

1. (15%) Consider the following wave equation, i.e.,

$$\frac{\partial^2 \theta}{\partial \tau^2} = \frac{\partial^2 \theta}{\partial \xi^2} + \xi^2, \quad (0 < \xi < h, 0 < \tau) \quad (1)$$

subjected to the boundary conditions of $\theta(0, \tau) = \theta(h, \tau) = 0$ and the initial conditions of $\partial_\tau \theta(\xi, 0) = \theta(\xi, 0) = 0$ (note: $\partial_\tau = \partial/\partial \tau$). Solve Eq. (1) through the following steps:

- (a) (3%) Which one of the following transformations or change of variables is most likely to help you solve Eq. (1)? Let:

(A) $\theta(\xi, \tau) = \Xi(\xi)T(\tau)$,

(B) $\theta(\xi, \tau) = \Xi(\xi)T(\tau) + \Psi(\xi)$.

- (b) (6%) After transforming the variables in Eq. (1) using one of the transformations listed in (a), what are the governing differential equations as well as the new boundary and/or initial conditions for $\Xi(\xi)$ and $T(\tau)$?

- (c) (6%) Find the solution to the original Eq. (1).

2. (15%)

- (a) (3%) Let $F(s)$ denote the Laplace transform of $f(t)$, i.e., $\mathcal{L}[f(t)] = F(s)$. What is the Laplace transform of $\frac{\partial f}{\partial t}$ in terms of $F(s)$, s , and the initial condition of $f(t)$?

- (b) (3%) Take the Laplace transform with respect to the t -coordinate of the following partial differential equation along with its associated initial and boundary conditions, i.e.,

$$\frac{\partial \varphi}{\partial t} = \alpha \frac{\partial^2 \varphi}{\partial x^2}, \quad (2)$$

with $\varphi(x, 0) = \varphi_0$, $\varphi(0, t) = 0$, and $\varphi(\infty, t) = \varphi_0$ for all $t > 0$ in the domain of $0 < x < \infty$, where φ_0 is a constant.

- (c) (3%) Solve the differential equation resulting from (b).

- (d) (3%) Which one of the following is correct and helpful to solving this problem?

(A) $\mathcal{L}\left[\operatorname{erfc}\left(\frac{x}{2\sqrt{\alpha t}}\right)\right] = \frac{1}{s} \exp\left(-x\sqrt{\frac{s}{\alpha}}\right)$,

(B) $\mathcal{L}\left[J_0\left(\frac{x^2}{\alpha t}\right)\right] = \frac{1}{s} \exp\left(-x\sqrt{\frac{s}{\alpha}}\right)$,

(C) $\mathcal{L}\left[\cosh\left(\frac{x^2}{\alpha t}\right)\right] = \frac{1}{s} \exp\left(-x\sqrt{\frac{s}{\alpha}}\right)$,

(D) $\mathcal{L}\left[\sin\left(\frac{x^2}{\alpha t}\right)\right] = \frac{1}{s} \exp\left(-x\sqrt{\frac{s}{\alpha}}\right)$

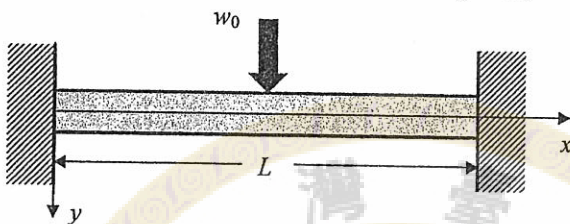
- (e) (3%) Find the solution to Eq. (2).

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3. (15%) A uniform beam of Length L carries a concentrated load w_0 at $x = L/2$. The beam is clamped at both ends. Use the Laplace transform to determine the deflection $y(x)$ from

$$EI \frac{d^4 y}{dx^4} = w_0 \delta\left(x - \frac{L}{2}\right)$$

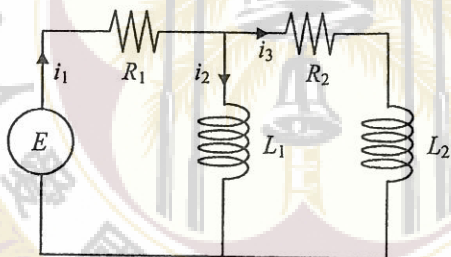
where $y(0) = 0$, $y'(0) = 0$, $y(L) = 0$, $y'(L) = 0$, and $\delta\left(x - \frac{L}{2}\right)$ is the Dirac delta function.



4. (15%) The system of differential equations for the currents $i_2(t)$ and $i_3(t)$ in the electrical network is

$$\frac{d}{dt} \begin{bmatrix} i_2 \\ i_3 \end{bmatrix} = \begin{bmatrix} -R_1/L_1 & -R_1/L_1 \\ -R_1/L_2 & -(R_1+R_2)/L_2 \end{bmatrix} \begin{bmatrix} i_2 \\ i_3 \end{bmatrix} + \begin{bmatrix} E/L_1 \\ E/L_2 \end{bmatrix}$$

Solve the system if $R_1 = 2 \Omega$, $R_2 = 3 \Omega$, $L_1 = 1 \text{ h}$, $L_2 = 1 \text{ h}$, $E = 60 \text{ V}$, $i_2(0) = 0$, and $i_3(0) = 0$.



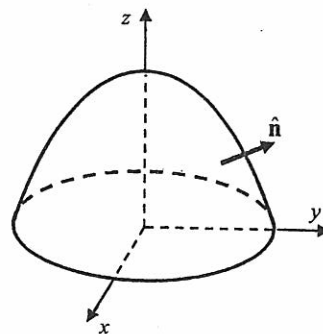
5. (10%) Solve the following differential equation if it is known that two linearly independent solutions of the associated homogeneous differential equation are t and t^2 .

$$t^2 \frac{d^2 N}{dt^2} - 2t \frac{dN}{dt} + 2N = t(\ln t)$$

6. (8%) Evaluate the surface integral

$$J = \int_A \hat{n} \cdot \nabla \times \mathbf{v} \, da$$

where $\mathbf{v} = x\hat{j} - (z+1)\hat{k}$, A is the surface $z = 4 - 4x^2 - 4y^2$ between $z = 0$ and $z = 4$, and \hat{n} is the unit normal whose direction is shown in the figure.



7. (7%) Determine the Laurent expansion of

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

about $z=0$ in $|z| > 2$.

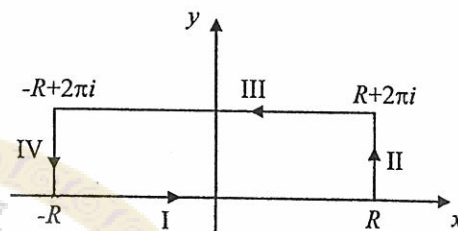
8. (15%) Suppose that $0 < a < 1$. In order to evaluate

$$I = \int_{-\infty}^{\infty} \frac{e^{ax}}{1+e^x} dx,$$

we first consider the contour integral

$$J = \oint_{\Gamma} \frac{e^{az}}{1+e^z} dz.$$

where Γ , as shown at right, is the counterclockwise rectangular with vertices at $-R$, R , $R+2\pi i$, and $-R+2\pi i$.



- (a) Find and classify all singular points of $\frac{e^{az}}{1+e^z}$ inside Γ .
- (b) Determine $J = \oint_{\Gamma} \frac{e^{az}}{1+e^z} dz$.
- (c) Given that both line integrals along the two vertical segments (II and IV as shown in the figure) tend to zero as $R \rightarrow \infty$ (i.e., $\lim_{R \rightarrow \infty} \left| \int_{II} \frac{e^{az}}{1+e^z} dz \right| = 0$ and $\lim_{R \rightarrow \infty} \left| \int_{IV} \frac{e^{az}}{1+e^z} dz \right| = 0$), determine $I = \int_{-\infty}^{\infty} \frac{e^{ax}}{1+e^x} dx$ using the above results.