

FACULTY OF APPLIED SCIENCES  
DEPARTMENT OF APPLIED MATHEMATICS  
SUPPLEMENTARY EXAM: ENGINEERING MATHEMATICS IV

JULY 2005

Time : 3 hours

Candidates should attempt ALL questions from Section A and ANY THREE questions from Section B.

SECTION A: Answer ALL questions in this section [40].

- A1. Construct the divided difference table for the data

x	0	1	2	4
f(x)	1	3	4	5

and use it to form the interpolating polynomial of degree 3.

[6]

- A2. Use Simpson's rule with  $n = 8$  to approximate the integral

$$\int_1^2 \cos\left(\frac{\pi x}{2}\right) dx.$$

[6]

- A3. If  $y$  is the displacement of a vibrating string of length  $L$  from its equilibrium position,  $y$  satisfies the following partial differential equation:

$$\frac{\partial^2 y}{\partial x^2} = c^2 \frac{\partial^2 y}{\partial t^2},$$

where  $0 < L$ ,  $t > 0$  and  $c$  is a constant. If both ends of the string are fixed and the initial conditions are  $y(x, 0) = 0$  and  $y(x, 0) = F(x)$ , obtain  $y$ .

[8]

- A4. Obtain the Euler approximation to the solution of the initial value problem

$$y' = 2y, \quad y(0) = 1$$

on the interval  $[0, 0.15]$ , using  $h = 0.05$ . Compare your results with the analytic solution. [6]

- A5. Use Lagrange interpolating formula inversely to obtain a root of the equation  $f(x) = 0$  to 3 decimal places given that

$$f(-2) = -31, \quad f(-1) = -5, \quad f(1) = 1, \quad f(2) = 11.$$

[6]

- A6. Determine  $A, B, C$  and  $D$  for a formula of the form

$$Af(-h) + Bf(0) + Cf(h) = hDf'(h) + \int_{-h}^h f(t)dt$$

that is exact for polynomials of as high a degree as possible.

Hence approximate the integral

$$I(f) = \int_{-1}^1 e^x dx.$$

[8]

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**SECTION B: Answer THREE questions in this section [60].**

- B7. (a) (i) Verify that when Newton-Raphson method is used to compute  $\sqrt{R}$ , the sequence of iterates is defined by

$$x_{n+1} = \frac{1}{2} \left( x_n + \frac{R}{x_n} \right).$$

- (ii) Show that if the sequence  $\{x_n\}$  is defined as above, then

$$x_{n+1}^2 - R = \left( \frac{x_n^2 - R}{2x_n} \right)^2.$$

[5,5]

- (b) Use the bisection method to find the root of

$$\ln \left( \frac{1+x}{1+x^2} \right) = 0$$

in the interval  $(0.99, 1.01)$ . What is the other root? [5]

- (c) Calculate an approximate value for  $4^{3/4}$  using three steps of the secant method with  $x_0 = 3$  and  $x_1 = 2$ . [5]

B8. (a) Solve the following initial value problem

$$y'(x) = 1 + xy^2, \quad y(0) = 1$$

- (i) by the Euler-Cauchy method;  
 (ii) by the Fourth Order Runge-Kutta method.

using  $h = 0.1$  to estimate  $x(0.2)$ . Compare the results.

[6,7]

(b) Derive the following rule for estimating the third derivative

$$f'''(x) \approx \frac{1}{2h^3} [f(x+2h) - 2f(x+h) + 2f(x-h) - f(x-2h)]$$

and determine the error term.

[7]

B9. (a) Write the boundary conditions for a vibrating string of length  $L$  for which

- (i) the ends  $x = 0$  and  $x = L$  are fixed,  
 (ii) the initial shape is given by  $f(x)$ ,  
 (iii) the initial velocity distribution is given by  $g(x)$ ,  
 (iv) the displacement at any point  $x$  at time  $t$  is bounded.

[4]

(b) Solve the boundary value problem

$$\frac{\partial u}{\partial x} = 4 \frac{\partial u}{\partial y}, \quad u(0, y) = 8e^{-3y}.$$

[6]

(c) Suppose that a unit square plate has three sides kept at temperature zero, while the fourth side is kept at temperature  $u_1$ , i.e.  $u(0, y) = u(1, y) = u(x, 0) = 0, u(x, 1) = u_1$ . Show that the steady-state temperature everywhere in the plate is given by

$$u(x, y) = \frac{2u_1}{\pi} \sum_{m=1}^{\infty} \frac{1 - \cos m\pi}{m \sinh m\pi} \sin m\pi x \sinh m\pi y.$$

[10]

- B10. (a) A trough of length  $L$  has a cross-section in the shape of a semi-circle of radius  $r$ . When filled with water to within a distance  $h$  of the top, the volume  $V$  of the water is given by

$$V = L[0.5\pi r^2 - r^2 \arcsin(h/r) - h(r^2 - h^2)^{\frac{1}{2}}].$$

Suppose  $L = 10$  metres,  $r = 1$  foot and  $V = 12.4$  cubic metres. Use the bisection method to find the depth of water in the trough to within 0.01 metres. [7]

- (b) For a system  $A\mathbf{x} = \mathbf{b}$ , the residual is given by  $\mathbf{r} = A\mathbf{e}$  where  $\mathbf{e}$  is the error in the computed solution  $\tilde{\mathbf{x}}$ . Show that the error bounds of the relative error,  $\frac{\|\mathbf{e}\|}{\|\tilde{\mathbf{x}}\|}$  in terms of the relative residual  $\frac{\|\mathbf{r}\|}{\|\mathbf{b}\|}$  and the condition number  $\kappa(A)$  are

$$\frac{1}{\kappa(A)} \cdot \frac{\|\mathbf{r}\|}{\|\mathbf{b}\|} \leq \frac{\|\mathbf{e}\|}{\|\tilde{\mathbf{x}}\|} \leq \kappa(A) \cdot \frac{\|\mathbf{r}\|}{\|\mathbf{b}\|}$$

given that  $\kappa(A) \geq 1$ . [6]

- (c) Use the following values to construct a cubic Lagrange polynomial approximation to  $f(1.09)$ .

$x$	1.00	1.05	1.10	1.15
$f(x)$	0.1924	0.2414	0.2933	0.3492

The function being approximated is  $f(x) = \log_{10} \tan x$ . Use this knowledge to find a bound for the error in the approximation. [7]

END OF QUESTION PAPER