

SIO203B/MAE294B Final 2016

This exam is open notes, but no computers, iPhones or electronic assistance.

Problem 1

The function $y(x, \epsilon)$ satisfies

$$\epsilon y'' + x^{3/4} y' + x^{1/4} y = 0, \quad \text{in } 0 < x < 1, \quad (1)$$

and is subject to the BCs $y(0) = 0$ and $y(1) = 1$. (i) Find the rescaling for the boundary layer near $x = 0$, and obtain the leading-order boundary-layer approximation. (ii) Find the leading-order outer approximation and match the two approximations. (iii) Construct a uniform approximation. All definite integrals should be evaluated in terms of

$$\Gamma(z) = \int_0^\infty t^{z-1} e^{-t} dt. \quad (2)$$

Problem 2

If $\epsilon = 0$ the eigenproblem

$$e^{\epsilon y} \frac{d^2 y}{dx^2} + \lambda y = 0, \quad y(0) = y(\pi) = 0, \quad (3)$$

has the solution $\lambda = 1$ and $y(x) = a \sin x$. Use perturbation theory ($\epsilon \rightarrow 0$) to investigate the dependence of the eigenvalue $\lambda(\epsilon)$ on a and ϵ . To check your answer, show that if $\epsilon = 1/7$ and $a = 1$ then $\lambda \approx 37/33$. (Use $\pi \approx 22/7$.)

Problem 3

Find a leading order $x \rightarrow \infty$ asymptotic approximation to

$$B(x) = \int_0^\pi e^{ix(t+\cos t)} dt. \quad (4)$$

(There is no need to justify the asymptoticness of the approximation.) You may quote the result

$$\int_0^\infty e^{i\beta^p} d\beta = \Gamma\left(\frac{p+1}{p}\right) \exp\left(\frac{i\pi}{2p}\right), \quad \text{provided } p > 1. \quad (5)$$

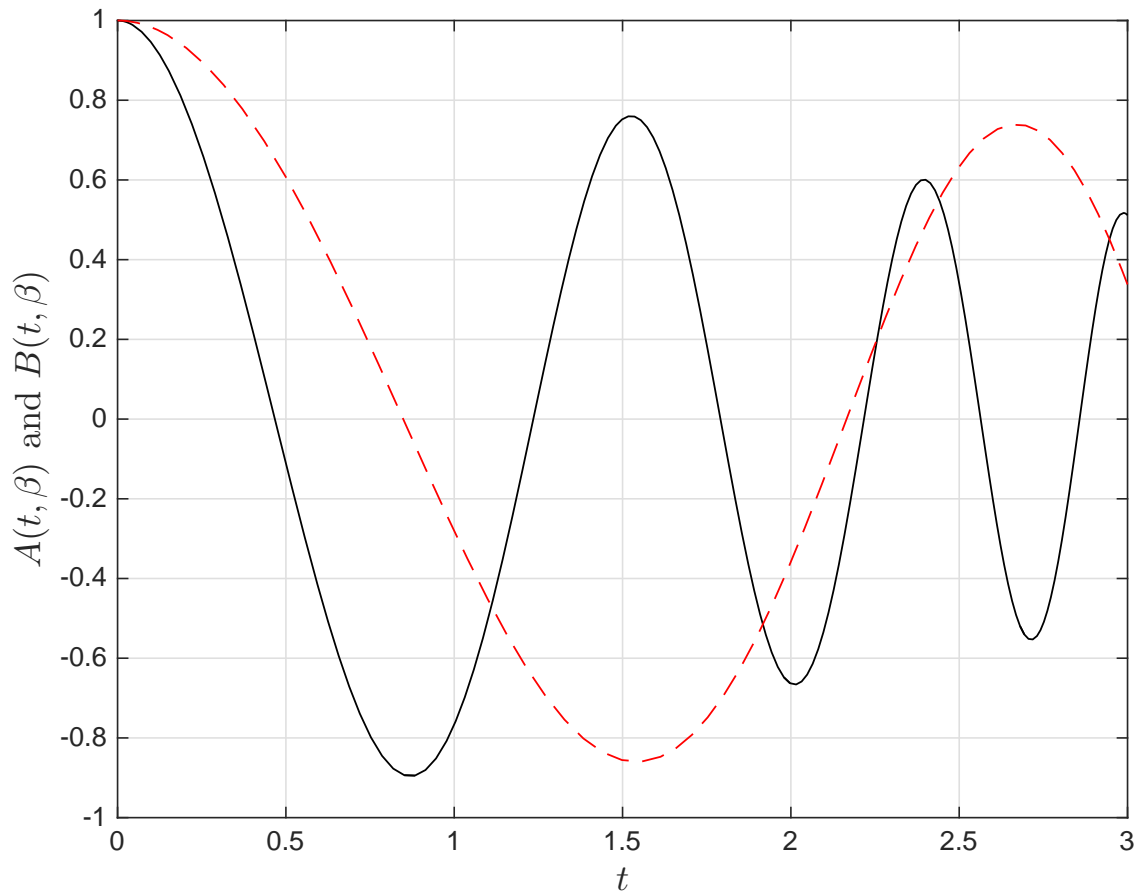


Figure 1: One curve is $A(t)$ and the other is $B(t)$. Which is which?

Problem 4

Dr. Kluge used matlab to solve the initial value problems

$$\frac{d^2A}{dt^2} + (\pi\beta^2 + t^2)^2 A = 0, \quad A(0) = 1, \quad \frac{dA}{dt}(0) = 0, \quad (6)$$

and

$$\frac{d^2B}{dt^2} + (\pi\beta^2 + t^2) B = 0, \quad B(0) = 1, \quad \frac{dB}{dt}(0) = 0. \quad (7)$$

Kluge produced the numerical solutions in the figure, but has forgotten whether the black solid curve is $A(t, \beta)$ or $B(t, \beta)$. Although Kluge used the same value of the parameter β in both solutions, she has also forgotten the value of β . Help Kluge by telling her whether the black solid curve is $A(t, \beta)$ or $B(t, \beta)$, and estimate β to one significant figure.

Problem 5

Use multiple-scale theory to investigate the parametrically forced oscillator

$$\frac{d^2x}{dt^2} + (1 + \epsilon \cos t) x = 0. \quad (8)$$

Show that the amplitude of the oscillation grows exponentially as $e^{\gamma t}$ and estimate the growth-rate $\gamma(\epsilon)$ as $\epsilon \rightarrow 0$.