

Contact during the exam:  
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### EXAM IN CALCULUS 4N (TMA4125)

Monday June 06, 2005

Time: 09:00 -13:00

Hjelpebidler: Simple calculator (HP 30S), Rottmann: matematisk formelsamling

Grades: 27.06.05

#### Oppgave 1

- a) Find the inverse Laplace transform of the function

$$F(s) = \frac{s+4}{(s+2)^2}$$

- b) Solve the initial value problem:

$$y''(t) + 4y'(t) + 4y(t) = 0, \quad t \geq 0, \quad y(0) = 1, \quad y'(0) = 0.$$

- c) Solve the integral equation:

$$y(t) + \int_0^t e^{-2(t-\tau)} y(\tau) d\tau = e^{-2t}, \quad t > 0.$$

#### Oppgave 2

- a) Find Fourier series for  $2\pi$ -periodic even function  $f(t)$  such that  $f(x) = \frac{\pi}{2} - x$ ,  $0 < x < \pi$ .

- b) Find all solutions of the form  $u(x, t) = X(x)T(t)$  for the problem:

(1)  $\frac{\partial^2 u}{\partial x^2} - 2u - \frac{\partial u}{\partial t} = 0, \quad 0 < x < \pi, \quad t > 0.$

(2)  $u_x(0, t) = 0, \quad u_x(\pi, t) = 0, \quad t > 0.$

- c) Find the solution to the problem (1), (2) in part b.) which also satisfies the initial condition

$$u(x, 0) = \frac{\pi}{2} - x, \quad 0 < x < \pi.$$

#### Oppgave 3

- Find complex Fourier transform of the function  $f(x) = e^{-|x|}$  and then find the value of the integral

$$\int_{-\infty}^{\infty} \frac{\cos \omega}{1+\omega^2} d\omega$$

#### Oppgave 4

- a) Find a polynomial of the smallest possible degree which solves the interpolation problem

$x_k$	-2	-1	0	1	2
$p(x_k)$	6	0	0	0	15

- b) Let  $p(x)$  be the polynom from part a). Using the Simpsom method with step 1 evaluate the integral  $\int_{-2}^2 p(x) dx$ .

Oppgave 5

We are solving partial differential equation

$$u_t = u_{xx}, \quad -1 \leq x \leq 1, \quad t \geq 0$$

$$u(x, 0) = 1 - x^2,$$

$$u(-1, t) = 0, \quad u(1, t) = 0, \quad t \geq 0.$$

Let  $k = 0.5, h = 0.5$ . Using the Crank-Nikolson method write down the system of linear equations for the values

$$u_{11} \approx u(-0.5, 0.5), \quad u_{21} \approx u(0, 0.5), \quad u_{31} \approx u(0.5, 0.5).$$