

SUDHARSAN COLLEGE OF ARTS AND SCIENCE

Perumanadu, Pudukottai-622 104.

ADVANCED NUMERICAL ANALYSIS

Class : II M.Sc Mathematics

Sub Code: P16MA43

Time : 3 Hours

Marks : 75

Part – A

(10x2=20)

Answer ALL questions.

1. Define the order of iterative method.
2. Define the multipoint iteration function.
3. Determine the Euclidean & the maximum absolute row sum norms of the matrix.
4. Define residual vector.
5. Describe the Piece wise cubic interpolation.
6. Define Spline function.
7. Find the error of non – uniform nodal points.
8. Define linear interpolation.
9. Define increment function.
10. Define Discretization error (or) Local truncation error.

Part – B

(5x5=25)

Answer ALL questions.

11. (a) Explain Newton – Raphson method & Find its rate of convergence.
(Or)
(b) Perform one iteration of the Bairstow method to extract a quadratic factor $x^2 + px + q$ the polynomial $x^4 + x^3 + 2x^2 + x + 1 = 0$.

12. (a) Determine the condition number of the matrix

$$\begin{bmatrix} 1 & 4 & 9 \\ 4 & 9 & 16 \\ 9 & 16 & 25 \end{bmatrix}.$$

(or)

- (b) Solve the System of equation

$$2x_1 - x_2 + 0x_3 = 7$$

$$-x_1 + 2x_2 - x_3 = 1$$

$$0x_1 - x_2 + 2x_3 = 1$$

Using the Gauss Seidal method & its error format. Take the initial approximation $x^{(0)} = 0$ & Perform 3 iterations.

13. (a) Obtain the Piecewise linear interpolating polynomials for the function $f(x)$ defined by the data. Hence estimate the value of $f(3)$ & $f(7)$.

x	1	2	4	8
F(x)	3	7	21	73

(Or)

- (b) Obtain the Piecewise quadratic interpolating polynomials for the function $f(x)$ defined by the data. Hence the approximate value of $f(-2.5)$ & $f(6.5)$.

x	-3	-2	-1	1	3	6	7
F(x)	369	222	171	165	207	990	1779

14. (a) Find the Jacobian matrix for the System of equation

$$f_1(x, y) = x^2 + y^2 - x = 0$$

$$f_2(x, y) = x^2 - y^2 - y = 0 \text{ .at the point } (1,1).$$

(Or)

(b) Find the approximate value of $I = \int_0^1 \frac{\sin x}{x} dx$. Using (i) mid – point rule & (ii) two – point open type rule.

15. (a) Given the initial value problem $u' = t^2 + u^2$, $u(0) = 0$ determine the first 3 non zero terms the Taylor Series for $u(t)$ & hence obtain the value for $u(1)$. Also determined when the error in $u(t)$ obtained from the first two non zero terms is to be less 10^{-6} after rounding.

(Or)

(b) Given the initial value problem $u' = -2tu^2$, $u(0) = 1$, estimate $u(0.4)$ using (i) modified Euler – cauchy method & (ii) Hence methods $h = 0.2$. compare the results with the exact solution $u(t) = \frac{1}{(1+t^2)}$.

Part – C

(3x10=30)

Answer Any THREE questions only.

16. Find all the roots of the polynomial $x^4 - x^3 + 3x^2 + x - 4 = 0$.

17. Using the following data

x	-3	-2	-1	1	3	6	7
F(x)	369	222	171	165	207	990	1779

Obtain the approximate value of $f(-2.5)$ & $f(6.5)$. Using the piecewise cubic interpolation.

18. Solve the System of equation

$$\begin{aligned}4x_1 + x_2 + x_3 &= 2 \\x_1 + 5x_2 + 2x_3 &= -6 \\x_1 + 2x_2 + 3x_3 &= -4\end{aligned}$$

19. Explain Newton – Cote methods. Trapezoidal rule simpson's rule.

20. Solve the initial value problem $u' = -2tu^2$, $u(0) = 1$ with $h = 0.2$ on the interval $[0, 0.4]$ use the 2nd order implicit Runge – Kutta method.

***** ALL THE BEST *****