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Total Number of Pages : 02

M.Tech.
P2PRCC142nd Semester Back Examination 2017-18

ADVANCED NUMERICAL METHODS

BRANCH : ELECTRI & ELECTRO ENGG (POWER SYSTEM ENGG),
ELECTRICAL ENGG., ELECTRICAL POWER SYSTEM, GEOTECHNICAL ENGG,
POWER SYSTEM ENGG, POWER SYSTEMS, SOIL MECHANICS,
SOIL MECHANICS & FOUNDATION ENGG, STRUCTURAL & FOUNDATION ENGG,
STRUCTURAL ENGG, TRANSPORTATION ENGG, WATER RESOURCE ENGG,
WATER RESOURCE ENGG AND MANAGEMENT

Time : 3 Hours

Max Marks : 100

Q.CODE : C1085

Answer Question No.1 which is compulsory and any four from the rest.

The figures in the right hand margin indicate marks.

Answer all parts of a question at a place.

Q1 Answer the following questions: *Short answer type:* (2 x 10)

- What are the basic sources of errors and how it is propagated?
- What is meant by implicit Runge-Kutta method?
- Discuss the geometrical interpretation of Euler's method and its characteristics.
- What are the differences between Newtonian quadrature method and Gaussian quadrature method?
- Find a piecewise linear interpolating polynomial of the following data

x	1	2	4	8
y	3	7	21	73

- What is a harmonic equation?
- Describe the working principle of predictor-corrector method in the context of iterative method.
- Using quadratic interpolation find the derivative $f'(2.0)$ using the following data:

x	2.0	2.2	2.6
$f(x)$	0.69315	0.78846	0.95551

- Explain inverse power method.
- Write the stability condition of implicit method to solve wave equation.

Q2 a) Use the data points (0, 1), (1, e), (2, e²) and (3, e³) to form a natural spline that approximates $f(x) = e^x$. (10)

b) Find the Lagrange polynomial for $f(x) = \frac{1}{x}$ on [2,4] using the nodes 2, 2.75 and 4. Also determine the error form for this polynomials and maximum error when the polynomial is used to approximate $f(x)$ for $x \in [2, 4]$. (10)

Q3 a) Evaluate the integral $I = \int_1^3 (x^6 - x^2 \sin(2x)) dx$ using Gauss quadrature method with $n = 3$. **(10)**

b) Evaluate the multiple integral $\int_{x=0}^{x=1} \int_{y=0}^{y=x^2+x} xy dx dy$ with variable limits. **(10)**

Q4 a) Find $H_5(x)$, the Hermite polynomial that agrees with the data **(10)**

x	$f(x) = e^x$
0	1.0000000
1	2.7182818
2	7.3890561

to find an approximation of $H_5(0.25)$.

b) Solve the boundary value problem $u'' = u + x$, $u(0) = 0$, $u(1) = 0$ with $h = \frac{1}{4}$ by using the Second order method. **(10)**

Q5 a) Find the largest Eigen value of the matrix $\begin{bmatrix} 1 & 3 & -1 \\ 3 & 2 & 4 \\ -1 & 4 & 10 \end{bmatrix}$. Perform three iterations. **(10)**

b) Find the Eigen values using QR method for the matrix **(10)**

$\begin{bmatrix} -2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$. Perform three iterations.

Q6 a) Using finite difference method, solve the following boundary value problem: $y'' = xy' - y - x^2$ subject to $y(0) = -2$ and $y(1) = 1$ with $h = 0.25$. **(10)**

b) Solve the boundary value problem $\frac{d^2 y}{dx^2} = \frac{2}{1+x} y^2$ subject to $y(0) = 1$ and $y(1) = 0.5$ (assume $h = 0.25$). **(10)**

Q7 a) Using implicit Crank-Nicolson method solve the heat equation $u_t - u_{xx} = 0$ subject to the initial conditions $u(x, 0) = 0$ and boundary conditions: $u(0, t) = 0$ and $u(1, t) = t$, where $0 \leq x \leq 1$ and $t > 0$. (Use $h = \frac{1}{2}$ and $k = \frac{1}{8}$). **(10)**

b) Solve the equation $16u_{xx} = u_{tt}$ given that $u(0, t) = 0$ and $u(5, t) = 0$, $u(x, 0) = x^2(x - 5)$ and $u_t(x, 0) = 0$ by taking $h = 1$ and upto 5 times steps. **(10)**