_0 = \frac{x^2}{3}$$

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

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

$$= \frac{2}{\pi} \left[(\pi x - x^2) \cdot \frac{\sin nx}{n} - (\pi - 2x) \cdot \frac{-\cos nx}{n^2} + (0 - 2) \cdot \frac{-\sin nx}{n^3} \right]_0^\pi$$

$$= \frac{2}{\pi} \left\{ \left[0 + (\pi - 2\pi) \cdot \frac{\cos nx}{n^2} + 2 \cdot \frac{\sin nx}{n^3} \right] - \left[0 + (\pi - 0) \cdot \frac{\cos 0}{n^2} + 2 \cdot \frac{\sin 0}{n^3} \right] \right\}$$

$$= \frac{2}{\pi} \left[0 - \pi \cdot \frac{(-1)^n}{n^2} + 0 - 0 - \pi \cdot \frac{1}{n^2} - 0 \right]$$

$$= \frac{2}{\pi} \times \frac{-\pi}{n^2} [(-1)^n + 1]$$

$$\therefore a_n = \frac{-2}{n^2} [(-1)^n + 1]$$

∴ Half range Fourier cosine series is,

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

$$\therefore x(\pi - x) = \frac{\pi^2}{2} + \sum_{n=1}^{\infty} \frac{-2}{n^2} [(-1)^n + 1] \cos \frac{n\pi x}{\pi}$$

$$= \frac{\pi^2}{6} - 2 \left[\frac{2 \cos 2x}{2^2} + 0 + \frac{2 \cos 4x}{4^2} + 0 + \frac{2 \cos 6x}{6^2} + \dots \right]$$

$$= \frac{\pi^2}{6} - 2 \times \frac{2}{2^2} \left[\frac{\cos 2x}{1^2} + \frac{\cos 4x}{2^2} + \frac{\cos 6x}{3^2} + \dots \right]$$

$$\therefore x(\pi - x) = \frac{\pi^2}{6} - \left[\frac{\cos 2x}{1^2} + \frac{\cos 4x}{2^2} + \frac{\cos 6x}{3^2} + \dots \right] \rightarrow (1)$$

Deduction 1: Put $x = 0$ in (1)

$$\therefore 0 = \frac{\pi^2}{6} - \left[\frac{\cos 0}{1^2} + \frac{\cos 0}{2^2} + \frac{\cos 0}{3^2} + \dots \right]$$

$$\therefore 0 - \frac{\pi^2}{6} = - \left[\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right]$$

$$\therefore \frac{\pi^2}{6} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots = \sum_{n=1}^{\infty} \frac{1}{n^2}$$

Deduction 2: Put $x = \frac{\pi}{2}$ in (1)

$$\therefore \frac{\pi}{2} \left(\pi - \frac{\pi}{2} \right) = \frac{\pi^2}{6} - \left[\frac{\cos \pi}{1^2} + \frac{\cos 2\pi}{2^2} + \frac{\cos 3\pi}{3^2} + \dots \right]$$

$$\therefore \frac{\pi}{2} \cdot \frac{\pi}{2} - \frac{\pi^2}{6} = - \left[\frac{-1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \dots \right]$$

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

$$\therefore \frac{\pi^2}{12} = \frac{1}{1^2} - \frac{1}{2^2} + \frac{1}{3^2} - \dots = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^2}$$

Deduction 3: Using Parseval's Identity,

$$\frac{1}{l} \int_0^l [f(x)]^2 dx = \left(\frac{a_0}{2} \right)^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

$$\therefore \frac{1}{\pi} \int_0^{\pi} (\pi x - x^2)^2 dx = \left(\frac{\pi^2}{6} \right)^2 + \frac{1}{2} \sum_{n=1}^{\infty} \left\{ \frac{-2}{n^2} [(-1)^n + 1] \right\}^2 + 0$$

$$\therefore \frac{1}{\pi} \int_0^{\pi} (\pi^2 x^2 - 2\pi x^3 + x^4) dx = \frac{\pi^4}{36} + \frac{1}{2} \left[0 + \frac{16}{2^4} + 0 + \frac{16}{4^4} 0 + \frac{16}{6^4} + \dots \right]$$

$$\therefore \frac{1}{\pi} \left[\frac{\pi^2 x^3}{3} - \frac{2\pi x^4}{4} + \frac{\pi^5}{5} \right]_0^\pi = \frac{\pi^4}{36} + \frac{1}{2} \times \frac{16}{2^4} \left[\frac{1}{1^4} + \frac{1}{2^4} + \frac{1}{3^4} + \dots \right]$$

$$\therefore \frac{1}{\pi} \left[\left(\frac{\pi^5}{3} - \frac{\pi^5}{2} + \frac{\pi^5}{5} \right) - (0 - 0 + 0) \right] = \frac{\pi^4}{36} + \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n^4}$$

$$\therefore \frac{1}{\pi} \times \frac{\pi^5}{30} - \frac{\pi^4}{36} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n^4}$$

$$\therefore \frac{\pi^4}{180} = \frac{1}{2} \sum_{n=1}^{\infty} \frac{1}{n^4}$$

$$\therefore \frac{\pi^4}{90} = \sum_{n=1}^{\infty} \frac{1}{n^4} = \frac{1}{1^4} + \frac{1}{2^4} + \frac{1}{3^4} + \dots$$

6.a) Find the image of the circle $|z| = 2$ under the transformation $w = z + 3 + 2i$. Draw the sketch. (6)

Solution: Transformation: $w = z + 3 + 2i$.

$$\therefore w - 3 - 2i = z \rightarrow (1)$$

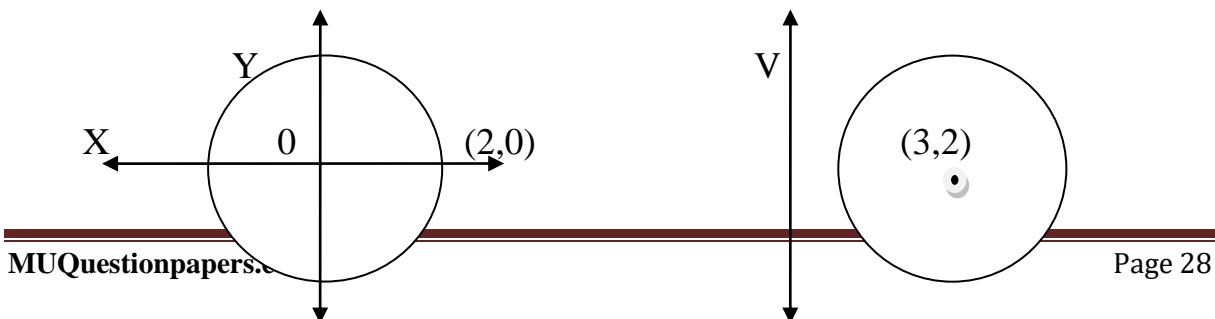
Now, given, $|z| = 2$, which is a circle with centre $(0,0)$ and radius = 2 in z -plane.

$$\therefore |w - 3 - 2i| = 2 \text{ (From 1)}$$

$$\therefore |u + iv - 3 - 2i| = 2 \text{ (we put } w = u + iv)$$

$$\therefore |(u - 3) + i(v - 2)| = 2,$$

which is a circle with centre $(3,2)$ and radius = 2 in W -plane.





b) A rectangular metal plate with insulated surface of width l and so long as compared to its breadth that it can be considered infinite in length without introducing an appreciable error. If the temperature along one short edge $y = 0$ is given by

$u(x, 0) = u_0 \sin\left(\frac{\pi x}{l}\right)$ for $0 < x < l$ and other long edges $x = 0$ and $x = l$ and the short edges are kept at zero degrees temperature, find the function $u(x, y)$ describing the steady state, assuming that in the steady state the heat distribution function $u(x, y)$ satisfies the Laplace equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$. (6)

Solution :

We assume that in the steady state the heat distribution function $u(x, y)$ satisfies the Laplace equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0 \quad \rightarrow (1)$$

Its solution is of the form

$$u = (c_1 \cos mx + c_2 \sin mx)(c_3 e^{my} + c_4 e^{-my}) \quad \rightarrow (2)$$

The given conditions are

- 1) $u \rightarrow 0$ as $y \rightarrow \infty$ for all x ;
- 2) $u = 0$ if $x = 0$ for all y ;

3) $u = 0$ if $x = l$ for all y ;

4) $u = u_0 \sin \frac{\pi x}{l}$ if $y = 0$ for $0 < x < a$.

Using these initial conditions

1) $u \rightarrow 0$ as $y \rightarrow \infty$. Hence, we should have $c_3 = 0$.

$$\therefore u = (c_1 \cos mx + c_2 \sin mx)c_4 e^{-my} \rightarrow (3)$$

2) $u = 0$ when $x = 0$. Hence, from (3), we get,

$$0 = c_1 c_4 e^{-my} \quad \therefore c_1 = 0 \quad \therefore u = c_2 c_4 \sin mx e^{-my}$$

$$\text{i.e. } u = c_5 \sin mx e^{-my} \rightarrow (4)$$

3) $u = 0$ when $x = a$. Hence, from (4), we get $0 = c_5 \sin ml e^{-my}$

$$\therefore ma = n\pi \quad \therefore m = \frac{n\pi}{a}, \quad n = 1, 2, 3, \dots \rightarrow (5)$$

$$\therefore u = c_5 \sin \frac{n\pi x}{l} \cdot e^{-n\pi y/l} \rightarrow (6)$$

Hence, the general solution is

$$u = \sum b_n \sin \frac{n\pi x}{l} \cdot e^{-n\pi y/l} \quad \text{where } n = 1, 2, 3, \dots \rightarrow (7)$$

4) But, $u = u_0 \sin \left(\frac{\pi x}{l} \right)$ if $y = 0$.

$$\text{Hence, from (7) we get, } u_0 \sin \left(\frac{\pi x}{l} \right) = \sum b_n \sin \frac{n\pi x}{l}.$$

$$\text{Hence, for } n = 1, \quad b_1 \sin \left(\frac{\pi x}{l} \right) = u_0 \sin \left(\frac{\pi x}{l} \right) \quad \therefore b_1 = u_0 \text{ and}$$

$$b_2 = b_3 = \dots =$$

Putting these values of b_n , we get, from (7) the solution of (1) as

$$u = u_0 \sin \left(\frac{\pi x}{l} \right) e^{-\pi y/l}.$$

c) **Production (in metric kiloton) of wheat in a country is given by the following data,**

Year (x)	2005	2007	2009	2011	2013	2015	2017
Production(y)	8	12	15	19	21	22	25

Fit a straight line to the data and estimate the production in the year 2010. (8)

Solution :

x	y	$X = \frac{x - 2011}{2}$	$Y=y$	X^2	XY
2005	8	-3	8	9	-24
2007	12	-2	12	4	-24
2009	15	-1	15	1	-15
2011	19	0	19	0	0
2013	21	1	21	1	21
2015	22	2	22	4	44
2017	25	3	25	9	75
	TOTAL	0	122	28	77

Here , $n = 7$

Let the equation of straight line by $Y = a + bX \rightarrow (1)$

Subject to,

$$\sum Y = an + b \sum X$$

$$\therefore 122 = 7a + 0$$

$$\therefore a = 17.4286$$

$$\text{And, } \sum XY = a \sum X + b \sum X^2$$

$$\therefore 77 = 0 + 28b$$

$$\therefore b = 2.75$$

\therefore From (1), the equation of straight line is

$$Y = 17.4286 + 2.75 X$$

Re – substitute X and Y.

$$y = 17.4286 + 2.75 \left(\frac{x - 2011}{2} \right)$$

$$\therefore y = 17.4286 + 1.375(x - 2011)$$

When x = 2010

$$y = 17.4286 + 1.375(2010 - 2011) = 16.0536$$

Hence,

Equation of straight line fit is

y = 17.4286 + 1.375(x - 2011) and Production in the year 2010 in

16.0536 metric kiloton.
