

1. (33 pts.) Solve  $u_t - u_{xx} = 0$  in the upper half-plane  $-\infty < x < \infty$ ,  $0 < t < \infty$ , subject to the initial condition  $u(x, 0) = e^{-x^2}$  for  $-\infty < x < \infty$ .

A solution to  $u_t - k u_{xx} = 0$  in the upper half-plane, satisfying  $u(x, 0) = \varphi(x)$  for all real  $x$ , is given by  $u(x, t) = \frac{1}{\sqrt{4k\pi t}} \int_{-\infty}^{\infty} e^{-\frac{(x-y)^2}{4kt}} \varphi(y) dy$ . Therefore, a

solution to our problem is

$$u(x, t) = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-\frac{(x-y)^2}{4t}} \cdot e^{-y^2} dy = \frac{1}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-\frac{[y^2 - 2xy + x^2 + 4ty^2]}{4t}} dy$$

$$= \frac{e^{-\frac{x^2}{4t}}}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-\frac{[(1+4t)y^2 - 2yx]}{4t}} dy \quad (*)$$

We need to complete the square in  $y$  in the exponent of the integrand. Thus,

$$\frac{-[(1+4t)y^2 - 2yx]}{4t} = \frac{-\left[\left(\sqrt{1+4t}y\right)^2 - 2\left(\frac{x}{\sqrt{1+4t}}\right)\left(\sqrt{1+4t}y\right) + \left(\frac{x}{\sqrt{1+4t}}\right)^2 - \left(\frac{x}{\sqrt{1+4t}}\right)^2\right]}{4t}$$

$$= \frac{-\left(\sqrt{1+4t}y - \frac{x}{\sqrt{1+4t}}\right)^2}{4t} + \frac{x^2}{4t(1+4t)}$$

Consequently, if we substitute this in  $(*)$ , we obtain

$$u(x, t) = \frac{e^{-\frac{x^2}{4t}} \cdot e^{\frac{x^2}{4t(1+4t)}}}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-\frac{\left(\sqrt{1+4t}y - \frac{x}{\sqrt{1+4t}}\right)^2}{4t}} dy \quad \text{Let } p = \frac{\sqrt{1+4t}y - \frac{x}{\sqrt{1+4t}}}{\sqrt{4t}}$$

Then  $dp = \sqrt{\frac{1+4t}{4t}} dy$ , so  $u(x, t) = \frac{e^{-\frac{x^2}{4t}} \left(\frac{1}{1+4t} - 1\right)}{\sqrt{4\pi t}} \int_{-\infty}^{\infty} e^{-p^2} \sqrt{\frac{4t}{1+4t}} dp =$

$$\frac{e^{-\frac{x^2}{4t}}}{\sqrt{1+4t}} \cdot \frac{1}{\sqrt{\pi}} \int_{-\infty}^{\infty} e^{-p^2} dp \quad \text{But } \int_{-\infty}^{\infty} e^{-p^2} dp = \sqrt{\pi} \text{ so}$$

$$u(x, t) = \frac{e^{-\frac{x^2}{4t}}}{\sqrt{1+4t}}$$

2.(34 pts.) Find a solution to the damped wave equation

(1)  $u_{tt} - u_{xx} + 2u_t = 0$  in  $0 < x < \pi$ ,  $0 < t < \infty$ ,

satisfying

(2)-(3)  $u_x(0, t) = 0 = u_x(\pi, t)$  for  $t \geq 0$ ,

(4)  $u(x, 0) = 0$  for  $0 \leq x \leq \pi$ ,

and

(5)  $u_t(x, 0) = \frac{1}{2} + \frac{1}{2} \cos(2x)$  for  $0 \leq x \leq \pi$ .

(You may find useful the facts that  $y'' + 2y' + n^2y = 0$  has general solution  $y_0(t) = c_1 + c_2e^{-2t}$  if  $n = 0$ ,

$y_1(t) = c_1e^{-t} + c_2te^{-t}$  if  $n = 1$ , and  $y_n(t) = e^{-t} (c_1 \cos(t\sqrt{n^2-1}) + c_2 \sin(t\sqrt{n^2-1}))$  if  $n = 2, 3, 4, \dots$ )

Bonus (10 pts.): Show that the solution to (1)-(2)-(3)-(4)-(5) is unique.

We use the method of separation of variables. We seek nontrivial solutions of the form

$u(x, t) = X(x)T(t)$  to the homogeneous portion of the problem: (1)-(2)-(3)-(4). Substituting

in (1) yields

$$X(x)T''(t) - X''(x)T(t) + 2X(x)T'(t) = 0$$

or 
$$-\frac{X''(x)}{X(x)} = \frac{-(T''(t) + 2T'(t))}{T(t)} = \text{constant} = \lambda.$$

Substituting in (2) and (3) gives  $X'(0)T(t) = 0 = X'(\pi)T(t)$  for  $t \geq 0$ , while substituting in (4) yields  $X(x)T'(0) = 0$  for  $0 \leq x \leq \pi$ . In order that  $u(x, t) = X(x)T(t)$  is not zero,

we must have  $X'(0) = 0 = X'(\pi)$  and  $T'(0) = 0$ . Thus we have the coupled system of ODE's and

B.C.'s: 
$$\begin{cases} X''(x) + \lambda X(x) = 0, & X'(0) = 0 = X'(\pi) \\ T''(t) + 2T'(t) + \lambda T(t) = 0, & T'(0) = 0. \end{cases} \leftarrow \text{Eigenvalue Problem}$$

By Sec. 4.2, the eigenvalues and eigenfunctions of the eigenvalue problem (in the presence of Neumann boundary conditions) are  $\lambda_n = \left(\frac{n\pi}{\ell}\right)^2 = \left(\frac{n\pi}{\pi}\right)^2 = n^2$  and

$X_n(x) = \cos\left(\frac{n\pi x}{\ell}\right) = \cos\left(\frac{n\pi x}{\pi}\right) = \cos(nx)$  where  $n = 0, 1, 2, 3, \dots$ . Substituting  $\lambda = \lambda_n = n^2$

in the  $T$ -equations produces  $T_n''(t) + 2T_n'(t) + n^2T_n(t) = 0$ ,  $T_n(0) = 0$ . By the

"useful facts" (see above), the general solution of the  $T$ -differential equation is:

$T_0(t) = c_1 + c_2e^{-2t}$  if  $n = 0$ ,  $T_1(t) = c_1e^{-t} + c_2te^{-t}$  if  $n = 1$ , and

$T_n(t) = e^{-t} [c_1 \cos(t\sqrt{n^2-1}) + c_2 \sin(t\sqrt{n^2-1})]$  if  $n = 2, 3, 4, \dots$

We apply the boundary condition  $T'_n(0) = 0$  and find that, up to a constant factor,  
 $T_0(t) = 1 - e^{-2t}$ ,  $T_1(t) = t e^{-t}$ , and  $T_n(t) = e^{-t} \sin(t\sqrt{n^2-1})$  if  $n = 2, 3, 4, \dots$

Applying the superposition principle to the homogeneous problem (1)-(2)-(3)-(4), we see that, for any integer  $N \geq 0$  and any choice of constants  $A_0, A_1, \dots, A_N$ ,

$$u(x, t) = \sum_{n=0}^N A_n \Sigma_n(x) T_n(t) = A_0(1 - e^{-2t}) + A_1 \cos(x) t e^{-t} + \sum_{n=2}^N A_n \cos(nx) e^{-t} \sin(t\sqrt{n^2-1})$$

solves (1)-(2)-(3)-(4). Then

$$u_t(x, t) = 2A_0 e^{-2t} + A_1 \cos(x) (1-t) e^{-t} + \sum_{n=2}^N A_n \cos(nx) e^{-t} [\sqrt{n^2-1} \cos(t\sqrt{n^2-1}) - \sin(t\sqrt{n^2-1})],$$

so to satisfy (5) we must have

$$\frac{1}{2} + \frac{1}{2} \cos(2x) = u_t(x, 0) = 2A_0 + A_1 \cos(x) + \sum_{n=2}^N A_n \sqrt{n^2-1} \cos(nx) \quad \text{for all } 0 \leq x \leq \pi.$$

By inspecting coefficients, we have  $\frac{1}{2} = 2A_0$ ,  $\frac{1}{2} = A_2 \sqrt{2^2-1}$ , and all other  $A_n = 0$ .

Thus,

$$u(x, t) = \frac{1}{4} (1 - e^{-2t}) + \frac{1}{2\sqrt{3}} \cos(2x) e^{-t} \sin(t\sqrt{3})$$

is a solution to (1)-(2)-(3)-(4)-(5).

Bonus: Let  $u = v(x, t)$  be any solution to (1)-(2)-(3) and consider its energy function

$$E(t) = \int_0^\pi \left[ \frac{1}{2} v_t^2(x, t) + \frac{1}{2} v_x^2(x, t) \right] dx \quad \text{for } 0 \leq t < \infty. \text{ Then}$$

$$E'(t) = \int_0^\pi \frac{\partial}{\partial t} \left[ \frac{1}{2} v_t^2(x, t) + \frac{1}{2} v_x^2(x, t) \right] dx$$

$$= \int_0^\pi \left[ \underbrace{v_t(x, t)}_u \underbrace{v_{tt}(x, t)}_{dv} + \underbrace{v_x(x, t)}_u \underbrace{v_{xt}(x, t)}_{dv} \right] dx \quad \leftarrow \text{(integrate by parts on the second integrand term)}$$

$$= \int_0^\pi v_t(x, t) v_{tt}(x, t) dx + \left. \cancel{v_x(x, t) v_t(x, t)} \right|_{x=0}^\pi - \int_0^\pi v_t(x, t) v_{xx}(x, t) dx$$

(OVER)

○ by (2)-(3)

4 pts. to here

$$E'(t) = \int_0^\pi v_t(x,t) \left[ \overbrace{v_{tt}(x,t) - v_{xx}(x,t)}^{\text{Apply (1)}} \right] dx = -2 \int_0^\pi [v_t(x,t)]^2 dx \leq 0.$$

5 pts. to here That is,  $E = E(t)$  is a decreasing function on  $t \geq 0$ . Now suppose that  $u = w(x,t)$  is another solution to (1)-(2)-(3)-(4)-(5) and consider

6 pts. to here

$$v(x,t) = u(x,t) - w(x,t) \quad \text{for } 0 \leq x \leq \pi, 0 \leq t < \infty,$$

where  $u = u(x,t)$  is the solution to (1)-(2)-(3)-(4)-(5) we obtained earlier in this problem. Then  $v$  solves

$$(1') \quad v_{tt} - v_{xx} + 2\frac{v}{t} = 0 \quad \text{in } 0 < x < \pi, 0 < t < \infty,$$

$$(2') - (3') \quad v_x(0,t) = 0 = v_x(\pi,t) \quad \text{for } t \geq 0,$$

7 pts. to here

$$(4') - (5') \quad v(x,0) = 0 = v_t(x,0) \quad \text{for } 0 \leq x \leq \pi.$$

By the preceding work, the energy function  $E(t) = \int_0^\pi \left[ \frac{1}{2} v_t^2(x,t) + \frac{1}{2} v_x^2(x,t) \right] dx$  for  $v$  on  $t \geq 0$  is decreasing. Therefore, for  $t \geq 0$ ,

8 pts. to here

$$0 \leq E(t) \leq E(0) = \int_0^\pi \left[ \frac{1}{2} v_t^2(x,0) + \frac{1}{2} v_x^2(x,0) \right] dx = 0$$

by (5') and differentiation of (4'). The vanishing theorem then guarantees that

$$\frac{1}{2} v_t^2(x,t) + \frac{1}{2} v_x^2(x,t) = 0 \quad \text{for } 0 \leq x \leq \pi \text{ and } 0 \leq t < \infty. \text{ Therefore,}$$

9 pts. to here

$$v_t(x,t) = 0 = v_x(x,t) \quad \text{for } 0 \leq x \leq \pi \text{ and } 0 \leq t < \infty \text{ so } v(x,t) = \text{constant}$$

in the strip  $0 \leq x \leq \pi, 0 \leq t < \infty$ . But (4') implies  $v(x,0) = 0$  for  $0 \leq x \leq \pi$

so  $v(x,t) = 0$  in the strip. That is,  $u(x,t) = w(x,t)$  for all  $0 \leq x \leq \pi, 0 \leq t < \infty$

thus showing that there is only one solution to (1)-(2)-(3)-(4)-(5).

10 pts. to here

3.(33 pts.) Use Fourier transform methods to derive the formula

$$u(x,t) = \frac{1}{2} \int_0^t \int_{x-(t-\tau)}^{x+\tau} f(s,\tau) ds d\tau$$

for a solution to the inhomogeneous wave equation in the  $xt$ -plane,

$$\textcircled{1} \quad u_{tt} - u_{xx} = f(x,t),$$

satisfying homogeneous initial conditions:  $u(x,0) \stackrel{\textcircled{2}}{=} 0 \stackrel{\textcircled{3}}{=} u_x(x,0)$  for  $-\infty < x < \infty$ .

Bonus (10 pts.) Compute a solution to  $u_{tt} - u_{xx} = xt$  in the  $xt$ -plane which satisfies homogeneous initial conditions.

Let  $u = u(x,t)$  be a solution to  $\textcircled{1}$  for  $-\infty < x < \infty, -\infty < t < \infty$ , satisfying  $\textcircled{2}$ - $\textcircled{3}$  for  $-\infty < x < \infty$ . We take the Fourier transform of both sides of (1) with respect to  $x$  to obtain

1 pt. to here.

$$\mathcal{F}(u_{tt})(\xi) - \mathcal{F}(u_{xx})(\xi) = \hat{f}(\xi, t),$$

2 pts. to here

$$\frac{\partial^2}{\partial t^2} \mathcal{F}(u)(\xi) - (i\xi)^2 \mathcal{F}(u)(\xi) = \hat{f}(\xi, t),$$

3 pts. to here

$$(*) \quad \frac{\partial^2}{\partial t^2} \mathcal{F}(u)(\xi) + \xi^2 \mathcal{F}(u)(\xi) = \hat{f}(\xi, t).$$

The general solution of the second-order ODE<sup>(\*)</sup> in  $t$  (with parameter  $\xi$ ) is

4 pts. to here.

$$\mathcal{F}(u)(\xi) = \mathcal{U}_h(\xi, t) + \mathcal{U}_p(\xi, t)$$

6 pts. to here

where  $\mathcal{U}_h(\xi, t) = c_1(\xi) \cos(\xi t) + c_2(\xi) \sin(\xi t)$  is the general solution of the associated homogeneous equation of  $(*)$ ,  $\frac{\partial^2}{\partial t^2} \mathcal{F}(u)(\xi) + \xi^2 \mathcal{F}(u)(\xi) = 0$ , and  $\mathcal{U}_p(\xi, t)$  is a particular solution of  $(*)$ . We use variation of parameters,

7 pts. to here.

$$\mathcal{U}_p(\xi, t) = u_1(\xi, t) \cos(\xi t) + u_2(\xi, t) \sin(\xi t),$$

to find a particular solution of  $(*)$ . Here

8 pts. to here.

$$u_1(\xi, t) = \int_0^t -\frac{F y_2}{W} d\tau \quad \text{and} \quad u_2(\xi, t) = \int_0^t \frac{F y_1}{W} d\tau$$

9 pts. to here

where  $y_1 = \cos(\xi t), y_2 = \sin(\xi t)$  form a fundamental set of solutions (OVER)

10 pts. to here. of the associated homogeneous equation of  $(*)$ ,  $F = \hat{f}(\xi, t)$  is the forcing function of  $(*)$ , and

12 pts. to here.

$$W = W(y_1, y_2)(\xi) = \begin{vmatrix} y_1(\xi, t) & y_2(\xi, t) \\ \frac{\partial}{\partial t} y_1(\xi, t) & \frac{\partial}{\partial t} y_2(\xi, t) \end{vmatrix} = \begin{vmatrix} \cos(\xi t) & \sin(\xi t) \\ -\xi \sin(\xi t) & \xi \cos(\xi t) \end{vmatrix} = \xi$$

is the Wronskian of  $y_1, y_2$ . Therefore

13 pts. to here.

$$\mathcal{F}(u)(\xi) = c_1(\xi) \cos(\xi t) + c_2(\xi) \sin(\xi t) + \cos(\xi t) \int_0^t \frac{-\hat{f}(\xi, \tau) \sin(\xi \tau)}{\xi} d\tau + \sin(\xi t) \int_0^t \frac{\hat{f}(\xi, \tau) \cos(\xi \tau)}{\xi} d\tau$$

We use ②-③ to identify  $c_1(\xi)$  and  $c_2(\xi)$ . First, ② implies

14 pts. to here.

$$0 = \mathcal{F}(u(\cdot, 0))(\xi) = c_1(\xi) + 0 + 0 + 0 = c_1(\xi).$$

Next, observe that

$$\begin{aligned} \frac{\partial}{\partial t} \mathcal{F}(u)(\xi) &= -\xi c_1(\xi) \sin(\xi t) + \xi c_2(\xi) \cos(\xi t) + \xi \sin(\xi t) \int_0^t \frac{-\hat{f}(\xi, \tau) \sin(\xi \tau)}{\xi} d\tau \\ &\quad + \cos(\xi t) \left[ \frac{-\hat{f}(\xi, t) \sin(\xi t)}{\xi} \right] + \xi \cos(\xi t) \int_0^t \frac{\hat{f}(\xi, \tau) \cos(\xi \tau)}{\xi} d\tau \\ &\quad + \sin(\xi t) \left[ \frac{\hat{f}(\xi, t) \cos(\xi t)}{\xi} \right]. \end{aligned}$$

By ③ we have

$$0 = \mathcal{F}(u_t(\cdot, 0))(\xi) = \frac{\partial}{\partial t} \mathcal{F}(u)(\xi) \Big|_{t=0} = 0 + \xi c_2(\xi) + 0 + 0 + 0 + 0$$

16 pts. to here. so  $c_2(\xi) = 0$ . Thus

17 pts. to here.

$$\mathcal{F}(u)(\xi) = \cos(\xi t) \int_0^t \frac{-\hat{f}(\xi, \tau) \sin(\xi \tau)}{\xi} d\tau + \sin(\xi t) \int_0^t \frac{\hat{f}(\xi, \tau) \cos(\xi \tau)}{\xi} d\tau$$

$$= \int_0^t \frac{\hat{f}(\xi, \tau)}{\xi} \left[ \sin(\xi t) \cos(\xi \tau) - \cos(\xi t) \sin(\xi \tau) \right] d\tau$$

$$= \int_0^t \frac{\hat{f}(\xi, \tau) \sin(\xi(t-\tau))}{\xi} d\tau. \quad (\dagger)$$

Using formula A in the table of Fourier transforms with  $b = t - \tau$ , we see

that  $\frac{\sin(\xi(t-\tau))}{\xi} = \sqrt{\frac{\pi}{2}} \mathcal{F}(\chi_{(-t-\tau), t-\tau})(\xi)$ , so substituting in  $(\dagger)$ ,

$$\mathcal{F}(u)(\xi) = \int_0^t \mathcal{F}(f(\cdot, \tau))(\xi) \sqrt{\frac{\pi}{2}} \mathcal{F}(\chi_{(-t-\tau), t-\tau})(\xi) d\tau$$

$$= \int_0^t \frac{1}{\sqrt{2\pi}} \cdot \sqrt{\frac{\pi}{2}} \mathcal{F}(f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau})(\xi) d\tau$$

where we have used the convolution property  $\frac{1}{\sqrt{2\pi}} \widehat{g * h}(\xi) = \hat{g}(\xi) \hat{h}(\xi)$ . But interchanging the order of integration yields

$$\mathcal{F}(u)(\xi) = \frac{1}{2} \int_0^t \mathcal{F}(f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau})(\xi) d\tau$$

$$= \frac{1}{2} \int_0^t \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} (f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau})(x) e^{-i\xi x} dx d\tau$$

$$= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \left( \frac{1}{2} \int_0^t [f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau}](x) d\tau \right) e^{-i\xi x} dx$$

$$= \mathcal{F}\left( \frac{1}{2} \int_0^t [f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau}](\cdot) d\tau \right)(\xi).$$

By the uniqueness theorem for Fourier transforms, it follows that for all real  $x$  and  $t$ ,

$$u(x, t) = \frac{1}{2} \int_0^t [f(\cdot, \tau) * \chi_{(-t-\tau), t-\tau}](x) d\tau$$

$$= \frac{1}{2} \int_0^t \int_{-\infty}^{\infty} f(s, \tau) \chi_{(-t-\tau), t-\tau}(x-s) ds d\tau. \quad (\square)$$

(OVER)

$$\text{But } \chi_{(-t-\tau, t-\tau)}(x-s) = \begin{cases} 1 & \text{if } -(t-\tau) < x-s < t-\tau, \\ 0 & \text{otherwise,} \end{cases}$$

$$= \begin{cases} 1 & \text{if } x-(t-\tau) < s < x+t-\tau, \\ 0 & \text{otherwise,} \end{cases}$$

1 pt. to here.

$$= \chi_{(x-(t-\tau), x+t-\tau)}(s) \quad (\star)$$

for all real  $x$  and  $s$ , and all  $0 < \tau < t$ . Consequently,  $(\square)$  and  $(\star)$  imply

21 pts. to here.

$$u(x,t) = \frac{1}{2} \int_0^t \int_{-\infty}^{\infty} f(s,\tau) \chi_{(x-(t-\tau), x+t-\tau)}(s) ds d\tau$$

20 pts. to here.

$$= \boxed{\frac{1}{2} \int_0^t \int_{x-(t-\tau)}^{x+t-\tau} f(s,\tau) ds d\tau}.$$

1 pt. to here.

Bonus: Applying the formula above with  $f(x,t) = xt$  yields a solution to  $u_{tt} - u_{xx} = xt$  in the  $xt$ -plane, subject to homogeneous initial conditions

$u(x,0) = 0 = u_t(x,0)$  for  $-\infty < x < \infty$ . Therefore

2 pts. to here.

$$u(x,t) = \frac{1}{2} \int_0^t \int_{x-(t-\tau)}^{x+t-\tau} s\tau ds d\tau = \frac{1}{2} \int_0^t \left. \frac{\tau s^2}{2} \right|_{s=x-(t-\tau)}^{s=x+t-\tau} d\tau = \frac{1}{4} \int_0^t \tau [(x+t-\tau)^2 - (x-(t-\tau))^2] d\tau$$

4 pts. to here. 5 pts. to here.

$$= \frac{1}{4} \int_0^t \tau 4x(t-\tau) d\tau = \frac{1}{2} \tau^2 x t - \frac{1}{3} \tau^3 x \Big|_{\tau=0}^t = \boxed{\frac{x t^3}{6}}.$$

7 pts. to here. 9 pts. to here. 10 pts. to here.



## A Brief Table of Fourier Transforms

$f(x)$	$\hat{f}(\xi) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx$
A. $\begin{cases} 1 & \text{if } -b < x < b, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{\sqrt{2}}{\sqrt{\pi}} \frac{\sin(b\xi)}{\xi}$
B. $\begin{cases} 1 & \text{if } c < x < d, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{e^{-ic\xi} - e^{-id\xi}}{i\xi\sqrt{2\pi}}$
C. $\frac{1}{x^2 + a^2} \quad (a > 0)$	$\frac{\sqrt{\pi}}{2} \frac{e^{-a \xi }}{a}$
D. $\begin{cases} x & \text{if } 0 < x \leq b, \\ 2b - x & \text{if } b < x < 2b, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{-1 + 2e^{-ib\xi} - e^{-2ib\xi}}{\xi^2\sqrt{2\pi}}$
E. $\begin{cases} e^{-ax} & \text{if } x > 0, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{1}{(a + i\xi)\sqrt{2\pi}}$
F. $\begin{cases} e^{ax} & \text{if } b < x < c, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{e^{(a-i\xi)c} - e^{(a-i\xi)b}}{(a - i\xi)\sqrt{2\pi}}$
G. $\begin{cases} e^{iax} & \text{if } -b < x < b, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{\sqrt{2}}{\sqrt{\pi}} \frac{\sin(b(\xi - a))}{\xi - a}$
H. $\begin{cases} e^{iax} & \text{if } c < x < d, \\ 0 & \text{otherwise.} \end{cases}$	$\frac{e^{ic(a-\xi)} - e^{id(a-\xi)}}{i(\xi - a)\sqrt{2\pi}}$
I. $e^{-ax^2} \quad (a > 0)$	$\frac{1}{\sqrt{2a}} e^{-\xi^2/(4a)}$
J. $\frac{\sin(ax)}{x} \quad (a > 0)$	$\begin{cases} 0 & \text{if }  \xi  \geq a, \\ \sqrt{\frac{\pi}{2}} & \text{if }  \xi  < a. \end{cases}$

Math 325

Exam II

Fall 2010

mean: 72.2

standard deviation: 16.1

number taking exam: 37

Distribution of Scores:		Graduate Letter Grade	Undergraduate Letter Grade	Frequency
	87-100	A	A	10
	73-86	B	B	8
	60-72	C	B	11
	50-59	C	C	5
	0-49	F	D	3