

1. Use Lagrange multipliers to find the maximum and minimum distance from the curve

$$x^2 + xy + y^2 = 16$$

to the origin.

2. (a) If  $y_1(x)$  and  $y_2(x)$  linearly independent solutions to the linear ordinary differential equation

$$\frac{d^2y}{dx^2} + p(x)\frac{dy}{dx} + q(x)y = 0,$$

show that the Wronskian,  $W(x)$ , can be written as

$$W(x) = Ce^{-\int p(x) dx}.$$

- (b) Using variation of parameters or otherwise, find the general solution to

$$\frac{d^2y}{dx^2} + y = \sec x.$$

3. (a) Sketch the region of integration in the  $x$ - $y$  plane for the following integral

$$I_1 = \int_0^1 \int_0^{1-x^2} \sqrt{1-y} \cos\left(x\sqrt{1-y}\right) dy dx.$$

Change the order of integration, and hence evaluate the integral.

- (b) You are asked to find the integral of the function

$$f(x, y) = 4b^2 - x^2 - 2y^2 + bx,$$

over the region,  $S$ , in the  $x$ - $y$  plane given by

$$a^2 \leq x^2 + y^2 \leq b^2.$$

Using polar coordinates

$$x = r \cos \theta, \quad y = r \sin \theta$$

transform the integral in  $x$  and  $y$  to one in  $r$  and  $\theta$ , calculating the Jacobian of the transformation. Hence evaluate the integral

$$I_2 = \iint_S f(x, y) dx dy.$$

Turn over ...

4. Derive the  $p$ -shifting theorem for Laplace transforms:

$$\mathcal{L}(e^{ax}f(x)) = F(p-a).$$

You are required to solve

$$\frac{d^2y}{dx^2} + 2\frac{dy}{dx} + 5y = 5r(x),$$

by the use of Laplace transforms. Show that the Laplace transform  $Y(p) = \mathcal{L}(y(x))$  for general initial conditions  $y(0)$  and  $y'(0)$  is given by

$$Y(p) = \frac{y'(0) + (p+2)y(0) + 5R(p)}{p^2 + 2p + 5}$$

where  $R(p) = \mathcal{L}(r(x))$ .

For the case  $y(0) = y'(0) = 0$ , with

$$r(x) = x + 1,$$

find  $Y(p)$ .

Express  $Y(p)$  in the following form:

$$Y(p) = \frac{A}{p^2} + \frac{B}{p} + \frac{C(p+1)}{(p+1)^2 + 4} + \frac{D}{(p+1)^2 + 4},$$

where  $A$ ,  $B$ ,  $C$  and  $D$  are to be determined. Hence find the solution  $y(x)$ . Check that your solution satisfies the initial conditions  $y(0) = y'(0) = 0$ .

$$\left[ \begin{array}{l} \text{You may quote the following results:} \\ \mathcal{L}(f'(x)) = -f(0) + pF(p) \\ \mathcal{L}(f''(x)) = -f'(0) - pf(0) + p^2F(p) \\ \mathcal{L}(1) = 1/p \\ \mathcal{L}(x) = 1/p^2 \\ \mathcal{L}(\sin(\omega x)) = \omega/(p^2 + \omega^2) \\ \mathcal{L}(\cos(\omega x)) = p/(p^2 + \omega^2) \\ \text{where } F(p) = \mathcal{L}(f(x)) \text{ is the Laplace transform of } f(x). \end{array} \right]$$

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