# NANYANG TECHNOLOGICAL UNIVERSITY

#### **SEMESTER 2 EXAMINATION 2020-2021**

## EE2007 / IM2007 - ENGINEERING MATHEMATICS II

April / May 2021 Time Allowed: 2 ½ hours

### **INSTRUCTIONS**

- 1. This paper contains 4 question and comprises 4 pages.
- 2. Answer all 4 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 Formulae is provided in Appendix A on page 4.
- 1. (a) A linear system of equations with unknowns  $x_i$ ; i = 1,2,3, is given by

$$x_1 + 2x_2 + ax_3 = 2$$
  

$$3x_1 + bx_2 + 3x_3 = b$$
  

$$-2x_1 - 4x_2 - 2x_3 = c$$

- (i) Determine values of a, b and c for which the linear system is inconsistent.
- (ii) Determine values of a, b and c for which the linear system has a unique solution.
- (iii) Determine values of a, b and c for which the linear system has a one-parameter family of solutions.
- (iv) Determine values of a, b and c for which the linear system has a two-parameter family of solutions.

(10 Marks)

(b) Find the inverse of the following matrix

$$\begin{bmatrix} \cos 2\theta & \sin 2\theta \\ -\sin 2\theta & \cos 2\theta \end{bmatrix}$$

(10 Marks)

Note: Question No. 1 continues on page 2.

(c) Let A, B be  $n \times n$  matrices. If AB = 0, but  $A \neq 0$  as well as  $B \neq 0$ , prove that rank(A) < n, and rank(B) < n.

(5 Marks)

2. (a) Describe the column space of the matrix A below:

$$A = \begin{bmatrix} 0.4 & 0.3 & 0.3 \\ 0.3 & 0.6 & 0.1 \\ 0.3 & 0.1 & 0.6 \end{bmatrix}$$

(5 Marks)

(b) Consider a stochastic process  $X_{n+1}=AX_n$ ,  $n=1, 2, 3, \ldots$ , where A is the state transition matrix shown below and  $X_n$  is the state vector.

$$A = \begin{bmatrix} 0.4 & 0.3 & 0.3 \\ 0.3 & 0.6 & 0.1 \\ 0.3 & 0.1 & 0.6 \end{bmatrix}$$

(i) Prove that there is a steady state for  $X_n$  when  $n \to \infty$ .

(12 Marks)

(ii) Find the steady state probability vector.

(8 Marks)

3. (a) Suppose that  $f(z)=5my^3+5nx^2y+i5(x^3+2lxy^2)$ . Find the constants m, n and l such that f(z) is differentiable for all z. Hence find the derivative of f(z), expressing your answer in terms of z.

(10 Marks)

(b) Evaluate the following integrals:

(i) 
$$\oint_{\mathcal{C}} \left[ e^{z\sin|z|} + \frac{z^2 + \cos z}{|z|^{10}} + \frac{\sin 2z}{z^2} \right] dz, \ \mathcal{C}: |z| = \frac{\pi}{2} \text{ counterclockwise.}$$

(ii) 
$$\int_0^\infty \frac{dx}{1+4x^2}$$

(10 Marks)

(c) Solve the equation  $\bar{z} = z^{n-1}$  where  $n \ge 3$  is an integer.

(5 Marks)

4. (a) The point (2, 3, a) is on the surface 2z-xy=4. Determine a and find all the unit normal vectors of the surface at this point.

(6 Marks)

Note: Question No. 4 continues on page 3.

(b) Consider the force field  $\mathbf{F}(x, y, z) = y\cos(xy)\mathbf{i} + x\cos(xy)\mathbf{j} + \sin z\mathbf{k}$ . Show that the work done in moving an object from point  $(1, \frac{\pi}{2}, \frac{\pi}{2})$  to  $(5, \frac{\pi}{5}, \pi)$  in this field is independent of path and hence determine the work done. What can you say about these two points?

(13 Marks)

(c) The vector function  $\mathbf{v}(x,y,z)$  has continuous second-order partial derivatives. Show that  $\nabla \cdot \nabla \times \mathbf{v} = 0$ .

(6 Marks)

#### Appendix A

- 1. Complex Analysis
  - (a) Complex Power:  $z^c = e^{c \ln z}$
  - (b) Euler's Formula:  $e^{ix} = \cos x + i \sin x$
  - (c) De Moivre's Formula:  $(\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$
  - (d) Cauchy-Riemann equations:  $u_x = v_y, \ v_x = -u_y, \text{ or } u_r = \frac{1}{r} v_\theta, \ v_r = \frac{-1}{r} u_\theta$
  - (e) Derivative, if exists:  $f'(z) = u_x + iv_x = e^{-i\theta} (u_r + iv_r)$
  - (f) Cauchy Integral Formula:

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

- 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) Divergence Theorem:  $\iiint_T \nabla \cdot \mathbf{F} dv = \oiint_S \mathbf{F} \cdot \mathbf{n} dA$
  - (f) Stokes Theorem:  $\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} dA = \oint_{C} \mathbf{F} \cdot \mathbf{dr}$

END OF PAPER

ATTENTION: The Singapore Copyright Act applies to the use of this document. Nanyang Technological University Library

ATTENTION: The Singapore Copyright Act applies to the use of this document. Nanyang Technological University Library

ATTENTION: The Singapore Copyright Act applies to the use of this document. Nanyang Technological University Library

# EE2007 ENGINEERING MATHEMATICS II IM2007 ENGINEERING MATHEMATICS II

Please read the following instructions carefully:

- 1. Please do not turn over the question paper until you are told to do so. Disciplinary action may be taken against you if you do so.
- 2. You are not allowed to leave the examination hall unless accompanied by an invigilator. You may raise your hand if you need to communicate with the invigilator.
- 3. Please write your Matriculation Number on the front of the answer book.
- 4. Please indicate clearly in the answer book (at the appropriate place) if you are continuing the answer to a question elsewhere in the book.

EE2007 PYP AY20/21 SEM 2

(i) For inconsistent linear system, no solution   

$$(2a-2) \chi_3 = c+4$$
 (LHS O, RHS  $\neq$  O)

(ii) For unique solution, 
$$29-2 \neq 0$$
 6-6  $\neq 0$  :  $9+1$ ,  $9+6$ ,  $9+6$ ,  $9+1$ 

(iii) For one-parameter family of solutions,
$$2a-2=C+4=0$$

(iv) For two-parameter tamily of solutions,  

$$2a \cdot 2 = (+4 = 0)$$
 AND  $6-b=0$   
 $a=1$ ,  $b=6$ ,  $c=-4$ 

Alternative Solution:
$$\begin{bmatrix}
 \cos 2\theta & \sin 2\theta \\
 -\sin 2\theta & \cos 2\theta
 \end{bmatrix}^{-1} = \frac{1}{\cos^2 2\theta + \sin^2 2\theta} \begin{bmatrix}
 \cos 2\theta & -\sin 2\theta \\
 \sin 2\theta & \cos 2\theta
 \end{bmatrix}^{-1}$$

```
Q1.c)
         [5] Let A,B be Non matrices, A = 0, B = 0
                                   det(AB) = det(A) det(B) = 0
             Assume det (B) \neq 0, det(A) = 0,
                       \Rightarrow B' exists \Rightarrow ronk(B) = N
                                   A = AI = A(BB') = (AB)B' = OB' = O
   But, A \neq 0 => contradiction [applies to det(A) \neq 0 and det(B) = 0]
         \therefore det(B) = det(A) = 0
        A, B does not have unique solution for every Ax=b, Bx=b: rank(A) < n and rank(B) < n [shown]
       [5]
                                                    \begin{bmatrix} 0.4 & 0.3 & 0.3 & | & 010 & 7 & R_1 = 10R_1 & | & 4 & 3 & 3 & | & 0.6 & | & 0.1b & | & 0.1b & | & 0.1b & | & 0.1c & |

\frac{R_{3} = R_{2} - \frac{3}{4}R_{1}}{R_{3} = R_{3} - R_{2}}

\frac{R_{3} = R_{3} - \frac{3}{4}R_{1}}{R_{3} = R_{3} - \frac{3}{4}R_{2}}

\frac{R_{3} = R_{3} - \frac{3}{4}R_{1}}{R_{3} = R_{3} + \frac{5}{275}R_{2}}

\frac{R_{3} = R_{3} + \frac{5}{275}R_{2}}{R_{3} = \frac{3}{10}R_{3}}

\frac{R_{3} = R_{3} + \frac{5}{275}R_{3}}{R_{3}}

                                              : columnspace of A = 123 #
  * Note: (026)(i) requires you to prove I is an eigenvalue, and for (ii)
find the eigenvector for I which gives 20 marks. The mark
alocation for this question is particularly weird.
 Q(a,b)(a)
[12] Sub \lambda = 1: \begin{bmatrix} 0.4 - 1 & 0.3 & 0.3 \\ 0.3 & 0.6 - 1 & 0.1 \\ 0.3 & 0.- 1 & 0.6 - 1 \end{bmatrix} = 0
                                   : There exist steady state for Xn when n\to\infty. [shown] #
```

```
[Alternative solution for Q26)(i)
(3.6)(1) \quad (4-1) \chi = 0
   [12] \det(A - \lambda I) = 0

\begin{vmatrix}
0.4-\lambda & 0.3 & 0.3 \\
0.3 & 0.6-\lambda & 0.1 \\
0.3 & 0.1 & 0.6-\lambda
\end{vmatrix} = 0

    (0.4-\lambda) \left[ (0.6-\lambda)^2 - 0.1^3 \right] - 0.3 \left[ 0.3 (0.6-\lambda) - 0.3 (0.1) \right] + 0.3 \left[ 0.1 (0.3) - 0.3 (0.6-\lambda) \right] = 0
 (0.4-\lambda)[0.36-1.2\lambda+\lambda^2-0.01]-0.3^2[0.6-\lambda-0.1]+0.3^2[0.1-0.6+\lambda]=0
                        (0.4-\lambda)[\lambda^2-1.2\lambda+0.35]+0.09(-1+2\lambda)=0
                0.4x2-0.48x+0.14-x3+1.2x2-6.25x-0.09+0.18x=0
                      \chi^3 - 1.6 \, \chi^2 + 0.65 \, \chi - 0.05 = 0
                          (y-1)(y-0.2)(y-0.1)=0
  Eigenvalues: \lambda_1=1, \lambda_2=0.5, \lambda_3=0.1
      : \lambda_1 = 1 is an eigenvalue, x_{n+1} = Ax_n
There exist a steady state for x_n when n \to \infty.
(ii) \lambda_1 = 1: \begin{bmatrix} -0.6 & 0.3 & 0.3 & 0 \\ 0.3 & -0.4 & 0.1 & 0 \\ 0.3 & 0.1 & -0.4 & 0 \end{bmatrix} \xrightarrow{R_2 = 2R_2 + R_1} \begin{bmatrix} -0.6 & 0.3 & 0.3 & 0 \\ 0 & -0.5 & 0.5 & 0 \\ 0 & 0.5 & -0.5 & 0 \end{bmatrix}
                                                              Let \lambda_3 = t, -0.5 \chi_2 + 0.5 \chi_3 = 0, -0.6 \chi_1 + 0.3 t + 0.3 t = 0
                                           \chi_3 = \chi_3 = t \chi_1 = t \Rightarrow \chi_1 = \binom{1}{2}t
     As n-100, X00 = Ax00
               \therefore \quad \mathsf{X}_{\infty} = \begin{pmatrix} \mathsf{I} \\ \mathsf{I} \end{pmatrix}
             \therefore \chi_{p} = \frac{1}{3} \begin{pmatrix} 1 \\ 1 \end{pmatrix}
```

 $\int_{C} \left[ e^{z \sin |z|} \frac{z^{2} + \cos z}{z^{10}} + \frac{\sin 2z}{z^{2}} \right] dz = 4\pi i$ 

(ii)

① 
$$f(x) = \frac{1}{1+4x^2} = \frac{p(x)}{q(x)}$$
,  $q(x) \neq 0$ 
② degree of  $q(x) = 2 \neq degree$  of  $p(x) + 2 = 0 + 2$ 

Poles of  $f(z) = \frac{1}{1+4z^2} : 1 + 4z^2 = 0$ 

$$(2z-i)(2z+1) = 0$$

$$\int_0^\infty \frac{dx}{1+4x^2} = \frac{1}{2} \int_{-\infty}^\infty \frac{1}{1+4x^2} dx \quad \text{since } \frac{1}{1+4x^2} \text{ is an even function}$$

$$= \frac{1}{2} \oint_{UHP} f(z) dz$$

$$= \frac{1}{2} \oint_{UHP} \frac{1}{(2z+i)(2z-i)} dz$$

$$= \frac{1}{4} \oint_0^\infty \frac{1}{z-\frac{1}{2}} dz$$

$$= \frac{1}{4} \oint_0^\infty \frac{1}{z-\frac{1}{2}} dz$$

$$= \frac{1}{4} (2\pi i) \left[ \frac{1}{2z+i} \right]_{z=\frac{1}{2}}$$

C) 
$$Z = Z^{n-1}$$
, Let  $z = re^{i\theta}$   
[5]  $re^{-i\theta} = r^{n-1}e^{i\theta(n-1)} = r^{n-1}e^{in\theta-i\theta}$ ,  $n \ge 3$   
 $r^{2-n} = e^{in\theta-i\theta+7\theta} = e^{i\theta n}$   
 $r^{3} = r^{n}e^{i\theta n} + n$ ,  $r^{2} = r = r^{3} = r^{4} \dots = r^{3} = r^{4}$ 

 $= \frac{\pi i}{2} \left( \frac{1}{2i} \right) = \frac{1}{4} \pi$ 

$$Z = e^{\frac{i2\pi k}{n}} k=0,1,2,...n-1$$

```
Q4. a) For a:
 [6] 2a-3(2) = 4
             · 1=5 #
       10+ f(x1y1z) = 2z-xy .
           A = 3 3 + 2 3 + 3 5 K
               = (-y) 2 - x 1 + 2 k
  At (2,3,5), \nabla f = -3 \times -2 + 2 \times -17

|| \forall f || = \sqrt{3^2 + 2^2 + 2^2} = \sqrt{17}
   : Unit normal voctor = \frac{\nabla f}{1|\nabla f|} = \frac{1}{|I|} \begin{pmatrix} -3 \\ -2 \end{pmatrix}
b) = (x,y,z) = y cos(xy) = x cos(xy) = + sin z =
= / 3 (sin/z) - 3 (x cosky) - j [3 (sin/z) - 3 (y cosky) + k [3 (x cosky) - 3 (y cos xy)]
             = k(\cos xy - xy\sin xy - \cos xy + xy\sin xy) = 0

∴ ¬×= 0 = is conservative, i.e.

         Work done is independent of path taken [shown] #
     V = JF ( ( )x ( + 2y ) + 2Z )
        = Syas xy dx + Sx ws xy dy + Ssin z dz
        = g sin ny + x sin ny - cos z
        = \sin xy - \cos z + C
```

: WD = 
$$V(5,\frac{2}{5},x) - V(1,\frac{2}{5},\frac{2}{5})$$
  
=  $(\sin \pi x) - \cos x - (\sin \frac{\pi}{5} - \cos \frac{\pi}{5}) = 0$   
: The two points are equipotential

[6] 
$$\nabla \times \chi = \lambda \left[ \frac{\partial}{\partial y}(z) - \frac{\partial}{\partial z}(y) \right] - \lambda \left[ \frac{\partial}{\partial x}(z) - \frac{\partial}{\partial z}(x) \right] + \lambda \left[ \frac{\partial}{\partial x}(y) - \frac{\partial}{\partial y}(x) \right] \\ = \lambda \left[ \frac{\partial}{\partial y} - \frac{\partial}{\partial y} \right] - \lambda \left[ \frac{\partial}{\partial x} - \frac{\partial}{\partial z} \right] + \lambda \left[ \frac{\partial}{\partial x} - \frac{\partial}{\partial y} \right]$$

: LHS = 
$$\nabla \cdot (\nabla X \times)$$
  
=  $\frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial z} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} + \frac{\partial^2 \cdot (\nabla X \times)}{\partial y} - \frac{\partial$