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Total Number of Pages : 02

B.Tech
FESM6302

6th Semester Back Examination 2018-19
ADVANCED NUMERICAL METHODS

BRANCH : CHEM

Time : 3 Hours

Max Marks : 70

Q.CODE : F670

Answer Question No.1 which is compulsory and any FIVE from the rest.
The figures in the right hand margin indicate marks.

Q1 Answer the following questions : (2 x 10)

- State the guidelines for the choice of interpolation.
- What are the types of Cubic spline? Explain.
- Describe Richardson Extrapolation in derivative computation.
- State three-point formula for numerical differentiation .How is it different from the two-point formula?
- State the difference between numerical integration and analytic integration.
- What is meant by multi - step method in the context of ordinary differential equation?
- Write a short note on predictor-corrector method
- Determine the eigenvalue of A^{-1} when λ is an eigen value of the matrix A .
- Explain inverse power method.
- State the condition for hyperbolic partial differential equation with some popular hyperbolic partial differential equations.

Q2 a) Design the Cubic spline approximation for the function defined by the data : (5)

$$\begin{array}{cccc} x: & 0 & 1 & 2 & 3 \\ f(x): & 1 & 2 & 33 & 244 \end{array}$$

with $f''(0) = 0, f''(3) = 0$. Hence find an estimate of $f(2.5)$.

b) Justify that Hermite interpolating polynomial is unique. (5)

Q3 a) Find the polynomial and the bound for the error in case of linear interpolation if $f(x) = e^x$ and with nodes 0 and 0.2 . (5)

b) Find the approximate values of $f(0.8)$ and $f''(0.8)$ using quadratic interpolation given the following datas: (5)

x	0.4	0.6	0.8
$f(x)$	0.0256	0.1296	0.4096

Q4 a) Evaluate approximately the integral (5)

$$I = \int_{-1}^1 e^{-x^2} \cos x \, dx$$

using Gauss-Legendre three point integration rule.

b) Find the approximate value of the integral (5)

$I = \int_0^1 \frac{dx}{1+x}$ correct unto 3 decimal places by using Romberg integration.

Q5 a) Use the Runge-Kutta method of order four with $h=0.2$, and $t_i = 0.2i$ to obtain approximation to the solution of the initial value problem **(5)**

$$y' = y - t^2 + 1, \quad 0 \leq t \leq 2, \quad y(0) = 0.5. \text{ Perform two steps.}$$

b) Find the largest eigenvalue in modulus and the corresponding eigen vector of the matrix **(5)**

$$A = \begin{bmatrix} -15 & 4 & 3 \\ 10 & -12 & 6 \\ 20 & -4 & 2 \end{bmatrix}$$

using Power method.

Q6 Describe Adam's-Bashforth method. Using Adams-Bashforth fourth-order method determine $y(4.4)$ given that **(10)**

$5xy' = 2 - y^2, y(4) = 1$ with $h = 0.1$. Obtain the starting values from Euler's method.

Q7 Find the approximate solution to the following parabolic partial differential equation by Forward difference method. **(10)**

$$u_t - u_{xx} = 0 \quad 0 < x < 1, \quad 0 \leq t$$

with boundary conditions $u(0, t) = u(1, t) = 0, \quad 0 < t$

and initial conditions $u(x, 0) = \sin(\pi x), \quad 0 \leq x \leq 1.$

Use $h = 0.1$ and $k = 0.01$.

Q8 Write short answer on any TWO : **(5 x 2)**

- Richardson extrapolation in derivative computation.
- Romberg algorithm for numerical integration.
- Shifted power method for computing eigenvalue and eigenvector of a matrix.