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MATH 285 E1/F1 Exam 3 (A)

November 14, 2014

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<p><b>INSTRUCTIONS:</b></p> <ul style="list-style-type: none"><li>• Do all work on these sheets.</li><li>• Show all work.</li><li>• The exam is 50 minutes.</li><li>• Do not discuss this exam with anyone until after 3:00 pm on Nov. 14, 2014.</li></ul>
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Problem	Possible	Actual
1	20	
2	20	
3	20	
4	20	
5	20	
Total	100	

ORTHOGONALITY FORMULAS

$$\int_{-L}^L \cos \frac{m\pi t}{L} \cos \frac{n\pi t}{L} dt = \begin{cases} 0, & m \neq n \\ L, & m = n \end{cases} \quad (1)$$

$$\int_{-L}^L \sin \frac{m\pi t}{L} \sin \frac{n\pi t}{L} dt = \begin{cases} 0, & m \neq n \\ L, & m = n \end{cases} \quad (2)$$

$$\int_{-L}^L \cos \frac{m\pi t}{L} \sin \frac{n\pi t}{L} dt = 0 \quad (3)$$

SOME INTEGRAL FORMULAS

$$\int u \cos u \, du = u \sin u + \cos u + C \quad (4)$$

$$\int u \sin u \, du = -u \cos u + \sin u + C \quad (5)$$

1. (20 points) Find the general solution of the differential equation

$$y' - 3y = xe^{3x}$$
$$(D-3)y = xe^{3x}$$

Annihilator of  $xe^{3x}$  is  $(D-3)^2$   
Apply to both sides  $(D-3)^3 y = 0$

so try  $y = Ae^{3x} + Bxe^{3x} + Cx^2e^{3x}$

$$y' = 3Ae^{3x} + B(e^{3x} + 3xe^{3x}) + C(2xe^{3x} + 3x^2e^{3x})$$

$$-3y = -3Ae^{3x} - 3Bxe^{3x} - 3Cx^2e^{3x}$$

$$\underline{y' - 3y} = Be^{3x} + 2Cxe^{3x}$$

Must match

So  $A = \text{anything}$   $B = 0$   $2C = 1 \Rightarrow C = \frac{1}{2}$

general solution in  $\boxed{y = Ae^{3x} + \frac{1}{2}x^2e^{3x}}$   $A$  any constant

2. (20 points) Consider the forced oscillator with mass  $m = 1$ , spring constant  $k = 10$ , no damping  $c = 0$ , and forcing function  $F(t)$ :

$$F(t) = \sin 2t + 2 \sin 4t + \cos 6t$$

Find a particular solution of the differential equation  $mx'' + kx = F(t)$ .

$$x'' + 10x = \sin 2t + 2 \sin 4t + \cos 6t$$

$$\text{Try } x = A_1 \cos 2t + B_1 \sin 2t + A_2 \cos 4t + B_2 \sin 4t \\ + A_3 \cos 6t + B_3 \sin 6t$$

$$x'' = -4A_1 \cos 2t - 4B_1 \sin 2t - 16A_2 \cos 4t - 16B_2 \sin 4t \\ - 36A_3 \cos 6t - 36B_3 \sin 6t$$

$$x'' + 10x = 6A_1 \cos 2t + 6B_1 \sin 2t - 6A_2 \cos 4t - 6B_2 \sin 4t \\ - 26A_3 \cos 6t - 26B_3 \sin 6t$$

must match  $\sin 2t + 2 \sin 4t + \cos 6t$

$$A_1 = 0 \quad 6B_1 = 1 \quad A_2 = 0 \quad -6B_2 = 2 \quad -26A_3 = 1 \quad B_3 = 0 \\ B_1 = \frac{1}{6} \quad B_2 = -\frac{1}{3} \quad A_3 = -\frac{1}{26}$$

$$\therefore x(t) = \frac{1}{6} \sin 2t - \frac{1}{3} \sin 4t - \frac{1}{26} \cos 6t$$

3. (a) (10 points) Suppose that a function  $f(t)$  which is periodic of period  $2\pi$  has the Fourier series

$$f(t) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n(n+1)} \sin nt$$

Use the orthogonality formulas to evaluate the integral

$$\int_{-\pi}^{\pi} f(t) \sin 4t dt = \int_{-\pi}^{\pi} \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n(n+1)} \sin nt \sin 4t dt = \sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n(n+1)} \int_{-\pi}^{\pi} \sin nt \sin 4t dt$$

All the terms are zero except when  $n=4$ :

$$= \frac{(-1)^{4+1}}{4(4+1)} \int_{-\pi}^{\pi} \sin 4t \sin 4t dt = \frac{(-1)^5}{4 \cdot 5} \pi = \boxed{\frac{-\pi}{20}}$$

- (b) (10 points) Let  $g(t)$  be the function which is periodic of period 30, and which is defined on the interval  $-15 \leq t < 15$  by the formula

$$g(t) = 2 + 3t + 6t^2$$

Set up, but do not evaluate, an integral expression for the coefficient of  $\cos \frac{3\pi t}{15}$  in the Fourier series of  $g(t)$  (also known as  $a_3$  in our standard notation).

$$a_3 = \frac{1}{15} \int_{-15}^{15} (2 + 3t + 6t^2) \cos \frac{3\pi t}{15} dt$$

4. (a) (5 points) Consider the function which is periodic of period  $2\pi$  defined on the interval  $-\pi \leq t < \pi$

$$f(t) = \begin{cases} 16, & -\pi \leq t < 0 \\ 609250, & t = 0 \\ t, & 0 < t < \pi \end{cases}$$

If we take the Fourier series of  $f(t)$ , and put  $t = 0$  in that series, what number does it converge to? Put another way, what is the sum of the Fourier series of  $f(t)$  at  $t = 0$ ? Explain your answer (briefly).

$$\lim_{t \rightarrow 0^-} f(t) = 16 \quad \lim_{t \rightarrow 0^+} f(t) = 0$$

Since  $t = 0$  is a point of discontinuity, the Fourier series converges to the average of the one-sided limits.

$$\frac{1}{2} [16 + 0] = \boxed{8}$$

- (b) (15 points) Consider the function defined by the Fourier series

$$g(t) = \sum_{n=1}^{\infty} 3e^{-2n} \sin n\pi t$$

Find a Fourier series expression for the antiderivative  $\int g(t) dt$ . You are *not* expected to address the question of convergence.

$$\begin{aligned} \int g(t) dt &= \sum_{n=1}^{\infty} 3e^{-2n} \int \sin n\pi t dt \\ &= \sum_{n=1}^{\infty} 3e^{-2n} \frac{-1}{n\pi} \cos n\pi t + C \\ &= \sum_{n=1}^{\infty} \frac{-3e^{-2n}}{n\pi} \cos n\pi t + C \end{aligned}$$

5. (20 points) Find the Fourier series of the periodic function of period 2 defined on the interval  $-1 \leq t < 1$  by

$$f(t) = 2|t|, \quad -1 \leq t < 1$$

*Hint:* You should use the fact that  $f(t)$  is an even function.

$f(t)$  even  $\Rightarrow$  sine coefficients  $b_n = 0$  for all  $n$

$$a_0 = \frac{2}{1} \int_0^1 f(t) dt = 2 \int_0^1 2t dt = 2 [t^2]_0^1 = 2(1-0) = 2$$

$$a_n = \frac{2}{1} \int_0^1 f(t) \cos \frac{n\pi t}{1} dt = 2 \int_0^1 2t \cos n\pi t dt$$

$$\left\{ \text{let } u = n\pi t \quad du = n\pi dt \right\}$$

$$= 4 \left( \frac{1}{n\pi} \right)^2 \int_0^1 (n\pi t) (\cos n\pi t) n\pi dt = 4 \left( \frac{1}{n\pi} \right)^2 \int_0^{n\pi} u \cos u du$$

$$= 4 \left( \frac{1}{n\pi} \right)^2 \left[ u \sin u + \cos u \right]_0^{n\pi} \quad \text{by formula}$$

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

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

$$= 4 \left( \frac{1}{n\pi} \right)^2 \left[ (-1)^n - 1 \right] = 4 \left( \frac{1}{n\pi} \right)^2 \left\{ \begin{array}{l} -2 \quad n \text{ odd} \\ 0 \quad n \text{ even} \end{array} \right\}$$

$$= \left\{ \begin{array}{l} \frac{-8}{(n\pi)^2} \quad n \text{ odd} \\ 0 \quad n \text{ even} \end{array} \right\}$$

continues  $\rightarrow$

This page is for work that doesn't fit on other pages.

Thus the Fourier series of  $f(t)$  is

$$\begin{aligned} & \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos n\pi t \\ &= \frac{2}{2} + \sum_{n=1}^{\infty} \left\{ \begin{array}{l} -\frac{8}{(n\pi)^2} \text{ } n \text{ odd} \\ 0 \text{ } n \text{ even} \end{array} \right\} \cos n\pi t \\ &= \boxed{1 + \sum_{n \text{ odd}} \frac{-8}{(n\pi)^2} \cos n\pi t} \end{aligned}$$