

NAME: *Solutions*

NetID:

MATH 285 E1/F1 Exam 3 (B)

November 14, 2014

Instructor: Pascaleff

**INSTRUCTIONS:**

- Do all work on these sheets.
- Show all work.
- The exam is 50 minutes.
- Do not discuss this exam with anyone until after 3:00 pm on Nov. 14, 2014.

| 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

$$y' - 5y = xe^{5x}$$

$$(D - 5)y = xe^{5x}$$

Annihilator of  $xe^{5x}$  is  $(D - 5)^2$

Apply to both sides  $(D - 5)^3 y = 0$

so try  $y = Ae^{5x} + Bxe^{5x} + Cx^2e^{5x}$

$$y' = 5Ae^{5x} + B(e^{5x} + 5xe^{5x}) + C(2xe^{5x} + 5x^2e^{5x})$$

$$-5y = -5Ae^{5x} - 5Bxe^{5x} - 5Cx^2e^{5x}$$

$$\underline{y' - 5y} = Be^{5x} + 2Cxe^{5x}$$

Must match

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

general solution in  $\boxed{y = Ae^{5x} + \frac{1}{2}x^2e^{5x}}$  A any constant

2. (20 points) Consider the forced oscillator with mass  $m = 1$ , spring constant  $k = 5$ , no damping  $c = 0$ , and forcing function  $F(t)$ :

$$F(t) = \cos 2t + \sin 4t + 3 \sin 6t$$

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

$$x'' + 5x = \cos 2t + \sin 4t + 3 \sin 6t$$

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

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

$$x'' + 5x = A_1 \cos 2t + B_1 \sin 2t - 11A_2 \cos 4t - 11B_2 \sin 4t \\ - 31A_3 \cos 6t - 31B_3 \sin 6t$$

must match  $\cos 2t + \sin 4t + 3 \sin 6t$

$$A_1 = 1 \quad B_1 = 0 \quad A_2 = 0 \quad -11B_2 = 1 \quad A_3 = 0 \quad -31B_3 = 3 \\ B_2 = -\frac{1}{11} \quad B_3 = -\frac{3}{31}$$

$$\therefore x(t) = \cos 2t - \frac{1}{11} \sin 4t - \frac{3}{31} \sin 6t$$

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

$$f(t) = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2 + 1} \sin nt$$

Use the orthogonality formulas to evaluate the integral

$$\int_{-\pi}^{\pi} f(t) \sin 3t dt$$

$$\int_{-\pi}^{\pi} \sum \frac{(-1)^n}{n^2+1} \sin nt \sin 3t dt = \sum_{n=1}^{\infty} \frac{(-1)^n}{n^2+1} \int_{-\pi}^{\pi} \sin nt \sin 3t dt$$

All the terms are zero except when  $n=3$ :

$$= \frac{(-1)^3}{3^2+1} \int_{-\pi}^{\pi} \sin 3t \sin 3t dt = \frac{-1}{10} \pi = \boxed{-\frac{\pi}{10}}$$

- (b) (10 points) Let  $g(t)$  be the function which is periodic of period 20, and which is defined on the interval  $-10 \leq t < 10$  by the formula

$$g(t) = 7t^2 + 2t + 3$$

Set up, but do not evaluate, an integral expression for the coefficient of  $\sin \frac{3\pi t}{10}$  in the Fourier series of  $g(t)$  (also known as  $b_3$  in our standard notation).

$$b_3 = \frac{1}{10} \int_{-10}^{10} (7t^2 + 2t + 3) \sin \frac{3\pi t}{10} dt$$

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

$$f(t) = \begin{cases} t, & -\pi \leq t < 0 \\ 609250, & t = 0 \\ 8, & 0 < t < \pi \end{cases}$$

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).

$$\lim_{t \rightarrow 0^-} f(t) = 0 \quad \lim_{t \rightarrow 0^+} f(t) = 8$$

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

$$\frac{1}{2} [0 + 8] = \boxed{4}$$

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

$$g(t) = \sum_{n=1}^{\infty} 4e^{-4n} \sin n\pi t$$

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

$$\begin{aligned} \int g(t) dt &= \sum_{n=1}^{\infty} 4e^{-4n} \int \sin n\pi t dt \\ &= \sum_{n=1}^{\infty} 4e^{-4n} \frac{-1}{n\pi} \cos n\pi t + C \\ &= \sum_{n=1}^{\infty} \frac{-4e^{-4n}}{n\pi} \cos n\pi t + C \end{aligned}$$

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

$$f(t) = 4|t|, \quad -1 \leq t < 1$$

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

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

$$a_0 = \frac{2}{1} \int_0^1 f(t) dt = 2 \int_0^1 4t dt = 4 [t^2]_0^1 = 4(1-0) = 4$$

$$a_n = \frac{2}{1} \int_0^1 f(t) \cos \frac{n\pi t}{1} dt = 2 \int_0^1 4t \cos n\pi t dt$$

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

$$= 8 \left( \frac{1}{n\pi} \right)^2 \int_0^1 (n\pi t) (\cos n\pi t) n\pi dt = 8 \left( \frac{1}{n\pi} \right)^2 \int_0^{n\pi} u \cos u du$$

$$= 8 \left( \frac{1}{n\pi} \right)^2 \left[ u \sin u + \cos u \right]_0^{n\pi} \quad \text{by formula}$$

$$= 8 \left( \frac{1}{n\pi} \right)^2 \left[ n\pi \sin n\pi + \cos n\pi - 0 \sin 0 - \cos 0 \right]$$

$$= 8 \left( \frac{1}{n\pi} \right)^2 \left[ \cos n\pi - 1 \right]$$

$$= 8 \left( \frac{1}{n\pi} \right)^2 \left[ (-1)^n - 1 \right] = 8 \left( \frac{1}{n\pi} \right)^2 \left\{ \begin{array}{l} -2 \quad n \text{ odd} \\ 0 \quad n \text{ even} \end{array} \right\}$$

$$= \left\{ \begin{array}{l} \frac{-16}{(n\pi)^2} \quad n \text{ odd} \\ 0 \quad n \text{ even} \end{array} \right\}$$

continues  $\rightarrow$

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

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

$$\begin{aligned} & \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos n\pi t \\ &= \frac{4}{2} + \sum_{n=1}^{\infty} \left\{ \begin{array}{ll} \frac{-16}{(n\pi)^2} & n \text{ odd} \\ 0 & n \text{ even} \end{array} \right\} \cos n\pi t \\ &= \boxed{2 + \sum_{n \text{ odd}} \frac{-16}{(n\pi)^2} \cos n\pi t} \end{aligned}$$