



(Knowledge for Development)

KIBABII UNIVERSITY

UNIVERSITY EXAMINATIONS

2021/2022 ACADEMIC YEAR

FOURTH YEAR FIRST SEMESTER

SPECIAL/SUPPLEMENTARY EXAMINATION

FOR THE DEGREE OF BACHELOR OF EDUCATION AND

BACHELOR OF SCIENCE (MATHEMATICS)

COURSE CODE: MAT427/MAA415/MAA418

**COURSE TITLE: NUMERICAL ANALYSIS III/NUMERICAL
METHODS**

DATE: 15/11/2022

TIME: 8 AM- 10 AM

INSTRUCTIONS TO CANDIDATES

Answer Question One and Any other TWO Questions

TIME: 2 Hours

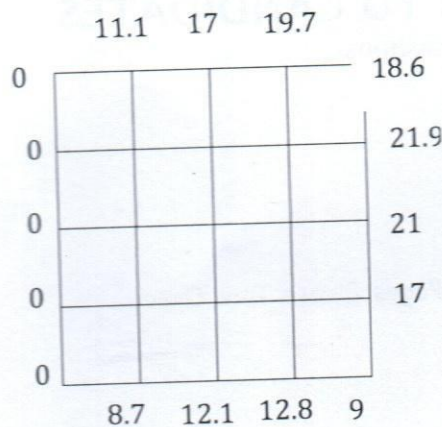
This Paper Consists of 3 Printed Pages. Please Turn Over.

QUESTION ONE (30 MARKS)

- a. Evaluate the solution of the differential equation $\frac{dy}{dx} = y^2 + 1$ by taking four terms of the Maclaurin series for $x = 0, 0.2, 0.4$ & 0.6 , given $y(0) = 0$. (5 marks)
- b. Solve $\frac{dy}{dx} = x + y$ given $y(1) = 0$ and obtain $y(1.1), y(1.2)$ by Taylor series method. (5marks)
- c. Solve numerically $y' = y + e^x, y(0)=0$ for $x = 0.2, 0.4$ using improved Euler method. (5 marks)
- d. Classify the following differential equations as Parabolic, Elliptic or Hyperbolic type. (2marks)
- i. $u_{xx} + 2u_{xy} + u_{yy} = 0$
- ii. $xf_{xx} + yf_{yy} = 0, x > 0, y > 0$ (2marks)
- e. Solve $u_{xx} - 2u_t = 0$ given $u(0, t) = 0, u(4, 0) = 0, u(x, 0) = x(4 - x)$. Assuming $h=1$, find the values u up to $t=5$. (5marks)
- f. Using the Crank-Nicolson Scheme, solve $u_{xx} = 16u_t, 0 < x < 1, t > 1$ given $u(x, 0) = 0, u(0, t) = 0, u(1, t) = 100t$.
Compute u for one step in t direction taking $h = \frac{1}{4}$. (6marks)

QUESTION TWO (20 MARKS)

Find by Liebmann's method the values at the interior lattice points of the square region of the Laplace Equation $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$, whose boundary values are as given in the figure below



QUESTION THREE (20 MARKS)

Solve $\nabla^2 u = -10(x^2 + y^2 + 10)$ over the square mesh with sides $x = 0, y = 0, x = 3, y = 3$ with $u = 0$ on the boundary and mesh length 1 unit by the following methods.

- i) Direct elimination. (10marks)
- ii) Gauss-Seidel method. (10marks)

QUESTION FOUR (20 MARKS)

Given the differential $\frac{dy}{dx} = \frac{y^2 - x^2}{y^2 + x^2}$ and that $y(0) = 1$ at $x = 0.2, 0.4$ solve using:-

- i) Second order Runge- Kutta method. (8marks)
- ii) Fourth order Runge -Kutta method. (12mks)

QUESTION FIVE (20 MARKS)

a) Solve numerically, $4u_{xx} = u_{tt}$ with the boundary conditions $u(0, t) = 0, u(4, t) = 0$ and the initial conditions $u_t(x, 0) = 0$ and $u(x, 0) = x(4 - x)$, taking $h = 1$. (10marks)

b) Evaluate the pivotal values of the following equations taking $h = 1$ and upto one half of the period of the oscillation $16u_{xx} = u_{tt}$

given $u(0, t) = u(5, t) = 0, u(x, 0) = x^2(5 - x)$ and $u_t(x, 0) = 0$ (10marks)