

1)  $X = \sum \alpha_i \underline{v}_i$  where  $\underline{v}_i$  are the eigenvectors of  $A$  (normalized) in order of increasing eigenvalues.

$$= \underbrace{\begin{bmatrix} \underline{v}_1 & \underline{v}_2 & \underline{v}_3 & \dots \end{bmatrix}}_P \underbrace{\begin{bmatrix} \alpha_1 \\ \alpha_2 \\ \vdots \\ \alpha_n \end{bmatrix}}_{\underline{\alpha}}$$

Since  $\underline{X}^T \underline{X} = 1$

$$\underline{\alpha}^T P^T P \underline{\alpha} = 1$$

where  $P$  are eigenvectors of  $A$ .

Since  $P$  is an orthonormal matrix,  $P^T P = I$ .

So  $\underline{\alpha}^T \underline{\alpha} = 1$ , and  $\underline{\alpha}$  is a unit vector

Evaluating  $\underline{X}^T A \underline{X} = \underline{\alpha}^T P^T A P \underline{\alpha}$

$$= \underline{\alpha}^T \underline{\Lambda} \underline{\alpha}$$

$$= \alpha_1^2 \lambda_1 + \alpha_2^2 \lambda_2 + \dots + \alpha_n^2 \lambda_n$$

Since  $|\underline{\alpha}| = 1$ , we can write  $\alpha_1^2 = 1 - \sum_{i=2}^n \alpha_i^2$

Substituting for  $\alpha_1^2$

$$\underline{X}^T A \underline{X} = \lambda_1 + \alpha_2^2 (\lambda_2 - \lambda_1) + \dots + \alpha_n^2 (\lambda_n - \lambda_1)$$

Since  $\lambda_i > \lambda_1$  for  $i \neq 1$ ,

$$\underline{X}^T A \underline{X} \geq \lambda_1$$

So the problem statement is proven false.

Consider  $\underline{x}^T A \underline{x} = \alpha_1^2 \lambda_1 + \dots + \alpha_n^2 \lambda_n$

Since  $\alpha_n^2 = 1 - \sum_{i=1}^{n-1} \alpha_i^2$ , substituting

$$\underline{x}^T A \underline{x} = \alpha_1^2 (\lambda_1 - \lambda_n) + \alpha_2^2 (\lambda_2 - \lambda_n) + \dots + \lambda_n$$

Since  $\lambda_i < \lambda_n$  for  $i \neq n$

$\underline{x}^T A \underline{x} \leq \lambda_n$ , also violating the problem statement.

The true statement is

$$\boxed{\lambda_1 \leq \underline{x}^T A \underline{x} \leq \lambda_n}$$

$$2) \quad EI w'''' + PA \ddot{w} = 0$$

Start with given substitution

$$w(x,t) = y(x,t) + a \sin(\omega t) \frac{x}{l}$$

$$w'''' = y'''' \quad \ddot{w} = \ddot{y} - a\omega^2 \sin(\omega t) \left(\frac{x}{l}\right)$$

So

$$EI y'''' + PA \ddot{y} = PA a \omega^2 \sin(\omega t) \left(\frac{x}{l}\right)$$

Now we can use the pinned-pinned mode shapes and treat the motion as a load (it's a D'Alembert force)

$$y(x,t) = T(t) X(x)$$

$$X_n(x) = b_n \sin \frac{n\pi x}{l} \quad n = 1, 2, 3$$

If we mass normalize  $X(x)$

$$1 = \int_0^l PA \dot{X}^2(x) dx = PA b^2 \frac{l}{2}$$

$$b_n = \sqrt{\frac{2}{PA l}}$$

Then we can substitute for  $w(x,t)$

$$\left( EI \left(\frac{n\pi}{l}\right)^4 \sqrt{\frac{2}{PA l}} T(t) + PA \sqrt{\frac{2}{PA l}} \ddot{T} \right) \sin \frac{n\pi x}{l} = PA a \omega^2 \sin(\omega t) \frac{x}{l}$$

Multiplying by  $\sqrt{\frac{2}{PA l}} \sin \frac{n\pi x}{l}$  and integrating over domain

$$\ddot{T} + \omega_n^2 T(t) = \sqrt{\frac{2PA}{l}} \quad a \omega^2 \int_0^l \sin \frac{n\pi x}{l} \frac{x}{l} dx \sin \omega t$$

$$\text{where } \omega_n = \frac{n^2 \pi^2}{l^2} \sqrt{\frac{EI}{PA}}$$

Performing the integral (integration by parts/Mathematica)

$$\ddot{T} + \omega_n^2 T(t) = \frac{\sqrt{2PA/l}}{n\pi} a \omega^2 (-1)^n \sin \omega t$$

$$T_n(t) = \frac{1}{\omega_n^2 - \omega^2} \frac{\sqrt{2PA/l}}{n\pi} a \omega^2 (-1)^n \sin \omega t$$

So

$$y(x,t) = \sum_{n=1}^{\infty} \frac{2 a \omega^2 (-1)^n}{n\pi (\omega_n^2 - \omega^2)} \sin \frac{n\pi x}{l} \sin \omega t$$

$$w(x,t) = a \sin \omega t \left( \frac{x}{l} \right) + \sum_{n=1}^{\infty} \frac{2 a \omega^2 (-1)^n}{n\pi (\omega_n^2 - \omega^2)} \sin \frac{n\pi x}{l} \sin \omega t$$

$$\text{where } \omega_n = \left( \frac{n\pi}{l} \right)^2 \sqrt{\frac{EI}{PA}}$$

All terms are solved here explicitly (simply subst n)

$$3) \quad E = 0.01 \quad A_1 = \begin{bmatrix} -1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\lambda_1 \approx 1.2679 - 0.01 \cdot 0.6220 = 1.2617$$

$$\lambda_2 \approx 3.000 - 0.01 \cdot 0.333 = 2.9967$$

$$\lambda_3 \approx 4.7321 - 0.01 \cdot 0.0447 = 4.7316$$

Actual eigenvalues of  $B$  are identical to this many decimal places.



$$\int_0^l \sin \frac{n\pi x}{l} \frac{x}{l} dx$$

$$u = \frac{x}{l} \quad dv = \sin \frac{n\pi x}{l} dx$$

$$du = \frac{1}{l} dx \quad v = -\frac{l}{n\pi} \cos \frac{n\pi x}{l}$$

$$= \left( \frac{x}{l} \frac{-l}{n\pi} \cos \frac{n\pi x}{l} \right) \Big|_0^l - \int_0^l \frac{1}{l} \frac{-l}{n\pi} \cos \frac{n\pi x}{l} dx$$

$$= \left( \frac{l}{n\pi} \cos \frac{n\pi l}{l} - 0 \right) + \frac{1}{n\pi} \frac{l}{n\pi} \sin \frac{n\pi x}{l} \Big|_0^l$$

$$= \frac{l}{n\pi} \begin{cases} 1 & n \text{ even} \\ -1 & n \text{ odd} \end{cases}$$

$$= \frac{l}{n\pi} (-1)^n$$