

Engineering Mathematics I

(Comp 400.001)

Midterm Exam, October 23, 2013

< Solutions >

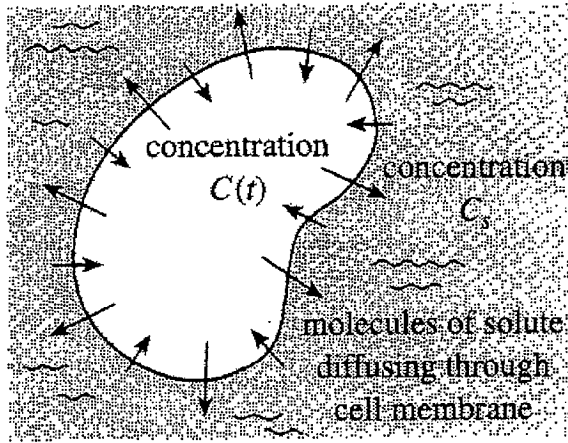
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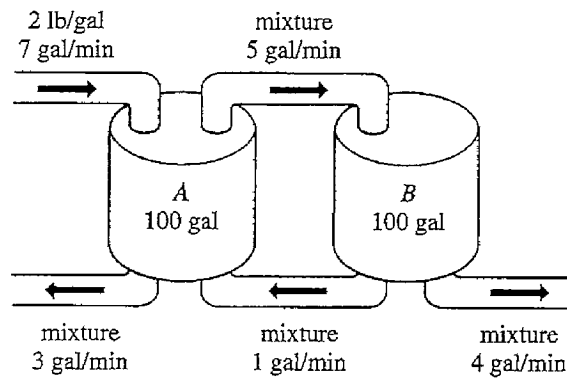
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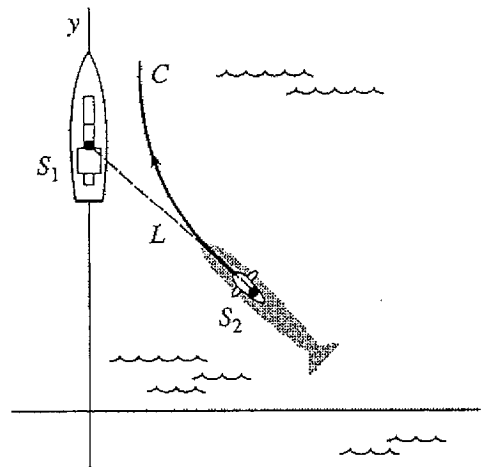
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(a)



(b)



(c)

1. (25 points)

- (a) (10 points) Suppose a cell is suspended in a solution containing a solute of constant concentration C_s . Suppose further that the cell has constant volume V and that the area of its permeable membrane is the constant S . By Fick's law the rate of change of its mass $m(t)$ is directly proportional to the area S and the difference $C_s - C(t)$, where $C(t)$ is the concentration of the solute inside the cell at any time t . Find $C(t)$ if $m(t) = VC(t)$ and $C(0) = C_0$. See Figure (a).
- (b) (5 points) Initially, two tanks A and B each hold 100 gallons of water. The water is pumped between the tanks as shown in Figure (b). Use the information given in the figure to construct a mathematical model for the numbers $X_A(t)$ and $X_B(t)$ of pounds of salt at any time in tanks A and B, respectively.
- (c) (10 points) In a naval exercise, a ship S_1 is pursued by a submarine S_2 , as shown in Figure (c). Ship S_1 departs point $(0, 0)$ at $t = 0$ and proceeds along a straight-line course (the y -axis) at a constant speed v_1 . The submarine S_2 keeps ship S_1 in visual contact, indicated by the straight dashed line L in the figure, while traveling at a constant speed v_2 along a curve C . Assume that S_2 starts at the point $(a, 0)$, $a > 0$, at $t = 0$ and that L is tangent to C . Determine a mathematical model that describes the curve C .

$$\begin{aligned} \text{(a)} \quad m'(t) &= kS(C_s - C(t)) \\ VC'(t) &= kS(C_s - C(t)) \end{aligned} \quad \left. \vphantom{\begin{aligned} m'(t) \\ VC'(t) \end{aligned}} \right\} (+3)$$

$$\frac{dC}{C - C_s} = -\frac{kS}{V} dt \quad (+2)$$

$$C - C_s = \alpha \cdot e^{-\frac{kS}{V}t} \quad (+2)$$

$$C_0 - C_s = \alpha \quad (+2)$$

$$\therefore C(t) = C_s + (C_0 - C_s) \cdot e^{-\frac{kS}{V}t} \quad (+1)$$

$$\text{(b)} \quad X_A'(t) = -\frac{5}{100}X_A(t) + \frac{1}{100}X_B(t) + 14 \quad (+3)$$

$$X_B'(t) = \frac{5}{100}X_A(t) - \frac{5}{100}X_B(t) \quad (+2)$$

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cc)

$$\frac{dy}{dx} = \frac{v_1 t - y}{-x} = \frac{y - v_1 t}{x} \quad (+3)$$

$$x \cdot \frac{dy}{dx} = y - v_1 t$$

$$\frac{dy}{dx} + x \cdot \frac{d^2y}{dx^2} = \frac{dy}{dx} - v_1 \frac{dt}{dx}$$

$$x \cdot \frac{d^2y}{dx^2} + v_1 \cdot \frac{dt}{ds} \cdot \frac{ds}{dx} = 0 \quad (+2)$$

$$\frac{ds}{dt} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} = v_2 \quad (+2)$$

$$\frac{ds}{dx} = \sqrt{1 + \left(\frac{dy}{ds}\right)^2} \quad (+2)$$

$$\rightarrow x \cdot y'' + \frac{v_1}{v_2} \cdot \sqrt{1 + (y')^2} = 0 \quad (+1)$$

2. (10 points) Using the method of variation of parameters,

$$y_p(x) = -y_1(x) \int \frac{y_2(x)r(x)}{W(x)} dx + y_2(x) \int \frac{y_1(x)r(x)}{W(x)} dx, \quad \text{with } W(x) = y_1(x)y_2'(x) - y_2(x)y_1'(x),$$

show that the solution to $y'' + y = r(x)$ can be written in the following form:

$$y = c_1 \cos x + c_2 \sin x + r(x) * \sin x$$

$$W = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = 1$$

$$\begin{aligned} y_p(x) &= -\cos x \int \sin z \cdot r(z) dz + \sin x \int \cos z \cdot r(z) dz \\ &= -\cos x \int \sin z \cdot r(z) dz + \sin x \int \cos z \cdot r(z) dz \\ &= \int (\sin x \cdot \cos z - \cos x \cdot \sin z) r(z) dz \\ &= \int r(z) \cdot \sin(x-z) dz \end{aligned}$$

$$\begin{aligned} y &= c_1^* \cos x + c_2^* \sin x + \int r(z) \sin(x-z) dz \\ &= c_1 \cos x + c_2 \sin x + \int_0^x r(z) \sin(x-z) dz \\ &= c_1 \cos x + c_2 \sin x + r(x) * \sin x \end{aligned}$$

3. (20 points) Find the general solution of the following equation

$$x^3 y''' - 4x^2 y'' + 8xy' - 8y = 4 \ln x, \quad \text{for } x > 0.$$

$$\text{Let } t = \ln x, \quad x = e^t$$

$$\frac{dy}{dx} = \frac{dy}{dt} \cdot \frac{dt}{dx} = \frac{1}{x} \cdot \frac{dy}{dt}$$

$$\frac{d^2 y}{dx^2} = \frac{1}{x^2} \left(\frac{d^2 y}{dt^2} - \frac{dy}{dt} \right)$$

$$\frac{d^3 y}{dx^3} = \frac{1}{x^3} \left(\frac{d^3 y}{dt^3} - 3 \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} \right)$$

$$\Rightarrow \frac{d^3 y}{dt^3} - 3 \frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} - 4 \left(\frac{d^2 y}{dt^2} - \frac{dy}{dt} \right) + 8 \frac{dy}{dt} - 8y = 4t$$

$$\frac{d^3 y}{dt^3} - 7 \frac{d^2 y}{dt^2} + 14 \frac{dy}{dt} - 8y = 4t$$

$$\lambda^3 - 7\lambda^2 + 14\lambda - 8 = 0$$

$$(\lambda - 1)(\lambda - 2)(\lambda - 4) = 0$$

$$\therefore y_h(t) = c_1 e^t + c_2 e^{2t} + c_3 e^{4t}$$

$$y_p(t) = At + B \Rightarrow y_p(t) = -\frac{1}{2}t - \frac{7}{8}$$

$$\Rightarrow \underline{y(x) = c_1 x + c_2 x^2 + c_3 x^4 - \frac{1}{2} \ln x - \frac{7}{8}}$$

3. (20 points) Find the general solution of the following equation

$$x^3 y''' - 4x^2 y'' + 8xy' - 8y = 4 \ln x, \quad \text{for } x > 0.$$

$$m(m-1)(m-2) - 4m(m-1) + 8m - 8 = 0$$

$$(m-1)(m-2)(m-4) = 0$$

$$y_h = C_1 x + C_2 x^2 + C_3 x^4 \quad (+5)$$

$$y''' - \frac{4}{x} y'' + \frac{8}{x^2} y' - \frac{8}{x^3} y = \frac{4 \ln x}{x^3} = r(x)$$

(+5)

$$y_p = \sum_{i=1}^3 y_i \int \frac{w_i}{W} r(x) dx \quad (+5)$$

$$W = 6x^4, \quad w_1 = 2x^5, \quad w_2 = -3x^4, \quad w_3 = x^2$$

$$\therefore y_p = x \int \frac{2x^5}{6x^4} \cdot \frac{4 \ln x}{x^3} dx + x^2 \int \frac{-3x^4}{6x^4} \cdot \frac{4 \ln x}{x^3} dx$$

$$+ x^4 \int \frac{x^2}{6x^4} \cdot \frac{4 \ln x}{x^3} dx$$

$$= -\frac{1}{2} \ln x - \frac{7}{2} \quad (+5)$$

$$\therefore y = C_1 x + C_2 x^2 + C_3 x^4 - \frac{1}{2} \ln x - \frac{7}{2}$$

4. (20 points) Solve the following initial value problem

$$y'' + 2y' + 5y = 1 - u(t - \pi), \quad y(0) = 0, \quad y'(0) = 0.$$

$$s^2 Y + 2sY + 5Y = \frac{1}{s} - e^{-\pi s} \cdot \frac{1}{s} \quad (+3)$$

$$Y = (1 - e^{-\pi s}) \cdot \frac{1}{s} \cdot \frac{1}{(s+1)^2 + 2^2} \quad (+3)$$

$$= (1 - e^{-\pi s}) \cdot \frac{1}{s} \left[\frac{1}{s} - \frac{2}{(s+1)^2 + 2^2} \right]$$

$$= \frac{1 - e^{-\pi s}}{s} \left[\frac{1}{s} - \frac{s+1}{(s+1)^2 + 2^2} - \frac{1}{2} \cdot \frac{2}{(s+1)^2 + 2^2} \right]$$

(+6)

$$y(t) = \frac{1}{s} \left[1 - (\cos 2t + \frac{1}{2} \sin 2t) \cdot e^{-t} \right] \quad (+3)$$

$$- \frac{1}{s} \left[1 - (\cos 2(t-\pi) + \frac{1}{2} \sin 2(t-\pi)) \cdot e^{-(t-\pi)} \right] \cdot u(t-\pi)$$

(+5)

5. (15 points) Find the inverse Laplace transform of the following function

$$F(s) = \frac{s^{n-1}}{(s-1)^n}$$

$$\mathcal{L}[t^{n-1}] = \frac{(n-1)!}{s^n}$$

$$\mathcal{L}[e^t t^{n-1}] = \frac{(n-1)!}{(s-1)^n}$$

$$\text{Let } h_n(t) = \frac{1}{(n-1)!} e^t \cdot t^{n-1} \quad (+5)$$

$$\Rightarrow h_n(0) = 0, h_n'(0) = 0, \dots, h_n^{(n-2)}(0) = 0,$$

$$\mathcal{L}[h_n(t)] = \frac{1}{(s-1)^n} \quad (+3)$$

$$\mathcal{L}\left[\frac{d^{n-1}}{dt^{n-1}} h_n(t)\right] = \frac{s^{n-1}}{(s-1)^n} - \cancel{s^{n-2} h_n(0)} \rightarrow 0$$

$$\dots - \cancel{h_n^{(n-2)}(0)} \rightarrow 0 \quad (+5)$$

$$\mathcal{L}[\text{" "}] = \frac{s^{n-1}}{(s-1)^n}$$

$$\therefore \mathcal{L}^{-1}\left[\frac{s^{n-1}}{(s-1)^n}\right] = \frac{d^{n-1}}{dt^{n-1}} \left[\frac{e^t \cdot t^{n-1}}{(n-1)!} \right]$$

(+2)

6. (10 points) Find the following integro-differential equation:

$$f'(t) - \frac{1}{2} \int_0^t (t-\tau)^2 f(\tau) d\tau = -t, \quad f(0) = 1.$$

$$f'(t) - \frac{1}{2} t^2 f(t) = -t \quad (+2)$$

$$sF - 1 - \frac{1}{2} \cdot \frac{2!}{s^3} \cdot F = -\frac{1}{s^2} \quad (+2)$$

$$\left(s - \frac{1}{s^3}\right) F(s) = 1 - \frac{1}{s^2} \quad (+2)$$

$$F(s) = \frac{s^2 - 1}{s^2} \cdot \frac{s^3}{s^4 - 1} = \frac{s}{s^2 + 1} \quad (+2)$$

$$\therefore f(t) = \cos t \quad (+2)$$