Universidad Carlos III de Madrid

Escuela Politécnica Superior

DEPARTAMENTO DE MATEMÁTICAS

DIFFERENTIAL EQUATIONS FINAL EXAM

22th of January, 2018 Degree in Biomedical Engineering.

Time: 3 hours

Problem 1 (1.5 points)

Solve the equation

$$\frac{dy}{dx} - 5y = -\frac{5}{2}xy^3.$$

Problem 2 (2 points)

Find the general solution of the equation:

$$y'' + y = \operatorname{tg}(x).$$

Problem 3 (1.5 points)

Solve the integro-differential equation

$$f'(x) + \int_0^x 4 \cdot f(x-t) dt = x - \sin x, \qquad f(0) = 2.$$

Problem 4 (2.5 points)

Solve, using separation of variables, the telegraph equation

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} + 2\frac{\partial u}{\partial t} + u = \frac{\partial^2 u}{\partial x^2}, & t > 0, \quad x \in (0, \pi), \\ u(0, t) = u(\pi, t) = 0, & t > 0, \\ u(x, 0) = 4\sin(2x), & x \in [0, \pi], \\ \frac{\partial u}{\partial t}(x, 0) = 0, & x \in [0, \pi]. \end{cases}$$

Problem 5 (0.5 + 0.5 + 1.5 = 2.5 points)

a) Transform the following into a Sturm-Liouville problem:

$$\begin{cases} r \frac{d}{dr} \left(r \frac{d\phi}{dr} \right) + \lambda r^2 \phi = 0, & 0 < r < 2, \\ \phi(2) = 0, & |\phi(0)| < \infty. \end{cases}$$

- b) Prove that all the eigenvalues are positive and determine the orthogonality relation satisfied by the eigenfunctions.
- c) Find the eigenfunctions and eigenvalues.