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M.E. Ph.D. Qualifier Exam
Fall Quarter 1998

RESERVE DESK

GEORGIA INSTITUTE OF TECHNOLOGY

The George W. Woodruff
School of Mechanical Engineering

Ph.D. Qualifiers Exam - Fall Quarter 1998

Applied Mathematics

EXAM AREA

Assigned Number (DO NOT SIGN YOUR NAME)

- Please sign your name on the back of this page—

Please **print** your name here.

**The Exam Committee will get a copy of this exam and will not be notified
whose paper it is until it is graded.**

Instructions: Do four of the five following problems. Your answers should be as complete as possible. Extra sheets of paper are available upon request.

1. Consider the following system of equations:

$$\begin{aligned}x_1 + 2x_2 + 3x_3 &= 3 \\2x_1 - x_2 + x_3 &= 6, \\3x_1 + x_2 - kx_3 &= 4\end{aligned}$$

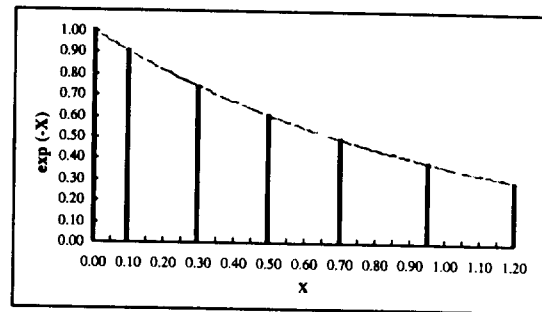
where k is a constant.

- (a) What is the matrix representation of this system of equations in the form $Ax = b$?
- (b) Set $k = 1$ and find x_1 , x_2 , and x_3 using Gaussian elimination.
- (c) For what value of k will the homogeneous system of equations $Ax = 0$ have a non-trivial solution?
- (d) For this same value of k , what is the corresponding characteristic polynomial for the eigenvalues of the matrix A ? What does the result of part (c) say about this characteristic polynomial?



2. The function $f(x) = \exp(-x)$ was used to generate the following table of unequally-spaced data:

x	$f(x)$
0	1
0.1	0.9048
0.3	0.7408
0.5	0.6065
0.7	0.4966
0.95	0.3867
1.2	0.3012



- Evaluate the integral from $a = 0$ to $b = 1.2$ analytically.
- Evaluate the integral using a combination of the trapezoidal and Simpson's rules. Use Simpson's rules whenever possible to obtain the highest accuracy.
- What is the percent error of the answer obtained in part (b)?

Newton-Cotes closed integration formulas. The step size is $h = (b - a)/n$.

Segments (n)	Points	Name	Formula
1	2	Trapezoidal rule	$(b - a) \frac{f(x_0) + f(x_1)}{2}$
2	3	Simpson's 1/3 rule	$(b - a) \frac{f(x_0) + 4f(x_1) + f(x_2)}{6}$
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4	5	Boole's rule	$(b - a) \frac{7f(x_0) + 32f(x_1) + 12f(x_2) + 32f(x_3) + 7f(x_4)}{90}$



3. The following boundary value problem describes wave motion on a rectangular membrane in the xy -plane that is clamped on two opposite sides ($x = 0, a$) and free on the other two sides ($y = 0, b$):

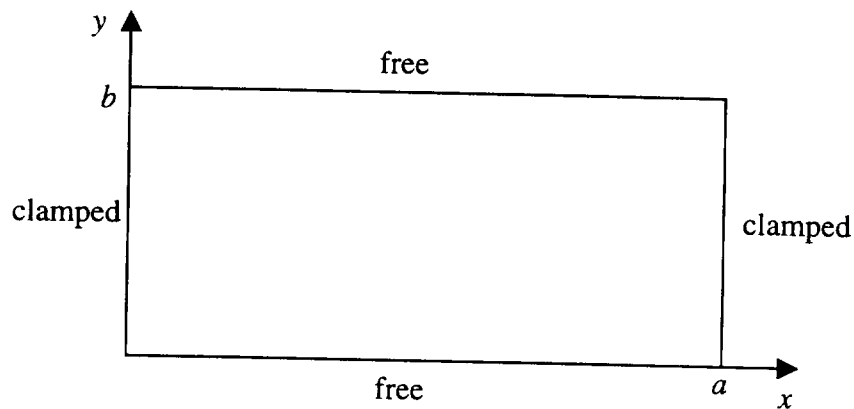
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2},$$

and the boundary conditions:

$$u(x = 0, y, t) = u(x = a, y, t) = 0, \quad \text{and} \quad u_y(x, y = 0, t) = u_y(x, y = b, t) = 0.$$

Here, $u(x, y, t)$ is the displacement normal to the surface, t is time, c is a constant representing the speed of propagation of the waves, and $u_y = \partial u / \partial y$.

Find the solution of the above PDE *with boundary conditions* by the method of separation of variables. Note that your result should be general in terms of the time integration.

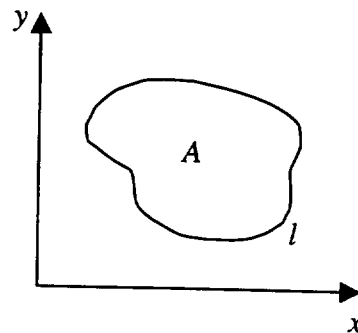




4. Green's theorem states:

$$\oint_l M(x, y)dx + N(x, y)dy = \iint_A \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) dxdy,$$

where A is an area in the xy -plane and l is its perimeter.

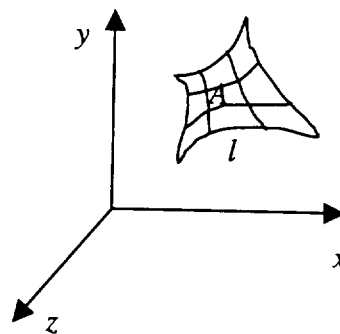


Stokes's theorem states:

$$\oint_l \vec{V} \cdot d\vec{l} = \iint_A (\nabla \times \vec{V}) \cdot d\vec{A},$$

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Show the relationship between the above two theorems.





5. A spring-mass system under an external sinusoidal force is described by the following initial value problem:

$$m\ddot{y} + ky = A \sin(bt), \quad y(0) = \dot{y}(0) = 0.$$

Here, m , k , A , and b are all strictly positive constants and $\ddot{y}(t) = d^2 y(t) / dt^2$. Solve this problem using the Laplace transform method. In your work, consider the two cases (1) $k/m \neq b^2$ and (2) $k/m = b^2$.

Use the following Laplace transform table, where $a > 0$ is a constant.

$$\begin{aligned} L[e^{-at}] &= \frac{1}{s+a} \\ L\left[\frac{1}{(n-1)!} t^{n-1} e^{-at}\right] &= \frac{1}{(s+a)^n}, \quad n = 1, 2, 3, \dots \\ L[\sin(at)] &= \frac{a}{s^2 + a^2} \\ L[\cos(at)] &= \frac{s}{s^2 + a^2} \\ L\left[\frac{1}{2a} t \sin(at)\right] &= \frac{s}{(s^2 + a^2)^2} \\ L[t \cos(at)] &= \frac{s^2 - a^2}{(s^2 + a^2)^2} \end{aligned}$$



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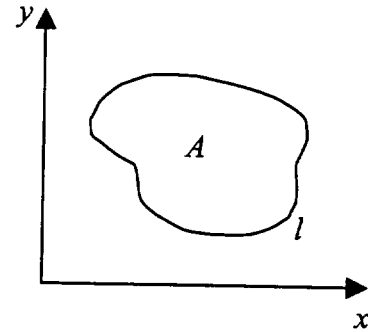
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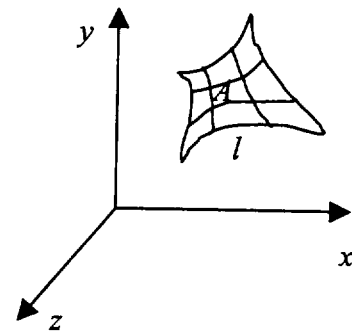


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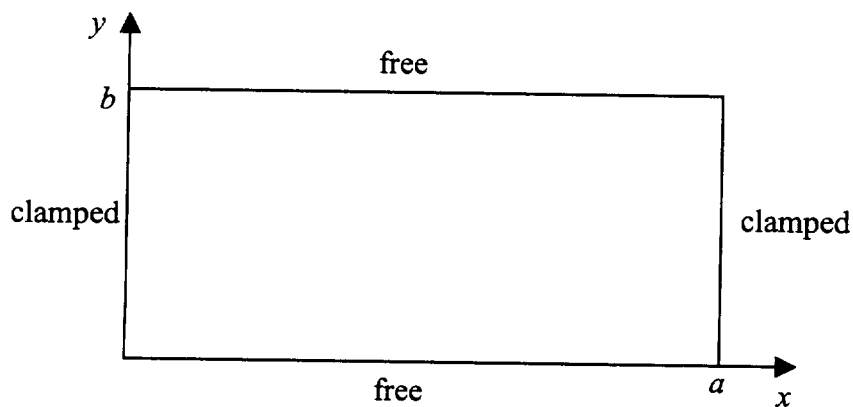
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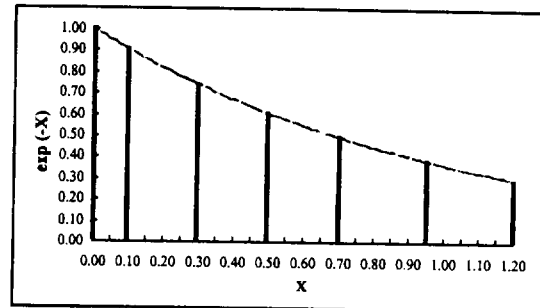
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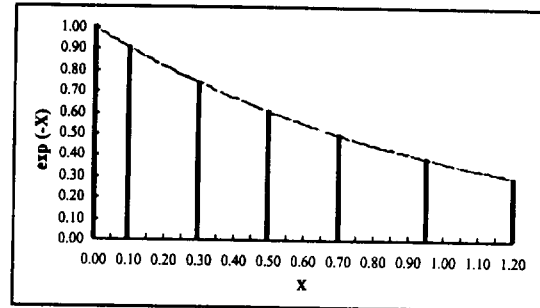
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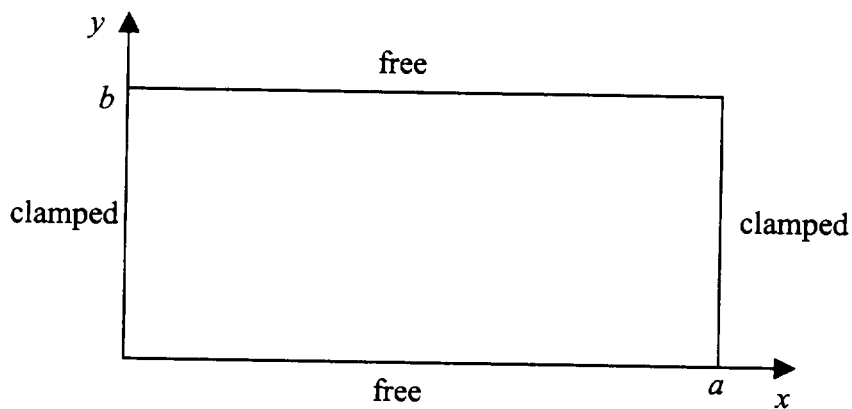
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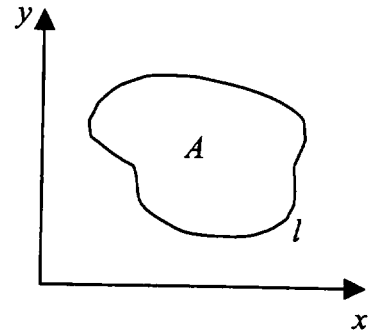
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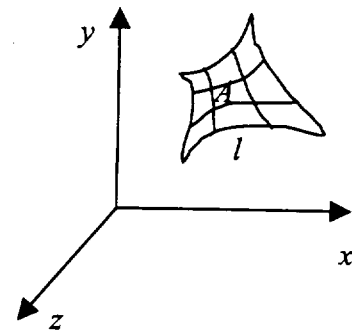


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