BIRLA INSTITUTE OF TECHNOLOGY AND SCIENCE, PILANI K K BIRLA – GOA CAMPUS

SECOND SEMESTER 2022-2023

MID SEMESTER EXAM (CLOSED BOOK)

MATHEMATICAL METHODS

MATH F241

Time: 90 Minutes

Max. Marks: 60

Date: March 17, 2023 Day: Friday

INSTRUCTIONS: 1. There are 5 questions. All questions are compulsory. 2. Write all the steps clearly and give explanations for full credit. 3. Number all the pages of your answer book and **make a question-page index** on the front page of the main answer sheet. A penalty of **two marks** will be imposed in case the index is incomplete. 4. Calculator exchange is not allowed.

1. (a) Find the Fourier series of the function $f(x) = |x|, -\pi < x < \pi$ such that $f(x + 2\pi) = f(x)$ and use it to prove that [8]

$$1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots = \frac{\pi^2}{8}$$

(b) If $\tilde{y}(x)$ is an extremal of the functional $J(y) = \int_{x_1}^{x_2} F(x, y, y') dx$, then show that the Euler-Lagrange equation can also be written as [7]

$$\frac{d}{dx}\left(F - \tilde{y}'\frac{\partial F}{\partial \tilde{y}}\right) - \frac{\partial F}{\partial x} = 0.$$

Also discuss the case when F is independent of x.

2. (a) Show that the Euler-Lagrange equation for the functional $J(y) = \int_{x_1}^{x_2} f(x, y) \sqrt{1 + y'^2} dx$ has the form [9]

$$f_y - f_x y' - \frac{f y''}{1 + y'^2} = 0.$$

(b) Use it to find an extremal for the functional

$$J(y) = \int_{1}^{2} \frac{\sqrt{1 + y^{\prime 2}}}{x} dx, \ y(1) = y(2) = 1.$$
[6]

P.T.O.

3. (a) Prove the following integral identity

$$\int_{-\infty}^{\infty} f(x)\overline{g(x)}dx = \int_{-\infty}^{\infty} F(\omega)\overline{G(\omega)}d\omega,$$

where $F(\omega)$ and $G(\omega)$ are the Fourier transforms of f(x) and g(x), respectively.

(b) Use the appropriate Fourier transform (sine/cosine) to evaluate the integral [5]

$$\int_0^\infty \frac{dx}{(x^2+9)^2}$$

4. (a) Prove the following Parseva'l theorem for Fourier series on $[-\pi,\pi]$

$$\frac{a_0^2}{2} + \sum_{n=1}^{\infty} (a_n^2 + b_n^2) = \frac{1}{\pi} \int_{-\pi}^{\pi} (f(x))^2 dx,$$

where a_0 , a_n and b_n are the Fourier coefficients of f(x), $-\pi < x < \pi$.

(b) If $\mathcal{F}(f(x)) = F(\omega)$ and $\mathcal{F}(g(x)) = G(\omega)$ then show that

$$\mathcal{F}[(f * g)(x)] = F(\omega)G(\omega),$$

where (f * g)(x) represents the convolution of f(x) and g(x).

5. (a) Solve the following ODE using Fourier transform

$$3\frac{dy}{dt} + 2y = \delta(t),$$

where $y(t) \to 0$ as $t \to \infty$.

(b) Solve the following PDE using Fourier transform

$$\begin{split} &\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} + \delta(x)\delta(t), -\infty < x < \infty, t > 0, \\ &u(x,0) = \delta(x), \ u(x,t) \to 0 \text{ as } |x| \to \infty. \end{split}$$

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