

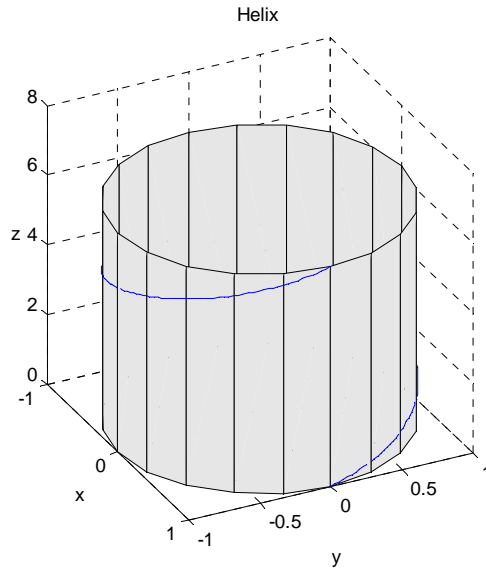
1. Consider the boundary value problem on the domain  $V$

$$\nabla^2 u(\mathbf{x}) + f(\mathbf{x}) = 0, \text{ for } \mathbf{x} \in V$$

$$u(\mathbf{x})|_{\mathbf{x} \in S} = g(\mathbf{x}),$$

where  $S$  is the boundary of  $V$  and  $f(\mathbf{x})$  and  $g(\mathbf{x})$  are given functions. Please show that the solution to the above boundary value problem is unique.

2. The figure below shows a cylinder of radius one and length  $2\pi$  and a helix. The helix starts at the point  $(x, y, z) = (1, 0, 0)$  and in one revolution climbs up to the point  $(x, y, z) = (1, 0, 2\pi)$ . One property of a helix is that the projection of the tangent vector onto the  $z$ -axis is constant so that it rises uniformly as it progresses around the cylinder.
- Find an appropriate parameterization of the helix.
  - Find an expression for the unit tangent vector  $\vec{t}$  to the helix and compute  $\vec{t} \cdot \vec{k}$ , where  $\vec{k}$  is the unit vector in the  $z$ -direction.
  - Find the length of the helix.



3. (a) One way to compute  $e^x$  is to use a Taylor series. Consider the evaluation of  $e^{-20}$  and  $e^{20}$  using this approach as shown below:

$$e^{-20} = 1 + (-20) + \frac{(-20)^2}{2!} + \frac{(-20)^3}{3!} + \dots,$$

$$e^{20} = 1 + (20) + \frac{(20)^2}{2!} + \frac{(20)^3}{3!} + \dots.$$

Which one do you expect to produce more accurate results and why?

- (b) For the one that is less accurate, could you suggest a better, i.e., quicker and more accurate, algorithm to compute it?

(Hint: The first 30 terms in the Taylor series of  $e^{-20}$  calculated on a computer with a precision of 15 decimal places are shown below:

0:	1.000000000000000	15:	-25058226.1164271
1:	-20.000000000000000	16:	31322782.6455340
2:	200.000000000000000	17:	-36850331.5241576
3:	-1333.000000000000000	18:	40944813.9157307
4:	6666.000000000000000	19:	-43099804.1218218
5:	-26666.666666666667	20:	43099804.1218218
6:	88888.888888888889	21:	-41047432.4969731
7:	-253966.253968253	22:	37315847.7245210
8:	634920.634920635	23:	-32448563.2387139
9:	-1410934.74426808	24:	27040469.3655949
10:	2821869.48853616	25:	-21632375.4924760
11:	-5130671.79733846	26:	16640288.8403661
12:	8551119.66223077	27:	-12326139.8817527
13:	-13155568.7111243	28:	8804385.62982334
14:	18793669.5873204	29:	-6071990.08953334

The results for  $e^{-20}$  and  $e^{20}$ , accurate to 15 decimal places, are

$$e^{-20} = 2.06115362243856 \times 10^{-9} \text{ and } e^{20} = 4.851651954097903 \times 10^8 .)$$

- (c) Solve the following integral equation using elementary numerical methods.

$$y(t) = y(0) + \int_0^t y(t) dt, \quad t \in [0, T]$$

$$y(0) = y_0$$

4. Consider a circle  $x_1^2 + x_2^2 = 1$  in a two-dimensional plane. Suppose that each point  $(x_1, x_2)$  is linearly transformed to another point  $(y_1, y_2)$  via a matrix  $A$  as follows:

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = Ax = \begin{bmatrix} 5 & 3 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

- a) Find the points on the original circle that, after the transformation, will lie at the maximum and minimum distance from the origin of the two-dimensional plane compared to all the other points.
- b) What is the mathematical representation of the circle after the transformation? Sketch it.
- c) Based on the result in (b), suggest a matrix  $B$  such that after the transformation  $By$ , all points of (b) will lie at an equal distance  $k(> 0)$  from the origin.