

Background Questionnaire for INF5620

Hans Petter Langtangen

Aug 23, 2012

The purpose of the following test is to map out the students' background in mathematics, numerical methods, and programming when they come to INF5620. Solve the exercises on a piece of paper and give it to the lecturer by Feb 3, 2011. Don't write your name on the solution – the purpose is not to uncover the knowledge of the individual student but the group as a whole.

1 Previous courses and topics

Mark the topics that have been covered in previous courses and indicate which course (if you remember).

- Analytical differentiation and integration
- Numerical differentiation and integration
- Area, volume, line, and surface integrals
- Numerical methods for nonlinear scalar equations
- Numerical methods for systems of nonlinear equations
- Analytical linear algebra
- Numerical linear algebra
- Scalar fields
- Vector fields
- Analytical methods for ordinary differential equations
- Numerical methods for ordinary differential equations
- Analytical methods for partial differential equations
- Numerical methods for partial differential equations
- Particle and rigid body dynamics (Newton's 2nd law)
- The Laplace/Poisson equation

- The time-dependent diffusion equation
- The wave equation
- Maxwell's equations
- The equation for linear elasticity
- The Navier-Stokes equation
- Scaling and dimensionless variables
- Python programming
- Matlab programming
- Java programming
- Fortran programming
- C++ programming
- C programming
- Unix shell programming
- Parallel computing
- Report writing with L^AT_EX
- Version control systems (svn, hg, git, bzt)

2 Differentiation

1. Differentiate the function

$$u(x, t) = A \exp(ik(x - ct))$$

with respect to t . The symbols A , k , and c are constants, and i is the imaginary unit ($i = \sqrt{-1}$).

2. You know the three values $y(0)$, $y(0.25)$, and $y(0.5)$ of some function $y(t)$. How can you compute dy/dt at these three points?

3 Integration

3. Describe how you would compute the integral

$$\int_0^1 e^{-t^2} dt.$$

4 Ordinary differential equations

4. Describe how you would solve the ordinary differential equation problem

$$u^{-1}u' + 1 = 0, \quad u(0) = 1.$$

5 Nonlinear equations

5. Formulate Newton's method for solving

$$w + c\Delta tw^2 = u,$$

with respect to w . The symbols c , Δt , and u are known numbers.

6. Implement the algorithm in Exercise 5 in your favorite programming language (just sketch the program on paper).

6 Scalar and vector fields

7. Compute the divergence of the gradient of the scalar field $u(x, y) = \sin \pi x \sin \pi y$ (i.e., $\nabla \cdot (\nabla u)$).

7 Partial differential equations

8. Formulate a numerical method for solving

$$\frac{\partial u}{\partial t} = k \frac{\partial^2 u}{\partial x^2}, \quad x \in (0, 1), \quad t > 0,$$

where $k > 0$ is a constant. The initial condition reads $u(x, t) = 1$, while we set $u(0) = u(1) = 0$ as boundary conditions.

9. What is the most complicated partial differential equation problem you have solved, or seen be solved by a lecturer?

8 Physical modeling

10. Give a physical interpretation of u in the equations below.

$$\frac{du}{dt} = -au$$

$$\frac{d^2 u}{dt^2} + \omega^2 u = 0$$

$$\frac{\partial u}{\partial t} = \alpha \frac{\partial^2 u}{\partial t^2}$$

$$\frac{\partial^2 u}{\partial t^2} = c^2 \nabla^2 u$$

$$\frac{\partial u}{\partial t} + c \frac{\partial u}{\partial t} = 0$$

$$\frac{\partial^2 u}{\partial t^2} = (\lambda + \mu) \nabla(\nabla \cdot u) + \mu \nabla^2 u$$

$$\frac{\partial u}{\partial t} + u \nabla u = -\nabla p + \frac{1}{\text{Re}} \nabla^2 u, \quad \nabla \cdot u = 0$$

11. Given a vector field $\mathbf{v}(\mathbf{x}, t)$ describing the velocity of some flowing material, what is the physical interpretation of $\int_{\Gamma} \mathbf{v} \cdot \mathbf{n} ds$? Γ is some closed 3D surface and \mathbf{n} is the unit outward normal vector to this surface.

12. In Exercise 11, transform the surface integral to a volume integral and use the result to give a physical interpretation of the divergence of \mathbf{v} .