

THE UNIVERSITY OF BRITISH COLUMBIA
Sessional Examinations. April 2005

MATHEMATICS 257
Partial Differential Equations
and MATHEMATICS 316
Elementary Differential Equations II

Closed book examination

Time: 2 1/2 hours

- 1) Calculators are not allowed in this examination.
- 2) A standard size (both sides) sheet of notes, is allowed in this examination.

I-[15] 1) Show that $x = 0$ is a regular singular point of the differential equation $x^2y'' + xy' - x^2y = 0$.

2) Find two linearly independent solutions of the differential equation near $x = 0$. What is the radius of convergence of the two power series solutions?

II-[15] Let

$$f(x) = \begin{cases} \pi & \text{if } -\pi \leq x < 0 \\ \pi - x & \text{if } 0 \leq x < \pi \end{cases}$$

with $f(x + 2\pi) = f(x)$.

- 1) Find the Fourier series corresponding to the given function $f(x)$.
- 2) Sketch the graph of the function to which the series converges over two periods.

III-[25] Solve the damped wave equation

$$\begin{aligned} u_{tt} + 2u_t &= u_{xx} - \sin x, & 0 < x < \pi, & 0 < t \\ u(0, t) &= 0, & u_x(\pi, t) &= 2 \\ u(x, 0) &= f(x), & u_t(x, 0) &= 0, & 0 < x < \pi. \end{aligned}$$

Hint Write $u(x, t) = v(x) + w(x, t)$.

IV-[25] Solve the boundary value problem

$$\begin{aligned}u_{xx} + u_{yy} + 2u_y + u &= 0, \quad 0 < x < 1, \quad 0 < y < 1 \\u(0, y) = 0 &= u(1, y), \quad 0 < y < 1 \\u(x, 0) = 3 \sin(5\pi x) &, \quad u_y(x, 1) = 2 \sin(3\pi x)\end{aligned}$$

V-[20] Solve the initial boundary value problem

$$\begin{aligned}u_t - u_{xx} &= t \sin(5\pi x), \quad 0 < x < 1, \quad 0 < t \\u(0, t) = 0 &= u(1, t) \\u(x, 0) &= x(1 - x), \quad 0 < x < 1.\end{aligned}$$