

(1)  $\underline{H} = (2x-y)\underline{i} + (z-x-4y)\underline{j} + (y+2z)\underline{k}$

(a)  $\nabla \cdot \underline{H} = \frac{\partial H_x}{\partial x} + \frac{\partial H_y}{\partial y} + \frac{\partial H_z}{\partial z} = 2 - 4 + 2 = 0.$

(b)  $\nabla \times \underline{H} = \left(\frac{\partial H_y}{\partial z} - \frac{\partial H_z}{\partial y}\right)\underline{i} + \left(\frac{\partial H_x}{\partial z} - \frac{\partial H_z}{\partial x}\right)\underline{j} + \left(\frac{\partial H_y}{\partial x} - \frac{\partial H_x}{\partial y}\right)\underline{k}$   
 $= (1-1)\underline{i} + (0-0)\underline{j} + (-1+1)\underline{k} = \underline{0}$

We seek  $\Phi$  such that  $\underline{H} = \nabla \Phi$ . We start with  $\frac{\partial \Phi}{\partial x} = H_x = 2x-y$ . We integrate with respect to  $x$

to get  $\Phi = x^2 - xy + f(y, z)$ . We substitute this into  $\frac{\partial \Phi}{\partial y} = H_y$  to get  $-x + \frac{\partial f}{\partial y} = z - x - 4y$ .

We integrate with respect to  $y$  to get  $f = yz - 2y^2 + g(z)$ . We substitute this into  $\frac{\partial \Phi}{\partial z} = H_z$  to get

$y + \frac{dg}{dz} = y + 2z$ , so  $g(z) = z^2 + \text{const}$ . Thus

$\Phi$  is determined to within a constant to be

$\Phi = x^2 - xy + yz - 2y^2 + z^2.$

(c) Because  $\underline{H} = \nabla \Phi$  and because  $\nabla \cdot \underline{H} = 0$ , we know that  $\nabla \cdot \underline{H} = \nabla \cdot \nabla \Phi = \nabla^2 \Phi = 0$ . We can also show this directly. In rectangular coordinates,

$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2},$

so

$\nabla^2 \Phi = 2 - 4 + 2 = 0.$

(2) We use the divergence theorem, which tells us that

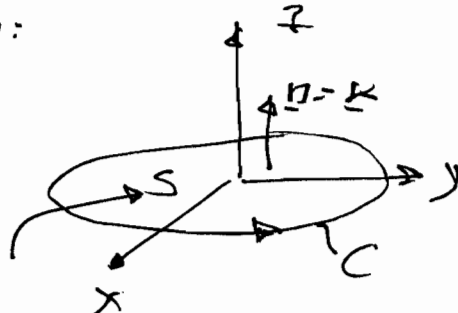
$$\oint_S \underline{m} \cdot \underline{n} \, d\sigma = \iiint_V \nabla \cdot \underline{m} \, d\tau$$

where  $V$  is the volume of the sphere.

$\nabla \cdot \underline{m} = \nabla \cdot \underline{H} + \nabla \cdot (x\underline{i}) = 0 + 1 = 1$ , hence  $\oint = \frac{4}{3}\pi (2)^3 = \frac{32\pi}{3}.$

(3) We use Stokes's theorem:

$$\oint_C \underline{G} \cdot d\underline{s} = \iint_S \nabla \times \underline{G} \cdot \underline{n} \, d\sigma$$



We have

$$\begin{aligned} \nabla \times \underline{G} &= \nabla \times (z\underline{H}) \\ &= z \nabla \times \underline{H} + \nabla z \times \underline{H} \\ &= 0 + \underline{k} \times \underline{H}. \end{aligned}$$

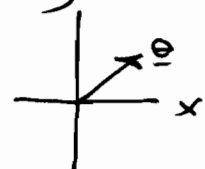
We also know that  $\underline{n} = \underline{k}$ , so  $\nabla \times \underline{G} \cdot \underline{n} = (\underline{k} \times \underline{H}) \cdot \underline{k} = 0$ .  
 $\therefore \oint_C \underline{G} \cdot d\underline{s} = 0$ .

(4) (a) The temperature gradient is  $\nabla T = a\underline{i} + b\underline{j}$ . The directional derivative  $\frac{dT}{ds}$  in a direction

defined by a unit vector  $\underline{e}$  is  $\frac{dT}{ds} = \underline{e} \cdot \nabla T$ .

For a northeast unit vector

$$\begin{aligned} \underline{e} &= \frac{\underline{i} + \underline{j}}{\sqrt{2}}, \text{ so } \frac{dT}{ds} = \frac{\underline{i} + \underline{j}}{\sqrt{2}} \cdot (a\underline{i} + b\underline{j}) \\ &= \frac{a+b}{\sqrt{2}} = \frac{30-20}{\sqrt{2}} = 5\sqrt{2} = 7.07 \text{ } ^\circ\text{C}/\text{km}. \end{aligned}$$



As our calculation shows, this has the same value for all  $x$  and  $y$ .

(b) If we denote the biker's speed by  $\frac{ds}{dt}$ , then

$$\frac{dT}{dt} = \frac{dT}{ds} \frac{ds}{dt} \quad \text{so} \quad \frac{ds}{dt} = \frac{dT/dt}{dT/ds}$$

$$\text{or } \frac{ds}{dt} = \frac{0.5 \text{ } ^\circ\text{C}/\text{minute}}{7.07 \text{ } ^\circ\text{C}/\text{km}} = \frac{0.5 \text{ km}}{7.07 \text{ minute}} = \frac{0.5 \times 1000 \text{ m}}{7.07 \times 60 \text{ s}}$$

$$(c) \frac{dT}{dt} = \frac{dT}{ds} \frac{ds}{dt} = 1.18 \text{ m/s} \cdot \frac{\underline{i} + \underline{j}}{\sqrt{2}} \cdot (a\underline{i} + b\underline{j}) = \frac{b-a}{\sqrt{2}} = \frac{50}{\sqrt{2}} \text{ } ^\circ\text{C}/\text{km}$$

(4) (c) (continued)

$$\begin{aligned}\frac{dT}{dt} &= \frac{dT}{ds} \frac{ds}{dt} = \left(-\frac{50}{\sqrt{2}} \frac{^{\circ}\text{C}}{\text{km}}\right) \left(1.18 \times 10^3 \frac{\text{km}}{\text{s}}\right) \frac{60 \text{s}}{\text{minute}} \\ &= -2.5 \text{ } ^{\circ}\text{C}/\text{minute}.\end{aligned}$$

(5) We use an integrating factor  $\mu = e^{\int \frac{1}{t} dt} = e^{\ln t} = t$ :

$$t \frac{dx}{dt} + x = t, \text{ so } \frac{d}{dt}(xt) = t$$

$$xt = \frac{t^2}{2} + C$$

$$x = \frac{t}{2} + \frac{C}{t}$$

$$x(1) = 1 = \frac{1}{2} + C, \text{ so } C = \frac{1}{2} \text{ and}$$

$$x(t) = \frac{1}{2} \left(t + \frac{1}{t}\right).$$

(6) The equation is constant coefficient, linear and homogeneous, so we try  $x = e^{rt}$ . Substitution of this into the differential equation gives  $r^2 + 2r + 10 = 0$ , which has roots  $r = -1 \pm 3i$ . A real solution basis for these complex conjugate roots is  $e^{-t} \cos 3t$  and  $e^{-t} \sin 3t$ . So

$$x(t) = A e^{-t} \cos 3t + B e^{-t} \sin 3t.$$

We impose the initial conditions.

$$x(0) = 0 = A$$

$$x'(0) = 3 = B[3] \text{ so } B = 1.$$

$$\therefore x(t) = e^{-t} \sin 3t$$

(7) We try  $y = e^{rx}$  which gives  $r^2 + 16 = 0$ , so  $r = \pm 4i$ . The solution basis is  $\cos 4x$ ,  $\sin 4x$ . So  $y(x) = A \cos 4x + B \sin 4x$ . The initial conditions give  $y(0) = 0 = A$ ,  $y'(0) = 8 = 4B$  so  $B = 2$ , and  $y(x) = 2 \sin 4x$ .

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(8) We try  $y = e^{rx}$  to get  $r^2 - 4 = 0$ ,  $r = \pm 2$ . A solution basis is then  $e^{2x}$ ,  $e^{-2x}$ , so we take  $y(x) = A e^{2x} + B e^{-2x}$ . We impose the initial conditions:  $y(0) = 0 = A + B$ , and  $y'(0) = 2 = 2(A - B)$ , hence  $A = \frac{1}{2}$ ,  $B = -\frac{1}{2}$  and  $y(x) = \frac{1}{2}(e^{2x} - e^{-2x})$ .

The hyperbolic functions are a more convenient basis here:  $r = \pm 2$ , so a basis is  $\sinh 2x$ ,  $\cosh 2x$ . We take

$$y(x) = C \sinh 2x + D \cosh 2x.$$

Then  $y(0) = 0 = D$ ,  $y'(0) = 2 = 2C$ , so  $D = 0$   
( $C = 1$ )

and  $y(x) = \sinh 2x$ , which is the same as our earlier solution.

### CHALLENGE PROBLEM

(a) We attack the problem directly by imposing the boundary conditions on the general solution. For  $\lambda > 0$ , the general solution is

$$y(x) = A \cos(\sqrt{\lambda} x) + B \sin(\sqrt{\lambda} x).$$

From basic differential equation theory, we know that every solution has this form. We impose the boundary conditions at  $x = 0$ :

$$y(0) = 1 = A$$

Now we impose the condition at  $x = 1$ :

$$y'(1) = 0 = \sqrt{\lambda} (A \sin \sqrt{\lambda} + B \cos \sqrt{\lambda})$$

so  $B = -\tan(\sqrt{\lambda})$ .

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(CHALLENGE PROBLEM (CONTINUED))

$$\text{Then } y(x) = \cos(\sqrt{\lambda}x) + \tan(\sqrt{\lambda})\sin(\sqrt{\lambda}x).$$

This is a valid solution except for those values of  $\lambda$  for which the tan becomes infinite - equivalently, those values of  $\lambda$  for which  $\cos(\sqrt{\lambda})$  vanishes. For positive arguments, the cosine vanishes at  $(n + \frac{1}{2})\pi$ , where  $n = 0, 1, 2, \dots$ . Thus our problem does not have a solution for

$$\lambda = \lambda_n = (n + \frac{1}{2})^2 \pi^2, \quad n = 0, 1, 2, \dots$$

(b) We repeat the analysis of (a), now using  $y(0) = 0$  and  $y'(1) = 0$ . The general solution is

$$y(x) = A \cos(\sqrt{\lambda}x) + B \sin(\sqrt{\lambda}x).$$

The boundary condition at  $x=0$  gives

$$y(0) = 0 = A,$$

and the boundary condition at  $x=1$  gives

$$y'(1) = 0 = B\sqrt{\lambda} \cos(\sqrt{\lambda}).$$

Because  $\lambda > 0$ , this requires either  $B=0$  or  $\cos(\sqrt{\lambda})=0$ . If  $B=0$ , we get the trivial solution  $y \equiv 0$ . For certain values of  $\lambda$ ,  $\cos(\sqrt{\lambda})=0$ , and we get a non-trivial solution.  $\cos(\sqrt{\lambda})=0$  whenever  $\sqrt{\lambda} = (n + \frac{1}{2})\pi$ ,  $n = 0, 1, 2, \dots$ . So there are non-trivial solutions whenever

$$\lambda = \lambda_n = (n + \frac{1}{2})^2 \pi^2, \quad n = 0, 1, 2, \dots$$

As we shall see later, it is not a coincidence that questions (a) and (b) gave the same answer.