

1. An elastic membrane in the  $x_1 x_2$  plane with boundary circle  $x_1^2 + x_2^2 = 1$  is stretched so that a point  $(x_1, x_2)$  goes over into the point  $(y_1, y_2)$  given by

$$y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = Ax = \begin{bmatrix} 4 & 1 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}.$$

(a) Find principal directions (eigenvectors) and their stretch factors (eigenvalues). (5 points)

(b) Plot the un-stretched circle in the  $x_1 x_2$  plane and the stretched ellipse in the  $y_1 y_2$  plane. (10 points)

(c)  $A1$  is similar to  $A$ ; i.e.  $A1 = P^{-1}AP$ . Assume  $P = \begin{bmatrix} \cos(\frac{\pi}{6}) & \sin(-\frac{\pi}{6}) \\ \sin(\frac{\pi}{6}) & \cos(\frac{\pi}{6}) \end{bmatrix}$  and

calculate eigenvalues and eigenvectors of  $A1$ . (5 points)

(d) Assume  $A1 = P^{-1}AP$ , and  $x$  is eigenvector of  $A$ . Prove that  $A1$  has the same eigenvalues with  $A$ . Eigenvector of  $A1$  is  $P^{-1}x$  after similarity transformation. (10 points)

2. (a) Based on wave equation in Cartesian coordinates  $u_{tt} = c^2(u_{xx} + u_{yy})$ , derive the wave equation in Polar coordinates. (10 points)

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

(b) Show how to solve the wave equation in Polar coordinates using the method of separation of variables. Define your notation and derive the following general solution. (10 points)

$$u(r, t) = \sum_{m=1}^{\infty} (A_m \cos \lambda_m t + B_m \sin \lambda_m t) J_0 \left( \frac{\alpha_m}{R} r \right)$$

3. A mass-spring system with two springs in parallel with the mass  $m = 5$  [kg]. The two spring constants are  $k_1 = 30$  and  $k_2 = 50$  [N/m], respectively, and the damping constant is  $c = 40$  [N's/m].

(a)(10 points) What will its motion,  $y(t)$ , be if we pull the mass down from rest by 20 cm and let it start with zero initial velocity? Define  $y(t)$ , form an ODE of  $y(t)$ , and solve it with initial condition.

(b) Modeling the problem (a) with a linear system of first order ODEs and determine the type and stability of its critical point. (10 points)

(c) Now, the mass spring system is acted upon by a sinusoidal force with amplitude of 40 [N] and a period of  $\pi$ . The force starts from  $t = 0$  and ends at  $t = \pi$ . Use the Laplace transform to solve the output oscillation with initial condition  $y(0)=2$ ,  $y'(0) = -3$ . (15 points)

4. Solve  $y' + y \sin x = e^{\cos x}$ ,  $y(0) = -3$  (5 points)

5. Consider an arbitrary function  $y(r)$  that is defined  $0 \leq r \leq 1$  and that obeys  $f(1) = 0$ . The Dirac delta function has the following property:

$$f(r) = \int_0^1 f(r') \delta(r - r') dr'$$

Using the Sturm-Liouville theory, determine a representation of  $\delta(r - r')$  that uses Bessel function  $J_1$  as basis functions. (10 points)