

ChE/MSE 301
Applied Statistical and Numerical Methods for Engineers
Final Exam
Fall Semester, 2004
Instructor: David Keffer
Administered: 8:00-10:00 am, Thursday December 9, 2004

Problem (1). (10 points)

Consider the nonlinear ordinary differential equation initial value problem

$$\frac{dy}{dx} = 3 \frac{x}{y^2} \quad (2.1)$$

subject to the initial condition $y(x_o = 3) = y_o = 3$

Solve the ODE as it is given in equation (2.1) using the Euler Method. Use a step size of $\Delta x=1$ and report the solution at $x=5$.

Problem (2) (10 points)

We are in the business of producing batteries. Our historical data indicates that on average our batteries last 4 years with a standard deviation of 3 months. We are concerned with the warranty on the batteries.

- (a) If we warranty the battery for 42 months, what is the fraction of batteries that we could expect to replace?
- (b) If we only want to replace 2% of the batteries, how long should our warranty be for?
- (c) What PDF did you use to solve this problem?

Problem (3) (10 points)

We are developing a process where the quality of the feedstock is important. Poor quality feedstock can result in unacceptable product. A vendor for the feedstock provides us with 18 samples. He *claims* that the population mean purity of the feed stock is 0.70 and *claims* that the population standard deviation is 0.002. We run the samples through our own lab and find a sample mean purity of 0.711 with a sample standard deviation of 0.008. Based on this information, answer the following questions.

- (a) What PDF is appropriate for determining a confidence interval on the variance?
- (b) Find the lower limit on a 96% confidence interval on the variance.
- (c) Find the upper limit on a 96% confidence interval on the variance.
- (d) Is the vendor's claim legitimate?
- (e) If our maximum allowable standard deviation is 0.010, can we be 96% confident that the vendor's feedstock is adequate?

Problem 4. (10 points)

Consider an $n \times n$ matrix, $\underline{\underline{J}}$, with $\text{rank} = n$. Indicate which of any of the following statements are true.

- (a) The inverse of $\underline{\underline{J}}$ exists.
- (b) At least 2 rows of $\underline{\underline{J}}$ are linearly dependent.
- (c) The determinant of $\underline{\underline{J}}$ is non-zero.
- (d) There is a unique solution to $\underline{\underline{J}}\underline{\underline{x}} = \underline{\underline{b}}$ for any real $n \times 1$ vector, $\underline{\underline{b}}$.
- (e) The reduced row echelon form of $\underline{\underline{J}}$ will have one row completely filled with zeroes.

Problem 5. (10 points)

We want to use the following equation to fit some vapor pressure data.

$$P^{vap} = \exp\left(\frac{A}{B + T}\right) \quad (4)$$

where T is temperature and A and B are fitting constants. We have two pieces of data: the vapor pressure at 300 K is 1.1 atm and the vapor pressure at 320 K is 1.7 atm. Given this experimental data find the best values of A and B .