

AMIETE – ET (OLD SCHEME)

Code: AE07
Time: 3 Hours

Subject: NUMERICAL ANALYSIS & COMPUTER PROGRAMMING

Max. Marks: 100

DECEMBER 2009

NOTE: There are 9 Questions in all.

- Question 1 is compulsory and carries 20 marks. Answer to Q.1 must be written in the space provided for it in the answer book supplied and nowhere else.
- Out of the remaining EIGHT Questions answer any FIVE Questions. Each question carries 16 marks.
- Any required data not explicitly given, may be suitably assumed and stated.

Q.1 Choose the correct or the best alternative in the following: (2 × 10)

- a. The value of π is approximated by $22/7$. If seven significant digits are used, the percentage relative error in this approximation is
- (A) 0.4. (B) 0.04.
(C) 2.2. (D) 4.
- b. A root of the equation $x^2 + x - \cos x = 0$ is near -1.25 . Using one iteration of the Newton-Raphson method, the next approximation to the root is obtained as
- (A) -1.25115 . (B) -1.29856 .
(C) -1.70161 . (D) 1.26211 .
- c. The data $P(1) = 14$, $P(2) = 35$, $P(3) = 72$ is given. An approximation to $P(2.5)$ using all the data values is given by
- (A) 61.5 (B) 53.5
(C) 56.0 (D) 51.5
- d. Let $p(x) = ax^3 + bx^2 + cx + d$, be a third degree polynomial. Then, the forward difference $\Delta^4 p(x)$ is given by
- (A) $6a$. (B) 0.
(C) $3a$. (D) $6a + b$.

- e. The value of the integral $\int_1^4 \frac{(3x+5)}{x} dx$ evaluated by the trapezoidal rule with $h = 1$, is obtained as

- (A) 16.292 (B) 18.292
(C) 15.322 (D) 16.992

f. The initial value problem $y' = -2ty^2$, $y(0) = 1$ is given. The approximation to $y(0.4)$ obtained by the Euler method with $h = 0.2$ is

- (A) 1.0. (B) 0.62.
(C) 0.82. (D) 0.92.

g. If λ is an eigen value of A, then eigen value of A^{-1} is

- (A) $1/\lambda$ (B) $-1/\lambda$
(C) $-\lambda$ (D) λ^2

h. If $f(x) = \frac{1}{x}$, then the value of $f[a,b]$ will be

- (A) $\frac{1}{ab}$ (B) $-\frac{1}{ab}$
(C) $\frac{a}{b}$ (D) $-\frac{a}{b}$

i. For the Simpson's $\frac{1}{3}$ rd rule, the interpolating polynomial is a

- (A) Straight-line (B) Parabola
(C) Cubic curve (D) None

$$I = \int_{-1}^{+1} e^{x^2} dx$$

j. The value of the integral using Gaussian integration formula for $n = 2$ is

- (A) $e^{1/2}$ (B) $2e^{1/3}$
(C) $2e^{-1/3}$ (D) None

**Answer any FIVE Questions out of EIGHT Questions.
Each question carries 16 marks.**

Q.2a. A root of the equation $x^2 + x - 2e^{-x} = 0$ is to be determined. Obtain an interval of length 1 unit, in which a positive root lies. Taking the end points of this interval as initial approximations, perform two iterations of the secant method to find approximations to the root (7)

b. Write a C program to compute x^n using **while** loop. Output x , n and x^n . (6)

c. If $\Delta(f_i / g_i) = (a\Delta f_i + b\Delta g_i) / (g_i g_{i+1})$, then find the values of a and b . (3)

Q.3a. Perform four iterations of the Newton-Raphson method to find the smallest positive root of the equation

$$f(x) = x^3 - 5x + 1 = 0 \quad (8)$$

b. Using Lagrange interpolation, find $f(2)$, from the table of values

x	0	1	3	4	
$f(x)$	1	4	34	73	(8)

Q.4a. Derive the least squares straight line approximation $f(x) = a + bx$ for a data of N values (x_i, f_i) . Hence, obtain the least squares straight line approximation to the data

x	0.1	0.2	0.3	0.4	0.5
$f(x)$	1.43	1.92	2.47	3.08	3.75

Also, find the least squares error. (8)

b. Write a C program to find a simple root of $f(x) = 0$ by the regula-falsi method. Input (i) a, b (two initial approximations between which the root lies), (ii) n (maximum number of iterations) and (iii) error tolerance “eps”. Output (i) approximate root, (ii) number of iterations taken. If the inputted value of n is not sufficient, the program should write “Iterations are not sufficient”. Write the subprogram for $f(x)$ as $f(x) = x^4 - x - 10$. (8)

Q.5a. The following data represents the function $f(x) = \cos(x + 1)$.

x	0.0	0.2	0.4	0.6
$f(x)$	0.540302	0.362358	0.169967	-0.029200

Estimate $f(0.5)$ using the Newton’s backward difference interpolation. Find the magnitude of the actual error. (8)

b. The system of equations $x^2y + y^3 + x = 1.0$, $5xy^2 - y^3 = 0.4$, has a solution near $x = 0.7, y = 0.3$. Perform two iterations of the Newton’s method to obtain the root. (8)

Q.6a. Find the inverse of the coefficient matrix of the system of equations

$$\begin{bmatrix} 2 & 2 & 1 \\ 4 & 2 & 3 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

by the Gauss-Jordan method with partial pivoting and hence solve the system. (8)

b. The system of equations

$$\begin{aligned} 4x - y &= 5 \\ -x + 4y - z &= 0.5 \\ -y + 4z &= 5 \end{aligned}$$

is given. Using the Gauss-Seidel iteration scheme in matrix form for its solution, find whether the scheme converges. If it converges, find the rate of convergence. (8)

Q.7a. The following data is given

x	1.0	1.5	2.0	2.5	3.0
$f(x)$	3.0	6.625	13.0	22.875	32.5

From this data, evaluate $\int_1^3 f(x)dx$, using the Simpson rule with three and five points. (7)

b. Write a C program to evaluate $\int_a^b f(x)dx$, by trapezium rule of integration based on $n + 1$ points. Input the values of n, a, b . Write $f(x) = 1/(3 + 5x)$ as a function sub-program. Output all the data and the computed value. (9)

Q.8 a. The formula $f'(a) = [3f(a) - 4f(a-h) + f(a-2h)]/(2h)$, is suitable for approximating $f'(a)$, where a is the last value in the data. Calculate $f'(2)$ from the table of values, using all possible step lengths.

x	1.6	1.8	1.9	1.95	2.0
$f(x)$	7.5530	8.8497	9.5859	9.9787	10.3891

(8)

b. The formula $f'(a) = [f(a+h) - f(a-h)]/(2h)$, is being used to compute $f'(1)$ from a table of values. Using Taylor series, find the leading term of the error. Derive the formula for obtaining the improved (Richardson's) extrapolated value of $f'(a)$. In a particular problem, the following results were obtained with different step lengths, using the above formula.

h	0.4	0.2
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$$f'(1) \quad 0.52601 \quad 0.53671$$

Compute the improved (Richardson's) extrapolated value of $f'(1)$. **(8)**

Q.9a. Gauss-Legendre two point integration formula can be written as

$$\int_{-1}^1 f(x)dx = bf(-p) + df(p).$$

$$p \neq 0.$$

Determine the values of b, d, p . **(7)**

b. Using the Gauss-Laguerre two point formula, evaluate the integral $\int_0^{\infty} \frac{e^{-x}}{1+x} dx$. **(4)**

c. Use Runge-Kutta method of fourth order to determine $y(0.2)$ with $h = 0.2$, for the initial value problem $y' = (y^2 - x^2)/(y^2 + x^2)$, $y(0) = 1$. **(5)**