

CHUKA UNIVERSITY

UNIVERSITY EXAMINATIONS: 2023

FIRST YEAR EXAMINATIONS FOR THE AWARD OF BACHELOR OF SCIENCE IN MATHEMATICS.

MATH 427: PARTIAL DIFFERENTIAL EQUATIONS II

TIME: 2 HOURS

INSTRUCTIONS

Answer question one and any other two questions

Adhere to the instructions on the answer booklet.

QUESTION ONE Compulsory.

- a) Classify the following differential equation in the second quadrant of the xy plane.
$$\frac{1}{2}(\sqrt{y^2 + x^2})U_{xx} + 2(x - y)U_{xy} + \frac{1}{2}(\sqrt{y^2 + x^2})U_{yy} = 0$$
 4mks
- b) Verify that the function $U = ae^{-\left(\frac{x}{h} - \frac{ct}{h^2}\right)^2}$ satisfies the wave equation $\frac{1}{c^2} \frac{\partial^2 U}{\partial t^2} = \frac{\partial^2 U}{\partial x^2}$ 4mks
- c) Solve the pde $\frac{\partial^2 U}{\partial x \partial y} = e^y \cos x$ given that $U(0, y) = -e^y \sin x$ by direct integration 5mks
- d) Given the pde $U_{xx} - 2U_{xy} + U_{yy} = \sin x$, evaluate $U(x, y)$ by the D operator 6mks
- e) Apply the method of separation of variables to solve $U_{xx} = U_t + U$, given that
$$U(x, 0) = x^2(25 - x^2)$$
 6mks
- f) Given the partial differential equation $U_{xx} + 4U_{xy} + 5U_{yy} = 0$
- Find the characteristics ε and η 4mks
 - Obtain U_{xx} and U_{yx} in terms of the characteristics 4mks

QUESTION TWO

- a. Obtain the solution to the pde $U_{xx} - U_{xy} = \sin x \cos 2y$ by the D operator 7mks

- b. The vibrations of an elastic string is governed by the equation $U_{xx} = U_{tt}$. Find the deflection $U(x,t)$ of the vibrating string for $t > 0$, under the following conditions. 10mks

$$U(0,t) = 0$$

$$U(\pi,t) = 0$$

$$U_t(x,0) = 0$$

$$U(x,0) = 2(\sin x + \sin 3x)$$

- c. Classify the following PDE's

(i). $U_{tt} = 4U_{xx}$ 2mks

(ii). $2U_t = 3U_{xx}$ 2mks

(iii). $U_{xx} - 4U_{xy} + U_{yy} = 0$ 2mks

QUESTION THREE

- a. Solve for $U(x,y)$ given the pde $U_{xy} = x^2y$, Boundary conditions $U(x,0) = x^2$ and $U(1,y) = \cos y$ 6mks

- b. Solve the Laplace equation $U_{rr} + \frac{1}{r}U_r + \frac{1}{r^2}U_{\theta\theta} = 0$ by separation of variables given the boundary conditions

(i) $u(r,0) = 0$, (ii) $u(r,\pi) = 0$, (iii) $u(a,0) = T$

- c. Given that the homogeneous PDE $A(x,y)U_{xx} + 2B(x,y)U_{xy} + C(x,y)U_{yy} = 0$ is parabolic, Find it's characteristic curve λ , and show that $\lambda = \frac{-B}{C}$. 4mks

QUESTION FOUR

- a. Given the Pde $U_{xx} + U_{xy} - 6U_{yy} = y \cos x$, Obtain the solution of the Pde by the D operator 7mks
- b. Obtain the solution to the non homogeneous Pde $U_{xx} + U_x - U_{yy} + 3U_y - 2U = x^2y$ 7mks
- c. Given the PDE, $(3+y)U_{xx} + 2(3-x)U_{xy} + (3+y)U_{yy} = U_x + U_y$, determine the values of (x) and (y) for which the equation is

i. Hyperbolic. 2mks

ii. Parabolic 2mks

QUESTION FIVE

- a. Show that the function $\Psi = uy \left(1 - \frac{a^2}{x^2 + y^2} \right)$ satisfies the laplace equation 4mks
- b. Solve the pde $U_{xx} + U_{yy} = x^2 y^2$ by the D operator 8mks
- c. Given the Pde $U_{xt} = e^{-t} \cos x$, apply the method of separation of variables to solve the Pde given that $U(x, 0) = 0$ and $U_t(0, t) = 0$ 8mks