Tribhuvan University
Institute of Science and Technology
2066
*
Bachelor Level/ Second Year/ Third Semester/ Science
Full Marks: 60
Computer Science and Information Technology (CSc. 204)
Pass Marks: 24
(Numerical Method)
Time: 3 hours

Candidates are required to give their answers in their own words as far as practicable.
The figures in the margin indicate full marks.

## Attempt all questions:

1. Define the fixed-point iteration method. Given the function $f(x)=x^{2}-2 x-3=0$, rearrange the function in such a way that the iteration method converses to its roots.
$(2+3+3)$
2. What do you mean by interpolation problem? Define divided difference table and construct the table from the following data set.

| $\mathrm{X}_{\mathrm{i}}$ | 3.2 | 2.7 | 1.0 | 4.8 | 5.6 |
| :--- | :--- | :--- | :--- | :--- | :--- |
| $\mathrm{~F}_{\mathrm{i}}$ | 22.0 | 17.8 | 14.2 | 38.3 | 51.7 |

OR
Find the least squares line that fits the following data.

| X | 1 | 2 | 3 | 4 | 5 | 6 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Y | 5.04 | 8.12 | 10.64 | 13.18 | 16.20 | 20.04 |

What do you mean by linear least square approximation?
3. Derive the composite formula for the trapezoidal rule with its geometrical figure. Evaluate $I=\int_{0}^{1} e^{-x^{2}} d x$ using this rule with $\mathrm{n}=5$, upto 6 decimal places.
4. Solve the following system of algebraic linear equations using Jacobi or Gauss-Seidel iterative

$$
\begin{gathered}
6 x_{1}-2 x_{2}+x_{3}=11 \\
-2 x_{1}+7 x_{2}+2 x_{3}=5 \\
x_{1}+2 x_{2}-5 x_{3}=-1
\end{gathered}
$$

5. Write an algorithm and computer program to fit a curve $y=a x^{2}+b x+c$ for given sets of $\left(\mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}, \mathrm{g} .0=1, \ldots, \mathrm{x}\right)$ values by least square method.
6. Derive a difference equation to represent a Poison's equation. Solve the Poison's equation $\nabla^{2} f=2 x^{2} y^{2}$ over the domain $0 \leq x \leq 3,0 \leq y \leq 3$ with $f=0$ on the boundary and $\mathrm{h}=1$.
7. Define ordinary differential equation of the first order. What do you mean by initial value problem? Find by Taylor's series method, the values of $y$ at $x=0.1$ and $x=0.2$ to find places of decimal form

$$
\begin{equation*}
\frac{d y}{d x}=x^{2} y-1, \text { when } y(0)=1 \tag{2+6}
\end{equation*}
$$

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## Attempt all questions:

1. Discuss methods of Half Interval and Newton's for solving the nonlinear equation $f(x)=0$. Illustrate the methods by figure and compare them stating their advantages and disadvantages.
2. Derive the equation for Lagrange's interpolating polynomial and find the value of $f(x)$ at $x=1$ for the following:

| X | -1 | -2 | 2 | 4 |
| :--- | :--- | :--- | :--- | :--- |
| $\mathrm{~F}(\mathrm{x})$ | -1 | -9 | 11 | 69 |

3. Write Newton-cotes integration formulas in basic form for $\mathrm{x}=1,2,3$ and give their composite rules. Evaluate $I=\int_{.2}^{1.5} e^{-x^{2}} d x$ using the Gaussian integration three point formula.
4. Solve the following algebraic system of linear equations by Gauss-Jordan algorithm.

$$
\left[\begin{array}{cccc}
0 & 2 & 0 & 1 \\
2 & 2 & 3 & 2 \\
4 & -3 & 0 & 1 \\
6 & 1 & -6 & -5
\end{array}\right]\left[\begin{array}{l}
x_{1} \\
x_{2} \\
x_{3} \\
x_{4}
\end{array}\right]=\left[\begin{array}{c}
0 \\
-2 \\
-7 \\
6
\end{array}\right]
$$

5. Write an algorithm and program to solve system of linear equations using Gauss-Seidel iterative method. (4+8)
6. Explain the Picard's proves of successive approximation. Obtain a solution upto the fifth approximation of the equation

$$
\begin{equation*}
\frac{d y}{d x}=y+x \text { such that } \mathrm{y}=1 \text { when } \mathrm{x}=0 \tag{2+6}
\end{equation*}
$$

using Picard's process of successive approximations .
7. Define a difference equation to represent a Laplace's equation. Solve the following Laplace equation $\frac{\partial^{2} u}{\partial x^{2}}+\frac{\partial^{2} u}{\partial y^{2}}=0$ within $0 \leq x \leq 3,0 \leq y \leq 3$

For the rectangular plate given as:


## OR

Derive a difference equation to represent a Poison's equation. Solve the Poison's equation $\nabla^{2} f=2 x^{2} y^{2}$
Over the domain $0 \leq x \leq 3,0 \leq y \leq 3$ with $f=0$ on the boundary and $\mathrm{h}=1$.

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## Attempt all questions:

1. Define the types of errors in numerical calculations. Derive the formula for secant method and illustrate the method by figure.
(4+4)
2. Define the linear least squares approximations. Give the data set $\left(\mathrm{x}_{\mathrm{i}}, \mathrm{y}_{\mathrm{i}}\right)$ as $(20.5,765),(32.7,826),(51.0,873),(73.2$, $942),(95.7,1032)$ find the linear least square to fit given data.
3. Evaluate $I=\int_{0}^{1} e^{-x^{2}} d x$ using trapezoidal rule with $\mathrm{n}=10$. Also evaluate the same integral using Grossion 3 point formula and compare the result.
4. Solve the following system of linear equations using Gauss-elimination method (use partial pivoting if necessary);

$$
\begin{align*}
& \quad 2 x_{2}+x_{4}=0 \\
& 2 x_{1}+2 x_{2}+3 x_{3}+2 x_{4}=-2 \\
& 4 x_{1}-3 x_{2}+x_{4}=-7 \\
& 6 x_{1}+x_{2}-6 x_{3}-5 x_{4}=6 \tag{8}
\end{align*}
$$

## OR

What do you mean by eigen -value eigen- vector problems? Find the largest eigen value correct to two significant digits and corresponding eigen vectors of the following matrix using power method.

$$
A=\left[\begin{array}{lll}
2 & 4 & 1  \tag{2+6}\\
0 & 1 & 3 \\
1 & 0 & 3
\end{array}\right]
$$

5. Write an algorithm and program to solve system of linear equations using Gauss- Jordan method.
6. Apply Runge-Kutta method of second order and fourth order to find an approximate value of $y$ when $x=0.2$ given that

$$
\begin{equation*}
\frac{\partial y}{\partial x}=x+y \text { and } y(0)=1 \tag{8}
\end{equation*}
$$

7. How can you solve Laplace's equation? Explain. The steady-state two dimensional heat flow in a metal plate is defined by $\quad \frac{\partial^{2} T}{\partial x^{2}}+\frac{\partial^{2} T}{\partial y^{2}}=0$.
A steel plate of size $30 \times 30 \mathrm{~cm}$ is given. Two adjacent sides are placed at $100^{\circ} \mathrm{C}$ and other side held at $0^{\circ} \mathrm{C}$. Find the temperature at interior points, assuming the grid size of $10 \times 10 \mathrm{~cm}$.

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## Attempt all questions:

1. Derive the formula to solve nonlinear equation using secant method. Using your formula estimate a real root of following nonlinear equation using secant method correct up to two decimal places $x^{2}+\ln x=3$.
2. Estimate $f(3)$ from the following data using Cubic Spline interpolation.

| x | 1 | 2.5 | 4 | 5.7 |
| :--- | :--- | :--- | :--- | :--- |
| $f(x)$ | -2.0 | 4.2 | 14.4 | 31.2 |

OR
Find the best fitting quadratic polynomial from following data using least square approximation.

| x | -2 | -1.2 | 0 | 1 | 1.2 | 2.5 | 3 | 4.5 | 6.3 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $f(x)$ | 10.39 | 2.96 | -2.0 | -2.63 | -2.46 | 0.83 | 3.1 | 12.8 | 30.4 |

3. a) For the function $f(x)=e^{x} \sqrt{\sin x+\ln x}$ estimate $f^{\prime}(6.3)$ and $f^{\prime \prime}(6.3) \quad$ [take $\left.\mathrm{h}=0.01\right]$
b) Evaluate $\int_{1}^{2}\left(\ln x+x^{2} \sin x\right) d x$ using Gaussian integration 3 point formula.
4. Solve the following set of equation using Gauss elimination or Gauss Jordan method

$$
\begin{aligned}
& 3 x_{1}+5 x_{2}-3 x_{3}+x_{4}=16 \\
& 2 x_{1}+x_{2}+x_{3}+4 x_{4}=9 \\
& 3 x_{1}-4 x_{2}-x_{4}=1 \\
& 2 x_{1}+x_{2}-3 x_{3}+9 x_{4}=5
\end{aligned}
$$

5. How can you solve higher order differential equation? Explain. Solve the following differential within $0 \leq x \leq 1$ using Heun's method.
$\frac{d^{2} y}{d x^{2}}+3 \frac{d y}{d x}+2 x y=1$ with $\mathrm{y}(0)=1$ and $\mathrm{y}^{\prime}(0)=1($ take $\mathrm{h}=0.5)$
6. a) How can you obtain numerical solution of a partial differential equation? Explain.
b) The steady-state two-dimensional heat-flow in a metal plate is defined by $\frac{\partial^{2} T}{\partial x^{2}}+\frac{\partial^{2} T}{\partial y^{2}}=0$. Given the boundary conditions as shown in figure below, find the temperature at interior points $T_{1}, T_{2}, T_{3}$ and $T_{4}$.

7. Write an algorithm and C-program code to solve non-linear equation using Newton's method. Your program should read an initial guess from keyboard and display the followings if the solution is obtained:

- Estimated root of the equation
- Functional value at calculated root
- Required number of iterations

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## Attempt all questions:

1. What is bracketing and non-bracketing method? Explain with the help of example. Estimate a real root of following nonlinear equation using bisection method correct up to two significant figures

$$
\begin{equation*}
x^{2} \sin x+e^{-x}=3 \tag{3+5}
\end{equation*}
$$

2. Define interpolation. Find the functional value at $x=3.6$ from the following data using forward difference table.

| x | 2 | 2.5 | 3 | 3.5 | 4 | 4.5 |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $f(x)$ | 1.43 | 1.03 | 0.76 | 0.6 | 0.48 | 0.39 |

3. Derive Simpson's $1 / 3$ rule to evaluate numerical integration. Using this formula evaluate $\int_{0.2}^{1.2}\left(x^{2}+\ln x-\sin x\right) d x .[$ Take $\mathrm{h}=0.1]$
4. What is pivoting? Why is it necessary? Explain. Solve the following set of equations using Gauss elimination or Gauss Seidel method.

$$
\begin{array}{r}
\mathrm{x}_{1}+10 \mathrm{x}_{2}+\mathrm{x}_{3}=24 \\
10 \mathrm{x}_{1}+\mathrm{x}_{2}+\mathrm{x}_{3}=15 \\
\mathrm{x}_{1}+\mathrm{x}_{2}+10 \mathrm{x}_{3}=33 \tag{3+5}
\end{array}
$$

5. Compare Euler's method with Heun's method for solving differential equation. Obtain $y(1.5)$ from given differential equation using Runge-Kutta $4^{\text {th }}$ order method.
$\frac{d y}{d x}+2 x^{2} y=1$ with $y(1)=0($ take $\mathrm{h}=0.25)$
Solve the following boundary value problem using shooting method.
$\frac{d^{2} y}{d x^{2}}-2 x^{2} y=1$, with $\mathrm{y}(0)=1$ and $\mathrm{y}(1)=1[$ Take $\mathrm{h}=0.5]$.
6. Solve the equation $\frac{\partial^{2} f}{\partial x^{2}}+\frac{\partial^{2} f}{\partial y^{2}}=3 x^{2} y$ over the square domain $0 \leq x \leq 1.5$ and $0 \leq y \leq 1.5$ with $f=0$ on the boundary [Take $\mathrm{h}=0.5$ ].
7. Write an algorithm and C-program to approximate the functional value at any given $x$ from given $n$ no. of data using Lagrange's interpolation.

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Time: 3 hours

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## Attempt all questions:

1. How is the bisection method convergent to a root of an equation? Apply the bisection method to find a root of the equation

$$
\begin{equation*}
x \tan x-1=0 \tag{3+5}
\end{equation*}
$$

2. Define interpolation. Find the Lagrange interpolation polynomial to fit the following data. Estimate the value

| i | 0 | 1 | 2 | 3 |
| :--- | :--- | :--- | :--- | :--- |
| $\mathrm{x}_{\mathrm{i}}$ | 0 | 1 | 2 | 3 |
| $e^{x_{i}}$ | 0 | 1.7183 | 6.3891 | 19.0855 |

3. Derive Simpson's $1 / 3$ rule to evaluate numerical integration. Using this formula evaluate $\int_{0}^{2}\left(e^{x^{2}}-1\right) d x$ with $\mathrm{n}=8$.
4. What do you mean by ill-conditioned systems? Solve the following system using Dolittle LU decomposition method.

$$
\begin{gather*}
3 x_{1}+2 x_{2}+x_{3}=24 \\
2 x_{1}+3 x_{2}+2 x_{3}=14 \\
x_{1}+2 x_{2}+3 x_{3}=14 \tag{2+6}
\end{gather*}
$$

5. Solve the following boundary value problem using shooting method.
$\frac{d^{2} y}{d x^{2}}-2 x^{2} y=1$, with $y(0)=1$ and $y(1)=1$ [Take $\mathrm{h}=0.5$ ].
6. Write the finite difference formula for solving Poisson's equation. Hence solve the Poisson's equation

$$
\begin{equation*}
\nabla^{2} f=2 x^{2} y^{2} \tag{1+7}
\end{equation*}
$$

over the domain $0 \leq x \leq 3$ and $0 \leq y \leq 3$ with $f=0$ on the boundary and $\mathrm{h}=1$.
7. Write an algorithm and a C-program for the fixed point iteration method to find the roots of non-linear equation. (4+8)

OR
Write an algorithm and a C-program for the Lagrange's interpolation to approximate the functional value at any given x from given n data.

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## Attempt all questions:

1. What are the sources of errors? Discuss various types of errors. Find the roots of the equation $x^{2}+5.6 x-10=0$ by trial and error method up to 4 significant digits. $\quad(1+3+4)$
2. Describe Newton's method and its convergence. Find the root of equation $f(x)=e^{x}-4 x^{2}=0$ using Newton method up to 5 decimal places.
3. What do you mean by interpolation and approximation? Use Lagrange interpolation to estimate the value of $f(0.6)$ from the following table of values.

| x | 0.4 | 0.5 | 0.7 | 0.8 |
| :---: | :---: | :---: | :---: | :---: |
| $\mathrm{f}(\mathrm{x})$ | -0.916 | -0.693 | -0.357 | -0.223 |

4. Using Newton's divided difference interpolating polynomial estimate the value of $f(x)$ at $x=2.25$ for the function defined as

| x | 0.5 | 0.2 | 1.4 | 2.2 | 3.0 |
| :---: | :---: | :---: | :---: | :---: | :---: |
| $\mathrm{f}(\mathrm{x})$ | -10.25 | -3.768 | 5.976 | 28.972 | 79.0 |

5. Write algorithm for Gauss- Seidel method for solving the system of linear equations. Also solve the following system of linear equations using that method.

$$
\begin{align*}
& 10 x_{1}+x_{2}+x_{3}=12  \tag{4+4}\\
& x_{1}+10 x_{2}-x_{3}=10 \\
& x_{1}-2 x_{2}+10 x_{3}=9
\end{align*}
$$

6. What do you understand by the partial differential equation? Illustrate it with practical example and derive difference equation.

## OR

Find the solution of following differential equations using Taylor series method.
$y^{\prime}=\left(x^{3}+x y^{2}\right) e^{(-x)}, \mathrm{y}(0)=1$, to find y at $\mathrm{x}=0.1,0.2,0.3$.
7. Write an algorithm and program for computer to obtain the solution of differential equation using Runge-Kutta Method.
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