

Background Questionnaire for INF5620

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Aug 21, 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
- Physical modeling with differential equations (Newton's 2nd law, equation of continuity, equation of heat transfer, etc.)
- Python programming

- Matlab programming
- Java programming
- Fortran programming
- C++ programming
- C programming
- Unix shell programming
- Report writing with L^AT_EX

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. Compute $y(0)$ and $y(\frac{1}{2})$ where

$$y(x) = A \sin\left(\frac{\pi}{6}x\right).$$

Use the two values to approximate the derivative of $y(x)$ for $x = 0$, $x = 0.25$, and $x = 0.5$.

3 Integration

3. How would you compute the integral

$$\int_0^1 Ae^{-at^2} dt,$$

where A and a are constants?

4 Ordinary differential equations

4. How can you find the exact solution to the ordinary differential equation

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

where c is a constant?

5. Describe a simple numerical method for solving the problem in Exercise 4. Formulate the method as an algorithm.
6. Implement the algorithm in Exercise 5 in your favorite programming language (just sketch the program on paper).

5 Scalar and vector fields

7. Compute the divergence of the gradient of the scalar field

$$u(x, y) = \sin \pi x \sin \pi y$$

$$(\nabla \cdot (\nabla u))$$

6 Nonlinear equations

8. Formulate Newton's method for solving

$$w + c\Delta t w^2 = u_k,$$

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

7 Partial differential equations

9. 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.

8 Physical modeling

10. Set up the equations governing the motion of a ball through the air (treat the ball as a mathematical point). Two forces are acting on the ball: 1) gravity and 2) air resistance. The latter is modeled as $b|\mathbf{v}|\mathbf{v}$, where b is some constant and \mathbf{v} is the velocity of the ball.
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} .