

*Maths Methods & Applications (first semester material):  
“Theoretical Physics I”) - Dr Graham S McDonald*

# 3 Sets of Sample Jan/May Exam Questions with Solutions

## A. Jan Test Format:

**COMPULSORY Section A-type short  
questions (worth 40 marks)**

+

**TWO COMPULSORY Section B-type questions will  
be included (Topics: Vector Calculus *and* Matrices)**

## B. May Exam Contributions:

**Some Section A-type short questions (worth  
around 13 of the 40 marks of Section A)**

+

**ONE OPTIONAL Section B-type question (you do 3  
from the 6 presented) will be included (Topic:  
Matrices *or* Differential Equations)**

SAMPLE EXAM 1 : Section A = 40 marks + pick two  
 Section B questions (worth 30 marks each)

SECTION A

1. Answer ALL parts of the question:

(a) Consider a body that rotates with constant angular velocity  $\omega = 4\mathbf{i} + 3\mathbf{j} - \mathbf{k}$ .

Calculate the tangential velocity  $\mathbf{v} = \omega \times \mathbf{r}$  at the point given by the position vector  $\mathbf{r} = 2\mathbf{i} - 6\mathbf{j} - 3\mathbf{k}$

(4 Marks)

(b) The position of a moving particle is given by a time-dependent position vector

$\mathbf{r}(t)$ . Derive an expression for the velocity of the particle,  $\mathbf{v}(t) = \frac{d\mathbf{r}(t)}{dt}$ ,

when:

$$\mathbf{r}(t) = (2t+3)\mathbf{i} + (t^2 + 3t)\mathbf{j} + (t^3 + 2t^2)\mathbf{k}.$$

(4 Marks)

(c) A physical quantity is defined over a region of space by the scalar field  $\phi(x, y, z)$ . Describe what physical property of this field is given by  $\text{grad}\phi (\equiv \nabla\phi)$ .

(6 marks)

(d) For a vector field  $\mathbf{A}(x, y, z)$ , the divergence theorem can be stated as:

$$\int_V \text{div} \mathbf{A} \, dV = \oint_S \mathbf{A} \cdot d\mathbf{S}.$$

Explain the meaning of each of the symbols used in this equation and the interpretation of the quantity  $\text{div} \mathbf{A}$  that is implied by this theorem.

(8 marks)

(e) Find the matrix products  $\mathbf{AB}$  and  $\mathbf{BA}$ , and hence show that  $\mathbf{AB} \neq \mathbf{BA}$ , when

$$\mathbf{A} = \begin{bmatrix} 4 & 2 \\ 2 & 1 \end{bmatrix} \text{ and } \mathbf{B} = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}.$$

(4 Marks)

QUESTION 1 CONTINUED....

(f) By considering matrix determinants, calculate the rank of the matrix:

$$\mathbf{A} = \begin{bmatrix} 6 & 3 \\ 8 & 4 \end{bmatrix}.$$

(4 Marks)

(g) Two homogeneous linear equations, with constant coefficients  $a, b, c$  and  $d$ , take the form:

$$\begin{aligned} ax + by &= 0 \\ cx + dy &= 0 \end{aligned}$$

Describe the solution(s),  $x$  and  $y$ , in the cases where the determinant of the coefficient matrix,  $\det \mathbf{A}$ , satisfies:

- (i)  $\det \mathbf{A} \neq 0$ ,  
 and (ii)  $\det \mathbf{A} = 0$ .

(6 Marks)

(h) Use the chain rule to show that  $v = f(u)$  is a solution of the partial differential equation:

$$\frac{\partial v}{\partial x} - 5 \frac{\partial v}{\partial y} = 0,$$

when  $u = y + 5x$  and  $f$  is an arbitrary differentiable function.

(4 Marks)

QUESTION 1. IS CONTINUED ON NEXT PAGE

**SECTION B**

2. A particular scalar field is defined by the equation:

$$\phi(x, y, z) = x e^y + y z^2 + x y z .$$

Show that  $\nabla \phi$  for this field is given by:

$$\nabla \phi = (e^y + yz)\mathbf{i} + (x e^y + z^2 + xz)\mathbf{j} + y(2z + x)\mathbf{k} .$$

(7 Marks)

Hence, calculate the *magnitude* of the rate of change of  $\phi(x, y, z)$  at the point  $(x, y, z) = (2, 0, 3)$  in the direction of the vector  $3\mathbf{i} - 2\mathbf{j} + \mathbf{k}$ .

(13 Marks)

Use the given form of  $\nabla \phi$  (in terms of  $\mathbf{i}, \mathbf{j}$ , and  $\mathbf{k}$ ) to prove that the vector field  $\mathbf{V}(x, y, z) = \nabla \phi$  is a *conservative field*.

(10 Marks)

3. Answer **BOTH** parts of the question:

- (a) Discuss the concept of *vector area* (making reference to the magnitude and to the direction of the cross product of two vectors in your answer).

(6 Marks)

- (b) For the vector field  $\mathbf{A}(x, y, z) = (3x - 2y)\mathbf{i} + (x^2 z)\mathbf{j} + (1 - 2z)\mathbf{k}$ , show that:  
 (i)  $\nabla \cdot \mathbf{A} = 1$ ; and  
 (ii)  $\nabla \times \mathbf{A} = -x^2 \mathbf{i} + 2(xz + 1)\mathbf{k}$ .

(14 Marks)

Consider the same vector field  $\mathbf{A}$  over the circular region  $S$  that is bounded by the curve  $x^2 + y^2 = a^2$  in the  $z = 0$  plane. Adopting the convention that the normal to the surface  $S$  is in the direction of the *positive*  $z$ -axis, show that:

$$\int_S \mathbf{A} \cdot d\mathbf{S} = \pi a^2 .$$

Note: you should use the fact that  $\mathbf{A} = (3x - 2y)\mathbf{i} + \mathbf{k}$  in the  $z = 0$  plane.

(10 Marks)

4. Answer BOTH parts of the question:

(a) If

$$A = \begin{bmatrix} 3 & -2 & 2 \\ 1 & 2 & -3 \\ 4 & 1 & 2 \end{bmatrix},$$

show that the matrix of cofactors of  $A$  is:

$$C = \begin{bmatrix} 7 & -14 & -7 \\ 6 & -2 & -11 \\ 2 & 11 & 8 \end{bmatrix}.$$

Show also that the determinant of  $A$  is  $\det(A) = 35$ .

Hence, find the matrix  $A^{-1}$  (that is the *inverse* of the matrix  $A$ ).

(14 Marks)

(b) Prove that the *eigenvalues* of the matrix  $A = \begin{bmatrix} 1 & 2 \\ 4 & 3 \end{bmatrix}$  are given by  $\lambda_1 = -1$  and  $\lambda_2 = 5$ . Hence, find *either one* of the two linearly independent *eigenvectors* of the matrix  $A$ .

(16 Marks)

5. Answer ALL parts of the question:

(a) Use the *integrating factor method* to show that the solution of the differential equation:

$$\frac{dx}{dt} + \frac{x}{T} = A e^{i\omega t}$$

is

$$x(t) = x(0) e^{-\frac{t}{T}} + B \left( e^{i\omega t} - e^{-\frac{t}{T}} \right),$$

where  $B = \frac{A}{(i\omega + \frac{1}{T})}$ , and  $A, T$  and  $\omega$  are real constants.

(14 marks)

Identify the transient and the long-term steady-state components of the solution  $x(t)$ .

Comment on the relative phase of the steady-state component and the driving term,  $A e^{i\omega t}$ , in the limit of large damping ( $T \rightarrow \infty$ ).

(6 marks)

(b) Use the method of *separation of variables* to prove that a solution of the partial differential equation:

$$\frac{\partial u}{\partial x} = 2 \frac{\partial u}{\partial y} + u$$

is given by:

$$u(x, y) = K e^{c \left( x + \frac{y}{2} \right)} e^{-\frac{y}{2}},$$

where  $K$  and  $c$  are constants.

(10 Marks)

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## SAMPLE EXAM 1 SOLUTIONS

## EXAMINATION SOLUTION SHEET

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Paper Code:

Question No.

1

## SOLUTION

MARKS

## TEXT

a)  $\underline{w} = 4\underline{i} + 2\underline{j} - \underline{k}$ ,  $\underline{r} = 2\underline{i} - 6\underline{j} - 3\underline{k}$

$$\begin{aligned} \underline{w} \times \underline{r} &= \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ 4 & 2 & -1 \\ 2 & -6 & -3 \end{vmatrix} = \underline{i} \begin{vmatrix} 3-1 & -1 \\ -6-3 & 2-3 \end{vmatrix} - \underline{j} \begin{vmatrix} 4-1 & -1 \\ 2-3 & 2-6 \end{vmatrix} + \underline{k} \begin{vmatrix} 4-3 & 2-1 \\ 2-6 & 2-6 \end{vmatrix} \\ &= \underline{i} [3(-3) - (-1)(-1)] - \underline{j} [4(-3) - (-1)2] + \underline{k} [4(1) - 3(2)] \\ &= \underline{i} (-9-6) - \underline{j} (-12+2) + \underline{k} (-24-6) \\ &= -15\underline{i} + 10\underline{j} - 30\underline{k}. \end{aligned}$$

4

b)  $\underline{r}(t) = (2t+3)\underline{i} + (t^2+3t)\underline{j} + (t^3+2t^2)\underline{k}$ .

$$\begin{aligned} \underline{v} &= \frac{d\underline{r}}{dt} = \frac{d}{dt}(2t+3)\underline{i} + \frac{d}{dt}(t^2+3t)\underline{j} + \frac{d}{dt}(t^3+2t^2)\underline{k} \\ &= 2\underline{i} + (2t+3)\underline{j} + (3t^2+4t)\underline{k}. \end{aligned}$$

4

c) grad  $\phi$  is a vector field that gives direction and magnitude of the maximum rate of change of  $\phi$  with respect to space

(can also be called "the vector gradient")

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1

## SOLUTION

MARKS

## TEXT

d)  $\int \text{div } \underline{A} dV = \oint \underline{A} \cdot d\underline{S}$

$\text{div } \underline{A} = \text{volume density}$ . R.H.S.  $\Rightarrow$  net flux of  $\underline{A}$  through  $S$   
 $\text{div } \underline{A} = \frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z}$   $\therefore \text{div } \underline{A} = \frac{\text{net flux}}{\text{volume}} \text{ of sources inside } S$

8

[Sufficient selection to get full marks]

e)  $AB = \begin{bmatrix} 4 & 2 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 4x1+2x2 & 4x1+2x1 \\ 2x1+1x2 & 2x1+1x1 \end{bmatrix} = \begin{bmatrix} 8 & 6 \\ 4 & 3 \end{bmatrix},$

$BA = \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 4 & 2 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 1x4+1x2 & 1x2+1x1 \\ 2x4+1x2 & 2x2+1x1 \end{bmatrix} = \begin{bmatrix} 6 & 3 \\ 10 & 5 \end{bmatrix}$   
 $\therefore AB \neq BA.$

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Paper Code:

Question No.

1

SOLUTION	
Marks	Text
4	(8) $A = \begin{bmatrix} 6 & 3 \\ 8 & 4 \end{bmatrix}$ . $\det A =  A  = \begin{vmatrix} 6 & 3 \\ 8 & 4 \end{vmatrix} = 6 \cdot 4 - 3 \cdot 8 = 24 - 24 = 0$ $\therefore \text{rank}(A) < 2$ . Now, try to find any 2x2 submatrix with nonzero determinant. Testing any of the above elements gives a nonzero determinant for the corresponding 1x1 matrix. For example, $8 \rightarrow [8]$ which has $ 8  = 8 \neq 0$ . $\Rightarrow \text{rank}(A) = 1$ .
8	(a) May consider system algebraically, geometrically or use the rule directly. (i) $\det A = 0 \rightarrow$ infinite number of solutions, including the trivial solution $(x_1, x_2) = (0, 0)$ . (ii) $\det A \neq 0 \rightarrow$ unique solution, i.e. only one trivial one.
6	(e.g.) $\begin{vmatrix} ab & c \\ d & e \end{vmatrix} = 0 \rightarrow ad - bc = 0 \rightarrow \frac{ab}{d} = \frac{c}{e} \rightarrow$ equations/lines are the same. $\det A = 0 \rightarrow$ $y = \frac{1}{2}x$ and $y = \frac{1}{2}x$ (coincide).

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SOLUTION	
Marks	Text
4	(i) $v = f(y+5x)$ to be shown to be a solution of: $\frac{\partial v}{\partial x} - 5 \frac{\partial v}{\partial y} = 0$ Need to work out $\frac{\partial v}{\partial x}$ and $\frac{\partial v}{\partial y}$ . chain rule can be used, (with $u = y+5x$ ). i.e. $\frac{\partial v}{\partial x} = \frac{\partial v}{\partial u} \cdot \frac{\partial u}{\partial x} = 5 \frac{\partial v}{\partial u}$ $\frac{\partial v}{\partial y} = \frac{\partial v}{\partial u} \cdot \frac{\partial u}{\partial y} = 1 \frac{\partial v}{\partial u}$ Verify solution by substitution $\frac{\partial v}{\partial x} - 5 \frac{\partial v}{\partial y} = (5 \frac{\partial v}{\partial u}) - 5(1 \frac{\partial v}{\partial u}) = 0$ , as required

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EXAMINATION SOLUTION SHEET	
PAPER CODE:	Question No.
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Theoretical Physics I	
Marks	SOLUTION
7	$\nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}$ $\nabla \phi = e^y \hat{i} + e^y \hat{j} + e^y \hat{k}$ $\frac{\partial \phi}{\partial x} = 0 + e^y \hat{i} + 0 \hat{k} = e^y \hat{i}$ $\therefore \nabla \phi = e^y \hat{i} + e^y \hat{j} + e^y \hat{k} = (e^y \hat{i}) + (e^y \hat{j}) + (e^y \hat{k})$ At point (2, 0, 0), $\nabla \phi = (e^0 \hat{i}) + (e^0 \hat{j}) + (e^0 \hat{k}) = \hat{i} + \hat{j} + \hat{k}$ This is the magnitude and direction of the maximum (and only) rate of change of $\phi$ at this point. For the direction given by $\hat{A} = 2\hat{i} - \hat{j} + \hat{k}$ , we need to calculate the direction derivative $\frac{d\phi}{ds} = \nabla \phi \cdot \hat{A}$ , where $\hat{A}$ is a unit vector in the direction of $\hat{A}$ (we project the $\nabla \phi$ into this unit vector). Now, $ \hat{A}  = \sqrt{2^2 + (-1)^2 + 1^2} = \sqrt{6}$ $\therefore \hat{A} = \frac{1}{\sqrt{6}} (2\hat{i} - \hat{j} + \hat{k})$ $\Rightarrow d\phi = \nabla \phi \cdot \hat{A} = (\hat{i} + \hat{j} + \hat{k}) \cdot \frac{1}{\sqrt{6}} (2\hat{i} - \hat{j} + \hat{k})$ $= \frac{1}{\sqrt{6}} (3 - 1 + 1) = \frac{3}{\sqrt{6}}$
13	

EXAMINATION SOLUTION CONTINUATION SHEET	
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Theoretical Physics I	
Marks	SOLUTION
10	$V = \nabla \phi = (e^y \hat{i} \times \hat{j}) \hat{i} + (e^y \hat{i} \times \hat{k}) \hat{j} + (e^y \hat{j} \times \hat{k}) \hat{k}$ $\nabla \phi$ is irrotational $\Leftrightarrow \nabla \times \nabla \phi = 0$ <span style="float: right;">(i.e. <math>\frac{\partial V_x}{\partial y} = \frac{\partial V_y}{\partial z} = \frac{\partial V_z}{\partial x}</math>, etc.)</span> i.e. $\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ V_x & V_y & V_z \\ \frac{\partial}{\partial y} & \frac{\partial}{\partial z} & \frac{\partial}{\partial x} \end{vmatrix} = 0$ , where $V_x = e^y \hat{i} \times \hat{j}$ $V_y = e^y \hat{i} \times \hat{k}$ $V_z = e^y \hat{j} \times \hat{k}$ $\nabla \times V = i \left( \frac{\partial V_x}{\partial y} - \frac{\partial V_y}{\partial z} \right) \hat{i} + j \left( \frac{\partial V_x}{\partial z} - \frac{\partial V_z}{\partial y} \right) \hat{j} + k \left( \frac{\partial V_y}{\partial x} - \frac{\partial V_z}{\partial x} \right) \hat{k}$ Here $\frac{\partial V_x}{\partial y} = 2e^{2y}$ , $\frac{\partial V_y}{\partial z} = 2e^{2y}$ , $\frac{\partial V_z}{\partial x} = 0$ , $\frac{\partial V_x}{\partial z} = 0$ , $\frac{\partial V_y}{\partial x} = 0$ , $\frac{\partial V_z}{\partial y} = e^y + e^y$ , $\therefore \frac{\partial V_x}{\partial y} - \frac{\partial V_y}{\partial z} = 0$ , $\frac{\partial V_x}{\partial z} - \frac{\partial V_z}{\partial x} = 0$ , $\frac{\partial V_y}{\partial x} - \frac{\partial V_z}{\partial y} = 0$ $\Rightarrow \nabla \times V = 0 \hat{i} + 0 \hat{j} + 0 \hat{k} = 0 \hat{i} + 0 \hat{j} + 0 \hat{k} \Rightarrow V = \nabla \phi$ irrotational (as it must be!)

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Question No. 3

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EXAMINATION SOLUTION CONTINUATION SHEET

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Paper Code:

Question No. 3

SOLUTION	
Marks	Text
(a)	<p>vector area</p> <p>direction of <math>\hat{x} \times \hat{z}</math> gives direction of the normal to the surface normal to the surface i.e. direction of <math>d\hat{S}</math></p> <p>- could do parametric equations of: - outward normal for a closed surface - clockwise sense of boundary curve C for element normals on open surface.</p> <p><math>\Rightarrow</math> (Sufficient selection of above, under each heading, for full marks)</p>
6	<p>(b) <math>\hat{A} = (3x-2y)\hat{i} + x^2\hat{x} + (1-2z)\hat{k} = A_x\hat{i} + A_y\hat{j} + A_z\hat{k}</math></p> <p>(i) <math>\nabla \cdot \hat{A} = \frac{\partial A_x}{\partial x} + \frac{\partial A_y}{\partial y} + \frac{\partial A_z}{\partial z} = \frac{\partial}{\partial x}(3x-2y) + \frac{\partial}{\partial y}(x^2) + \frac{\partial}{\partial z}(1-2z)</math>  <math>= 3 + 0 - 2 = 1</math></p> <p>(ii) <math>\hat{x} \times \hat{A} = \begin{vmatrix} \hat{i} &amp; \hat{j} &amp; \hat{k} \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \\ A_x &amp; A_y &amp; A_z \end{vmatrix} = \hat{i} \left[ \frac{\partial A_y}{\partial z} - \frac{\partial A_z}{\partial y} \right] - \hat{j} \left[ \frac{\partial A_x}{\partial z} - \frac{\partial A_z}{\partial x} \right] + \hat{k} \left[ \frac{\partial A_x}{\partial y} - \frac{\partial A_y}{\partial x} \right]</math>  <math>= \hat{i} \left[ \frac{\partial}{\partial z}(1-2z) - \frac{\partial}{\partial y}(x^2) \right] - \hat{j} \left[ \frac{\partial}{\partial z}(3x-2y) - \frac{\partial}{\partial x}(1-2z) \right] + \hat{k} \left[ \frac{\partial}{\partial y}(3x-2y) - \frac{\partial}{\partial x}(x^2) \right]</math>  <math>= \hat{i} [0-x^2] - \hat{j} [0-0] + \hat{k} [2xz - (-2)]</math></p>
	<p>PLEASE USE A CONTINUATION SHEET IF NECESSARY</p>

SOLUTION	
Marks	Text
14	<p><math>= -x^2\hat{i} + 2(xz+1)\hat{k}</math>.</p> <p>For this circular region, <math>z=0</math></p> <p><math>\therefore \hat{A} = (3x-2y)\hat{i} + 0\hat{j} + (1-2z)\hat{k}</math></p> <p>i.e. <math>\hat{A} = (3x-2y)\hat{i} + \hat{k}</math>.</p> <p><math>\hat{i}</math> in the <math>x</math> direction <math>\Rightarrow</math> unit vector, <math>\hat{i} = \hat{k}</math>.</p> <p>i.e. <math>d\hat{S} = \hat{k} dS = \hat{k} dS</math> (vector area element).</p> <p><math>A = (\text{area})\hat{i} + \hat{k}</math>; <math>dS = \hat{k} dS</math></p> <p>For <math>\int_A \hat{A} \cdot d\hat{S} = \pi a^2</math>,</p> <p>from <math>\int_A \hat{A} \cdot d\hat{S} = \int_A [(3x-2y)\hat{i} + \hat{k}] \cdot \hat{k} dS</math>  <math>= (3x-2y)\hat{i} \cdot \hat{k} dS + \hat{k} \cdot \hat{k} dS</math>  <math>= dS</math> (since <math>\hat{i} \cdot \hat{k} = 0</math> and <math>\hat{k} \cdot \hat{k} = 1</math>)</p> <p>Then, <math>\int_A \hat{A} \cdot d\hat{S} = \int_S dS = \pi a^2</math> (area of the annulus)</p>
10	<p>PLEASE USE A CONTINUATION SHEET IF NECESSARY</p>

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EXAMINATION SOLUTION SHEET

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Paper Code:

Question No. 4

SOLUTION	
Marks	Text
(a)	<p><math>A = \begin{bmatrix} 3 &amp; -2 &amp; 2 \\ 1 &amp; 2 &amp; -3 \\ 4 &amp; 1 &amp; 2 \end{bmatrix}</math>, right inverse <math>\begin{pmatrix} + &amp; + &amp; + \\ + &amp; - &amp; + \\ + &amp; + &amp; - \end{pmatrix}</math></p> <p>Rank (left inv): <math>A_{11} = + \begin{vmatrix} 2 &amp; -3 \\ 1 &amp; 2 \end{vmatrix} = 7</math>, <math>A_{12} = + \begin{vmatrix} 1 &amp; -3 \\ 4 &amp; 2 \end{vmatrix} = 2</math>, <math>A_{13} = + \begin{vmatrix} 1 &amp; 2 \\ 4 &amp; 1 \end{vmatrix} = 1</math>,  <math>A_{21} = - \begin{vmatrix} 2 &amp; -3 \\ 1 &amp; 2 \end{vmatrix} = 1</math>, <math>A_{22} = + \begin{vmatrix} 3 &amp; -2 \\ 4 &amp; 1 \end{vmatrix} = -2</math>, <math>A_{23} = - \begin{vmatrix} 3 &amp; 2 \\ 4 &amp; 1 \end{vmatrix} = -11</math>,  <math>A_{31} = + \begin{vmatrix} 2 &amp; -3 \\ 1 &amp; 2 \end{vmatrix} = 2</math>, <math>A_{32} = - \begin{vmatrix} 1 &amp; -3 \\ 1 &amp; 2 \end{vmatrix} = 11</math>, <math>A_{33} = + \begin{vmatrix} 1 &amp; 2 \\ 1 &amp; 2 \end{vmatrix} = 8</math>.</p> <p><math>\Rightarrow</math> Matrix of cofactors (symmetric) = <math>\begin{pmatrix} + &amp; + &amp; + \\ + &amp; - &amp; - \\ + &amp; - &amp; - \end{pmatrix} = C</math></p> <p>Determinant: <math>\det A = 3A_{11} - 2A_{12} + 2A_{13} = 3(7) - 2(2) + 2(1) = 35</math>.</p> <p>Show: <math>A^{-1} = \frac{1}{\det A} C^T = \frac{1}{35} \begin{pmatrix} 7 &amp; 2 &amp; 1 \\ 1 &amp; -2 &amp; -11 \\ 2 &amp; -1 &amp; 8 \end{pmatrix} = \begin{pmatrix} 1 &amp; 2 &amp; 1 \\ 1 &amp; -2 &amp; -11 \\ 2 &amp; -1 &amp; 8 \end{pmatrix}</math>.</p>
14	<p>(b)</p> <p><math>A = \begin{bmatrix} 1 &amp; 2 \\ 4 &amp; 3 \end{bmatrix}</math>: Eigenvalues are given by <math>\det(A-\lambda I) = 0</math>  <math>\text{where } \det(A-\lambda I) = \begin{vmatrix} 1-\lambda &amp; 2 \\ 4 &amp; 3-\lambda \end{vmatrix}</math>  <math>= (1-\lambda)(3-\lambda) - 8</math>  <math>= 3 - 3\lambda - \lambda + \lambda^2 - 8</math>  <math>= \lambda^2 - 4\lambda - 5</math></p> <p><math> A-\lambda I  = 0</math> thus gives <math>\lambda^2 - 4\lambda - 5 = 0</math></p> <p>Solution by inspection: <math>\lambda_1 + \lambda_2 = 4 \quad \lambda_1 \lambda_2 = -5 \Rightarrow \lambda_1 = -1, \lambda_2 = 5</math>.</p>

SOLUTION	
Marks	Text
16	<p>Let eigenvectors be <math>\hat{x}_1 = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix}</math> and <math>\hat{x}_2 = \begin{pmatrix} x_2 \\ y_2 \end{pmatrix}</math>.</p> <p>Then satisfy <math>\begin{pmatrix} 1-\lambda &amp; 2 \\ 4 &amp; 3-\lambda \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math>.</p> <p><math>\lambda_1 = -1</math> <math>\begin{pmatrix} 2 &amp; 2 \\ 4 &amp; 4 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math> i.e. <math>2x_1 + 2y_1 = 0</math> i.e. <math>x_1 = -y_1</math>  <math>\therefore x_1 = \alpha \begin{pmatrix} -1 \\ 1 \end{pmatrix}</math>, <math>\alpha</math> undetermined scalar.</p> <p>EITHER OK</p> <p><math>\lambda_2 = 5</math> <math>\begin{pmatrix} -4 &amp; 2 \\ 4 &amp; -2 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math> i.e. <math>-4x_2 + 2y_2 = 0</math> i.e. <math>2x_2 = y_2</math>  <math>\therefore x_2 = \beta \begin{pmatrix} 1 \\ 2 \end{pmatrix}</math>, <math>\beta</math> an undetermined scalar.</p>

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## SOLUTION

Marks	Text
14	<p>a)</p> $\frac{dx}{dt} + \frac{x}{\tau} = Ae^{int}$ <p style="text-align: right;"><u>DRIVEN DAMPED DYNAMICS</u></p> <p><math>(t=T, x=0)</math> driving term</p> <p>where <math>\tau, A, \omega</math> are constants.</p> <p>SOL We have <math>\frac{dx}{dt} + P(t)x = Q(t)</math></p> <p>where <math>P(t) = \frac{1}{\tau}</math> and <math>Q(t) = Ae^{int}</math>.</p> <p>Integrating factor is <math>e^{\int P(t)dt} = e^{\frac{1}{\tau}t} = e^{t/\tau}</math>.</p> <p>Multiply to get <math>e^{\frac{1}{\tau}t} \frac{dx}{dt} + e^{\frac{1}{\tau}t} \frac{x}{\tau} = e^{\frac{1}{\tau}t} Ae^{int}</math></p> <p>i.e. <math>\frac{d}{dt} [e^{\frac{1}{\tau}t} x] = e^{\frac{1}{\tau}t} Ae^{int} = Ae^{(int+\frac{1}{\tau}t)}</math></p> <p>Integrate: <math>\int_0^t \frac{d}{dt} [e^{\frac{1}{\tau}t} x] dt = \int_0^t Ae^{(int+\frac{1}{\tau}t)} t dt</math></p> <p>i.e. <math>e^{\frac{1}{\tau}t} x(t) - x(0) = A \left[ \frac{1}{(int+\frac{1}{\tau})} e^{(int+\frac{1}{\tau})t} \right]_0^t</math></p> <p>= <math>\frac{A}{(int+\frac{1}{\tau})} [e^{(int+\frac{1}{\tau})t} - 1]</math></p> <p>Divide by integrating factor: <math>x(t) = x(0)e^{-\frac{1}{\tau}t} + \frac{A}{(e^{int}-e^{-\frac{1}{\tau}t})}, B = \frac{A}{int+\frac{1}{\tau}}</math></p>

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## SOLUTION

Marks	Text
6	<ul style="list-style-type: none"> <li>Terms involving <math>e^{-t/\tau}</math> decay to zero as <math>t \rightarrow \infty</math>: transient</li> <li>Leaves long-term steady-state component <math>x(t) \rightarrow Be^{int}</math></li> <li><math>B = \frac{A}{(int+\frac{1}{\tau})} \Rightarrow \frac{A}{int} = \frac{iA}{i\tau + int} = -i\frac{A}{\omega} = e^{-i\frac{\pi}{2}} \frac{A}{\omega}</math> (<math>\omega = \sqrt{\frac{1}{\tau}}</math>)</li> <li><math>\therefore x(t) \rightarrow \frac{A}{\omega} e^{i(\omega t - \frac{\pi}{2})}</math>: <math>90^\circ</math> out of phase with driving term</li> </ul> $\frac{dx}{dt} = 2 \frac{dx}{dy} \frac{dy}{dt}$ <p>Set <math>u = XY</math> and substitute: <math>\frac{dX}{dt} = 2XY + XY</math></p> <p>i.e. <math>\frac{dX}{dt} = 3XY + Y</math> (driving) <math>\frac{dY}{dt} = X</math> (XY)</p> <p>and <math>\frac{dY}{dt} + 1 = C</math> (constant)</p> <p>i.e. <math>\frac{dY}{dt} = C - 1</math></p> <p><math>\int \frac{dY}{dt} = C - 1 \int dt</math></p> <p>i.e. <math>Y = Ct + A</math>, <math>X = e^{Ct+A}</math></p> <p>A solution is <math>u = XY = e^{Ct+A} e^{(Ct+A)y + B} = e^{(Ct+A)y} e^{Ay}</math></p> <p>i.e. <math>u = ke^{(Ct+A)y+B}</math>; where <math>k = e^{Ay}</math></p>
8	<p>i.e. <math>\frac{dX}{dt} = C</math></p> <p><math>\int \frac{dX}{dt} = C \int dt</math></p> <p>i.e. <math>\ln X = Ct + A</math>, <math>X = e^{Ct+A}</math></p>
10	<p><math>\frac{dY}{dt} + 1 = C</math></p> <p><math>\int \frac{dY}{dt} = C - 1 \int dt</math></p> <p>i.e. <math>Y = Ct + B</math></p> <p>i.e. <math>Y = e^{Ct+B}</math></p>

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## SECTION A

## SAMPLE EXAM 2

1. Answer ALL parts of the question:

- (a) Determine the constant  $a$  such that the vectors  $\mathbf{A} = 2\mathbf{i} + a\mathbf{j} + \mathbf{k}$  and  $\mathbf{B} = 4\mathbf{i} - 2\mathbf{j} - 2\mathbf{k}$  are perpendicular.

(4 Marks)

- (b) Consider a body that rotates with constant angular velocity  $\omega = 4\mathbf{i} + 3\mathbf{j} - \mathbf{k}$ . Calculate the tangential velocity  $\mathbf{v} = \omega \times \mathbf{r}$  at the point given by the position vector  $\mathbf{r} = 2\mathbf{i} - 6\mathbf{j} - 3\mathbf{k}$ .

(4 Marks)

- (c) Define  $\operatorname{div} \mathbf{V} = \nabla \cdot \mathbf{V}$ , where  $\mathbf{V} = \mathbf{V}(x, y, z)$  is a vector field.

Describe, in words, what properties of the field  $\mathbf{V}$  are expressed by its divergence.

(5 Marks)

- (d) Define  $\operatorname{curl} \mathbf{V} = \nabla \times \mathbf{V}$ , where  $\mathbf{V} = \mathbf{V}(x, y, z)$  is a vector field.

Describe, in words, what properties of the field  $\mathbf{V}$  are expressed by its curl.

(5 Marks)

- (e) Find the matrix products  $\mathbf{AB}$  and  $\mathbf{BA}$ , and hence show that  $\mathbf{AB} \neq \mathbf{BA}$ , when

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \text{ and } \mathbf{B} = \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix}.$$

(4 Marks)

- (f) By considering matrix determinants, determine the rank of the matrix

$$\mathbf{A} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}.$$

(4 Marks)

QUESTION 1. IS CONTINUED ON NEXT PAGE

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## QUESTION 1 CONTINUED....

- (g) The matrix  $\mathbf{B} = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}$  has eigenvalues given by  $\lambda_1 = -2$  and  $\lambda_2 = 5$ .

Hence, verify that:

(i) the product of the eigenvalues of  $\mathbf{B}$  is equal to the value of the determinant of  $\mathbf{B}$ ; and(ii) the sum of the eigenvalues of  $\mathbf{B}$  is equal to the sum of the diagonal elements of  $\mathbf{B}$ .

(4 Marks)

- (h) Use the integrating factor method to show that the general solution of  $\frac{dy}{dx} + py = q$ , where  $p$  and  $q$  are constants, can be written as

$$y(x) = \frac{q}{p} + Ce^{-px},$$

where  $C$  is an arbitrary constant.

(5 Marks)

- (i) Use the chain rule to show that  $v = f(u)$  is a solution of the partial differential equation:

$$\frac{\partial v}{\partial x} + \frac{1}{c} \frac{\partial v}{\partial t} = 0,$$

when  $u = x - ct$ ,  $c$  is a constant, and  $f$  is an arbitrary differentiable function.

(5 Marks)

## SECTION B

2. An electrostatic charge distribution gives rise to a scalar potential given by:

$$\phi(x, y, z) = y^2 \sin x + xz^3 + 2z + 4y,$$

where  $x$ ,  $y$ , and  $z$  are space coordinates (physical units have been omitted for simplicity). Show that the associated vector field  $\mathbf{E} = -\nabla\phi = -\operatorname{grad}\phi$  is given by:

$$\mathbf{E}(x, y, z) = -(y^2 \cos x + z^3)\mathbf{i} - (2y \sin x + 4)\mathbf{j} - (3xz^2 + 2)\mathbf{k}.$$

(10 Marks)

Hence, prove that the original charge distribution density, given by

$$\rho = \epsilon_0 \nabla \cdot \mathbf{E} = \epsilon_0 \operatorname{div} \mathbf{E},$$

$$\rho(x, y, z) = \epsilon_0 (y^2 - 2) \sin x - 6\epsilon_0 xz.$$

(10 Marks)

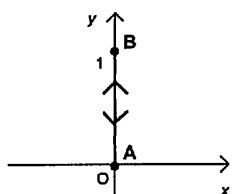
For the above vector field  $\mathbf{E}(x, y, z)$ , verify that  $\oint_C \mathbf{E} \cdot d\mathbf{r} = 0$  by considering line

elements,  $d\mathbf{r}$ , along the closed path  $C$  (up and down the  $y$ -axis, in the  $z = 0$  plane) defined as:

- (i) from point A at the origin, where  $(x, y) = (0, 0)$ , to point B, where  $(x, y) = (0, 1)$ ,

and then

- (ii) from point B back to point A (see diagram below).



(10 Marks)

3. For a vector field  $\mathbf{A}(x, y, z)$ , Stokes' theorem can be stated as:

$$\oint_S (\operatorname{curl} \mathbf{A}) \cdot d\mathbf{S} = \oint_C \mathbf{A} \cdot d\mathbf{r}.$$

Explain the meaning of each of the symbols used in this equation and the interpretation of the quantity  $\operatorname{curl} \mathbf{A}$  that is implied by this theorem.

(8 marks)

For the particular vector field:

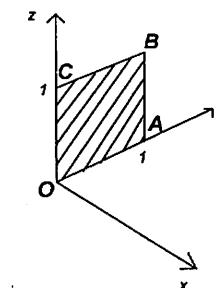
$$\mathbf{A}(x, y, z) = xy\mathbf{i} + (2y - xz)\mathbf{j} + xz\mathbf{k},$$

show that:

$$\operatorname{curl} \mathbf{A} = xi - zj - (x+z)k.$$

(10 marks)

Hence, show that  $\oint_C (\operatorname{curl} \mathbf{A}) \cdot d\mathbf{S} = 0$  when  $S$  is the square area in the  $x = 0$  plane whose corners are O (0,0,0), A (0,1,0), B (0,1,1) and C (0,0,1). This area is illustrated (shaded) in the figure below. In your calculation, assume that  $d\mathbf{S}$  points in the positive  $x$ -direction.



(12 marks)

4. Answer BOTH parts of the question:

- (a) Show that the eigenvalues of the matrix  $A = \begin{bmatrix} 8 & -2 \\ 4 & 2 \end{bmatrix}$  are given by  $\lambda_1 = 4$  and  $\lambda_2 = 6$ .

(8 Marks)

Hence, find either one of the two linearly independent eigenvectors of the matrix  $A$ .

(8 Marks)

- (b) Use a method of your choice, to find the inverse of the matrix  $B$ , where

$$B = \begin{bmatrix} 1 & 0 & -1 \\ -2 & 1 & 0 \\ 1 & -1 & 2 \end{bmatrix}.$$

(14 Marks)

5. Answer BOTH parts of the question:

- (a) An electrical circuit consists of a resistance  $R$  and a capacitance  $C$  connected in series to a battery of constant voltage  $V$ . By considering the voltage dropped across  $R$  and  $C$ , one arrives at an ordinary differential equation for the charge stored  $Q(t)$ :

$$R \frac{dQ}{dt} + \frac{Q}{C} = V,$$

where  $t$  is time. Show that the general solution of this differential equation is given by:

$$Q(t) = Q(0) e^{-t/RC} + VC(1 - e^{-t/RC}).$$

Also find the particular solution when  $Q(0) = 0$  and identify the long-term steady-state and transient components of this particular solution. Give a physical interpretation of your results.

(20 Marks)

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(a)  $\underline{A} = 2\underline{i} + a\underline{j} + \underline{k}$ .  $\underline{B} = 4\underline{i} - 2\underline{j} - 2\underline{k}$

$$\underline{A} \cdot \underline{B} = (2\underline{i} + a\underline{j} + \underline{k}) \cdot (4\underline{i} - 2\underline{j} - 2\underline{k})$$

$$= 8 - 2a - 2 = 6 - 2a$$

Perpendicular when  $\underline{A} \cdot \underline{B} = 0$  i.e. when  $6 - 2a = 0$   
i.e. when  $a = 3$ .

(b)  $\underline{v} = \underline{w} \times \underline{u} = \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ 4 & 3 & -1 \\ 2 & -6 & -3 \end{vmatrix}$

$$= \frac{1}{2} \begin{vmatrix} 3 & -1 \\ -6 & -3 \end{vmatrix} \underline{i} - \frac{1}{2} \begin{vmatrix} 4 & -1 \\ 2 & -3 \end{vmatrix} \underline{j} + \frac{1}{2} \begin{vmatrix} 4 & 3 \\ 2 & -6 \end{vmatrix} \underline{k}$$

$$= \frac{1}{2}(-9 - 6) \underline{i} - \frac{1}{2}(-12 + 2) \underline{j} + \frac{1}{2}(-24 - 6) \underline{k}$$

$$= -15 \underline{i} + 10 \underline{j} - 30 \underline{k}$$

(c)  $\operatorname{div} \underline{v} = \underline{\nabla} \cdot \underline{v} = \left( \frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z} \right) (\underline{v}_x + \underline{v}_y + \underline{v}_z)$

$$= \frac{\partial v_x}{\partial x} + v_y + v_z, \text{ when } \underline{v} = (v_x, v_y, v_z).$$

$\operatorname{div} \underline{v}$  is the net outflow of flux of  $\underline{v}$  per unit volume (at a point). Equivalently, it is the volume density of 'sources' and 'sinks' of flux of  $\underline{v}$ .

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(d) curl  $\underline{V} = \underline{\nabla} \times \underline{V} = \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_x & V_y & V_z \end{vmatrix} = \underline{i} \begin{vmatrix} \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_y & V_z \end{vmatrix} - \underline{j} \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial z} \\ V_x & V_z \end{vmatrix} + \underline{k} \begin{vmatrix} \frac{\partial}{\partial x} & \frac{\partial}{\partial y} \\ V_x & V_y \end{vmatrix}$  etc.

curl  $\underline{V}$  gives the 'circulation' of the field  $\underline{V}$  about each point. In other words, it gives the degree (and orientation) of twist/curl/rotation/vorticity of the field.

(e)  $AB = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 5 & 6 \\ 7 & 8 \end{pmatrix} = \begin{pmatrix} 5+14 & 6+16 \\ 15+28 & 18+32 \end{pmatrix} = \begin{pmatrix} 19 & 22 \\ 43 & 50 \end{pmatrix}$

$BA = \begin{pmatrix} 5 & 6 \\ 7 & 8 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} 5+18 & 10+24 \\ 7+24 & 14+32 \end{pmatrix} = \begin{pmatrix} 23 & 34 \\ 31 & 46 \end{pmatrix} = AB$   
(here, or in general)

4

(f)  $\begin{vmatrix} 0 & 1 \\ 0 & 0 \end{vmatrix} = (0 \times 0) - (1 \times 0) = 0 - 0 = 0 \therefore \text{rank} < 2$   
while subtractive [1] can be found with non-zero determinant  $(1 \times 1 = 1)$ .  $\therefore \text{rank} = 1$ .

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## SOLUTION

Marks	Text
4	(i) $B = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix}$ , $\lambda_1 = -2$ , $\lambda_2 = 5$ (given eigenvalues) (ii) $\det B =  B  = (2\lambda_1 - 3\lambda_2) = 2(-2) - 3(5) = -10$ while $\lambda_1, \lambda_2 = (-2) \times (5) = -10$ ; (an example of a general result). (iii) $\lambda_1 + \lambda_2 = -2 + 5 = 3$ , while "trace of B" is sum of diagonal elements. Here, trace(B) = 2+1=3, also; (another general result).
5	(i) $\frac{dy}{dx} + py = q$ (P, Q constants): of standard form: $\frac{dy}{dx} + P_1 y = Q_1(x)$ where $P_1 y = q$ . Integrating factor = $e^{\int P_1 dx} = e^{\int pdx} = e^{\int pdx}$ Multiply equation: $\frac{d}{dx}(e^{\int pdx} y) = e^{\int pdx} q, \text{ to get: } \frac{d}{dx}(e^{\int pdx} y) = e^{\int pdx} q$ Integrate: $e^{\int pdx} y = \int e^{\int pdx} q dx + C \Rightarrow e^{\int pdx} y = q \int e^{\int pdx} dx + C$ $\therefore e^{\int pdx} y = q e^{\int pdx} + C \Rightarrow y = q + C e^{-\int pdx}$

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## SOLUTION

Marks	Text
	(i) $\frac{\partial V}{\partial x} + \frac{1}{c} \frac{\partial V}{\partial t} = 0$ . Verify $V = f(u)$ is solution where $u = x - ct$ . $\frac{\partial V}{\partial x} = \frac{\partial V}{\partial u} \cdot \frac{\partial u}{\partial x}$ (chain rule) $= \frac{\partial V}{\partial u} \cdot 1$ [since $\frac{\partial u}{\partial x} = \frac{\partial}{\partial x}(x - ct)$ ]. $\frac{\partial V}{\partial t} = \frac{\partial V}{\partial u} \cdot \frac{\partial u}{\partial t}$ (chain rule) $= \frac{\partial V}{\partial u} \cdot (-c)$ Substitute into equation (left-hand-side): $\frac{\partial V}{\partial u} \cdot 1 + \frac{1}{c} \frac{\partial V}{\partial u} \cdot (-c) = \frac{\partial V}{\partial u} - \frac{\partial V}{\partial u} = 0$ RHS equation we have proved this is an solution, without needing to specify the function "f".
5	

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## SOLUTION

Marks	Text
10	$\phi = y^2 \sin x + xz^3 + 2z + 4y$ $\nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} ; \frac{\partial \phi}{\partial x} = \frac{\partial}{\partial x}(y^2 \sin x + xz^3) + \frac{\partial}{\partial x}(2z) + \frac{\partial}{\partial x}(4y) = y^2 \cos x + z^3 + 0$ , where $\frac{\partial \phi}{\partial x} = y^2 \cos x + z^3$ , $\frac{\partial \phi}{\partial y} = 2y \sin x + 4$ , $\frac{\partial \phi}{\partial z} = 3xz^2 + 2$ $\therefore E_x = -\nabla \phi = -\left\{ \frac{\partial}{\partial x}(y^2 \cos x + z^3) + \frac{\partial}{\partial y}(2y \sin x + 4) + \frac{\partial}{\partial z}(3xz^2 + 2) \right\}$ $= -(y^2 \cos x + z^3) \hat{i} - (2y \sin x + 4) \hat{j} - (3xz^2 + 2) \hat{k}$ $E_y = \epsilon_0 \nabla_x \phi = \epsilon_0 \left( \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k} \right) = \left( E_x \hat{i} + E_y \hat{j} + E_z \hat{k} \right)$ $= \epsilon_0 \left( \frac{\partial E_x}{\partial x} \hat{i} + \frac{\partial E_y}{\partial y} \hat{j} + \frac{\partial E_z}{\partial z} \hat{k} \right)$ where $\frac{\partial E_x}{\partial x} = \frac{\partial}{\partial x}(-(y^2 \cos x + z^3)) = -(y^2(-\sin x)) = y^2 \sin x$ $\frac{\partial E_y}{\partial y} = \frac{\partial}{\partial y}(-(2y \sin x + 4)) = -(2 \sin x + 0) = -2 \sin x$ $\frac{\partial E_z}{\partial z} = \frac{\partial}{\partial z}(-(3xz^2 + 2)) = -(6xz + 0) = -6xz$

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2

## SOLUTION

Marks	Text
10	$\therefore p = \epsilon_0 \nabla_x E = \epsilon_0 \left( y^2 \sin x - 2 \sin x - 6xz \right)$ $= \epsilon_0 (y^2 - 2) \sin x - 6 \epsilon_0 x z$ $E = -(y^2 \cos x + z^3) \hat{i} - (2y \sin x + 4) \hat{j} + (3xz^2 + 2) \hat{k}$ $E(z=0) = -y^2 \cos x \hat{i} - (2y \sin x + 4) \hat{j} + 2 \hat{k}$ Here, $dr = dx \hat{i} + dy \hat{j} = dy \hat{j}$ ( $dx = dz = 0$ ) $E \cdot dr = (E_x \hat{i} + E_y \hat{j} + E_z \hat{k}) \cdot (dy \hat{j})$ $= E_y dy$ ( $j \cdot j = 1, i \cdot j = k \cdot j = 0$ ) $= -(2y \sin x + 4) dy$ $\text{At } x=0 \Rightarrow E \cdot dr = -4 dy$ $\therefore \oint E \cdot dr = \int_A^B E_x dx + \int_B^A E_y dy = \int_0^1 (-4) dy + \int_0^1 (-4) dy$ $= -4(y)_0^1 + (-4) \cdot [y]_0^1 = -4 - 4 \cdot (-1)$ $= 4 - 4 = 0$
10	

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## SOLUTION

Marks	Text
8	<p><math>\int_S (\text{curl } \underline{A}) \cdot d\underline{s} = \oint_C \underline{A} \cdot d\underline{s}</math></p> <p>Surface integral over open surface <math>S</math> of dot product of <math>\text{curl } \underline{A} (= \begin{vmatrix} \hat{i} &amp; \hat{j} &amp; \hat{k} \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \\ A_x &amp; A_y &amp; A_z \end{vmatrix})</math> and <math>d\underline{s}</math></p> <p>and clockwise/curve integral along bounding curve <math>C</math> (clockwise sense with respect to <math>\hat{k}</math>) of dot product of <math>\underline{A}</math> and <math>d\underline{s}</math> element (along <math>C</math>).</p> <p>Projection of <math>\nabla \times \underline{A}</math> gives surface density that integrates over <math>S</math> to give total circulation of <math>\underline{A}</math> around <math>C</math>.</p> <p><math>\text{curl } \underline{A}</math> measures circulation/rotation/vorticity at a point</p> <p>* [sufficient solution for full marks]</p> <p><math>A = xy \hat{i} + (2y-xz) \hat{j} + xz \hat{k} \equiv A_x \hat{i} + A_y \hat{j} + A_z \hat{k}</math></p> <p><math>\nabla \times \underline{A} = \begin{vmatrix} \hat{i} &amp; \hat{j} &amp; \hat{k} \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \\ A_x &amp; A_y &amp; A_z \end{vmatrix} = \hat{i} \left( \frac{\partial A_z}{\partial y} - \frac{\partial A_y}{\partial z} \right) - \hat{j} \left( \frac{\partial A_z}{\partial x} - \frac{\partial A_x}{\partial z} \right) + \hat{k} \left( \frac{\partial A_y}{\partial x} - \frac{\partial A_x}{\partial y} \right)</math></p>

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## SOLUTION

Marks	Text
8	<p><math>A = \begin{bmatrix} 8 &amp; -2 \\ 4 &amp; 2 \end{bmatrix}</math>. Eigenvalues are given by the characteristic equation: <math>\det(A - \lambda I) = 0</math></p> <p>Here, <math>\begin{vmatrix} 8-\lambda &amp; -2 \\ 4 &amp; 2-\lambda \end{vmatrix} = 0</math></p> <p>i.e. <math>(8-\lambda)(2-\lambda) + 8 = 0</math></p> <p>i.e. <math>16 - 10\lambda + \lambda^2 + 8 = 0</math></p> <p>i.e. <math>\lambda^2 - 10\lambda + 24 = 0</math></p> <p>i.e. <math>\lambda_1 + \lambda_2 = 10</math>  <math>\lambda_1 \lambda_2 = 24</math>      <math>\left\{ \Rightarrow \lambda_1 = 4</math>  <math>\lambda_2 = 6 \right.</math></p> <p>Eigenvectors <math>x_1 = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix}</math> and <math>x_2 = \begin{pmatrix} x_2 \\ y_2 \end{pmatrix}</math>:</p> <p>Satisfy <math>\begin{pmatrix} 8-\lambda &amp; -2 \\ 4 &amp; 2-\lambda \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math></p> <p>FIND EITHER EIGENVECTOR OR ...:</p> <p><math>\lambda_1 = 4</math>      <math>\begin{pmatrix} 8-4 &amp; -2 \\ 4 &amp; 2-4 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math> i.e. <math>(8-4)x_1 - 2y_1 = 0</math>  <math>4x_1 + (2-4)y_1 = 0</math>  <math>4x_1 - 2y_1 = 0</math>  <math>4x_1 - 2y_1 = 0</math> (since <math>\lambda_1 \neq 0</math>)  i.e. <math>2x_1 = y_1</math>  <math>\therefore x_1 = \alpha \begin{pmatrix} 1 \\ 2 \end{pmatrix}</math>, <math>\alpha</math> undetermined scalar.</p>

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## SOLUTION

Marks	Text
10	<p>where <math>\frac{\partial x}{\partial y} = \frac{\partial (x-y)}{\partial y} = 0</math>, <math>\frac{\partial y}{\partial x} = \frac{\partial (2y-xz)}{\partial x} = -z</math>, <math>\frac{\partial z}{\partial x} = \frac{\partial (xz)}{\partial x} = z</math>,</p> <p><math>\frac{\partial x}{\partial z} = \frac{\partial (x-y)}{\partial z} = 0</math>, <math>\frac{\partial y}{\partial z} = \frac{\partial (2y-xz)}{\partial z} = -x</math>, <math>\frac{\partial z}{\partial y} = \frac{\partial (xz)}{\partial y} = x</math></p> <p><math>\therefore \nabla \times \underline{A} = i \left[ 0 - (-z) \right] - j \left[ z - 0 \right] + k \left[ (-z) - x \right] = x \hat{i} - z \hat{j} - (x+z) \hat{k}</math></p> <p>ds = <math>dS \hat{i}</math> [tre x direction]      <math>dS \hat{i}</math>  i.e. <math>ds = dy dz</math></p> <p>(Ans) on <math>S</math>, we have <math>x=0</math>, therefore</p> <p><math>\nabla \times \underline{A} = 0 \hat{i} - z \hat{j} - (0+z) \hat{k} = -z \hat{j} - z \hat{k}</math></p> <p><math>\therefore \int_S (\nabla \times \underline{A}) \cdot d\underline{s} = \int_S (-z \hat{j} - z \hat{k}) \cdot (\hat{i} dy dz)</math></p> <p><math>= \int_S (-z \hat{j} \cdot \hat{i} - z \hat{k} \cdot \hat{i}) dy dz</math>  <math>= 0</math></p> <p><math>= \int_S 0 dy dz = 0</math>.</p> <p>[NB Circulation could be calculated instead but this takes longer]</p>
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## SOLUTION

Marks	Text
8	<p>OR</p> <p><math>\lambda_2 = 6</math></p> <p><math>\begin{pmatrix} 8-6 &amp; -2 \\ 4 &amp; 2-6 \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math> i.e. <math>(8-6)x_1 - 2y_1 = 0</math>  <math>4x_1 + (2-6)y_1 = 0</math></p> <p>i.e. <math>2x_1 - 2y_1 = 0</math>  <math>4x_1 - 4y_1 = 0</math> (since <math>\lambda_2 \neq 0</math>)</p> <p>i.e. <math>x_1 = y_1</math></p> <p><math>\therefore x_1 = \beta \begin{pmatrix} 1 \\ 1 \end{pmatrix}</math>, where <math>\beta</math> is an undetermined scalar.</p> <p>METHOD I (b)</p> <p><math>B = \begin{bmatrix} 1 &amp; 0 &amp; -1 \\ -1 &amp; 0 &amp; 0 \\ 0 &amp; 1 &amp; 0 \end{bmatrix}</math>. Consider <math>\begin{bmatrix} 1 &amp; 0 &amp; 1 &amp; 1 \\ -1 &amp; 0 &amp; 0 &amp; 0 \\ 0 &amp; 1 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 0 &amp; 1 \end{bmatrix}</math> and work on column 1 first.</p> <p><math>r_1 \rightarrow r_1 + 2r_2</math>  <math>r_2 \rightarrow r_2 - r_1</math> gives <math>\begin{bmatrix} 1 &amp; 0 &amp; 1 &amp; 1 \\ 0 &amp; 1 &amp; 1 &amp; 0 \\ 0 &amp; 1 &amp; 0 &amp; 0 \\ 0 &amp; 0 &amp; 0 &amp; 1 \end{bmatrix}</math> Now do column 2, <math>r_2 \rightarrow r_2 + r_3</math> gives <math>\begin{bmatrix} 1 &amp; 0 &amp; 1 &amp; 1 \\ 0 &amp; 1 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 1 &amp; 1 \end{bmatrix}</math></p> <p>Finally, do column 3: <math>r_1 + r_2 + r_3 \begin{bmatrix} 1 &amp; 0 &amp; 1 &amp; 1 \\ 0 &amp; 1 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 1 &amp; 1 \\ 0 &amp; 0 &amp; 1 &amp; 1 \end{bmatrix}</math> and <math>r_3 \rightarrow r_3 + r_2 \begin{bmatrix} 1 &amp; 0 &amp; 1 &amp; 1 \\ 0 &amp; 1 &amp; 1 &amp; 0 \\ 0 &amp; 0 &amp; 2 &amp; 1 \\ 0 &amp; 0 &amp; 1 &amp; 1 \end{bmatrix}</math> i.e. <math>B^{-1} = \begin{bmatrix} 1 &amp; 0 &amp; 1 \\ 0 &amp; 1 &amp; 1 \\ 0 &amp; 0 &amp; 2 \end{bmatrix}</math></p>

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## SOLUTION

MARKS | METHOD II (alternative)

$$\text{Inverse of } B = \begin{vmatrix} 1 & 0 & -1 \\ -2 & 1 & 0 \\ 1 & -1 & 1 \end{vmatrix} \text{ by the formal method: } B^{-1} = \frac{1}{|B|} C^T$$

$$\text{here } |B| = \begin{vmatrix} 1 & 0 & -1 \\ -2 & 1 & 0 \\ 1 & -1 & 1 \end{vmatrix} \text{ (expanding along row 1)} \\ = 2 - (-1) = 1.$$

$$\text{Matrix of cofactors: } A_{11} = + \begin{vmatrix} 1 & 0 \\ -2 & 1 \end{vmatrix}, A_{12} = - \begin{vmatrix} -2 & 0 \\ 1 & 1 \end{vmatrix}, A_{13} = + \begin{vmatrix} 1 & 0 \\ 1 & -1 \end{vmatrix} \\ = 2 \quad = 4 \quad = 1$$

$$A_{21} = - \begin{vmatrix} 0 & -1 \\ -1 & 1 \end{vmatrix}, A_{22} = + \begin{vmatrix} 1 & -1 \\ 1 & 2 \end{vmatrix}, A_{23} = - \begin{vmatrix} 1 & 0 \\ 1 & -1 \end{vmatrix} \\ = 1 \quad = 3 \quad = 1$$

$$A_{31} = + \begin{vmatrix} 0 & -1 \\ 1 & 0 \end{vmatrix}, A_{32} = - \begin{vmatrix} -2 & 0 \\ 1 & 1 \end{vmatrix}, A_{33} = + \begin{vmatrix} 1 & 0 \\ 1 & 1 \end{vmatrix} \\ = 1 \quad = 2 \quad = 1$$

$$\therefore B^{-1} = \frac{1}{|B|} C^T = \begin{pmatrix} 2 & 1 & 1 \\ 4 & 3 & 2 \\ 1 & 1 & 1 \end{pmatrix}. \quad \text{ANSWER}$$

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## SOLUTION

MARKS

$$\frac{dQ}{dt} + \left(\frac{1}{RC}\right)Q = \frac{V}{R}$$

$$\text{IF} = e^{\int \frac{1}{RC} dt} = e^{\frac{t}{RC}}. \text{ Now multiply equation}$$

$$e^{\frac{t}{RC}} \frac{dQ}{dt} + \frac{e^{\frac{t}{RC}}}{RC} Q = \frac{V}{R} e^{\frac{t}{RC}}$$

$$\frac{d}{dt} \left[ e^{\frac{t}{RC}} Q \right] = e^{\frac{t}{RC}} \cdot \frac{V}{R}$$

$$e^{\frac{t}{RC}} Q = \frac{V}{R} \cdot \frac{1}{(RC)} e^{\frac{t}{RC}} + A$$

$$\text{i.e. } Q(t) = \frac{V}{R} + A e^{-\frac{t}{RC}}$$

(multiplying through by  $e^{-\frac{t}{RC}}$ )

$$\text{i.e. } Q(t) = VC + Ae^{-\frac{t}{RC}}$$

$$\text{at } t=0, \quad Q(0) = VC + A$$

$$\therefore A = Q(0) - VC$$

$$\therefore \text{General solution is: } Q(t) = VC + [Q(0) - VC] e^{-\frac{t}{RC}}$$

$$\text{i.e. } Q(t) = VC + Q(0)e^{-\frac{t}{RC}} - VC e^{-\frac{t}{RC}}$$

$$\therefore Q(t) = Q(0)e^{-\frac{t}{RC}} + VC(1 - e^{-\frac{t}{RC}}).$$

(HS)

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5

## SOLUTION

MARKS

Particular solution Uncharged at  $t=0$  i.e.  $Q(0)=0$  since switch closed

$$\therefore Q(t) = VC (1 - e^{-\frac{t}{RC}})$$

$$-Q(t) = VC - VC e^{-\frac{t}{RC}}$$

stable transient i.e.  $\rightarrow 0$  as  $t \rightarrow \infty$

 $\Rightarrow t \rightarrow \infty$ , all voltage across C since voltage across R is  $IR$ i.e.  $\frac{dQ}{dt} R$  and requires time-varying charge.

(5)

$$\frac{dy}{dx} = 4 \frac{dy}{dx}$$

Separation of variables:  $u = X(x)Y(y)$ 

$$\text{gives } Y''_y = 4X'_x Y_y \quad (\text{subscript denoting partial derivative})$$

$$\text{i.e. } \frac{X'_x}{4X} = \frac{Y''_y}{Y} = C \quad (\text{separation constant})$$

Each equation can now be treated as an o.d.e. i.e.  $\frac{dx}{dx} = 4Cx$ 

$$\text{and } \frac{dy}{dy} = C Y$$

Solutions are  $X = Ae^{4cx}$ ,  $Y = Be^{cy}$ .A solution is thus  $u = XY = K e^{c(4x+y)}$ ,  $K = AB$ 

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# SAMPLE EXAM 3

## SECTION A

1. Answer ALL parts of the question:

- (a) Determine the constant  $a$  such that the vectors  $\mathbf{F} = 2\mathbf{i} + 2\mathbf{j} - \mathbf{k}$  and  $\mathbf{r} = a\mathbf{i} - 7\mathbf{j} - 18\mathbf{k}$  are perpendicular.

(4 Marks)

- (b) The position of a moving particle is given by a time-dependent position vector  $\mathbf{r}(t)$ . Derive an expression for the velocity of the particle,  $\mathbf{v}(t) = \frac{d\mathbf{r}(t)}{dt}$ , when:

$$\mathbf{r}(t) = e^{-t} \mathbf{i} + 2\cos(3t) \mathbf{j} + 2\sin(3t) \mathbf{k}.$$

(4 Marks)

- (c) Describe what is meant by: (a) a *scalar field*; and (b) a *vector field*. With reference to a typical weather forecast map, give one example of each type of field.

(6 Marks)

- (d) Describe the property of the vector field  $\mathbf{A}$  that  $\operatorname{div} \mathbf{A}$  (i.e.  $\nabla \cdot \mathbf{A}$ ) represents (make reference to the divergence theorem and give one, or more, physical examples in your answer).

(5 Marks)

- (e) Describe the property of the vector field  $\mathbf{A}$  that  $\operatorname{curl} \mathbf{A}$  (i.e.  $\nabla \times \mathbf{A}$ ) represents (make reference to Stokes' theorem and give one, or more, physical examples in your answer).

(5 Marks)

- (f) By considering matrix determinants, show that the rank of the matrix  $\mathbf{A}$  is equal to 1 when:

$$\mathbf{A} = \begin{bmatrix} 2 & 6 \\ 3 & 9 \end{bmatrix}.$$

(4 Marks)

- (g) Relate your answer for part (c) to a description of the solution of the following two simultaneous equations:

$$2x + 6y = 1$$

$$3x + 9y = 2.$$

Illustrate your answer with a sketch that includes lines in the  $x$ - $y$  plane.

(4 Marks)

- (h) Two simultaneous linear equations, with constant coefficients  $a, b, c$  and  $d$ , take the form:

$$ax + by = e$$

$$cx + dy = f$$

where  $e$  and  $f$  are also constants. Verify that the homogeneous system ( $e = f = 0$ ) always has the trivial solution ( $x = y = 0$ ).

(4 Marks)

- (i) Use the *chain rule* to show that  $v = f(u)$  is a solution of the partial differential equation:

$$\frac{\partial v}{\partial x} + 3 \frac{\partial v}{\partial y} = 0,$$

where  $u = y - 3x$  and  $f$  is an arbitrary differentiable function.

(4 Marks)

QUESTION A IS CONTINUED ON THE NEXT PAGE

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## SECTION B

2. A particular scalar field is defined by the equation:

$$\phi(x, y, z) = x^2z + 2xy^3 + yz^2.$$

Show that  $\nabla\phi$  for this field is given by:

$$\nabla\phi = (2xz + 2y^3)\mathbf{i} + (4xy + z^2)\mathbf{j} + (x^2 + 2yz)\mathbf{k}.$$

(7 marks)

Hence, calculate the magnitude of the rate of change of  $\phi(x, y, z)$  at the point  $(x, y, z) = (1, 2, -1)$  in the direction of the vector  $2\mathbf{i} + 3\mathbf{j} - 4\mathbf{k}$ .

(13 marks)

Use the given form of  $\nabla\phi$  (in terms of  $\mathbf{i}, \mathbf{j}$ , and  $\mathbf{k}$ ) to prove that  $\nabla\phi$  is a conservative field.

(10 marks)

3. Answer BOTH parts of the question:

- (a) For a vector field  $\mathbf{A}(x, y, z)$ , Stokes' theorem can be stated as:

$$\oint (\operatorname{curl} \mathbf{A}) \cdot d\mathbf{S} = \iint_C \mathbf{A} \cdot d\mathbf{r}.$$

Explain the meaning of each of the symbols used in this equation and the interpretation of the quantity  $\operatorname{curl} \mathbf{A}$  that is implied by this theorem.

(8 Marks)

- (b) The fluid velocity of a particular uniform flow is given by  $\mathbf{V}_2 = 2\mathbf{i} + 3\mathbf{j} + \mathbf{k}$ .

An example of a non-uniform flow is given by  $\mathbf{V}_3 = 2y\mathbf{i}$ . Evaluate  $\operatorname{curl} \mathbf{V}$  for each of the flows  $\mathbf{V}_2$  and  $\mathbf{V}_3$  and interpret the results. What does Stokes' theorem imply regarding the character of the vector fields representing the uniform and the non-uniform flows?

(14 Marks)

The circulation of a vector field  $\mathbf{V}(x, y, z) = V_x\mathbf{i} + V_y\mathbf{j} + V_z\mathbf{k}$  around a closed path  $C$ , can be written as:  $\oint_C \mathbf{V} \cdot d\mathbf{r} = \iint_C V_x dx + V_y dy + V_z dz$ . Hence, verify Stokes' theorem for the uniform flow  $\mathbf{V}_2$  by considering the closed path  $C$  in the  $x$ - $y$  plane (around the four sides of a square) given by:

$$(x, y, z) = (0, 0, 0) \rightarrow (0, 1, 0) \rightarrow (1, 1, 0) \rightarrow (1, 0, 0) \rightarrow (0, 0, 0).$$

(8 Marks)

4. Answer BOTH parts of the question:

(a) If

$$A = \begin{bmatrix} 2 & -1 & -3 \\ 1 & 2 & 1 \\ 2 & -2 & -5 \end{bmatrix},$$

show that the matrix of cofactors of  $A$  is:

$$C = \begin{bmatrix} -8 & 7 & -6 \\ 1 & -4 & 2 \\ 5 & -5 & 5 \end{bmatrix}.$$

Show also that the determinant of  $A$  is  $\det(A) = -5$ . Hence, find the matrix  $A^{-1}$  (that is the inverse of the matrix  $A$ ).

(15 Marks)

- (b) Prove that the eigenvalues of the matrix  $B = \begin{bmatrix} 3 & 2 \\ 1 & 2 \end{bmatrix}$  are given by  $\lambda_1 = 1$  and  $\lambda_2 = 4$ . Hence, find either one of the two linearly independent eigenvectors of the matrix  $B$ .

(15 Marks)

5. Answer BOTH parts of the question:

- (a) An electrical circuit consists of a resistance  $R$  and an inductance  $L$  connected in series to a battery of constant voltage  $V$ . The voltage dropped across  $R$  and  $L$ , and the current  $I(t)$ , are related through the ordinary differential equation:

$$L \frac{di}{dt} + RI = V,$$

where  $t$  is time.

Show that the general solution of this differential equation is given by:

$$I(t) = I(0) \exp\left[-\left(\frac{R}{L}\right)t\right] + \frac{V}{R} \left\{1 - \exp\left[-\left(\frac{R}{L}\right)t\right]\right\}.$$

Find the particular solution when  $I(0) = 0$  and identify the long-term (steady-state) and transient components of this particular solution.

(18 Marks)

- (b) Use the method of separation of variables to prove that a solution of the partial differential equation  $\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = 0$  is given by  $u(x, y) = K e^{c(x-3y)}$ , where  $K$  and  $c$  are constants.

(12 Marks)

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SOLUTION

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4	1. (a) $F = 2\hat{i} + 2\hat{j} - \hat{k}$ , $\underline{F} = a\hat{i} - 7\hat{j} - 18\hat{k}$ $\therefore \underline{F} \cdot \underline{a} = (2a) + (1)(-7) + (-1)(-18)$ $= 2a - 14 + 18 = 2a + 4$ ie $\underline{F} \cdot \underline{a} = 0$ when $2a + 4 = 0$ ie. when $a = -2$ .
4	1(b) $\underline{f}(t) = e^{-t}\hat{i} + 2\cos 3t\hat{j} + 2\sin 3t\hat{k} = (f_x(t), f_y(t), f_z(t))$ $\nabla \cdot \underline{f} = \frac{df_x}{dt} = \frac{d}{dt}(e^{-t}) + \frac{df_y}{dt} = \frac{d}{dt}(2\cos 3t)$ $\therefore \nabla \cdot \underline{f} = -e^{-t}\hat{i} + (-6\sin 3t)\hat{j} + 6\cos 3t\hat{k}$
6	1(c) <u>Scalar field</u> = region of space with unique scalar value associated with each point. <u>Vector field</u> = as above, with vector value. eg. scalar: temperature, pressure, vector: wind speed/velocity

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SOLUTION

Marks	Text
5	1(d) $\text{div } \underline{A} = \text{net volume density of source/influx of flux ("net outflow")}$ $\int \text{div } \underline{A} dV = \int \underline{A} \cdot d\underline{S}$ (surface integral) eg. $\pm$ point charges $\rightarrow$ E-fields, law of Ampere's law $\rightarrow$ div $\underline{B} = 0$ , incompressible fluid with no sources/sinks $\rightarrow$ div $\underline{v} = 0$
5	1(e) $\text{curl } \underline{A} = \text{twist/curvature/vorticity formulation about a point}$ $\int \text{curl } \underline{A} \cdot d\underline{S} = \int \underline{A} \cdot d\underline{S}$ (circulation around C) eg. electrodynamics $\nabla \times \underline{E} = 0$ (no rotatics, monopoles), solenoid, current-carrying wire $\rightarrow$ loops/rotations in B-field, convection fluid flow (turbulence), toroides, vortices, plugholes, fluid vortices.
4	1(f) $A = \begin{bmatrix} 2 & 6 \\ 3 & 9 \end{bmatrix} \therefore  2 & 6  = 2 \cdot 9 - 6 \cdot 3 = 18 - 18 = 0$ $\therefore \text{rank}(A) < 2$ Existence of one $1 \times 1$ submatrix with non-zero determinant is sufficient to give $A$ a rank of 1. For $1 \times 1$ matrices, determinant = element value. Any of [2], [6], [3], [9] give non-zero determinant, $\therefore \text{rank}(A) = 1$ .

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SOLUTION

Marks	Text
1	<p>1(g) System is <math>\begin{cases} Ax = b \\ A_b \end{cases}</math>, where <math>A = \begin{bmatrix} 2 &amp; 6 \\ 3 &amp; 9 \end{bmatrix}</math> and <math> A  = 0</math>.          Augmented coefficient: <math>A_b = \begin{bmatrix} 2 &amp; 6 &amp; 1 \\ 3 &amp; 9 &amp; 2 \end{bmatrix}</math> and, e.g., <math>\begin{vmatrix} 6 &amp; 1 \\ 9 &amp; 2 \end{vmatrix} \neq 0</math>  <math>\Rightarrow \text{rank}(A_b) = 2</math>.  <math>\therefore \text{rank}(A) &lt; \text{rank}(A_b) \Rightarrow \text{no solution}</math>          Sketch: <math>y = \frac{1}{3}x + \frac{1}{6}</math> } parallel lines  <math>y = -\frac{1}{3}x + \frac{1}{9}</math> do not cross  <math>\rightarrow \text{no solution}</math>          (sufficient amount of above for full marks)</p>
2	<p>1(h) <math>\text{arbitrary} \Rightarrow c = 0</math>  <math>\text{arbitrary} \Rightarrow f = 0</math> The trivial solution is <math>x=y=0</math>.</p> <p>Verify this general result by direct substitution:  <math>x=0, y=0</math> gives <math>a.0+b.0=0</math>  <math>c.0+d.0=0</math></p>

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SOLUTION

Marks	Text
1	<p>1(i) <math>v = f(u)</math>, <math>u = y - 3x</math>, <math>\frac{\partial v}{\partial x} + 3 \frac{\partial v}{\partial y} = 0</math> (i)          To show this (i),  <math>\frac{\partial v}{\partial x} = \frac{\partial v}{\partial u} \frac{\partial u}{\partial x} = \frac{\partial v}{\partial u} \cdot (-3)</math>  <math>\frac{\partial v}{\partial y} = \frac{\partial v}{\partial u} \frac{\partial u}{\partial y} = \frac{\partial v}{\partial u} \cdot (1)</math>  <math>\therefore \frac{\partial v}{\partial x} + 3 \frac{\partial v}{\partial y} = \frac{\partial v}{\partial u} \cdot (-3) + 3 \frac{\partial v}{\partial u} \cdot (1)</math>  <math>= -3 \frac{\partial v}{\partial u} + 3 \frac{\partial v}{\partial u} = 0</math>  <math>\therefore v = f(u)</math> is a solution irrespective of the particular form of (arbitrary differentiable) function <math>f</math>.</p>

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7	<p><math>\phi(x,y,z) = x^2z + 2xy^2 + yz^2</math>  <math>\nabla \phi = \frac{\partial \phi}{\partial x} \hat{i} + \frac{\partial \phi}{\partial y} \hat{j} + \frac{\partial \phi}{\partial z} \hat{k}</math>  <math>\Rightarrow \nabla \phi = \frac{\partial}{\partial x} (x^2z + 2xy^2 + yz^2) \hat{i} + \frac{\partial}{\partial y} (x^2z + 2xy^2 + yz^2) \hat{j} + \frac{\partial}{\partial z} (x^2z + 2xy^2 + yz^2) \hat{k}</math>  <math>= \frac{\partial}{\partial x} (2xz + 2y^2) \hat{i} + \frac{\partial}{\partial y} (0 + 4xy) \hat{j} + \frac{\partial}{\partial z} (x^2 + y^2) \hat{k}</math>  <math>\therefore \nabla \phi = (2xz + 2y^2) \hat{i} + (4xy) \hat{j} + (x^2 + y^2) \hat{k}</math>  <u>At point (1,2,-1)</u> <math>\nabla \phi = (-2+8) \hat{i} + (8+4) \hat{j} + (1-4) \hat{k}</math>  <math>= 6 \hat{i} + 12 \hat{j} - 3 \hat{k}</math>.          Direction derivative: <math>\frac{d\phi}{ds} = \nabla \phi \cdot \hat{u}</math>, where <math>\hat{u}</math> is a unit vector in the specified direction.          In the direction of <math>2\hat{i} + 3\hat{j} - 4\hat{k}</math>,  <math>\hat{u} = \frac{2\hat{i} + 3\hat{j} - 4\hat{k}}{\sqrt{29}}</math>          where <math> 2\hat{i} + 3\hat{j} - 4\hat{k}  = \sqrt{(2^2 + 3^2 + (-4)^2)} = \sqrt{29}</math>  <math>= \sqrt{29}</math>.</p>

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13	<p><math>\therefore \hat{u} = \frac{1}{\sqrt{29}} (2,3,-4)</math></p> <p>and <math>\frac{d\phi}{ds} = \nabla \phi \cdot \hat{u} = (6,12,-3) \cdot \frac{1}{\sqrt{29}} (2,3,-4)</math>  <math>= \frac{1}{\sqrt{29}} (12+36+12)</math>  <math>= \frac{51}{\sqrt{29}}</math></p> <p>Let <math>\nabla V = \nabla \phi = V_x \hat{i} + V_y \hat{j} + V_z \hat{k}</math>,          where <math>V_x = 2xz, V_y = 4xy, V_z = x^2 + y^2</math></p> <p><math>\nabla V</math> conservative <math>\Leftrightarrow \nabla \times V = 0</math>,          where <math>\nabla \times V = \begin{vmatrix} \hat{i} &amp; \hat{j} &amp; \hat{k} \\ V_x &amp; V_y &amp; V_z \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \end{vmatrix}</math>  <math>= \begin{vmatrix} \hat{i} &amp; \hat{j} &amp; \hat{k} \\ 2z &amp; 4y &amp; 2x \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \end{vmatrix} = \begin{vmatrix} 2V_z - \frac{\partial V_y}{\partial z} &amp; \frac{\partial V_x}{\partial z} - \frac{\partial V_z}{\partial x} &amp; \frac{\partial V_y}{\partial x} - \frac{\partial V_x}{\partial y} \\ 2z &amp; 4y &amp; 2x \\ \frac{\partial}{\partial x} &amp; \frac{\partial}{\partial y} &amp; \frac{\partial}{\partial z} \end{vmatrix}</math></p>

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## SOLUTION

Marks	Text
10	$\nabla \times \vec{V} = \frac{1}{2} \left[ \frac{\partial}{\partial y} (x^2 + y^2) - \frac{\partial}{\partial z} (2xy + z^2) \right] \hat{i} - \frac{1}{2} \left[ \frac{\partial}{\partial x} (x^2 + y^2) - \frac{\partial}{\partial z} (2xz) \right] \hat{j} + \frac{1}{2} \left[ \frac{\partial}{\partial x} (2xy + z^2) - \frac{\partial}{\partial y} (2xz) \right] \hat{k}$ $= \frac{1}{2} [2z - 2z] \hat{i} - \frac{1}{2} [2x - 2x] \hat{j} + \frac{1}{2} [4y - 4y] \hat{k}$ $= 0 \hat{i} + 0 \hat{j} + 0 \hat{k} = \vec{0} \quad (\text{for all } x, y, z)$ <p style="margin-left: 40px;"><math>\therefore \nabla \phi = \vec{V}</math> is a conservative vector field.</p>

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## SOLUTION

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8	<p>(a) <math>\int_S (\nabla \times \vec{A}) \cdot d\vec{s} = \oint_C \vec{A} \cdot d\vec{s}</math></p> <p>Surface integral over open surface <math>S</math> of dot product of <math>\nabla \times \vec{A}</math> (<math>= \vec{B}</math>) and closed line/curve integral along boundary curve <math>C</math> (clockwise sense with respect to <math>S</math>) of dot product of <math>\vec{A}</math> and <math>d\vec{s}</math> element (along <math>C</math>).</p> <p>Projection of <math>\nabla \times \vec{A}</math> gives surface density that integrates over <math>S</math> to give total circulation of <math>\vec{A}</math> around <math>C</math>. <math>\nabla \times \vec{A}</math> measures circulation/rotational motion at a point (sufficient solution for full marks) <math>\rightarrow 8</math></p>

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$$\text{MARKS} \quad (b) \quad \vec{V}_1 = 2\hat{i} + 2\hat{j} + \vec{v}_2 \quad (\text{a uniform flow})$$

$$\nabla \times \vec{V}_1 = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 2 & 2 & 0 \\ 0 & 0 & 0 \end{vmatrix} = \hat{i} (0-0) - \hat{j} (0-0) + \hat{k} (0-0) = \vec{0}$$

$\rightarrow$  Irrotational field (no vorticity/rotation).

$$\vec{V}_2 = 2\hat{y}\hat{i}$$

$$\nabla \times \vec{V}_2 = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 0 & 2\hat{y} & 0 \\ 0 & 0 & 0 \end{vmatrix} = \hat{i} (0-0) - \hat{j} (0-0) + \hat{k} (0-2) = -2\hat{k}$$

$\rightarrow$  Rotational field (non-uniform circulation/rotation at each point).

$$\text{Stokes' theorem: } \int_C \vec{V}_1 \cdot d\vec{s} = \int_S (\nabla \times \vec{V}_1) \cdot d\vec{s}$$

$$\int_C \vec{V}_2 \cdot d\vec{s} = 0 \quad (\text{as circulation around any closed path})$$

also implies path independence of  $\int_C \vec{V}_1 \cdot d\vec{s}$  and other 'conservative properties'.

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$$\int_C \vec{V}_1 \cdot d\vec{s} = \int_{C'} \vec{V}_1 \cdot d\vec{s} + \int_{C''} \vec{V}_1 \cdot d\vec{s}$$

$$= \int_{C'} 2dx + 2dy + \int_{C''} 2dx, \text{ using } \vec{V}_1$$

$$\therefore \int_{C'} 2dx + \int_{C''} 2dx + \int_{C'} 2dy + \int_{C''} 2dy$$

(counter-clockwise) (counter-clockwise) (counter-clockwise) (counter-clockwise)

$$= \int_{C'} 2dy + \int_{C''} 2dy - \int_{C'} 2dy - \int_{C''} 2dy = 0$$

(from above,  $\int_{C'} 2dy = 0 \Rightarrow \int_{C'} (2dx + 2dy) = 0$  and we have verified consistency with Stokes' theorem.)

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## SOLUTION

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15	<p>(a) <math>A = \begin{pmatrix} 2 &amp; -1 &amp; -3 \\ 1 &amp; 2 &amp; 1 \\ 2 &amp; -2 &amp; -5 \end{pmatrix}</math></p> <p>Cofactors: <math>A_{11} = + \begin{vmatrix} 2 &amp; -1 \\ -2 &amp; -5 \end{vmatrix} = 8, A_{12} = - \begin{vmatrix} 1 &amp; -3 \\ -2 &amp; -5 \end{vmatrix} = 7, A_{13} = + \begin{vmatrix} 1 &amp; -1 \\ -2 &amp; -2 \end{vmatrix} = -6,</math></p> $A_{21} = - \begin{vmatrix} -1 & -3 \\ 2 & -1 \end{vmatrix} = 1, A_{22} = + \begin{vmatrix} 2 & -1 \\ 2 & -2 \end{vmatrix} = 4, A_{23} = - \begin{vmatrix} 2 & -1 \\ 2 & -2 \end{vmatrix} = 2,$ $A_{31} = + \begin{vmatrix} -1 & -3 \\ 1 & 2 \end{vmatrix} = 5, A_{32} = - \begin{vmatrix} 1 & -1 \\ 1 & 2 \end{vmatrix} = -6, A_{33} = + \begin{vmatrix} 1 & -1 \\ 1 & 2 \end{vmatrix} = 5.$ <p>∴ Matrix of cofactors, <math>C = \begin{pmatrix} A_{11} &amp; A_{12} &amp; A_{13} \\ A_{21} &amp; A_{22} &amp; A_{23} \\ A_{31} &amp; A_{32} &amp; A_{33} \end{pmatrix} = \begin{pmatrix} 8 &amp; 7 &amp; -6 \\ 1 &amp; 4 &amp; 2 \\ 5 &amp; -6 &amp; 5 \end{pmatrix}</math></p> <p>e.g. <math> A  = 2A_{11} - 1.A_{12} - 3.A_{13}</math> (along 1st row)</p> $= -16 - 7 + 18 = -5.$ <p>Then, <math>A^{-1} = \frac{1}{ A } C^T = -\frac{1}{5} \begin{pmatrix} 8 &amp; 1 &amp; 5 \\ 7 &amp; -4 &amp; -5 \\ -6 &amp; 2 &amp; 5 \end{pmatrix} = \frac{1}{5} \begin{pmatrix} 8 &amp; -1 &amp; -5 \\ 7 &amp; 4 &amp; 5 \\ -6 &amp; 2 &amp; -5 \end{pmatrix}</math></p>

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SOLUTION	
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	<p>(b) <math>A = \begin{bmatrix} 3 &amp; 2 \\ 1 &amp; 2 \end{bmatrix}</math>, Eigenvalues  <math> A - \lambda I  = \begin{vmatrix} 3-\lambda &amp; 2 \\ 1 &amp; 2-\lambda \end{vmatrix}</math>  <math>\Rightarrow (3-\lambda)(2-\lambda) - 2 = 0</math>  <math>\text{i.e. } 6 - 5\lambda + \lambda^2 - 2 = 0</math>  <math>\text{i.e. } \lambda^2 - 5\lambda + 4 = 0</math>  By inspection, <math>\lambda_1 + \lambda_2 = 5</math>  <math>\lambda_1 \lambda_2 = 4</math>  <math>\therefore \lambda_1 = 1</math>  <math>\lambda_2 = 4</math>.</p> <p>Eigenvectors Since <math>Ax = \lambda_1 x</math>, necessarily <math>Ax - \lambda_1 I x = 0</math>  <math>\text{i.e. } (A - \lambda_1 I)x = 0</math>  <math>\text{i.e. } \begin{pmatrix} 3-1 &amp; 2 \\ 1 &amp; 2-1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math></p> <p>Denote <math>x_1 = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}</math> as the eigenvector associated with <math>\lambda_1</math>.  Then, <math>\begin{pmatrix} 3-1 &amp; 2 \\ 1 &amp; 2-1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}</math> i.e. <math>(3-1)x_1 + 2x_2 = 0</math>  <math>x_1 + (2-1)x_2 = 0</math>  <math>\therefore (3-1)x_1 + 2x_2 = 0</math>  <math>x_1 + (2-1)x_2 = 0</math> (redundant)</p>

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SOLUTION	
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<p>a)</p> <p>Standard form: <math>L \frac{dI}{dt} + RI = V \Rightarrow \frac{dI}{dt} + \left(\frac{R}{L}\right)I = \frac{V}{L}</math></p> $I(t) = e^{\int \frac{R}{L} dt} \cdot e^{\int \frac{V}{L} dt} = e^{\frac{Rt}{L}} \cdot e^{\frac{Vt}{L}}$ $\Rightarrow \frac{d}{dt} \left[ e^{\frac{Rt}{L}} \cdot I \right] = e^{\frac{Rt}{L}} \cdot \frac{V}{L}$ $\therefore e^{\frac{Rt}{L}} \cdot I = \frac{V}{L} \int e^{\frac{Rt}{L}} dt + C$ $= \frac{V}{L} \cdot \left( \frac{1}{R} e^{\frac{Rt}{L}} \right) + C = \frac{V}{R} e^{\frac{Rt}{L}} + C$ $\Rightarrow I(t) = \frac{V}{R} e^{-\frac{Rt}{L}} + C e^{-\frac{Rt}{L}}$ . after dividing by $e^{-\frac{Rt}{L}}$ . <p>C can be identified by noting that at <math>t=0</math>, <math>I(0) = \frac{V}{R} + C e^0 = \frac{V}{R} + C</math>  <math>\Rightarrow C = I(0) - \frac{V}{R} \Rightarrow I(t) = \frac{V}{R} + (I(0) - \frac{V}{R}) e^{-\frac{Rt}{L}} = \frac{V}{R} + I(0) e^{-\frac{Rt}{L}} - \frac{V}{R} e^{-\frac{Rt}{L}}</math>  <math>\therefore I(t) = I(0) e^{-\frac{Rt}{L}} + \frac{V}{R} (1 - e^{-\frac{Rt}{L}})</math>.</p> <p><math>I(t) = I(0) e^{-\frac{Rt}{L}} + \frac{V}{R} (1 - e^{-\frac{Rt}{L}})</math>.</p> <p>Perticular solution when <math>I(t)=0</math>, let switch closed at <math>t=0 \Rightarrow I(0) = 0</math>,  <math>I(t) = 0 + \frac{V}{R} (1 - e^{-\frac{Rt}{L}})</math>, <math>I(t) = \frac{V}{R} - \frac{V}{R} e^{-\frac{Rt}{L}}</math>  <math>\quad \quad \quad</math> (constant/ steady-state) <math>\quad \quad \quad</math> (increasing, tends to zero, transient)</p>	

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SOLUTION	
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	$\therefore 2x_1 + 2y_1 = 0$ $x_1 + y_1 = 0$ Eigenvectors are only defined in terms of the ratio of the components (to within an undetermined scalar) $\therefore x_1 = \alpha \begin{pmatrix} -1 \\ 1 \end{pmatrix}$ , an undetermined scalar. OR $\begin{pmatrix} 3-\lambda & 2 \\ 1 & 2-\lambda \end{pmatrix} \begin{pmatrix} x_1 \\ y_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ Denote $x_2 = \begin{pmatrix} x_1 \\ y_1 \end{pmatrix}$ as the eigenvector associated with $\lambda_2 = 4$ . Then, $\begin{pmatrix} 3-\lambda_2 & 2 \\ 1 & 2-\lambda_2 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ i.e. $\begin{pmatrix} 3-4 & 2 \\ 1 & 2-4 \end{pmatrix} \begin{pmatrix} x_2 \\ y_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ $\therefore (3-4)x_2 + 2y_2 = 0$ $x_2 + (2-4)y_2 = 0$ (since $\lambda_2 \neq 0$ ) $\therefore -x_2 + 2y_2 = 0$ $x_2 - 2y_2 = 0$ Both equations imply $x_2 = 2y_2$ . $\therefore x_2 = \beta \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ , where $\beta$ is an undetermined scalar. 15

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SOLUTION	
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<p>b)</p> $\frac{dY}{dx} + \frac{dX}{dy} = 0$ let $u(x,y) = X(x,y)$ and substitute.... $3Y \frac{dX}{dx} + X \frac{dY}{dy} = 0$ , rearrange as functions of $x$ only $\Rightarrow \frac{dY}{dx} = -\frac{X}{3Y}$ , integrate separation constant (C), $\Rightarrow \frac{dY}{dx} = C \Rightarrow \frac{dY}{dx} = C \Rightarrow Y = C x + D$ and $-\frac{X}{3Y} = C \Rightarrow X = -\frac{3Y}{C}$ In polar coordinates (arguing/index) $\theta$ and $r$ $\frac{dY}{dr} = -\frac{C}{3} r$ $\int \frac{dY}{dr} = -\frac{C}{3} \int dr \quad \left( \frac{dY}{dr} = \frac{dy}{dr} \right)$ $Y = -\frac{C}{3} r^2 + D$ $\therefore Y = C' r^2 + D$ A solution is then $u(x,y) = e^{C' r^2} e^{D \tan^{-1}(y/x)}$ $= e^{C' x^2 - Cy^2} e^{D \tan^{-1}(y/x)}$ $= e^{(3-C')x^2} e^{D \tan^{-1}(y/x)}$ $= e^{C''(x^2 - 1/y^2)} e^{D \tan^{-1}(y/x)}$ , $C'' = \frac{3-C'}{2}$ $\therefore u(x,y) = K e^{C''(x^2 - 1/y^2)}$ , $K = e^{D \tan^{-1}(y/x)}$ 12	

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SOLUTION	
Marks	Text
<p>b)</p> $\frac{dY}{dx} + \frac{dX}{dy} = 0$ let $u(x,y) = X(x,y)$ and substitute.... $3Y \frac{dX}{dx} + X \frac{dY}{dy} = 0$ , rearrange as functions of $y$ only $\Rightarrow \frac{dX}{dy} = -\frac{3Y}{X}$ , integrate separation constant (C), $\Rightarrow \frac{dX}{dy} = C \Rightarrow \frac{dX}{dy} = C \Rightarrow X = C y + D$ and $-\frac{3Y}{X} = C \Rightarrow Y = -\frac{C}{3} x + E$ In polar coordinates (arguing/index) $\theta$ and $r$ $\frac{dY}{dr} = -\frac{C}{3} r$ $\int \frac{dY}{dr} = -\frac{C}{3} \int dr \quad \left( \frac{dY}{dr} = \frac{dy}{dr} \right)$ $Y = -\frac{C}{3} r^2 + E$ $\therefore Y = C' r^2 + E$ A solution is then $u(x,y) = e^{C' r^2} e^{E \tan^{-1}(y/x)}$ $= e^{C' x^2 - Cy^2} e^{E \tan^{-1}(y/x)}$ $= e^{(3-C')x^2} e^{E \tan^{-1}(y/x)}$ $= e^{C''(x^2 - 1/y^2)} e^{E \tan^{-1}(y/x)}$ , $C'' = \frac{3-C'}{2}$ $\therefore u(x,y) = K e^{C''(x^2 - 1/y^2)}$ , $K = e^{E \tan^{-1}(y/x)}$ 12	

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