Final Examination

MARKS

(a)
$$\nabla^2 \psi(x,y) = 0; \quad 0 < x < \pi, \ 0 < y < \pi$$

(i) $\psi(x,0) = 0,$ (ii) $\psi(0,y) = 0,$ (iii) $\psi(\pi,y) = 0,$ (iv) $\psi(x,\pi) = 5.$

Leave your answer in <u>simplest</u> form.

$$\begin{array}{ll} \text{(b)} & \frac{\partial \psi}{\partial t} = \nabla^2 \psi; \ 0 < x < \pi, \ 0 < y < \pi, \ t > 0. \\ & \text{(i)} \ \psi(x,0,t) = 0, \quad \text{(ii)} \ \psi(0,y,t) = 0, \quad \text{(iii)} \ \psi(\pi,y,t) = 0, \quad \text{(iv)} \ \psi(x,\pi,t) = 5, \\ & \text{(v)} \ \psi(x,y,0) = f(x,y). \end{array}$$

(i)
$$\psi(x,0) = 0$$
, (ii) $\psi(0,y) = 0$, (iii) $\psi(\pi,y) = 0$, (iv) $\psi(x,\pi) = 5$.

(11) 2. (a) Find the eigenvalues and eigenfunctions of

$$x^2y'' + xy' + 3y = \lambda y; \quad y(1) = 0, \ y(2) = 0.$$

(b) Expand f(x), piecewise smooth, in terms of the eigenfunctions of (a). Leave your answer in <u>simplest</u> form.

(16) 3. Solve and interpret physically:

$$\begin{aligned} \text{(a)} \quad & \frac{\partial \psi}{\partial t} = \frac{\partial^2 \psi}{\partial x^2}; \quad 0 < x < \pi, \ t > 0. \\ & \text{(i)} \ \psi(0,t) = 0, \qquad \text{(ii)} \ \psi_x(\pi,t) = \left[\frac{\partial \psi}{\partial x}(x,t)\right]_{x=\pi} = 0, \qquad \text{(iii)} \ \psi(x,0) = f(x). \end{aligned}$$

$$\begin{aligned} \text{(b)} \quad & \frac{\partial \psi}{\partial t} = \frac{\partial^2 \psi}{\partial x^2} + h(x,t); \quad 0 < x < \pi, \ t > 0. \\ & \text{(i)} \ \psi(0,t) = 0, \qquad \text{(ii)} \ \psi_x(\pi,t) = \left[\frac{\partial \psi}{\partial x}(x,t)\right]_{x=\pi} = 0, \qquad \text{(iii)} \ \psi(x,0) = f(x). \end{aligned}$$

$$\begin{aligned} \text{(c)} \quad & \frac{\partial \psi}{\partial t} = \frac{\partial^2 \psi}{\partial x^2} + h(x,t). \\ & \text{(i)} \ \psi(0,t) = F(t), \qquad \text{(ii)} \ \psi_x(\pi,t) = G(t), \qquad \text{(iii)} \ \psi(x,0) = f(x). \end{aligned}$$

- (15) 4. (a) Obtain the general solution of Laplace's equation in spherical coordinates with no θ dependence, i.e. $\nabla^2 \psi(r, \phi) = 0$, $0 \le \phi \le \pi$, with ψ finite at $\phi = 0$ and $\phi = \pi$.
 - (b) A sphere of radius "a" centered at the origin is placed in a uniform flow with speed V_0 along the z-axis. Find the velocity potential. <u>Hint</u>: Solve $\nabla^2 \psi(r, \phi) = 0$, r > a, $0 \le \phi \le \pi$.

(i)
$$\left[\frac{\partial\psi}{\partial r}\right]_{r=a} = 0,$$
 (ii) $\lim_{r\to\infty} [\psi(r,\phi) - V_0 r\cos\phi] = 0.$

(13) 5. A sphere of radius b has its surface maintained at a temperature T_0 . There is a constant heat generation at the rate Q. The initial temperature is f(r). Find the temperature at any point inside the sphere after time t.

Leave your answer in <u>simplest</u> form.

Hints: (a)
$$\psi = \psi(r, t)$$
, (b) $\frac{1}{\alpha^2} \frac{\partial \psi}{\partial t} - \nabla^2 \psi = \frac{Q}{K}$.

(13) 6. Solve <u>and</u> interpret physically:

$$rac{\partial \psi}{\partial t} = rac{\partial^2 \psi}{\partial x^2} + 6x; \quad 0 < x < 1, \; t > 0$$

(i)
$$\psi(0,t) = 3$$
, (ii) $\left[\frac{\partial\psi}{\partial x}(x,t)\right]_{x=1} = -2[\psi(1,t)-5]$, (iii) $\psi(x,0) = f(x)$.

Leave your answer in <u>simplest</u> form.

(20) 7. Solve and interpret physically:

$$\begin{array}{ll} \text{(a)} & \nabla^2 \psi(r,z) = 0; & 0 < r < b, \; 0 < z < \pi. \\ \text{(i)} & \psi(r,0) = 0, & \text{(ii)} \; \psi(r,\pi) = f(r), & \text{(iii)} \; \psi(b,z) = g(z). \end{array}$$

Good Luck!

Final Examination

McGILL UNIVERSITY FACULTY OF SCIENCE

FINAL EXAMINATION

MATHEMATICS 189-319B

PARTIAL DIFFERENTIAL EQUATIONS

Examiner: Professor C. Roth Associate Examiner: Professor D. Sussman Date: Thursday, April 24, 1997 Time: 2:00 P.M. - 5:00 P.M.

This exam comprises the cover, 2 pages of questions and 1 page of useful information.