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3 (Sem-4/CBCS) MAT HC 2

2022

MATHEMATICS

(Honours)

Paper: MAT-HC-4026

(Numerical Methods)

Full Marks: 60

Time: Three hours

The figures in the margin indicate full marks for the questions.

- 1. Answer any seven questions: 1×7=7
 - (a) What do you mean by an algorithm?
 - (b) What is the underlying theorem of bisection method?
 - (c) Write the iterative formula of secant method for solving an equation f(x) = 0.
 - (d) Consider the system of equations Ax = b. In which method, the matrix A can be decomposed into the product of two triangular matrices?

- (e) Name one iterative method for solving a system of linear equations.
- (f) Write the iterative formula of Newton-Raphson method to find the square root of 15.
- (g) What do you mean by interpolating polynomial?
- (h) Show that $\Delta = E 1$.
- (i) What do you mean by numerical differentiation?
- (j) Write the formula for second order central difference approximation to the first derivative.
- 2. Answer any four questions: 2×4=8
 - (a) Examine whether the fixed point iteration method is applicable for finding the root of the equation:

$$2x = \sin x + 5.$$

- (b) Define rate of convergence and order of convergence of a sequence.
- (c) Prove that $\mu = \left(1 + \frac{\delta^2}{4}\right)^{\frac{1}{2}}$ where μ and δ are average and central difference operators.

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(d) Verify that the following equation has a root on the interval (0,1):

$$f(x) = \ln(1+x) - \cos x = 0.$$

- (e) If $P_1(x) = a_0 + a_1x$ such that $P_1(x_0) = f_0$ and $P_1(x_1) = f_1$, then obtain an expression for $P_1(x)$ in terms of x_i 's and f_i 's (i = 0,1).
- (f) Show that $\delta = \nabla (1 \nabla)^{-\frac{1}{2}}$.
- (g) What do you mean by degree of precision of a quadrature rule? If a quadrature rule $I_n(f)$ integrates $1, x, x^2$ and x^3 exactly, but fails to integrate x^4 exactly, then what will be the degree of precision of $I_n(f)$?
- (h) Mention briefly about the use of Euler's method.
- 3. Answer **any three** questions: 5×3=15
 - (a) Give a brief sketch of the method of false position.
 - (b) Give the geometrical interpretation of Newton-Raphson method.

- (c) Construct an algorithm for the secant method.
- (d) Show that an LU decomposition is unique up to scaling by a diagonal matrix.
- (e) Discuss about the advantages and disadvantages of Lagrange's form of interpolating polynomial.
- (f) Given f(2)=4, f(2.5)=5.5, find the linear interpolating polynomial using Lagrange's interpolation. Hence find an approximate value of f(2.2).
- (g) Derive the closed Newton-Cotes quadrature formula corresponding to n = 1. Why is this formula called trapezoidal rule?
- (h) Evaluate $\int_{0}^{1} tan^{-1} x dx$ using Simpson's $\frac{1}{3}$ rd rule.
- 4. Answer any three questions: 10×3=30
 - (a) Perform five iterations of the bisection method to obtain the smallest positive root of the equation:

$$f(x) = x^3 - 5x + 1 = 0.$$

(b) Apply Newton-Raphson method to determine a root of the equation:

$$f(x) = \cos x - xe^x = 0$$
.
Taking the initial approximation as $x_0 = 1$, perform five iterations.

(c) Form an LU decomposition of the following matrix:

$$A = \begin{pmatrix} 1 & 4 & 3 \\ 2 & 7 & 9 \\ 5 & 8 & -2 \end{pmatrix}$$

(d) Find the order of convergence of the iterative method $x_{n+1} = \frac{1}{2} \left(x_n + \frac{a}{x_n} \right)$ to compute an approximation to the square root of a positive real number a. To find the real root of $x^3 - x - 1 = 0$ near x = 1, which of the following iteration functions give convergent sequences?

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(i)
$$x = x^3 - 1$$

(ii)
$$x = \frac{x+1}{x^2}$$

(e) Construct the difference table for the sequence of values:

$$f(x) = (0, 0, 0, \varepsilon, 0, 0, 0).$$

where ε is an error. Also show that —

- (i) the error spreads and increases in magnitude as the order of differences is increased;
- (ii) the errors in each column have binomial coefficients.
- (f) Let $x_0 = -3$, $x_1 = 0$, $x_2 = e$ and $x_3 = \Pi$. Determine formulas for the Lagrange's polynomials $L_{3,0}(x)$, $L_{3,1}(x)$, $L_{3,2}(x)$ and $L_{3,3}(x)$ associated with the given interpolating points.
- (g) For the function $f(x) = \ln x$, approximate f'(3) using
 - (i) first order forward difference, and
 - (ii) first order backward difference approximation formulas.

[Starting with step size h = 1, reduce it by $\frac{1}{10}$ in each step until convergence.] 5+5=10

(h) Solve the initial value problem:

$$\frac{dx}{dt} = 1 + \frac{x}{t}, \ 1 \le t \le 2.5$$

$$x(1)=1,$$

using Euler's method with step size h=0.5 and find an approximate value of x(2.5).