

## SIXTH SEMESTER B.Sc. DEGREE EXAMINATION, APRIL 2023

## ECONOMICS &amp; MATHEMATICS (DOUBLE MAIN)

## GDMT6B09T: NUMERICAL ANALYSIS

Time: 2½ Hours

Maximum Marks: 80

SECTION A: Answer the following questions. Each carries 2 marks.

(Ceiling 25 Marks)

- Find the root of the equation  $2x = \cos x + 3$  correct to three decimal places.
- Let  $f(x) = x^3 - \cos x$  and  $p_0 = -1$ . Use Newton's method to find  $p_2$ . Could  $p_0 = 0$  be used?
- Explain Method of False Position.
- For the given function  $f(x) = \cos x$ , let  $x_0 = 0$ ,  $x_1 = 0.6$ , and  $x_2 = 0.9$ . Construct interpolation polynomials of degree at most one to approximate  $f(0.45)$ .
- Write Newton's divided difference formula of degree  $n$ .
- Form the divided difference table from the following table

$x$	$f(x)$
1.0	0.7651977
1.3	0.6200860
1.6	0.4554022
1.9	0.2818186
2.2	0.1103623

- Write first degree Lagrange interpolating polynomial.
- Write Three Point End Point formula
- What is the maximum error in second derivative midpoint formula?
- Define numerical quadrature.
- Compare the Trapezoidal rule and Simpson's rule approximations to  $\int_0^1 f(x) dx$  when  $(x) = e^x$
- Define Lipschitz condition. Give an example.
- Show that there is a unique solution to the initial-value problem  $y' = 1 + t \sin(ty)$ ,  $0 \leq t \leq 2$ ,  $y(0) = 0$ .
- Write RungeKutta second order formula.
- Write modified Euler method formula.

SECTION B: Answer the following questions. Each carries five marks.

(Ceiling 35 Marks)

- Use a fixed point iteration method to determine a solution accurate to within  $10^{-2}$  for  $x^4 - 3x^2 - 3 = 0$ , use  $P_0 = 1$ .
- Find an approximate root of the equation  $x^2 - 4x + 4 - \ln x = 0$  for  $1 \leq x \leq 2$  using secant method.
- construct interpolating polynomials for the following data and find  $f(0.9)$ , if  $f(0.6) = -0.17694460$ ,  $f(0.7) = 0.01375227$ ,  $f(0.8) = 0.22363362$ ,  $f(1.0) = 0.65809197$ .

(PTO)

19. The following data are given for a polynomial  $P(x)$  of unknown degree

$x$	0	1	2
$P(x)$	2	-1	4

Determine the coefficient of  $x^2$  in  $P(x)$  if all third-order forward differences are 1.

20. Values for  $f(x) = xe^x$  are given in Table given below. Use all the applicable three-point and five point formulas to approximate  $f'(2.0)$ .

$x$	$f(x)$
1.8	10.889365
1.9	12.703199
2.0	14.778112
2.1	17.148957
2.2	19.855030

21. Use the forward-difference formula to approximate the derivative of  $f(x) = \ln x$  at  $x_0 = 1.8$  using  $h = 0.1$ ,  $h = 0.05$ , and  $h = 0.01$  and determine bounds for the approximation errors.

22. Show that the initial value problem

$$\frac{dy}{dt} = y - t^2 + 1, \quad 0 \leq t \leq 2, \quad y(0) = 0.5, \text{ is well posed on } D = \{(t, y) / 0 \leq t \leq 2\}.$$

23. Use the Modified Euler method to approximate the solution to

$$y' = \frac{y}{t} - \left(\frac{y}{t}\right)^2, \quad 1 \leq t \leq 1.2, \quad y(1) = 1, \quad \text{with } h = 0.1.$$

**SECTION C: Answer any 2 questions. Each carries ten marks.**

24. Use the Bisection method to find solution, accurate to within  $10^{-5}$  for  $3x - e^x = 0$  for  $1 \leq x \leq 2$ .

25. Use appropriate Lagrange interpolating polynomials of degrees one, two, and three to approximate

$$f(0.9), \text{ if } f(0.6) = -0.17694460, f(0.7) = 0.01375227, f(0.8) = 0.22363362, f(1.0) = 0.65809197.$$

Use the error formula to find a bound for the error and compare the bound to the actual error, Given  $f(x) = \sin(e^x - 2)$ .

26. Given the function  $f$  at the following values,

$x$	1.8	2.0	2.2	2.4	2.6
$f(x)$	3.12014	4.42569	6.04241	8.03014	10.46675

approximate  $\int_{1.8}^{2.6} f(x) dx$  using any four suitable quadrature formulas.

27. Find by Euler method the value of  $y(2)$ , given

$$y' = -(y + 1)(y + 3), \quad y(0) = -2, \text{ with } h = 0.2.$$

(2 x 10 = 20 Marks)