Your name is:	Grading	1 2 3
	Total	

1) (30 pts.) A second-order equation comes from two simpler equations:

$$-\frac{d}{dx}\left(c(x)\frac{du}{dx}\right) = f(x) \text{ comes from } -\frac{dw}{dx} = f(x) \text{ and } c(x)\frac{du}{dx} = w(x).$$

The boundary conditions for a fixed-free rod are u(0)=0 and w(1)=0. Suppose there is a unit point load at  $x=\frac{2}{3}$ , so  $f(x)=\delta(x-\frac{2}{3})$ . Suppose c(x)=6 for  $x\leq \frac{1}{3}$ , and at that point we change to a different material with c(x)=12 for  $x\geq \frac{1}{3}$ .

- (a) Solve  $-\frac{dw}{dx} = f(x)$  and graph the solution w(x).
- (b) Now solve  $c(x)\frac{du}{dx} = w(x)$  and graph the solution u(x).
- (c) Which of the functions u(x) and du/dx and w(x) do you expect to be continuous at a point where c(x) jumps (but f(x) is smooth)? Which of those functions do you expect to be continuous at a point where f(x) has a jump (not a delta function—and c(x) is smooth)?

XXX

2) (40 pts.) (a) Find the real part u and the imaginary part s as functions of r,  $\theta$  and also as functions of x, y, for the logarithm of  $z^2 = (x + iy)^2$ :

$$f(x + iy) = ln[(x + iy)^2] = ln[(re^{i\theta})^2].$$

- (b) What is the gradient v(x, y) of this function u(x, y)? What are the streamlines of the flow?
- (c) Compute the flux  $\int v \cdot n \, ds$  through the unit circle in one of these two ways:
  - Flux = (stream fcn at end of circle) (stream fcn at beginning of circle).
  - The unit normal n points in the r direction, and arc length is  $ds = d\theta$ , integrating around the unit circle (polar coordinates).
- (d) Compute the flux  $\int v \cdot n \, ds$  through a big square of side 2R centered at (0,0). You could use one of the ways above (now ds = dx or dy or -dx or -dy around the square). Or you could use the divergence theorem between the square and the circle:
  - $\int \int \operatorname{div} v \, dx dy = \text{flux through square minus flux through circle.}$

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- 3) (30 pts.) We want to approximate  $-u_{xx}=4$  with zero boundary conditions u(0)=u(1)=0 by a finite element equation KU=F. Divide the interval from x=0 to x=1 into N+1 equal pieces of length  $h=(N+1)^{-1}$ . On each piece the N trial functions  $\phi_j(x)$  and the N test functions  $V_k(x)$  are linear. Then  $\phi_j=V_j=1$  at the jth meshpoint x=jh, and  $\phi_j=V_j=0$  at other meshpoints.
  - (a) Not yet finite elements: Find the weak form of  $-u_{xx} = 4$  including the boundary conditions on U(x) and V(x).
  - (b) Finite elements: Now substitute  $U(x) = \sum_{1}^{N} U_{j} \phi_{j}(x)$  and  $V(x) = \phi_{k}(x)$  into the weak form. What equation for the numbers  $U_{j}$  comes from computing the integrals in the weak form? This is equation k in the system KU = F.
  - (c) If we add a point load at x = 1.5h, half way between two meshpoints, which entries of the matrix K and the vector F will be changed? (Don't compute the changes.)