

COLLEGE OF ENGINEERING & TECHNOLOGY

Department: Electronics and Communications Engineering

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Course Title: Advanced Engineering Mathematics

Course No.: EC738

Problem Set #2a,b

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Eigenvalue Problems (Analytical)

- Using polynomial method, find the eigenvalues and eigenvectors for:
 - $A = \begin{bmatrix} 1 & 4 \\ -5 & -5 \end{bmatrix}$
 - $A = \begin{bmatrix} 3 & -1 & 7 \\ -1 & -1 & 1 \\ 7 & 1 & 3 \end{bmatrix}$
 - In problem 1b, prove that the sum of eigenvalues equals the trace of the matrix (the trace of a matrix is the sum of the diagonal components)
- For the mass-spring system given in lecture, find natural frequencies and eigenvectors if the mass is 20Kg, $k=100\text{N/m}$. Sketch the displacement of each mass as a function of time

Eigenvalue Problems (Numerical: Finite Difference/Polynomial Method)

- For the problem in lecture 3 (Schrodinger Equation for a 1D infinite potential well, use four internal nodes:
 - Write down the new matrix equation
 - Use the polynomial method to approximate the 4 eigenvalues
 - Show the % error w.r.t. analytical solution, and compare with errors for 2-node & 3-node solutions given in lecture.

Part B

Eigenvalue Problems (Iterative: Power Method)

- For problem 1b, use the power method (3 iterations only) to find the eigenvalue with the largest absolute value, and the corresponding eigenvector. Compare with analytical results.
 - For problem 1b, use the inverse power method (3 iterations only) to find the eigenvalue with the smallest absolute value, and the corresponding eigenvector. Compare with analytical results.
- Note that the LU factorization needs to be calculated only once, since only the right hand side (*RHS*) vector changes after each iteration.