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EE2007 / IM2007

NANYANG TECHNOLOGICAL UNIVERSITY

SEMESTER 2 EXAMINATION 2017-2018

EE2007 / IM2007 - ENGINEERING MATHEMATICS II

April / May 2018

Time Allowed: 21/2 hours

INSTRUCTIONS

- 1. This paper contains 4 questions and comprises 5 pages.
- 2. Answer ALL questions.
- 3. All questions carry equal marks.
- 4. This is a closed book examination.
- 5. Unless specifically stated, all symbols have their usual meanings.
- 6. A list of useful formulae is given in the Appendix A on page 5.
- 1. (a) Consider the following system of equations:

(b) Suppose that matrices A, B, C and D have appropriate dimensions so that the operation A + BCD is defined. If $A, C, DA^{-1}B + C^{-1}$ and A + BCD are invertible, then the following result holds:

$$[A + BCD]^{-1} = A^{-1} - A^{-1}B[DA^{-1}B + C^{-1}]^{-1}DA^{-1}.$$

Note: Question 1 continues on page 2.

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Based on this result and by choosing $A = I_{100}$, B = v, C = 1 and $D = v^{T}$, determine the sum of the first row of $[I_{100} + vv^T]^{-1}$, where I_{100} stands for a 100×100 identity matrix and ν is a 100 dimensional column vector.

with an its elements be 1 (7 Marks)

Prove the result in part (b) by showing that (c)

the following difference equations:
$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = A \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} \text{ if } A^{-1} = I.$$

$$A = \begin{bmatrix} a & 0.2 \\ b & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} x_1 & 0.2 \\ b & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} x_1 & 0.2 \\ x_2 & 0.2 \end{bmatrix}$$

$$\begin{bmatrix} x_1 & 0.2 \\ x_2 & 0.2 \end{bmatrix}$$

2. Consider the following difference equations:

$$\begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = A \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} \quad \text{if } \quad \text{if$$

where

$$A = \begin{bmatrix} a & 0.2 \\ b & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} 1/2 & 0.2 \\ 0.2 & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} 1/2 & 0.2 \\ 0.2 & 0.8 \end{bmatrix}$$

$$\begin{bmatrix} 1/2 & 0.2 \\ 0.2 & 0.8 \end{bmatrix}$$
the eigenvalues and the corresponding eigenvectors of matrix A with

- Find the eigenvalues and the corresponding eigenvectors of matrix A with (a)
 - a = 1.2 and b = -0.2(i)
 - a = b = 0.5(ii)

Determine which of the two matrices is diagonalizable. Justify your answer. (10 Marks)

- Consider the matrix A in part (a) that is diagonalizable. (b)
 - Find A^n where n is a positive integer. Hence, determine the solution (i) of the difference equations if $x_1(0)$ and $x_2(0)$ denote the initial conditions. Show that the steady state solution is independent of the initial conditions if $[x_1(k), x_2(k)]^T$ denotes a probability vector whose entries add up to one.

(10 Marks)

Given that

$$B = 6I - 20A^{-1}$$

$$C = (6I - 20A)^{-1}$$

$$x = \lambda_1 v_1 + \lambda_2 v_2 = PD$$

$$PD$$

$$v = 0$$

Note: Question 2 continues on page 3.

where I is an identity matrix, λ_1, λ_2 are the eigenvalues and ν_1, ν_2 are the corresponding eigenvectors of A. Find the values of Bx and Cx without calculating the inverse matrices.

(5 Marks)

- Given that $2y^4e^{i\frac{\pi}{3}} \ln\left[\cos\sqrt{3} + i\sin\sqrt{3}\right] = 1$ and considering only principal values, find the value(s) of y without the use of a calculator.

 (6 Marks)
 - Using the Cauchy-Riemann equations, discuss the differentiability and analyticity of $f(z) = \text{Re}\left[e^{-iz}\right] + i \text{Im}\left[-e^{i\bar{z}}\right]$.

 (9 Marks)

Evaluate $\int_C \frac{(z+1)(z^2-4z+8)-z}{z^2-4z+7} dz$, where path C is the locus of z described by |z-2-2i|=2, counter-clockwise.

$$(7-2)^{2}+3=0$$
 (10 Marks)

4. \(\)(a) Evaluate the following:

- (i) ∇f for $f(x, y, z) = x^3 y^2 + 2e^z \cos y$
- (ii) $\nabla \cdot \mathbf{F}$ for $\mathbf{F}(x, y, z) = 3x^2y^2 \mathbf{i} + (2x^3y 2e^z \sin y) \mathbf{j} + 2e^z \cos y \mathbf{k}$
- (iii) $\nabla \times \mathbf{F}$ for $\mathbf{F}(x, y, z) = 3x^2y^2 \mathbf{i} + (2x^3y 2e^z \sin y) \mathbf{j} + 2e^z \cos y \mathbf{k}$

(6 Marks)

4

Path C is a straight line from (1,2,3) to (2,3,4). Evaluate $\int_C \mathbf{F} \cdot d\mathbf{r}$ for each of the following:

(i)
$$\mathbf{F} = x \mathbf{i} - e^y \mathbf{j} + \sin z \mathbf{k}$$
 $\frac{\partial}{\partial x} \frac{\partial}{\partial y} \frac{\partial}{\partial z}$.
(ii) $\mathbf{F} = y \mathbf{i} - e^z \mathbf{j} + \sin x \mathbf{k}$ $y - e^z + \sin x \mathbf{k}$

(ii)
$$\mathbf{F} = y \mathbf{i} - e^z \mathbf{j} + \sin x \mathbf{k}$$
 $y \rightarrow e^z + \sin x \mathbf{k}$ (10 Marks)

Note: Question 4 continues on page 4.

An open box (open at the top) is bounded by sides at x = 0, x = 1, y = 0, y = 1 and z = 0. The base of the box is at z = 0, and the top (open) is at z = 1. The open box is placed in a vector field defined by

$$\mathbf{F}(x, y, z) = xy^2 \mathbf{i} + (x^2y + 3x) \mathbf{j} + e^{2y} \cos 5z \mathbf{k}.$$

- (i) Evaluate $\iint_{S} curl \mathbf{F} \cdot d\mathbf{A}$, where S is the combined surface of all the five sides of the open box.
- (ii) The box is now closed by placing a cover at z=1. Evaluate $\iint_{S'} curl \mathbf{F} \cdot d\mathbf{A}$, where S' is now the combined surface of all the six sides of the closed box.

(9 marks)

Appendix A

- 1. Complex Analysis
 - (a) Complex Power: $z^c = e^{c \ln z}$
 - (b) De Moivre's Formula: $(\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$
 - (c) Cauchy-Riemann equations:

$$u_x = v_y, \ v_x = -u_y, \text{ or } u_r = \frac{1}{r}v_\theta, \ v_r = \frac{-1}{r}u_\theta$$

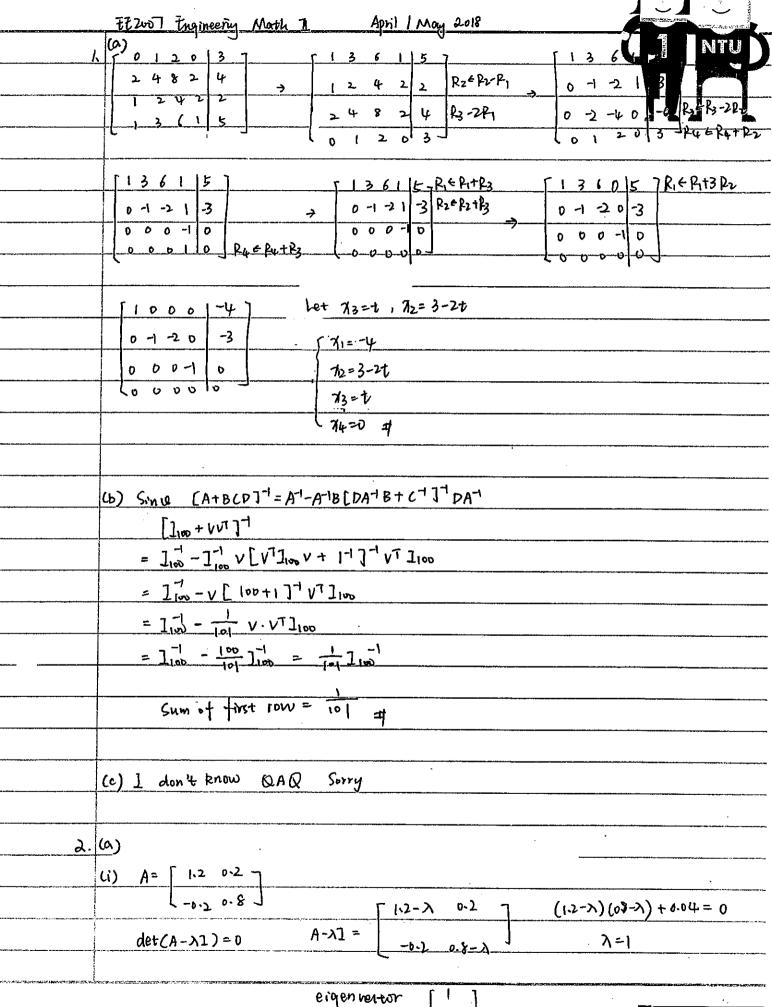
(d) Cauchy Integral Formula:

$$\int_{C} \frac{f(z)}{(z-z_{0})^{m}} dz = \frac{2\pi i}{(m-1)!} \frac{d^{(m-1)}}{dz^{(m-1)}} f(z) \Big|_{z=z_{0}}$$

- 2. Vector Analysis. Let $\mathbf{F} = F_1 \mathbf{i} + F_2 \mathbf{j} + F_3 \mathbf{k}$.
 - (a) Scalar Triple Product: $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \mathbf{c} \cdot (\mathbf{a} \times \mathbf{b}) = \mathbf{b} \cdot (\mathbf{c} \times \mathbf{a})$
 - (b) Gradient: $\nabla f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}$
 - (c) Divergence: $\nabla \cdot \mathbf{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$
 - (d) Curl: $\nabla \times \mathbf{F} = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}$
 - (e) Gauss Theorem: $\iiint_T \nabla \cdot \mathbf{F} dv = \oiint_S \mathbf{F} \cdot \mathbf{n} dA$
 - (f) Stokes Theorem: $\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} dA = \oint_{C} \mathbf{F} \cdot d\mathbf{r}$

END OF PAPER

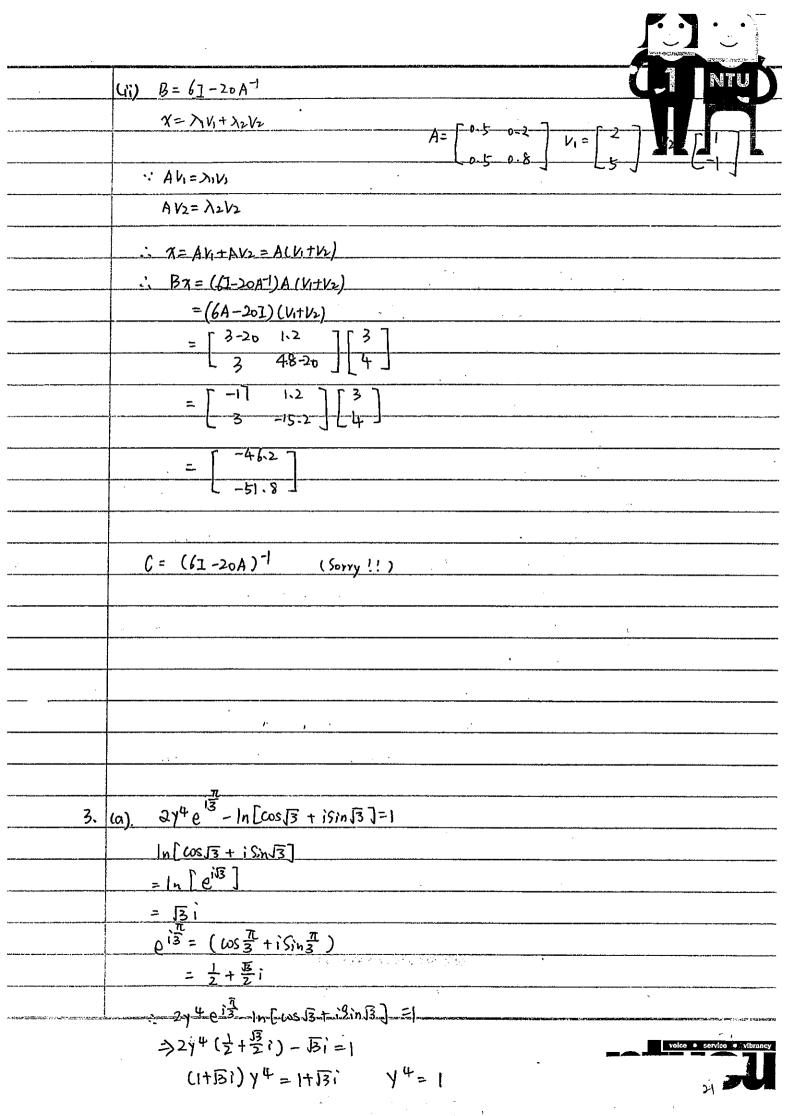




not diagonalizable



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(ii) A=	[0.5 0.2] [0.5 0.8]
dert	A->1) =0
	[0.5-2 0.8-2] (0.5-2) - 0- =0
	$\lambda_1 = 1$ $\lambda_2 = 0.3$
eigen X =	vertovs $ \begin{vmatrix} v = v \\ v = v \end{vmatrix} $ $ \begin{vmatrix} v = v \\ v = v \end{vmatrix} $
	It is diagonalizable and
	$D = \begin{bmatrix} 0 & 0 & -3 \\ 0 & 0 & -3 \end{bmatrix} P = \begin{bmatrix} 2 & 1 \\ 3 & -1 \end{bmatrix}$
(b)(i) A=	$\frac{0.5 0.2}{0.5 0.8} = \frac{[PDP^{-1}]^n}{[PDP^{-1}]^n} = \frac{PD^nP^{-1}}{[PDP^{-1}]^n} = PD^n$
	$ = \begin{bmatrix} 2 & 1 \\ 5 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0.3 \end{bmatrix} P^{-1} $ $ = \begin{bmatrix} 1 & 2 & 0.3 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 5 & -2 \end{bmatrix} $ $ = \begin{bmatrix} 2 & 1 \\ 5 & -1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 5 & -2 \end{bmatrix} $
	$= \frac{1}{7} \begin{bmatrix} 2+5 \times 0.3^{n} & 2-2 \times 0.3^{n} \\ 5-5 \times 0.3^{n} & 5+2 \times 0.3^{n} \end{bmatrix}$
	$\frac{1(k+1)}{2(k+1)} = A \left[\frac{\pi_1(k)}{\pi_2(k)} \right]$ $= A^2 \left[\frac{\pi_1(k-1)}{\pi_2(k-1)} \right]$
	$= A^{k+1} \begin{bmatrix} \gamma_{i}(0) \\ \gamma_{i}(0) \end{bmatrix}$
Steady	State: $k+1 \rightarrow \infty$ $A^{\infty} = \frac{1}{7} \begin{bmatrix} 2 & 2 \\ 3 & 5 \end{bmatrix}$ $\begin{bmatrix} \chi_1(k+1) \\ \chi_2(k+1) \end{bmatrix} = \frac{1}{7} \begin{bmatrix} 2 & 2 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} \chi_1(0) \\ \chi_2(0) \end{bmatrix}$ $= \frac{1}{7} \begin{bmatrix} 2(\chi_1(0) + \chi_2(0)) \\ 3(\chi_1(0) + \chi_2(0)) \end{bmatrix} = \frac{1}{7} \begin{bmatrix} 2 \\ 3(\chi_1(0) + \chi_2(0)) \end{bmatrix}$ It is independent of initial



	$y=4\sqrt{1} \qquad =e^{0}$
	$=4\sqrt{1+\frac{0+2k\pi}{4}}$ $k=-2,-1,0,1$
	$y = e^{-\pi i}, e^{-\frac{\pi}{2}i}, 1, e^{\frac{\pi}{2}i}$
	(b) f(z) = Re[e-iz] + i m[-eiz]
	Let == 71+iy then == 7-iy
	$Re[e^{-i\frac{\pi}{2}}] \qquad Im[-e^{i\frac{\pi}{2}}]$
	$= \operatorname{Re}\left[e^{-i(3+iy)}\right] \qquad = \operatorname{Im}\left[-e^{i(3-iy)}\right]$
	$= Re[e^{-ix+y}] = Im[-e^{ix+y}]$
	$= \operatorname{Re}\left[\operatorname{ey}\left(\cos \alpha - i \sin \alpha \right) \right] = \operatorname{Im}\left[- \operatorname{ey}\left(\cos \alpha + i \right) \sin \alpha \right] $
	$= e^{y} \cos x$
	:. f(z) = ey cos x + i (-ey sin x)
	$u(x,y) = e^{y} \cos x \qquad v(x,y) = -e^{y} \sin x$
	$u_x = -e^y \sin x$ $v_x = -e^y \omega x$
	$-u_{y}=-e^{y}\omega s^{2} \qquad \qquad V_{y}=-e^{y}s_{in}\times$
	Since Un=Vy
	-hy=vs for every n and y
	: It's differentiable and analytic everywhere.
·	Z ₁ =(3)-2
	(c) $\frac{(3+1)(3^2-42+8)-2}{5(2^2-42+8)-2} d3 = \int_{c} \frac{(3+1)(3^2+42+8)-2}{(2-15)(2-15)-2} d3 = \frac{2}{1-(3+2)}$
	1 (₹-131+2) (₹-131-2)
nga sa naga anakangan manakan naga sa masa sa manakan naga sa masa sa manakan naga sa manakan	path C
and demonstrated additional framework from some field with	21 22 is within the low.
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J	(2+1)(2 ² -48)-3/(2-13+2)
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	$= 2\pi i \times 4 = \frac{\pi}{2} i + \frac{\pi}{2} i$ voice • cervice • vibrancy

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4	(a)	NTU
	(i) $\nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial x} k$	
	or of de	
	= (3x2y2)i+ (2x3y-2e25iny)j + (2e2cosy) K#	
	(ii) v.f = (dx i + dy j + dx k) · (Fi + Ej + Bk)	
	$= 6 \pi y^2 + 2 \pi^3 - 2 e^2 \omega s y + 2 e^2 \omega s y$	
	$= 6\pi y^2 + 2\pi^3 \#$	
		·
	$\begin{array}{ c c c c c c c c c c c c c c c c c c c$	
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	Fi to t3	
	$= \begin{pmatrix} \hat{i} & \hat{j} & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \end{pmatrix}$	
	$\frac{4x}{4}$ $\frac{4x}{4}$ $\frac{4x}{4}$	
	3x2y2 2x3y-2e25xny 2e26xsy	
	((2 ² y / (2 ² y)) /	
	$= (6x^{2}y - 6x^{2}y)i - (0 - 0)j + (6x^{2}y - 6x^{2}y)k$	
	= 0 #	
	(b) (i) F is a conservative fretal Since $\nabla \times \vec{F} = 0$	
	F= 4 N = (3x1 + 3y) + 3k)	
	• •	
	$\frac{\sqrt{15}}{\sqrt{3}} = -e^{y} \frac{\sqrt{15}}{\sqrt{15}} = Sint$	
	$T_1 = \frac{1}{2}\eta^2$ $T_2 = -e^{y}$ $T_3 = -Cus^2$	
	$\frac{1}{1-\sqrt{1-\frac{1}{2}}}\frac{1}{\sqrt{2}}\frac{1}$	-
	: $\int_{C} \vec{F} = V(B) - V(A) = 2 - e^{3} - \omega s \psi - (z^{\frac{1}{2}} - e^{2} - \omega s 3)$	· · · · · · · · · · · · · · · · · · ·
	$= \frac{3}{2} - (e^3 - e^2) - (\omega s + \omega s + 3) + 4$	
	(ii) A=(1,2,3) B=(3,3,4)	
	商を (いい)	
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line = (x, y, =)=(1,2,3)+ t(1,1,1)

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$(\chi_1(t)=1+t)$	
y (t) = 2+t	
3 lt) = 3 t t	<u> </u>
$\frac{1}{F=(2+t)i-e^{3tt}} + \sin(1+t)k \qquad \vec{r}(t) = (1+t)i+(2+t)j+(3+t)k$	
$\frac{d\vec{r}}{dt} = i + j + k$	
Sc F.dr	
$= \int_0^t \left[\frac{2+t}{i} e^{3+t} j + \sin(t+t) k \right] \left[i+j+k \right] dt$	<u></u>
$= \int_{0}^{1} (2+t) - e^{3+t} + Sin(1+t) dt$	
$= 2t + \frac{1}{2}t^{2} + \frac{e^{3+t}}{2} - (ws (1+t))$	
$= 2 + \frac{1}{2} - e^4 - \cos 2 - e^3 - \cos 1$	
$= \frac{5}{2} - (e^4 + e^3) - (ws 1 + ws 2) +$	
(c) (i) Auoroliy to Stokes Theorem	
(S.COXF) RdA = &F.dr	
T: (0,0,1) -> (0,1,1) -> (1,0,1) -> (0,0,1)	
Tor Path 0 7=0 y=t ==1	
	,
$\overrightarrow{F} = e^{2t} \cos 5 k \qquad \overrightarrow{F}(t) = t \overrightarrow{j} + k ost = 1$ $\int \overrightarrow{F} \cdot d\overrightarrow{i} = \int o dt = 0$	
For Path @	and the same of
γ= t y=1 ≥=1 0 <t≤1< td=""><td></td></t≤1<>	
$\vec{r} = t\hat{i} + (t^2 + 3t)\hat{j} + e^2 \omega S \hat{j} + \hat{k} \hat{k} \hat{k} = \hat{i}$	- Louis - Loui
$\int \vec{F} \cdot d\vec{r} = \int_0^1 (t) dt = \frac{1}{2}t^2 \Big _1^2 = \frac{1}{2}$	

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	y=t t from 1 to 0	JK.	
· · · · · · · · · · · · · · · · · · ·	Z =		
	$\vec{r} = \vec{i} + t \vec{j} + k$ $d\vec{r} = \vec{j}$		
**************************************	$rac{1}{r} = t^{2}i + (t+3)j + e^{2t} \omega s + k$		
	$\int_{1}^{6} d\vec{r} = \int_{1}^{6} (t+3) dt = \frac{1}{2} t^{2} + 3t \Big _{1}^{6} = -\frac{1}{2} - 3 = -\frac{7}{2}$		
	For Path (9)		
Non-	γ from 1 to 0 x=t		
	Y = 0		
	7 = 1		
· · · · · · · · · · · · · · · · · · ·	$\vec{r} = t\hat{i} + k$ $d\vec{r} = i$		
philipping age are an	$\int \vec{F} \cdot dr = \int_{1}^{0} x^{2} y dt = 0$		
	$\therefore \oint_{C} \vec{F} \cdot d\vec{r} = \frac{1}{2} - \frac{7}{2} = -3 #$		•
	2. Jc P 201 - 2 2 - 3 4		
	(ii)		
	S curl F. dh =0 #		
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