

1

$$(8 \text{ pt.}) (a) \mathcal{L} [\cos(2t)] = \mathcal{L} [g(2t)] \stackrel{[\text{scale}]}{=} \frac{1}{2} G\left(\frac{s}{2}\right),$$

$$\text{where } g(t) = \cos(t) \text{ and } G(s) \stackrel{[\text{formula}]}{=} \frac{s}{1+s^2}.$$

$$\text{Hence, } \mathcal{L} [\cos(2t)] = \frac{1}{2} \frac{s/2}{1+(s/2)^2} = \frac{\frac{s}{4}}{\frac{s^2+4}{4}} = \boxed{\frac{s}{s^2+4}}$$

$$(8 \text{ pt.}) (b) \text{ Cosine F.s. of } \cos(2x) \text{ is } \boxed{\cos(2x)}.$$

$$\text{I.e., } a_2 = 1, a_n = 0 \text{ for } n \in \mathbb{N}_0 \setminus \{2\}.$$

$$(14 \text{ pt.}) (c) \text{ Sine F.s. of } \cos(2x) \text{ is } \boxed{\sum_{n=1}^{\infty} b_n \sin(nx)}, \text{ where}$$

$$b_n = \frac{2}{\pi} \int_0^{\pi} \underbrace{\cos(2x)}_b \underbrace{\sin(nx)}_a dx \stackrel{[\text{for } \sin]}{=} \frac{2}{\pi} \int_0^{\pi} \frac{\sin(a+b) + \sin(a-b)}{2} dx$$

$$= \frac{1}{\pi} \int_0^{\pi} \{ \sin[(n+2)x] + \sin[(n-2)x] \} dx$$

$$b_2 = -\frac{1}{\pi} \left. \frac{\cos(4x)}{4} \right|_0^{\pi} = 0.$$

$$b_{n \neq 2} = -\frac{1}{\pi} \left\{ \frac{\cos[(n+2)x]}{n+2} + \frac{\cos[(n-2)x]}{n-2} \right\} \Big|_0^{\pi}$$

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

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

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

$$= \frac{1}{\pi} [1 - (-1)^n] \frac{n-2 + n+2}{(n+2)(n-2)} = \boxed{\frac{2}{\pi} [1 - (-1)^n] \frac{n}{n^2-4}}$$

$$\boxed{b_{2k} = 0} \text{ for } k \in \mathbb{N} \text{ and } \boxed{b_{2k-1}} = \boxed{\frac{4(2k-1)}{\pi [(2k-1)^2 - 4]}}$$

$$\cos 2x \sim \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{2k-1}{(2k-1)^2 - 4} \sin[(2k-1)x]$$

1 (b) Alternative solution:
(8 pt)

$$\text{Cosine F. series} = \boxed{\frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(nx)}$$

$$\begin{aligned} a_n &= \frac{2}{\pi} \int_0^{\pi} \underbrace{\cos(2x)}_b \underbrace{\cos(nx)}_a dx \\ &= \frac{1}{\pi} \int_0^{\pi} \{ \cos[(n-2)x] + \cos[(n+2)x] \} dx \\ &= -\frac{1}{\pi} \left\{ \frac{\sin[(n-2)x]}{n-2} + \frac{\sin[(n+2)x]}{n+2} \right\} \Big|_0^{\pi} \\ &\quad \quad \quad \uparrow \\ &\quad \quad \quad [\text{for } n \neq 2] \end{aligned}$$

$$\boxed{n \neq 2 \Rightarrow a_n = 0} \quad \text{because} \quad \sin 0 = \sin(k\pi) = 0, \quad k \in \mathbb{Z}.$$

$$\boxed{a_2} = \frac{1}{\pi} \int_0^{\pi} \cos[(n-2)x] dx = \frac{1}{\pi} \int_0^{\pi} \cos 0 dx = \frac{1}{\pi} \int_0^{\pi} dx = \frac{\pi}{\pi} = \boxed{1}$$

2

$$(a) \quad \dot{a} = -3k a$$

$$\dot{b} = k a$$

$$\dot{c} = 2k a$$

$$\mathcal{L}.tr. \quad s A(s) - a(0) = -3k A(s)$$

$$s B(s) - b(0) = k A(s)$$

$$s C(s) - c(0) = 2k A(s)$$

$$\text{Init. cond.} \quad a(0) = a_0, \quad b(0) = c(0) = 0 :$$

$$s A(s) - a_0 = -3k A(s)$$

$$s B(s) = k A(s)$$

$$s C(s) = 2k A(s)$$

$$\text{Solve:} \quad A(s) = \frac{a_0}{s+3k}$$

$$B(s) = \frac{k A(s)}{s} = \frac{a_0 k}{s(s+3k)}$$

$$C(s) = \frac{2k A(s)}{s} = \frac{2a_0 k}{s(s+3k)}$$

(9 pts.)

$\mathcal{L}^{-1}$:

$$\boxed{a(t)} = \mathcal{L}^{-1}[A(s)] \xrightarrow{\text{shift } Km} \boxed{a_0 e^{-3kt}}$$

$$\text{Partial fractions} \quad B(s) = a_0 \left(\frac{\alpha}{s} + \frac{\beta}{s+3k} \right) = a_0 \frac{(\alpha+\beta)s + 3k\alpha}{s(s+3k)}$$

$$\Rightarrow \alpha + \beta = 0, \quad 3\alpha = 1 \Rightarrow \alpha = \frac{1}{3} = -\beta$$

$$B(s) = \frac{a_0}{3} \left(\frac{1}{s} - \frac{1}{s+3k} \right)$$

$$\boxed{b(t)} = \mathcal{L}^{-1}[B(s)] \xrightarrow{\text{shift}} \boxed{\frac{a_0}{3} [1 - e^{-3kt}]}$$

$$C(s) = 2B(s) \Rightarrow \boxed{c(t)} = 2b(t) = \boxed{\frac{2a_0}{3} (1 - e^{-3kt})}$$

$$\Rightarrow C(s) = \frac{2}{3} a_0 \left(\frac{1}{s} - \frac{1}{s+3k} \right) \nearrow c(t) = \mathcal{L}^{-1}[C(s)]$$

(10 pts)

2

(2 pts) (b)

$$\frac{c(t)}{b(t)} = 2$$

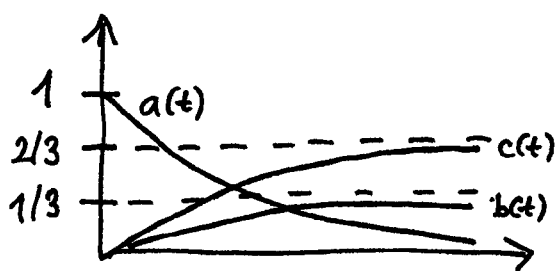
(3 pts) (c)

$$\lim_{t \rightarrow \infty} a(t) = \lim_{t \rightarrow \infty} a_0 e^{-3kt} = 0$$

$$\lim_{t \rightarrow \infty} b(t) = \lim_{t \rightarrow \infty} \frac{a_0}{3} (1 - e^{-3kt}) = \frac{a_0}{3}$$

$$\lim_{t \rightarrow \infty} c(t) = \lim_{t \rightarrow \infty} \frac{2a_0}{3} (1 - e^{-3kt}) = \frac{2a_0}{3}$$

(6 pts) (d)



(a) Alternative solution to find $c(t)$:

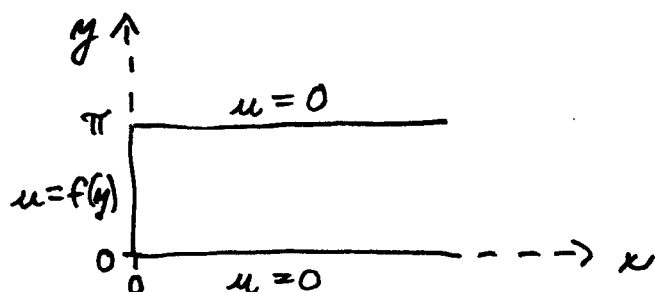
$$\dot{a} + \dot{b} + \dot{c} = (-3k + k + 2k)a = 0 \Rightarrow$$

$$\Rightarrow \text{conservation of mass: } a(t) + b(t) + c(t) = a(0) + b(0) + c(0) = a_0$$

$$[4 \text{ pts}] \quad c(t) = a_0 - a(t) - b(t) = a_0 [1 - e^{-3kt}] - \frac{a_0}{3} (1 - e^{-3kt})$$

$$= \frac{2}{3} a_0 (1 - e^{-3kt})$$

3



$$f(y) = \sin y - \sin(2y).$$

Particular sol'n by separation of variables:

(26 pts) (a) $u(x, y) = X(x)Y(y)$

$$0 = u_{xx} + u_{yy} = X''(x)Y(y) + X(x)Y''(y)$$

[4 pts.] $\frac{X''(x)}{X(x)} = -\frac{Y''(y)}{Y(y)} = \lambda$

$$Y''(y) + \lambda Y(y) = 0, \quad Y(0) = Y(\pi) = 0$$

Sturm-Liouville problem $\Rightarrow \lambda_n = n^2, n \in \mathbb{N}$,

[5 pts.] $Y_n(y) \propto \sin(ny)$

$$X''(x) - \lambda X(x) = 0 \Rightarrow X_n''(x) - n^2 X_n(x) = 0$$

$$X_n(x) = c_n e^{-nx} + d_n e^{+nx}$$

$|u(x, y)| \leq M \Rightarrow |X_n(x)| \leq M \Rightarrow d_n = 0 \Rightarrow X_n(x) = c_n e^{-nx}$ [5 pts.]

General sol'n: $u(x, y) = \sum_{n=1}^{\infty} c_n e^{-nx} \sin(ny)$ [3 pts]

B. c. at $x=0$: $\sin(y) - \sin(2y) = f(y) = u(0, y) = \sum_{n=1}^{\infty} c_n \sin(ny)$

Sine F. series: $c_1 = 1, c_2 = -1, c_n = 0$ for $n \neq 1, 2$.

Final solution: $u(x, y) = e^{-x} \sin y - e^{-2x} \sin(2y)$ [9 pts]

(4 pts) (b) $u(\ln 2, \frac{\pi}{2}) = e^{-\ln 2} \underbrace{\sin \frac{\pi}{2}}_{=1} - e^{-2 \ln 2} \underbrace{\sin(\pi)}_{=0} = \frac{1}{e^{\ln 2}} = \boxed{\frac{1}{2}}$

3 Alternative way to find c_n :

$$\begin{aligned} [7 \text{ pts}] \quad c_n &= \frac{2}{\pi} \int_0^{\pi} [\sin y - \sin(2y)] \sin(ny) dy \\ &= \frac{2}{\pi} \int_0^{\pi} [\sin y \cdot \sin(ny) - \sin(2y) \cdot \sin(ny)] dy \\ &\stackrel{(*)}{=} \frac{1}{\pi} \int_0^{\pi} \left\{ \cos[(n-1)y] - \cos[(n+1)y] - \cos[(n-2)y] + \cos[(n+2)y] \right\} dy \\ c_n &= -\frac{1}{\pi} \left\{ \frac{\sin[(n-1)y]}{n-1} - \frac{\sin[(n+1)y]}{n+1} - \frac{\sin[(n-2)y]}{n-2} + \frac{\sin[(n+2)y]}{n+2} \right\} \Big|_0^{\pi} \end{aligned}$$

$$n \notin \{1, 2\} \Rightarrow \boxed{c_n = 0}$$

$$\boxed{c_1} = \frac{1}{\pi} \int_0^{\pi} \cos[(n-1)y] dy = \frac{1}{\pi} \int_0^{\pi} 1 dy = \boxed{1}$$

$$\boxed{c_2} = -\frac{1}{\pi} \int_0^{\pi} \cos[(n-2)y] dy = -\frac{1}{\pi} \int_0^{\pi} 1 dy = \boxed{-1}$$

} $\leftarrow$ In both cases, the 3 other terms in $(*)$ can be integrated as before and give 0.