Reg. No. :

Question Paper Code: 52184

M.E. DEGREE EXAMINATION, DECEMBER 2015

First Semester

$CAD \, / \, CAM$

15PMA124 - ADVANCED NUMERICAL METHODS

(Regulation 2015)

Duration: Three hours

Answer ALL Questions

PART A - $(5 \times 1 = 5 \text{ Marks})$

1. In calculating \sqrt{N} , the iterative formula is

(a)
$$x_{n+1} = \frac{1}{2} \left[x_n + \frac{N}{x_n} \right]$$

(b) $x_{n+1} = \frac{1}{4} \left[x_n + \frac{N}{x_n} \right]$
(c) $x_{n+1} = \frac{1}{2} \left[x_n + \frac{x_n}{N} \right]$
(d) $x_{n+1} = \frac{1}{2} \left[x_n + \frac{x_n}{N^2} \right]$

2. In second order R-K method, the value of y(0.1) given y' = -y, y(0) = 1 is

(a) 0.705 (b) 0.905 (c) 1.101 (d) 0.606

3. In solving $u_t = \alpha^2 u_{xx}$, by Crank-Nicholson scheme, we take $\frac{(\Delta x)^2}{\alpha^2 k}$ as (a) 2 (b) 3 (c) 1 (d) 4

4. Classify the equation $u_{xx} + 2u_{xy} + 4u_{yy} = 0$

(a) parabolic (b) cycloidal (c) hyperbolic (d) elliptic

- 5. The error in the diagonal formula is _____ times the error in the standard formula.
 - (a) 1 (b) 2 (c) 3 (d) 4

Maximum: 100 Marks

PART - B (5 x 3 = 15 Marks)

- 6. Derive the criterion for convergence in Newton- Raphson Method.
- 7. Write down the algorithm of Runge-Kutta method of fourth order.
- 8. State the implicit scheme to solve one dimensional heat equation numerically.
- 9. Write down the Diagonal scheme to solve the Laplace equation $u_{xx} + u_{yy} = 0$.
- 10. What is Galerkin Finite element method?

PART - C (5 x
$$16 = 80$$
 Marks)

- 11. (a) (i) Solve by Gauss-Seidel method x + y + 54z = 110, 27x + 6y z = 85, 6x + 15y + 2z = 72, correct to three decimal places. (8)
 - (ii) Find a positive root of $xe^x = 1$ by Newton's method.

Or

- (b) (i) Solve by Gauss Jordan method 10x + y + z = 12, 2x + 10y + z = 13, x + y + 5z = 7. (8)
 - (ii) Find the largest Eigen value of the matrix $A = \begin{bmatrix} 25 & 1 & 2 \\ 1 & 3 & 0 \\ 2 & 0 & -4 \end{bmatrix}$ and corresponding Eigen vector by using power method. (8)
- 12. (a) (i) Given y'' + xy' + y = 0, y(0) = 1, y'(0) = 0. Find the value of y(0.1) by using Runge-Kutta method of fourth order. (8)
 - (ii) Solve the ODE: y'' 64y + 10 = 0 with y(0) = 0 = y(1) and $h = \frac{1}{4}$. (8)

Or

- (b) Using Adam's Bashforth modified method, find y at x = 1.4 given that $\frac{dy}{dx} = x^2(1+y)$ and y(1) = 1, y(1.1) = 1.233. y(1.2) = 1.548 and y(1.3) = 1.979.(16)
- 13. (a) (i) Given $u_t = u_{xx}$, subject to $u(x, 0) = \frac{x}{3}(16 x^2)$; u(0, t) = 0 = u(4, t). Find u_{ij} , i = 1, 2, 3, 4 and j = 1, 2 by Nicolson's method. (8)
 - (ii) Solve $u_{tt} = 4u_{xx}$, 0 < x < 10, t > 0 satisfying u(10, t) = 0,

$$u_t(x,0) = \frac{1}{100}x(10-x), 0 \le x \le 10.$$
 Compute *u* for three time steps. (8)

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(8)

(b) (i) Solve the equation $u_t = u_{xx}$ subject to $u(x, 0) = sin\pi x$; $0 \le x \le 1$; u(0, t) = 0 = u(1, t) by Schmidt method. (8)

Or

(ii) Solve
$$25u_{xx} - u_{tt} = 0$$
. Given that $u(0, t) = 0 = u(5, t), u(x, 0) = 0$,

$$u(x,0) = \begin{cases} 2x, 0 < x < 2.5\\ 10 - 2x, 2.5 < x < 5 \end{cases} \text{ for one period with } h = 1.$$
(8)

14. (a) Solve $u_{xx} + u_{yy} = 0, 0 \le x \le 4, 0 \le y \le 4$. Given that u(0, y) = 0,

$$u(4, y) = 8 + 2y, \ u(x, 0) = \frac{x^2}{2} \text{ and } u(x, 4) = x^2 \text{ taking } h = k = 1.$$
 (16)

Or

(b) Evaluate the function u(x, y) satisfying the Laplace equation such that (16)



15. (a) Solve the Poisson's differential equation $\nabla^2 u = -4(x^2 + y^2)$, with sides x = 0, y = 0, x = 3, y = 3, with u = 0 on the boundary and mesh length 1 unit. (16)

Or

(b) Solve the boundary value problem u_{xx} + u_{yy} = -2, |x| ≤ 2, |y| ≤ 2 and u = 0 on the boundary. Use the Galerkin finite element method to determine u at the nodes (0, 0), (1,0) and (1, 1)

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