



OKAN ÜNİVERSİTESİ
FEN EDEBİYAT FAKÜLTESİ
MATEMATİK BÖLÜMÜ

2013.04.04

MAT 372 – K.T.D.D. – Ara Sınav

N. Course

ADI SOYADI
ÖĞRENCİ NO
İMZA

**Do not open the exam until you are told that you may begin.
Sınavın başladığı yüksek sesle söylenene kadar sayfayı çevirmeyin.**

1. You will have 60 minutes to answer 2 questions from a choice of 3. If you choose to answer more than 2 questions, then only your best 2 answers will be counted.
2. The points awarded for each part, of each question, are stated next to it.
3. All of the questions are in English. You may answer in English or in Turkish.
4. You should write your student number on every page.
5. If you wish to leave before the end of the exam, give your exam script to an invigilator and leave the room quietly. You may not leave in the final 10 minutes of the exam.
6. Calculators, mobile phones and any digital means of communication are forbidden. The sharing of pens, erasers or any other item between students is forbidden.
7. All bags, coats, books, notes, etc. must be placed away from your desks and away from the seats next to you. You may not access these during the exam. Take out everything that you will need before the exam starts.
8. Any student found cheating or attempting to cheat will receive a mark of zero (0), and will be investigated according to the regulations of Yükseköğretim Kurumları Öğrenci Disiplin Yönetmeliği.
1. Sınav süresi toplam 60 dakikadır. Sınavda 3 soru sorulmuştur. Bu sorulardan 2 tanesini seçerek cevaplayınız. 2'den fazla soruyu cevaplırsanız, en yüksek puanı aldığınız 2 sorunun cevapları geçerli olacaktır.
2. Soruların her bölümünün kaç puan olduğu yanlarında belirtilmiştir.
3. Tüm sorular İngilizce'dir. Cevaplarınızı İngilizce yada Türkçe verebilirsiniz.
4. Öğrenci numaranızı her sayfaya yazınız.
5. Sınav süresi sona ermeden sınavınızı teslim edip çıkmak isterseniz, sınav kağıdınızı gözetmenlerden birine veriniz ve sınav salonundan sessizce çıkınız. Sınavın son 10 dakikası içinde sınav salonundan çıkmamız yasaktır.
6. Sınav esnasında hesap makinesi, cep telefonu ve dijital bilgi alışverişi yapılan her türlü malzemelerin kullanımı ile diğer silgi, kalem, vb. alışverişlerin yapılması kesinlikle yasaktır.
7. Çanta, palto, kitap ve ders notlarınız gibi eşyalarınız sıraların üzerinden ve yanınızdaki sandalyeden kaldırılmalıdır. Sınav süresince bu tür eşyaları kullanmanız yasaktır, bu nedenle ihtiyacınız olacak herşeyi sınav başlamadan yanınıza alınız.
8. Her türlü sınav, ve diğer çalışmada, kopya çeken veya kopya çekme girişiminde bulunan bir öğrenci, o sınav ya da çalışmadan sıfır (0) not almış sayılır, ve o öğrenci hakkında Yükseköğretim Kurumları Öğrenci Disiplin Yönetmeliği hükümleri uyarınca disiplin kovuşturması yapılır.

1	2	3	TOTAL
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Canonical Forms:

$$\begin{aligned}
 Au_{xx} + Bu_{xy} + Cu_{yy} + Du_x + Eu_y + Fu &= G \\
 A^* &= A\xi_x^2 + B\xi_x\xi_y + C\xi_y^2 \\
 B^* &= 2A\xi_x\eta_x + B(\xi_x\eta_y + \xi_y\eta_x) + 2C\xi_y\eta_y \\
 C^* &= A\eta_x^2 + B\eta_x\eta_y + C\eta_y^2 \\
 D^* &= A\xi_{xx} + B\xi_{xy} + C\xi_{yy} + D\xi_x + E\xi_y \\
 E^* &= A\eta_{xx} + B\eta_{xy} + C\eta_{yy} + D\eta_x + E\eta_y \\
 F^* &= F \\
 G^* &= G \\
 H^* &= -D^*u_\xi - E^*u_\eta - F^*u + G^* \\
 \frac{dy}{dx} &= \frac{B \pm \sqrt{\Delta}}{2A}
 \end{aligned}$$

Fourier Transforms:

$$\begin{aligned}
 F(\omega) &= \mathcal{F}[f](\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x)e^{-i\omega x} dx \\
 f(x) &= \mathcal{F}^{-1}[F](x) = \int_{-\infty}^{\infty} F(\omega)e^{i\omega x} d\omega
 \end{aligned}$$

$f(x)$	$F(\omega)$
$u_t(x, t)$	$U_t(\omega, t)$
$u_x(x, t)$	$i\omega U(\omega, t)$
$u_{xx}(x, t)$	$-\omega^2 U(\omega, t)$
$e^{-\alpha x^2}$	$\frac{1}{\sqrt{4\pi\alpha}} e^{-\frac{\omega^2}{4\alpha}}$
$\frac{1}{2\pi} \int_{-\infty}^{\infty} f(\xi)g(x - \xi) d\xi$	$F(\omega)G(\omega)$
$\delta(x - x_0)$	$\frac{1}{2\pi} e^{-i\omega x_0}$
$f(x - \beta)$	$e^{-i\omega\beta} F(\omega)$
$xf(x)$	$iF_\omega(\omega)$
$\frac{2\alpha}{x^2 + \alpha^2}$	$e^{- \omega \alpha}$
$f(x) = \begin{cases} 0 & x > a \\ 1 & x < a \end{cases}$	$\frac{\sin a\omega}{\pi\omega}$

Famous PDEs:

$u_t = ku_{xx}$	heat equation
$u_{tt} - c^2u_{xx} = 0$	wave equation
$\nabla^2 u = 0$	Laplace's Equation

Fourier Series:

$$\begin{aligned}
 f(x) &= \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos \frac{k\pi}{L}x + b_k \sin \frac{k\pi}{L}x \\
 a_0 &= \frac{1}{L} \int_{-L}^L f(x) dx \\
 a_k &= \frac{1}{L} \int_{-L}^L f(x) \cos \frac{k\pi}{L}x dx \\
 b_k &= \frac{1}{L} \int_{-L}^L f(x) \sin \frac{k\pi}{L}x dx
 \end{aligned}$$

If $f(x) = \sum_{k=1}^{\infty} a_n \cos \frac{n\pi x}{L}$ then

$$f'(x) = \sum_{k=1}^{\infty} -\left(\frac{n\pi}{L}\right) a_n \sin \frac{n\pi x}{L}.$$

If $f(x) = \sum_{k=1}^{\infty} b_n \sin \frac{n\pi x}{L}$ then

$$\begin{aligned}
 f'(x) &= \frac{1}{L} [f(L) - f(0)] \\
 &+ \sum_{k=1}^{\infty} \left[\frac{n\pi}{L} b_n + \frac{2}{L} \left((-1)^n f(L) - f(0) \right) \right] \cos \frac{n\pi x}{L}.
 \end{aligned}$$

ODEs:

The solution of $\phi' = \mu\phi$ is

$$\phi(x) = Ae^{\mu x}.$$

The solution of $\phi'' = \mu^2\phi$ is

$$\begin{aligned}
 \phi(x) &= Ae^{\mu x} + Be^{-\mu x} \\
 &= C \cosh \mu x + D \sinh \mu x.
 \end{aligned}$$

The solution of $\phi'' = -\mu^2\phi$ is

$$\phi(x) = A \cos \mu x + B \sin \mu x.$$

The solution of $x(x\phi')' - \mu^2\phi = 0$ ($\mu \neq 0$) is

$$\phi(x) = Ax^{-\mu} + Bx^\mu.$$

The solution of $x(x\phi)' = 0$ is

$$\phi(x) = A \log x + B.$$

Question 1 (Infinite String Wave Equation). Consider the wave equation on a string of infinite length:

$$\begin{cases} u_{tt} - c^2 u_{xx} = 0 & -\infty < x < \infty, \quad t > 0 \\ u(x, 0) = f(x) \\ u_t(x, 0) = g(x). \end{cases} \quad (1)$$

- (a) [8p] Suppose that $F : \mathbb{R} \rightarrow \mathbb{R}$ and $G : \mathbb{R} \rightarrow \mathbb{R}$ are twice differentiable functions (i.e. F' , G' , F'' and G'' all exist). Let $u(x, t) = F(x - ct) + G(x + ct)$. Show that

$$u_{tt} - c^2 u_{xx} = 0.$$

- (b) [8p] Use the initial conditions to express f and g in terms of F and G .

$$f(x) = u(x, 0) =$$

$$g(x) =$$

- (c) [8p] Use your answer to part (b) to show that

$$\frac{1}{c} \int_0^x g(z) dz = -F(x) + G(x).$$

[HINT: You may assume that $F(0) = G(0)$]

(d) [9p] Show that

$$F(x) = \frac{1}{2}f(x) - \frac{1}{2c} \int_0^x g(z) dz.$$

(e) [9p] Show that

$$G(x) = \frac{1}{2}f(x) + \frac{1}{2c} \int_0^x g(z) dz.$$

(f) [8p] Finally, show that

$$u(x, t) = \frac{f(x - ct) + f(x + ct)}{2} + \frac{1}{2c} \int_{x-ct}^{x+ct} g(z) dz.$$

This is called *d'Alembert's solution* to (1).

Question 2 (Characteristics). Consider the PDE

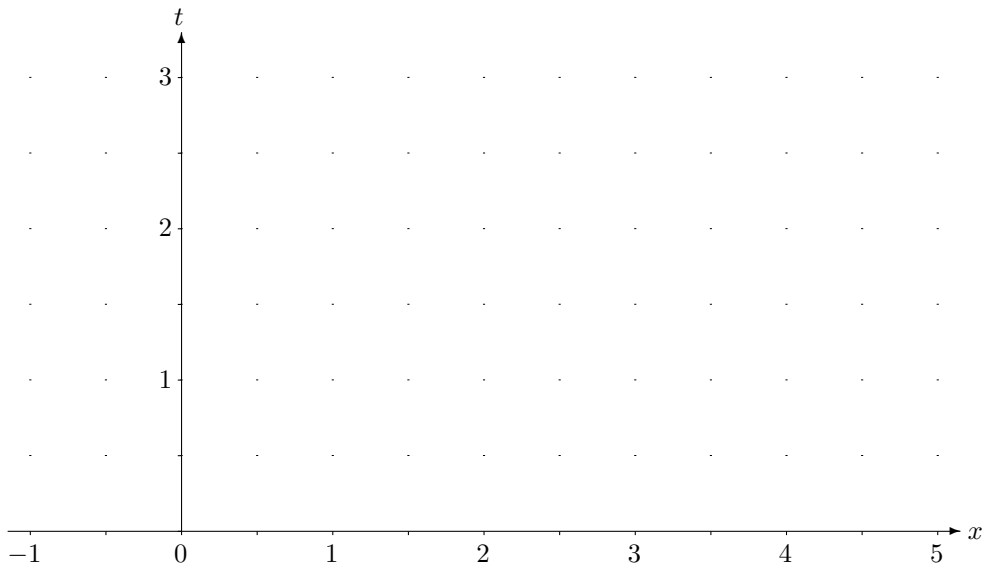
$$\frac{\partial u}{\partial t} + 2u \frac{\partial u}{\partial x} = 0 \quad (2)$$

with the initial condition

$$u(x, 0) = \begin{cases} 1 & x < 2 \\ 3 & x > 2. \end{cases} \quad (3)$$

(a) [6p] Replace (2) by a system of 2 ODEs

(b) [12p] Plot the characteristics (t against x) for this problem.



(c) [2p] Does this problem have *fan-like characteristics*, *shock wave characteristics*, *neither* or *both*? [Mark only one box.]

fan-like characteristics shock wave characteristics neither both

(d) [18p] Solve

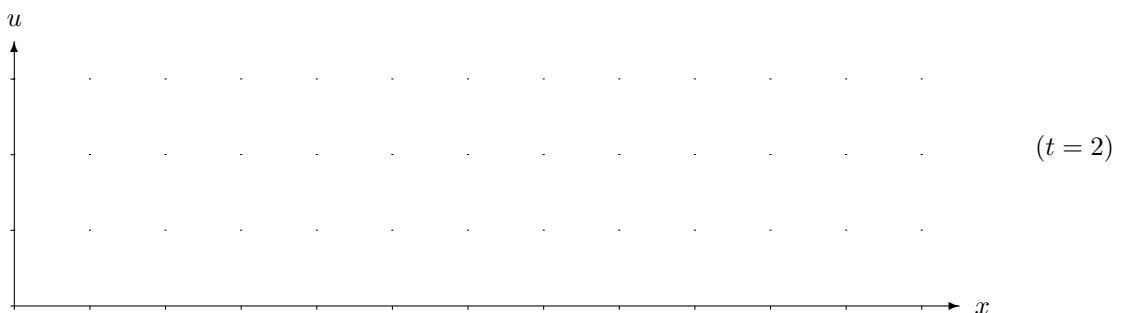
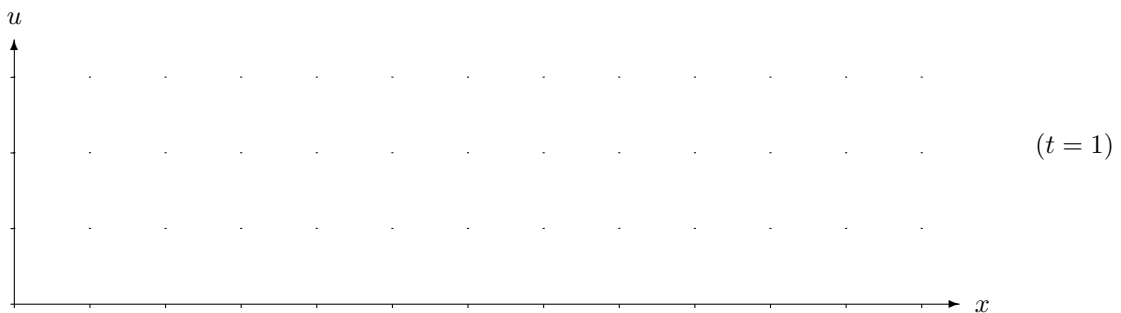
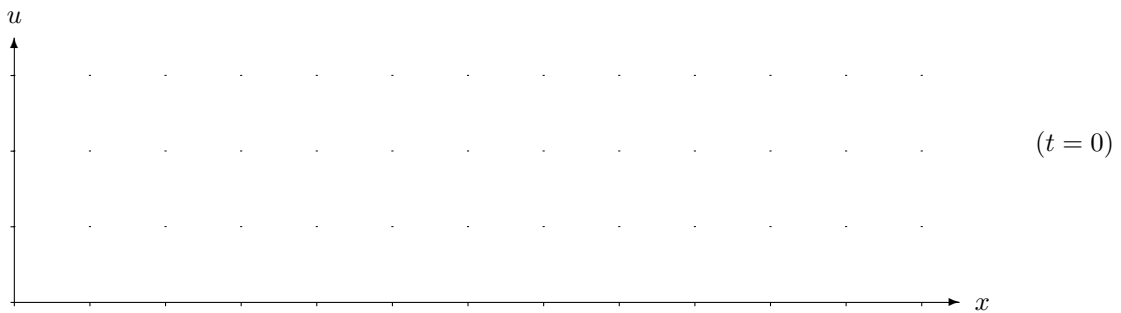
$$\frac{\partial u}{\partial t} + 2u \frac{\partial u}{\partial x} = 0$$

subject to

$$u(x, 0) = \begin{cases} 1 & x < 2 \\ 3 & x > 2. \end{cases}$$

$$u(x, t) = \left\{ \right.$$

(e) [3 × 4p] Sketch the graph (u against x) of the solution at times $t = 0$, $t = 1$ and $t = 2$.



Question 3 (General Solution). Consider the second order partial differential equation

$$\frac{1}{4}u_{xx} - \frac{1}{2}u_{xy} + \frac{1}{4}u_{yy} = y - x. \quad (4)$$

(a) [2p] Equation (4) is a

hyperbolic PDE; parabolic PDE; elliptic PDE.

(b) [1p] Equation (4) is a

homogeneous PDE; non-homogeneous PDE.

(c) [1p] Equation (4) is a

linear PDE; quasilinear PDE; non-linear (and not quasilinear) PDE.

(d) [20p] Suppose that $\xi = y - x$ and $\eta = y + x$. Show that

$$\frac{1}{4}u_{xx} - \frac{1}{2}u_{xy} + \frac{1}{4}u_{yy} = u_{\xi\xi}.$$

(e) [20p] Find the general solution of $u_{\xi\xi} = \xi$.

(f) [6p] Now find the general solution of (4).