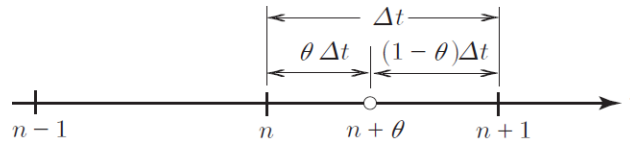


1. (30 pts) Consider the unsteady heat conduction equation  $\mathbf{M}\dot{\mathbf{T}}^{n+\theta} + \mathbf{K}\mathbf{T}^{n+\theta} = \mathbf{F}$  discretized in space at time step  $n + \theta$  ( $0 \leq \theta \leq 1$ )
- (1) Derive  $\dot{\mathbf{T}}^{n+\theta}$  and  $\mathbf{T}^{n+\theta}$  using Taylor series expansion.
  - (2) Derive the equation to obtain the temperature at time step  $n + 1$ .
  - (3) Classify the forward difference method, backward difference method and Crank-Nicolson method based on the value of  $\theta$  and compare the accuracy.



2. (30 pts) Consider the wave equation  $\frac{\partial u}{\partial t} + c \frac{\partial u}{\partial x} = 0$  and discretized equation in space at node  $j$  using lumped mass can be written as  $u_j^{n+1} = \frac{1}{6} \left( u_{j-1}^n + 4u_j^n + u_{j+1}^n \right) - \frac{1}{2} \frac{c\Delta t}{h} \left( -u_{j-1}^n + u_{j+1}^n \right)$ .
- (1) Rearrange the discretized equation to show the artificial diffusion.
  - (2) Describe how to stabilize it using finite difference method.
  - (3) Describe how to stabilize it using finite element method.

3. (40 pts) Consider the dynamic equation discretized in space  $m\ddot{x} + c\dot{x} + kx = f$ .
- (1) Write the velocity using central difference method and acceleration at time step  $i$ .
  - (2) Derive the equation to obtain the displacement at time step  $i+1$ .
  - (3) At time  $t = 0$ ,  $\ddot{x}^0$  and  $\dot{x}^0$  are given. What is  $x^{-1}$ ?
  - (4) Write the velocity and displacement at time step  $i+1$  using (1) averaging and (2) linear acceleration method. (Use the following figure and do not employ Taylor series expansion.)
  - (5) Propose the generalized velocity and displacement based on the result of linear acceleration method. (One example is Newmark  $\beta$  method.)

