FACULTY OF SCIENCE

DEPARTMENT OF PHYSICS

SUPPLEMENTARY EXAMINATION

2010/2011

TITLE OF PAPER :

COMPUTATIONAL METHODS I

COURSE NUMBER:

P262

TIME ALLOWED :

THREE HOURS

INSTRUCTIONS

ANSWER ANY FOUR OUT OF FIVE

QUESTIONS. EACH QUESTION

CARRIES <u>25</u> MARKS.

MARKS FOR DIFFERENT SECTIONS

ARE SHOWN IN THE RIGHT-HAND

MARGIN.

STUDENTS ARE PERMITTED TO USE

MAPLE TO ANSWER THE

QUESTIONS.

THIS PAPER HAS SIX PAGES, INCLUDING THIS PAGE.

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Question one

Given the following non-homogeneous ordinary differential equation as

$$\frac{d^2 y(t)}{dt^2} + 4 \frac{d y(t)}{dt} + 15 y(t) = 7 t^2 - 3 t$$

- (a) find its particular solution $y_p(t)$, (8 marks)
- (b) find the general solution $y_h(t)$ for the homogeneous part of the given differential equation, (4 marks)
- (c) find the general solution $y_g(t)$ for the above given non-homogeneous differential equation, (2 marks)
- (d) if given initial conditions as y(0) = 5 and $\frac{dy(t)}{dt}\Big|_{t=0} = 8$, find its specific solution of y(t) and plot it for t = 0 to 5. (11 marks)

Given the following differential equation as

$$\frac{d^2 y(x)}{dx^2} + 4 \frac{d y(x)}{dx} + 10 y(x) = 0$$

utilize the power series method, i.e., setting $y(x) = \sum_{n=0}^{\infty} a_n x^{n+s}$ and $a_0 \neq 0$,

- (a) write down the indicial equations. Find the values of s and a_1 (by setting $a_0 = 1$). (7 marks)
- (b) Write down the recurrence relation. For all the appropriate values of s and a_1 in (a), set $a_0 = 1$ and use the recurrence relation to find the values of a_n up to the value of a_6 . Thus write down two independent solutions in their polynomial forms. Also write down the general solution of the given differential equation. (10 marks)
- (c) If the initial conditions are given as y(0) = -4 and $\frac{dy(x)}{dx}\Big|_{x=0} = 2$, determine the values of the arbitrary constants of the general solution in (b). Then plot this specific solution for x = 0 to 1. (8 marks)

Given the following differential equations for a coupled oscillator system as

$$\begin{cases} \frac{d^2 x_1(t)}{d t^2} = -15 x_1(t) + 6 x_2(t) \\ \frac{d^2 x_2(t)}{d t^2} = 8 x_1(t) - 28 x_2(t) \end{cases}$$

(a) set $x_1(t) = X_1 e^{i\omega t}$ and $x_2(t) = X_2 e^{i\omega t}$, deduce the following matrix equation $AX = -\omega^2 X$ where

$$A = \begin{pmatrix} -15 & 6 \\ 8 & -28 \end{pmatrix} \quad and \quad X = \begin{pmatrix} X_1 \\ X_2 \end{pmatrix} \quad , \tag{4 marks}$$

- (b) (i) find the eigen frequencies of ω , (4 marks)
 - (ii) find the eigen vectors of X, (4 marks)
- (c) (i) write down the general solutions of $x_1(t)$ and $x_2(t)$ in terms of the eigen frequencies and eigen vectors obtained in (b), (4 marks)
 - (ii) if initial conditions are given as

$$x_1(0) = 5$$
 , $x_2(0) = 0$, $\frac{dx_1(t)}{dt}\Big|_{t=0} = 0$ and $\frac{dx_2(t)}{dt}\Big|_{t=0} = 0$,

find the specific solutions of $x_1(t)$ and $x_2(t)$. Plot both $x_1(t)$ and $x_2(t)$ for t=0 to 5 and show them in a single display. (9 marks)

(a) Given the following partial differential equation

$$x^{2} y \frac{\partial^{2} u(x,y)}{\partial x^{2}} + x^{2} y \frac{\partial u(x,y)}{\partial x} = -x y^{2} \frac{\partial^{2} u(x,y)}{\partial y^{2}}$$

set u(x, y) = F(x) G(y) and utilize the separation of variable scheme to break the above partitial differential equation into two ordinary differential equations.

(8 marks)

(b) The general solution of a one-dimensional wave equation

$$\frac{\partial^2 u(x,t)}{\partial x^2} - \frac{1}{c^2} \frac{\partial^2 u(x,t)}{\partial t^2} = 0$$
 can be written as

$$u(x,t) = \sum_{\forall k} u_k(x,t)$$

= $\sum_{\forall k} (A_k \cos(kx) + B_k \sin(kx)) (C_k \cos(ckt) + D_k \sin(ckt))$

where A_k , B_k , C_k & D_k are arbitrary constants

- (i) by direct substitution, show that the above $u_k(x,t)$ satisfies the given wave equation, (4 marks)
- (ii) after applying two fixed end conditions and one zero initial speed condition, the above general solution can be deduced to $u(x,t) = \sum_{n=1}^{\infty} E_n \sin\left(\frac{n\pi x}{L}\right) \cos\left(\frac{c\,n\pi\,t}{L}\right) \quad \text{where} \quad E_n \quad (\,n=1\,\,,2\,\,,3\,\,,\ldots...\,\,)$ are arbitrary constants. If c=2, L=6 and the initial position of the string is given as $u(x,0) = \begin{cases} 5\,x & \text{if} \quad 0 \le x \le 1 \\ -\,x\,+\,6 & \text{if} \quad 1 \le x \le 6 \end{cases}$ find the values of E_1 , E_2 , E_3 , \ldots , E_8 . Then plot this specific polynomial solutions of t=0, t=0.1 and t=0.2 all for the same range of t=0 and t=0 and show them in a single display.

(13 marks)

- (a) Given $\frac{d y(x)}{d x} = \frac{y(x)}{x^2}$ and y(1) = 5,
 - (i) use dsolve command to find its specific solution of the above given problem. Then find the value of y(3). (3 marks)
 - (ii) use Euler's method with h = 0.1 to find the numerical value of y(3).

 Compare it with that obtained in (a)(i) and compute their percentage difference. (5 marks)
 - (iii) use Runge-Kutta method with h = 0.1 to find the numerical value of y(3). Compare it with that obtained in (a)(i) and compute their percentage difference. (6 marks)
- (b) Given $\frac{d^2 y(x)}{dx^2} + 4 \frac{d y(x)}{dx} + 5 y(x) = 3 e^{-x}$ and y(0) = 2 & y'(0) = -1,
 - (i) use dsolve command to find its specific solution of the above given problem. Then find the value of y(3). (3 marks)
 - (ii) Use Euler's method with h = 0.3 to find the numerical value of y(3).

 Compare it with that obtained in (b)(i) and compute their percentage difference. (8 marks)