



*(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**

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### **INSTRUCTIONS TO CANDIDATES**

Answer Question One and Any other TWO Questions

TIME: 2 Hours

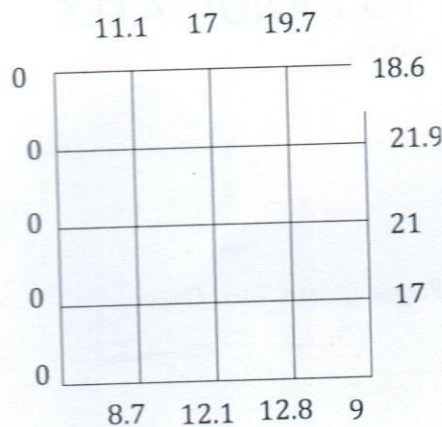
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**QUESTION ONE (30 MARKS)**

- 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)