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(Knowledge for Development)

KIBABII UNIVERSITY

UNIVERSITY EXAMINATIONS

2020/2021 ACADEMIC YEAR

FOURTH YEAR FIRST SEMESTER

SPECIAL/SUPPLIMENTARY EXAMINATION

FOR THE DEGREE OF BACHELOR OF EDUCATION AND

BACHELOR OF SCIENCE

COURSE CODE: MAT 427

COURSE TITLE: NUMERICAL ANALYSIS III

DATE: 11/01/2022

TIME: 8:00 AM - 10:00 AM

INSTRUCTIONS TO CANDIDATES

Answer Question One and Any other TWO Questions

TIME: 2 Hours

QUESTION ONE (COMPULSORY)

(a) Solve the initial value problem

$$\dot{u} = -2tu^2, \quad u(0) = 1,$$

Using

- i. Forward Euler Method
- ii. Midpoint Euler Method

(5marks)

(5marks)

With $h = 0.2$ over the interval $[0,1]$

(b) Given the Boundary Value Problem $y'' + 2y = 0$; $y(0) = 1$, $y(\pi) = 0$.

Solve

(8 marks)

(c) Evaluate the intergral $I = \int_0^1 \frac{dx}{1+x}$ using the Gauss-legendre two -point and three-point formulae.

(8marks)

(d) Evaluate the integral using series expansion method

(4marks)

$$I = \int_0^1 \frac{e^x}{\sqrt{x}} dx$$

QUESTION TWO

(a) Solve the initial value problem $\dot{u} = 2tu^2$, $u(0) = 1$ with $h = 0.2$ over the integral $[0,1]$. Use the forth order classical Runge -Kutta method. (20marks)

QUESTION THREE

(a) Solve $u_{xx} + u_{yy} = 0$ for the following square mesh with boundary conditions as shown in the figure below and their corresponding u_n^1 (10marks)

| | | | | |
|---|-------|-------|-------|------|
| 0 | 11.1 | 17 | 19.7 | 18.6 |
| 0 | u_1 | u_2 | u_3 | 21.9 |
| 0 | u_4 | u_5 | u_6 | 21 |
| 0 | u_7 | u_8 | u_9 | 17 |
| 0 | 8.7 | 12.1 | 12.8 | 9 |

- (b) Given the Initial Value Problem $u' = t^2 + u^2$, $u(0) = 0$. Determine the first 3 non-zero terms in the Taylor series for $u(t)$ and hence get the value of $u(1)$. Also determine when the error in $u(t)$ obtained from the first two non-zero terms is to be less than 10^{-6} after rounding off. (10mks)

QUESTION FOUR

Evaluate $I = \int_1^2 \int_1^2 \frac{dx dy}{x+y}$

Using trapezoidal rule with

i. $h = k = 0.5$

(10marks)

ii. $h = k = 0.25$

(10marks)

and modify the results using Romberg formulae

QUESTION FIVE

Solve the heat equation

$$\frac{\partial u}{\partial t} = \frac{\partial^2 u}{\partial x^2} \quad \text{subject to the initial and boundary conditions}$$

$$u(x, 0) = e^{-x^2 t} \sin \pi x, \quad 0 \leq x \leq 1$$

$$u(0, t) = u(1, t) = 0$$

Using the following methods

(i) The Schmidt method

(6marks)

(ii) The laasonen method

(7marks)

(iii) The Crank-Nicklson method

(7marks)