INDIAN INSTITUTE OF TECHNOLOGY KHARAGPUR

Department of Chemical Engineering

End-semester (Autumn) Examination 2018-2019

Subject: Advanced Mathematical Techniques in Chemical Engineering (CH61015)

Remarks:

- 1. This question paper contains two parts: Part A and Part B. Attempt both parts.
- 2. Write all the answers of a part together.
- 3. Unless otherwise stated, usual mathematical notations apply.
- 4. Time = 3 h; maximum marks = 100; total number of printed pages = 3.

Part A: Differential equations

1. Solve the following equation using separation of variables.

$$\frac{1}{r}\frac{\partial}{\partial r}\left(r\frac{\partial u}{\partial r}\right) + \frac{\partial^2 u}{\partial z^2} = 0$$

At r=1, u=0; at $z=0, u=u_0$; at z=1, u=0. Assume other physical boundary conditions.

...10 marks

2. Solve the following equation.

$$\frac{1}{r^2}\frac{\partial}{\partial r}\left(r^2\frac{\partial u}{\partial r}\right) + \frac{1}{r^2}\frac{1}{\sin\theta}\frac{\partial}{\partial \theta}\left(\sin\theta\frac{\partial u}{\partial \theta}\right) + \frac{1}{r^2}\frac{1}{\sin^2\theta}\frac{\partial^2 u}{\partial \phi^2} = 0$$

At r=1, u=1. Assume other physical boundary conditions associated with spherical coordinates.

...10 marks

3. Solve the following equation completely using Green's function method.

$$rac{\partial T}{\partial t} = rac{\partial^2 T}{\partial x^2} + x$$

At
$$t = 0, T = T_0$$
; at $x = 0, T = 0$; At $x = 1, \frac{\partial T}{\partial x} + T = 0$.

 $\dots 20$ marks

4. Find eigenvalues and eigenfunctions of the following problem.

$$(1+x)^2 \frac{d^2u}{dx^2} + \lambda u = 0$$

subject to u(x = 0) = u(x = 1) = 0.

Hint: Use $e^{\pm i\theta} = \cos\theta \pm i\sin\theta$.

Part B: Linear algebra

5. For the following two systems of equations in unknowns x_i 's and y_i 's, determine whether the corresponding range spaces are identical using Fredholm's alternative theorem.

System 1

$$x_1 + 3x_2 + 3x_3 + 2x_4 = a_1$$
$$2x_1 + 6x_2 + 9x_3 + 7x_4 = a_2$$
$$-x_1 - 3x_2 + 3x_3 + 4x_4 = a_3$$

System 2

$$y_1 + 2y_3 + 3y_4 = b_1$$
$$y_2 + 4y_3 + 5y_4 = b_2$$
$$3y_1 + y_2 + 10y_3 + 14y_4 = b_3$$

...10 marks

6. Determine an orthonormal set from the following set.

$$T = \{\underline{\mathbf{u}}_1, \underline{\mathbf{u}}_2, \underline{\mathbf{u}}_3\} = \left\{ \begin{bmatrix} 1\\1+i\\1 \end{bmatrix}, \begin{bmatrix} -2-3i\\1-i\\2+5i \end{bmatrix}, \begin{bmatrix} -3-i\\1+3i\\-1-i \end{bmatrix} \right\}$$

...10 marks

7. Consider the following non-autonomous, non-separable, non-linear ODE.

$$\frac{dy}{dt} = y^2 + 16t^2 - 8yt + 2y - 8t + \lambda$$

- (a) Verify whether you obtain an autonomous equation by the following transformation:
- u(t) = y(t) 4t.
- (b) For the new equation, sketch a well-labelled bifurcation diagram.
- (c) For $\lambda = 5$, sketch a well-labelled phase portrait for the autonomous system.

...15 marks

8. Consider the nonhomogeneous equation

$$\underline{X}' = \underline{\underline{A}}X + \underline{G}(t)$$

where $\underline{\underline{A}}$ is $n \times n$ matrix and $\underline{\underline{G}}(t)$ is a continuous function of t. The solution of this matrix equation satisfying $\underline{\underline{X}}(0) = \underline{\underline{X}}_0$ is given by

$$\underline{X}(t) = exp(t\underline{\underline{A}}) \left(\underline{X}_0 + \int_0^t exp(-s\underline{\underline{A}})\underline{G}(s)ds \right)$$

Using the above result, determine the general solution of the following equation.

$$\frac{d^2x}{dt^2} + x = \cos(t)$$

...15 marks
