



Answer the following questions

Two Pages

Question 1 (30 MARKS)

(A) Classify according to type and determine the characteristics of the following P.D.Es.:

- (i) $2u_{xx} - 4u_{xy} - 6u_{yy} + u_x = 0$ (ii) $4u_{xx} + 12u_{xy} + 9u_{yy} - 2u_x + u = 0$
 (iii) $u_{xx} - x^2yu_{yy} = 0 (y > 0)$ (iv) $e^{2x}u_{xx} + 2e^{x+y}u_{xy} + e^{2y}u_{yy} = 0$ (5 Marks)

(B) Find all eigenvalues and eigenfunctions for the problem:

$$-w''(x) = \lambda w(x) \quad 0 < x < l$$

$$w'(0) = w'(l) = 0 \quad (5 \text{ Marks})$$

(C) Solve the following PDE.

$$u_t(x,t) = ku_{xx}(x,t) + F(x,t) \quad 0 < x < l, t > 0$$

$$u(x,0) = f(x) \quad 0 < x < l$$

$$u(0,t) = u(l,t) = 0 \quad t > 0 \quad (10 \text{ Marks})$$

(D) Solve the following Dirichlet problem for Laplace 's equation:

$$\frac{1}{r} \frac{\partial}{\partial r} (ru_r) + \frac{1}{r^2} u_{\theta\theta} = 0 \quad r < 1, \quad -\pi < \theta < \pi$$

$$u(1,\theta) = f(\theta) \quad -\pi < \theta < \pi$$

$$u(r,-\pi) = u(r,\pi), u_\theta(r,-\pi) = u_\theta(r,\pi) \quad r < 1 \quad (10 \text{ Marks})$$

Question 2 (40 MARKS)

(A) For the initial-boundary value problem

$$u_t = a^2 u_{xx} \quad 0 < x < 1, t > 0$$

$$u(x,0) = f(x) \quad 0 < x < 1$$

$$u(0,t) = p(t), u(1,t) = q(t) \quad t > 0$$

Show how to imbed the implicit method and the Crank- Nicolson method in a single algorithm. (10 Marks)

(B) Use the numerical method of characteristics to estimate, at

$y = 0.01, 0.1, 0.2, 0.3$, the solution to

$$uu_x + u_y = -2u^3$$

$$u(x, 0) = x$$

on the characteristic through $Q = (1, 0)$. Then compare the numerical results with the exact solution (10 Marks)

(C) Show how to apply finite differences to

$$u_{xx} + u_{yy} = f(x, y) \quad \text{in } \Omega$$

$$u = g(x, y) \quad \text{on } S$$

in the case that Ω has a curved boundary. (10 Marks)

(D) Making use of Problem in Part C, approximate the solution to

$$u_{xx} + u_{yy} = 0 \quad x^2 + y^2 < 1, y > 0$$

$$u(x, y) = 100 \quad x^2 + y^2 < 1, y > 0$$

$$u(x, y) = 0 \quad y = 0, -1 < x < 1$$

choose a square grid with $h = 0.5$. (10 Marks)

Question 3 (30 MARKS)

(A) Construct the Rayleigh-Ritz approximation to the solution of

$$-u''(x) + u(x) = 1 - x \quad 0 < x < 1$$

$$u'(0) = u'(1) = 0$$

using the trial functions

(a) $\phi_1(x) = 1, \phi_2(x) = x, \phi_3(x) = x^2$;

(b) $\psi_1(x) = x^2(1-x)^2, \psi_2(x) = x^3(1-x)^2, \psi_3(x) = x^2(1-x)^3$.

(c) Compare both approximate solutions with the exact solution,

$$u^*(x) = \frac{\cosh x - \cosh(1-x)}{\sinh 1} + 1 - x$$

(15 Marks)

(B) Construct the Galerkin approximation to the weak solution of the problem

$$-(u_{xx} + u_{yy}) + 2u_x - u_y = 1 \quad \text{in } \Omega = \{x > 0, y > 0, x + 2y < 2\}$$

$$u = 0 \quad \text{on } S_1 = \{x + 2y = 2\}$$

$$u_x(0, y) = y \quad \text{on } 0 < y < 1$$

$$u_y(x, 0) = 0 \quad \text{on } 0 < x < 2$$

Use the single trial function $\phi(x, y) = (2 - x - 2y)(1 + x + y)$ and the single weight function $\psi(x, y) = 2 - x - 2y$. (15 Marks)

This exam measures the following ILOs										
Question Number	Q1-a	Q2-a			Q2-b	Q3-b			Q1-b	Q3-a
Skills		b-i			b-i, b-iii					
	Knowledge & understanding skills				Intellectual Skills			Professional Skills		

With my best wishes

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