

SAMPLE EXAM ONLY

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1. Short Answer Problems [10 pts each]

- Classify $u_{xx} + u_t = 0$ as hyperbolic, parabolic, or elliptic.

- What is a Neumann boundary condition?

- Write a mathematical representation of the following boundary condition in a 1-dimensional metal bar (assume that Fourier's law models the heat flux):
At point x_0 , the heat flux always equals the temperature.

- Give 4 useful properties of the Sturm-Louisville differential equation.

2. Given the following Fourier transforms,

$f(x) = F^{-1}[F]$	$F(\omega) = F[f]$
u_{xx}	$-\omega^2 F(u)$
$\exp(-a^2 x^2)$	$\frac{1}{a\sqrt{2}} \exp\left(\frac{-\omega^2}{4a^2}\right)$

Obtain the solution to following diffusion equation. [20 pts]

$$u_t = u_{xx} \quad -\infty < x < \infty$$

$$u(x, 0) = \exp(-x^2)$$

3. Find the **steady state** solution to the following problem with insulated boundaries. Hint: insulated means that the boundaries' heat fluxes are zero. Be careful with the zero frequency coefficient ($n=0$). [20 pts]

$$u_t = u_{xx} \quad 0 < x < 1$$

$$u_x(0, t) = 0$$

$$u_x(1, t) = 0$$

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

4. Obtain the solution to following diffusion equation. [20 pts]

$$u_t = u_{xx} + \sin(3\pi x) \quad 0 < x < 1$$

$$u(0, t) = 0$$

$$u(1, t) = 0$$

$$u(x, 0) = \sin(\pi x)$$