

APPLIED MATH WRITTEN EXAM

FALL 2019

1) Answer the following questions:

(a) Consider the linear algebra problem defined by $Ax = b$, where A is a symmetric non-singular matrix. If v is an eigenvector of the matrix A and v is perpendicular to the right-hand-side vector b , show that v must also be perpendicular to the solution vector x .

(b) Consider the linear algebra problem defined by $Ax = b$, where $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ and $b = \begin{bmatrix} 2 \\ 2 \end{bmatrix}$.

Solve this problem for the solution vector x using an *eigenvector expansion* and demonstrate that this problem satisfies the conditions of part (a).

2) Answer the following questions:

(a) Evaluate the flux of the vector field $\vec{v} = \eta \hat{i} + \beta z \hat{k}$ through the surface enclosing the volume of a cylindrical region bounded by $1 \leq x^2 + y^2 \leq 2$ and $0 \leq z \leq 2$, where η and β are constants.

(b) Prove that $\text{div}(\text{curl } \vec{A}) = \vec{\nabla} \cdot \vec{\nabla} \times \vec{A} = 0$, where \vec{A} is a vector.

(c) Let $f(x, y) = e^{xy} \cos(x + 2y)$. At the point $(0, \pi/2)$, in what direction does the function f change most rapidly?

3) Consider the following equation with $y(x)$:

$$\frac{d^3 y}{dx^3} - 3 \frac{dy}{dx} - 2y = 3e^{-x}$$

- a) Find the general solution of the homogeneous equation
- b) Find a particular solution of the entire equation, which does not have undetermined coefficients
- c) Provide a general solution for the entire equation

4) Solve the following set of equations using a Newton-Raphson iterative method. Show the work for two iterations.

$$2x^2 + y^2 - 8 = 0$$

$$x^2 - y^2 + xy - 4 = 0$$