## **Computational Mathematics ECM1416 CA2 Coursework 2020**

## Submit via Bart 5pm on Thur 5<sup>th</sup> March 2020

Attach one pdf for your submission: in Q1-6 show your working and include this in the pdf submission. For Q7 write this as a short report.

1) Solve the following set of equations by converting them into a matrix notation and using either the Gauss Jordan or matrix inversion method

$$5x_1 - x_2 + 2x_3 = 3$$
  
 $2x_1 + 4x_2 + x_3 = 8$   
 $x_1 + 3x_2 - 3x_3 = 2$ 

(10 marks)

- 2) In an electrical circuit, a component at t=0 has a charge  $Q_0$  that then discharges exponentially with the remaining charge Q proportional to the initial charge. Show that (i) time taken for the amount to become  $Q_0/2$  is T where  $Q=Q_0e^{-ln2\,t/T}$ . This is known as the ½ life. (ii) What is time taken for the charge to reduce to  $Q_0/20$ ? (10 marks)
- 3) Solve the equation

$$(x-2)\frac{dy}{dx} - y = 3, \quad y(4) = 10.$$

(10 marks)

4) Find the general solution of

$$\frac{dy}{dx} + 3y = e^{4x}.$$

(10 marks)

5) Solve this equation and find the particular solution

$$(1+x^2)\frac{dy}{dx} + 3xy = 5x$$

where y = 2 when x = 1.

(10 marks)

The electrical resistance R of a particular component is Normally distributed with mean 60 ohms and variance 25 ohms<sup>2</sup>. Find (i)  $Pr\{R \le 65\}$ , (ii)  $Pr\{R > 52\}$ ; (iii)  $Pr\{50 < R \le 62\}$ . (iv) It is required to reduce  $Pr\{R \le 65\}$  to 0.1 by changing the mean of the distribution, while keeping the variance at 25 ohms<sup>2</sup>, what is the value of the mean required? (10 marks)

- One form of stochastic system is how an event <u>percolates</u> from one side to the other of a medium that contains inherent random properties. The route to cross is governed by a level of randomness p at each spatial point and so the ability to cross from one side to the other occurs at a critical probability level  $p_c$ . These systems can correspond to the spread of a fire in a forest, an electrical discharge through an insulator or the way water seeps down through mixture of sand and rock. They all exhibit an equivalent stochastic percolation property that occurs at  $p_c$ . Your task here is to evaluate the algorithm for the seeping of water through rocks with the python code RockPercolation.py (repeating this analysis to create an ensemble). The algorithm to evaluate the percolation property is: a drop of liquid starts in the middle of the top layer (row 1). It then moves according to the following four options, where options with lower numbers have higher precedence.
  - 1. If the space directly below is sand, move there.
  - 2. If the space below and to the left is sand, move there.
  - 3. If the space below and to the right is sand, move there.
  - 4. If the space directly to the right is sand, move there.

If none of these moves can be made, the drop of liquid is stuck.

In this code you can vary a) the size of the sand and rock system  $(N \times N)$ , b) the probability level of randomness p that represents the proportion of impenetrable rock and porous sand – that is arranged randomly and c) the number of realisations nrep from which to evaluate the statistical ensemble properties.

- (i) For N = 100 establish where the critical percolation level occurs  $p_c$  by varying p and use python graphics to show the 2d system. Use differing numbers of realisations. (10 marks)
- (ii) Assess how  $p_c$  varies for  $N = \{10, 50, 100, 200, 400\}$  and  $nrep = \{100, 500, 1000, 2000, 4000\}$ . In the large N limit it is expected that  $p_c$  will give a constant 'universal' value, discuss the performance of this algorithm in this context.

(10 marks)

(iii) More general percolation algorithms are needed to evaluate the percolation threshold  $p_c$  for forest fires, electrical discharge and more widely. Suggest an algorithm you could use to find  $p_c$  in these cases, and have a go at implementing it. Read about other percolation theory applications. Explain in 400 to 500 what their main features are (hint: what types of system do they represent) and the type of applications. Include 1 figure or table from parts 7(i) or (ii) to illustrate this.

(20 marks – including 10 marks for originality of ideas)